

1.3 Performancebeitrag – YTD

Performance-Beitrag und -Attribution - YTD

	Portfolio			Benchmark			Management-Effekte			
	Performance	Gewichtung	Beitrag	Performance	Gewichtung	Beitrag	Markt	Titel	Interaktion	Total
Liquidität	-1.88%	2.38%	-0.05%	-0.86%	0.99%	-0.01%	-0.27%	-0.01%	-0.02%	-0.31%
Obligationen CHF	1.37%	16.24%	0.24%	0.90%	16.39%	0.16%	0.02%	0.09%	0.00%	0.11%
Obligationen FW (hedged)	8.53%	3.52%	0.30%	8.41%	3.98%	0.35%	0.03%	0.00%	0.00%	0.04%
Obligationen FW	4.46%	0.73%	0.03%	6.59%	0.00%	0.00%	-0.07%	0.00%	-0.02%	-0.09%
Aktien Schweiz	29.08%	11.00%	2.98%	30.30%	10.03%	2.89%	0.15%	-0.11%	-0.01%	0.03%
Aktien Ausland	21.11%	17.18%	3.45%	24.20%	16.54%	3.97%	0.01%	-0.48%	0.00%	-0.47%
Immobilien CH	7.51%	30.81%	2.34%	20.67%	33.10%	6.73%	-0.05%	-4.33%	0.19%	-4.18%
Immobilien Ausland	-0.11%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Alternative Immobilien Ausland	4.61%	1.57%	0.08%	20.88%	2.00%	0.42%	-0.02%	-0.33%	0.07%	-0.28%
Private Equity	4.21%	4.79%	0.21%	26.20%	6.02%	1.55%	-0.10%	-1.32%	0.25%	-1.17%
Hedge Funds	5.14%	1.38%	0.07%	3.11%	1.99%	0.07%	0.09%	0.05%	-0.02%	0.12%
Insurance Linked Securities	-5.36%	3.19%	-0.19%	3.05%	3.97%	0.13%	0.10%	-0.39%	0.07%	-0.21%
Commodities	-42.50%	0.01%	0.00%	5.78%	0.00%	0.00%	0.00%	0.00%	-0.01%	-0.01%
Infrastruktur	0.51%	2.73%	0.01%	14.29%	3.00%	0.43%	0.01%	-0.43%	0.04%	-0.39%
Alternative Obligationen	3.44%	2.61%	0.09%	4.95%	1.99%	0.11%	-0.07%	-0.03%	-0.02%	-0.12%
Diverses	14.60%	1.87%	0.26%	0.00%	0.00%	0.00%	-0.04%	0.00%	0.00%	-0.04%
Total	9.83%	100.00%	9.83%	16.81%	100.00%	16.81%	-0.21%	-7.29%	0.53%	-6.97%

Management-Effekte - YTD

