

1.3 Performancebeitrag – YTD

Performance-Beitrag und -Attribution - YTD

	Portfolio			Benchmark			Management-Effekte			
	Performance	Gewichtung	Beitrag	Performance	Gewichtung	Beitrag	Markt	Titel	Interaktion	Total
Liquidität	-1.56%	1.45%	-0.02%	-0.38%	1.00%	0.00%	0.06%	-0.01%	-0.01%	0.05%
Obligationen CHF	-0.93%	15.93%	-0.17%	-1.21%	16.52%	-0.25%	0.12%	0.03%	0.01%	0.16%
Obligationen FW (hedged)	2.52%	3.69%	0.08%	2.64%	4.01%	0.08%	0.00%	-0.01%	0.00%	0.00%
Obligationen FW	5.29%	0.69%	0.03%	1.33%	0.00%	0.00%	0.04%	0.00%	0.02%	0.07%
Aktien Schweiz	-4.52%	10.70%	-0.43%	-3.98%	10.03%	-0.30%	-0.05%	-0.06%	0.00%	-0.11%
Aktien Ausland	-7.71%	16.75%	-1.11%	-8.39%	16.52%	-1.17%	-0.07%	0.08%	0.00%	0.02%
Immobilien CH	0.79%	32.10%	0.23%	-1.64%	32.93%	-0.64%	0.04%	0.92%	-0.27%	0.69%
Alternative Immobilien Ausland	-4.10%	1.74%	-0.09%	-22.63%	1.97%	-0.48%	-0.02%	0.40%	0.02%	0.41%
Private Equity	-5.44%	5.02%	-0.27%	-7.40%	6.01%	-0.36%	0.16%	0.07%	-0.16%	0.07%
Hedge Funds	-3.75%	1.43%	-0.06%	-3.55%	2.00%	-0.08%	0.01%	0.00%	0.00%	0.01%
Insurance Linked Securities	-2.41%	3.26%	-0.09%	-0.48%	4.00%	-0.04%	-0.05%	-0.06%	-0.02%	-0.12%
Commodities	-18.48%	0.01%	0.00%	-21.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Infrastruktur	-3.79%	2.88%	-0.11%	-3.81%	3.00%	-0.11%	0.01%	0.00%	-0.01%	0.00%
Alternative Obligationen	-6.29%	2.54%	-0.16%	0.77%	2.00%	0.01%	0.03%	-0.13%	-0.05%	-0.15%
Diverses	-6.45%	1.82%	-0.12%	0.00%	0.00%	0.00%	-0.06%	0.00%	0.00%	-0.06%
Total	-2.30%	100.00%	-2.30%	-3.33%	100.00%	-3.33%	0.24%	1.24%	-0.45%	1.03%

Management-Effekte - YTD

