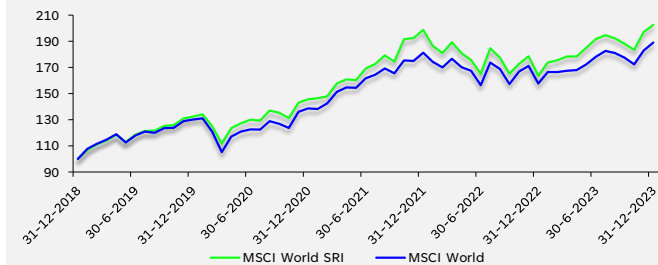


Rendementen ESG-benchmarks versus reguliere benchmarks

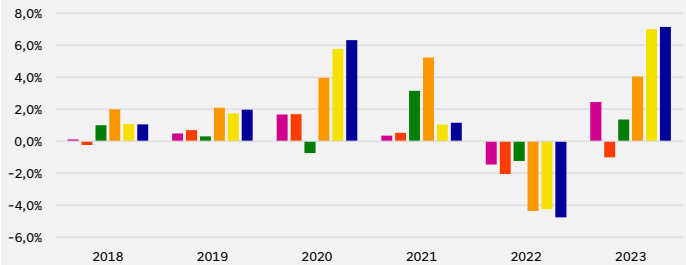
Q4 2023

Figuur 1: Aandelen ontwikkelde landen



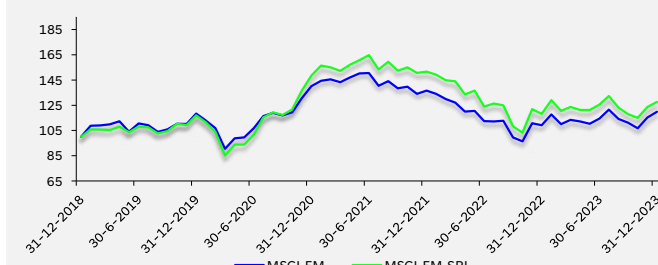
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	7,7%	23,7%	11,6%	15,2%		16,1%	16,1%
Regulier	6,5%	19,8%	10,9%	13,6%		14,3%	15,9%
Delta	1,2%	3,9%	0,7%	1,6%		1,8%	0,3%

Figuur 2: ESG Varianten t.o.v. reguliere MSCI World Index



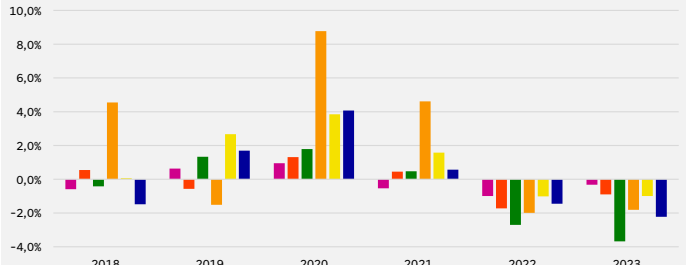
■ MSCI World ESG Screened	■ MSCI World ESG Enhanced Focus
■ MSCI World ESG Leaders	■ MSCI World SRI
■ MSCI World Climate Change CTB	■ MSCI World Climate Change PAB

Figuur 3: Aandelen opkomende landen



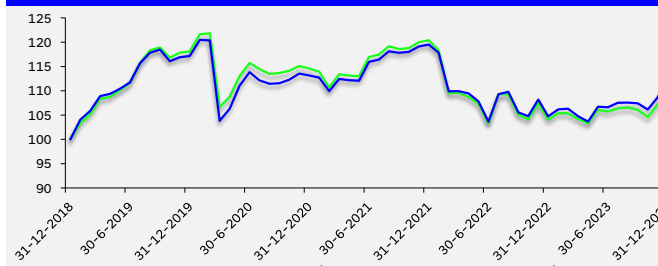
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	8,2%	8,0%	-4,9%	5,0%		20,0%	21,8%
Regulier	7,9%	9,8%	-5,1%	3,7%		17,4%	19,2%
Delta	0,4%	-1,8%	0,1%	1,3%		2,6%	2,6%

