

## 1.3 Performancebeitrag – YTD

### Performance-Beitrag und -Attribution - YTD

|                                | Portfolio     |                |               | Benchmark     |                |               | Management-Effekte |              |               |              |
|--------------------------------|---------------|----------------|---------------|---------------|----------------|---------------|--------------------|--------------|---------------|--------------|
|                                | Performance   | Gewichtung     | Beitrag       | Performance   | Gewichtung     | Beitrag       | Markt              | Titel        | Interaktion   | Total        |
| Liquidität                     | -0.86%        | 1.45%          | -0.01%        | -0.21%        | 1.02%          | 0.00%         | 0.09%              | -0.01%       | 0.00%         | 0.08%        |
| Obligationen CHF               | -3.46%        | 16.20%         | -0.56%        | -2.99%        | 16.62%         | -0.52%        | 0.06%              | -0.09%       | 0.02%         | -0.01%       |
| Obligationen FW (hedged)       | -4.50%        | 3.71%          | -0.18%        | -3.89%        | 4.00%          | -0.17%        | 0.00%              | -0.02%       | 0.00%         | -0.02%       |
| Obligationen FW                | 1.26%         | 0.74%          | 0.01%         | -1.68%        | 0.00%          | 0.00%         | 0.06%              | 0.00%        | 0.02%         | 0.08%        |
| Aktien Schweiz                 | -13.87%       | 10.78%         | -1.49%        | -14.00%       | 9.93%          | -1.35%        | -0.07%             | 0.01%        | 0.00%         | -0.06%       |
| Aktien Ausland                 | -21.61%       | 16.77%         | -3.74%        | -21.71%       | 16.21%         | -3.66%        | -0.06%             | -0.01%       | 0.01%         | -0.06%       |
| Immobilien CH                  | 0.18%         | 31.91%         | 0.04%         | -3.45%        | 33.35%         | -1.20%        | -0.02%             | 1.25%        | -0.20%        | 1.03%        |
| Alternative Immobilien Ausland | -1.76%        | 1.83%          | -0.05%        | -28.39%       | 1.93%          | -0.61%        | -0.01%             | 0.57%        | -0.01%        | 0.55%        |
| Private Equity                 | -1.23%        | 4.82%          | -0.05%        | -21.21%       | 5.90%          | -1.30%        | 0.21%              | 1.21%        | -0.29%        | 1.13%        |
| Hedge Funds                    | -6.47%        | 1.44%          | -0.10%        | -8.21%        | 2.00%          | -0.17%        | 0.00%              | 0.04%        | -0.01%        | 0.02%        |
| Insurance Linked Securities    | 0.15%         | 3.02%          | 0.00%         | -2.58%        | 4.03%          | -0.12%        | -0.07%             | 0.12%        | -0.03%        | 0.02%        |
| Commodities                    | -0.72%        | 0.01%          | 0.00%         | -23.36%       | 0.00%          | 0.00%         | 0.00%              | 0.00%        | 0.00%         | 0.00%        |
| Infrastruktur                  | 0.87%         | 2.89%          | 0.03%         | -12.25%       | 2.98%          | -0.37%        | 0.01%              | 0.39%        | -0.02%        | 0.38%        |
| Alternative Obligationen       | -0.11%        | 2.58%          | 0.00%         | -0.41%        | 2.02%          | -0.01%        | 0.05%              | 0.01%        | 0.00%         | 0.06%        |
| Diverses                       | -11.32%       | 1.85%          | -0.21%        | 0.00%         | 0.00%          | 0.00%         | -0.04%             | 0.00%        | 0.00%         | -0.04%       |
| <b>Total</b>                   | <b>-6.30%</b> | <b>100.00%</b> | <b>-6.30%</b> | <b>-9.47%</b> | <b>100.00%</b> | <b>-9.47%</b> | <b>0.23%</b>       | <b>3.45%</b> | <b>-0.52%</b> | <b>3.16%</b> |

### Management-Effekte - YTD

