

1.3 Performancebeitrag – YTD

Performance-Beitrag und -Attribution - YTD

	Portfolio			Benchmark			Management-Effekte			
	Performance	Gewichtung	Beitrag	Performance	Gewichtung	Beitrag	Markt	Titel	Interaktion	Total
Liquidität	-0.60%	2.01%	-0.02%	-0.46%	0.51%	0.00%	0.23%	0.00%	-0.01%	0.22%
Währungsoverlay	n.a.	-0.03%	-0.32%	0.00%	0.00%	0.00%	-0.32%	0.00%	0.00%	-0.32%
Obligationen CHF	-9.76%	13.14%	-1.30%	-7.59%	14.57%	-1.04%	-0.14%	-0.30%	0.02%	-0.42%
Obligationen FW (hedged)	-16.92%	3.84%	-0.68%	-17.94%	3.99%	-0.72%	0.00%	0.04%	0.00%	0.04%
Obligationen FW	-9.19%	0.50%	-0.05%	-15.12%	0.00%	0.00%	0.01%	0.00%	0.03%	0.04%
Aktien Schweiz	-21.50%	10.94%	-2.51%	-22.60%	10.90%	-2.55%	-0.01%	0.13%	0.00%	0.13%
Aktien Ausland	-20.84%	17.74%	-3.94%	-19.65%	18.01%	-3.59%	0.03%	-0.23%	-0.01%	-0.22%
Immobilien CH	0.07%	31.21%	0.02%	-16.76%	33.00%	-5.47%	0.10%	5.27%	-0.39%	4.99%
Alternative Immobilien Ausland	-0.42%	2.63%	-0.01%	-23.76%	2.99%	-0.72%	0.02%	0.69%	-0.08%	0.63%
Private Equity	8.16%	7.42%	0.52%	-18.15%	7.01%	-1.28%	0.01%	1.72%	0.04%	1.77%
Hedge Funds	-7.08%	1.42%	-0.10%	-5.89%	2.01%	-0.12%	-0.06%	-0.02%	0.00%	-0.08%
Insurance Linked Securities	-3.65%	2.06%	-0.05%	-11.64%	2.00%	-0.22%	-0.02%	0.15%	0.04%	0.17%
Commodities	0.00%	0.00%	0.00%	22.69%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Infrastruktur	0.97%	3.07%	0.02%	-15.43%	3.00%	-0.46%	0.01%	0.47%	0.00%	0.48%
Alternative Obligationen	3.96%	2.31%	0.08%	-13.47%	2.01%	-0.27%	0.01%	0.32%	0.05%	0.38%
Rest / Axa-Fonds	-16.21%	1.75%	-0.30%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Total	-8.63%	100.00%	-8.63%	-16.43%	100.00%	-16.43%	-0.12%	8.24%	-0.31%	7.81%

Management-Effekte - YTD

