

1.3 Performancebeitrag – YTD

Performance-Beitrag und -Attribution - YTD

	Portfolio			Benchmark			Management-Effekte			
	Performance	Gewichtung	Beitrag	Performance	Gewichtung	Beitrag	Markt	Titel	Interaktion	Total
Liquidität	-0.84%	1.87%	-0.02%	-0.41%	0.50%	0.00%	0.22%	0.00%	-0.01%	0.21%
Währungsoverlay	n.a.	-0.03%	-0.10%	0.00%	0.00%	0.00%	-0.12%	0.00%	0.00%	-0.12%
Obligationen CHF	-9.42%	13.17%	-1.26%	-7.24%	14.57%	-1.00%	-0.11%	-0.31%	0.02%	-0.40%
Obligationen FW (hedged)	-15.65%	3.81%	-0.64%	-16.69%	4.00%	-0.67%	0.00%	0.04%	0.00%	0.04%
Obligationen FW	-12.17%	0.49%	-0.06%	-16.38%	0.00%	0.00%	-0.01%	0.00%	0.02%	0.01%
Aktien Schweiz	-17.03%	10.83%	-1.97%	-18.24%	10.96%	-2.00%	-0.03%	0.14%	0.00%	0.11%
Aktien Ausland	-18.31%	17.54%	-3.46%	-17.11%	18.00%	-3.04%	-0.03%	-0.23%	-0.01%	-0.27%
Immobilien CH	1.89%	31.53%	0.58%	-15.17%	32.96%	-4.95%	0.10%	5.35%	-0.43%	5.01%
Alternative Immobilien Ausland	0.29%	2.66%	0.00%	-23.24%	2.98%	-0.71%	0.03%	0.70%	-0.09%	0.65%
Private Equity	6.07%	7.61%	0.37%	-15.11%	7.01%	-1.03%	0.03%	1.40%	-0.03%	1.39%
Hedge Funds	-8.99%	1.44%	-0.13%	-6.65%	2.01%	-0.13%	-0.05%	-0.04%	0.01%	-0.08%
Insurance Linked Securities	-8.11%	1.91%	-0.12%	-12.10%	2.00%	-0.24%	0.00%	0.08%	0.06%	0.13%
Commodities	0.00%	0.00%	0.00%	17.88%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Infrastruktur	-0.56%	3.13%	-0.02%	-14.20%	3.00%	-0.42%	0.01%	0.40%	-0.01%	0.39%
Alternative Obligationen	1.26%	2.31%	0.03%	-14.96%	2.00%	-0.30%	0.00%	0.31%	0.04%	0.36%
Rest / Axa-Fonds	-14.01%	1.74%	-0.26%	0.00%	0.00%	0.00%	0.01%	0.00%	0.00%	0.01%
Total	-7.06%	100.00%	-7.06%	-14.50%	100.00%	-14.50%	0.04%	7.83%	-0.43%	7.45%

Management-Effekte - YTD