Figuur 4: ESG Varianten t.o.v. reguliere MSCI EM Index



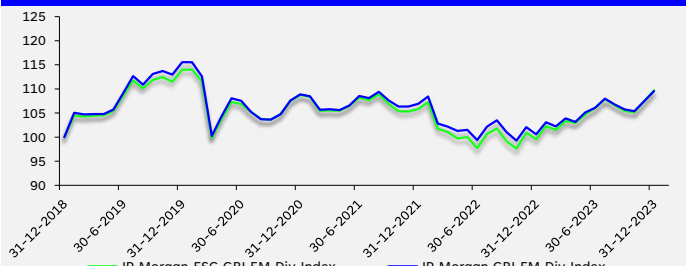
■ MSCI EM ESG Screened	■ MSCI EM ESG Enhanced Focus
■ MSCI EM ESG Leaders	■ MSCI EM SRI
■ MSCI EM Climate Change CTB	■ MSCI EM Climate Change PAB

Figuur 5: EMD HC



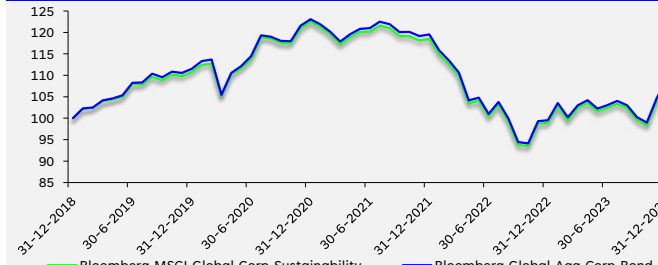
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	4,5%	6,5%	-1,1%	2,1%		8,4%	9,5%
Regulier	4,6%	7,3%	-0,2%	2,4%		8,1%	9,8%
Delta	-0,2%	-0,8%	-0,9%	-0,3%		0,3%	-0,3%

Figuur 6: EMD LC



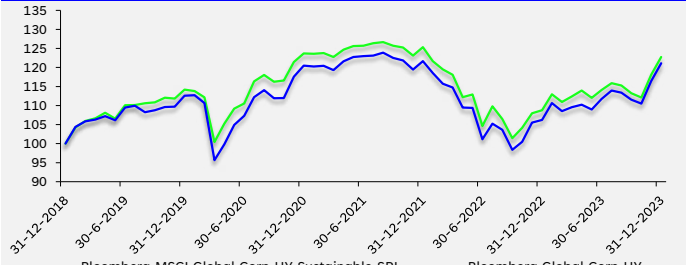
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	4,1%	10,2%	0,3%	1,9%		6,3%	8,1%
Regulier	3,6%	8,9%	0,2%	1,8%		6,1%	8,3%
Delta	0,5%	1,3%	0,1%	0,0%		0,3%	-0,2%

Figuur 7: Bedrijfsobligaties Global



Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	8,9%	9,6%	-4,0%	1,6%		9,5%	8,9%
Regulier	8,8%	9,6%	-3,9%	1,8%		9,5%	9,0%
Delta	0,0%	0,0%	-0,1%	-0,1%		0,0%	-0,1%

Figuur 8: High yield Global



Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	8,4%	12,9%	-0,3%	4,2%		9,4%	10,0%
Regulier	8,6%	14,0%	0,2%	3,9%		9,5%	11,0%
Delta	-0,2%	-1,2%	-0,4%	0,3%		-0,1%	-0,9%

- Figuur 1: MSCI World Index en MSCI World SRI Index, in EUR unhedged.
- Figuur 2: Verschil in rendement van verschillende MSCI World ESG varianten t.o.v. MSCI World Index
- Figuur 3: MSCI Emerging Markets Index en MSCI Emerging Markets SRI Index, in USD unhedged.
- Figuur 4: Verschil in rendement van verschillende MSCI EM ESG varianten t.o.v. MSCI EM Index
- Figuur 5: JPMorgan EMBI Global Diversified en JPMorgan ESG EMBI Global Diversified, in EUR unhedged.
- Figuur 6: JPMorgan GBI-EM GIB Diversified (LC) Index en JPMorgan ESG GBI-EM GIB Diversified (LC) Index, in EUR unhedged.
- Figuur 7: Bloomberg Global Aggregate Corporate Bond Index en Bloomberg MSCI Global Corporate Sustainability Index, in USD, unhedged.
- Figuur 8: Bloomberg Global Corporate High Yield Index en Bloomberg MSCI Global Corporate High Yield Sustainable SRI Index, in USD, unhedged.

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