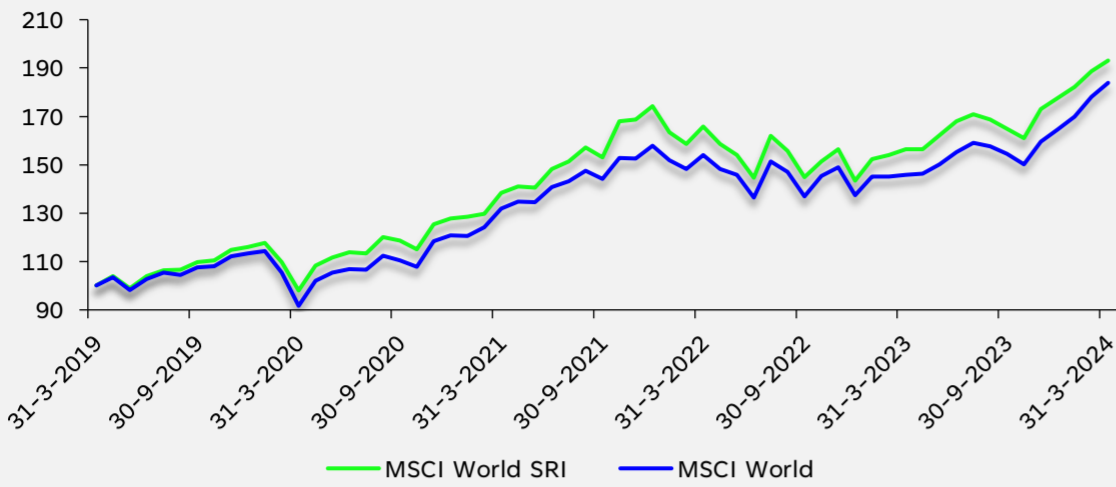


# Rendementen ESG-benchmarks versus reguliere benchmarks

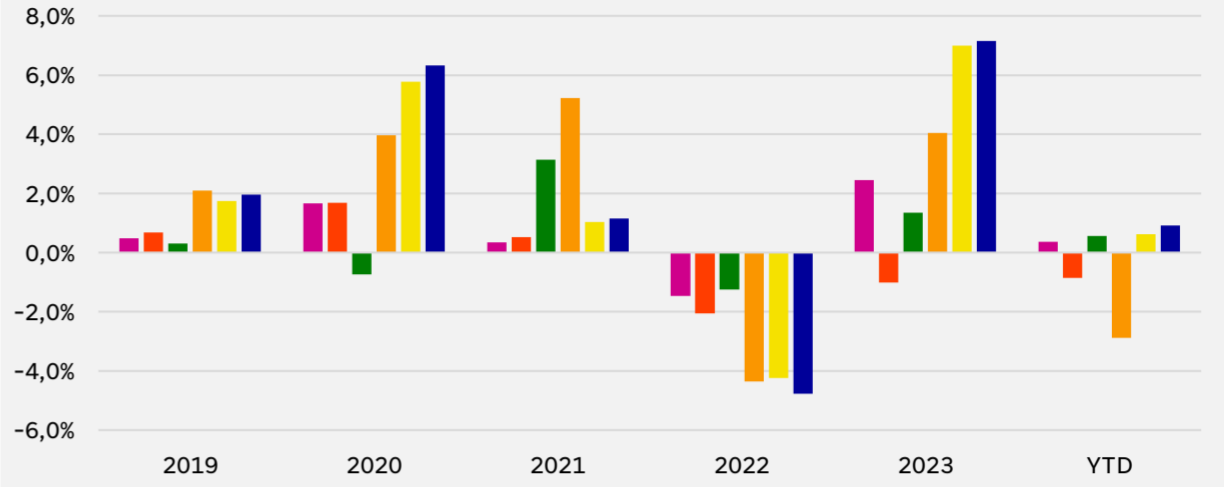
Q1 2024

**Figuur 1: Aandelen ontwikkelde landen**



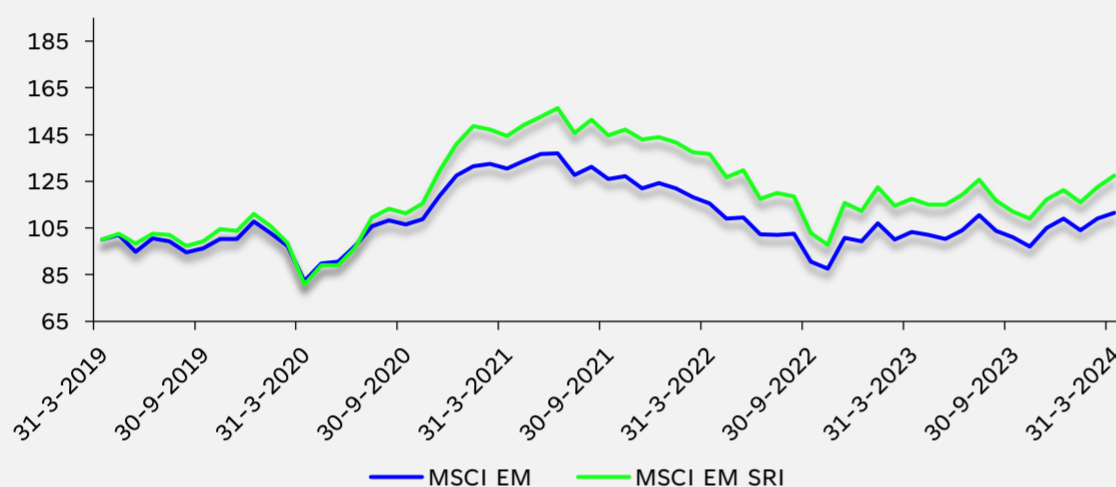
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	8,7%	23,5%	11,8%	14,1%		15,9%	15,9%
Regulier	11,7%	26,0%	11,7%	13,0%		14,2%	15,7%
Delta	-2,9%	-2,6%	0,0%	1,1%		1,7%	0,3%

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



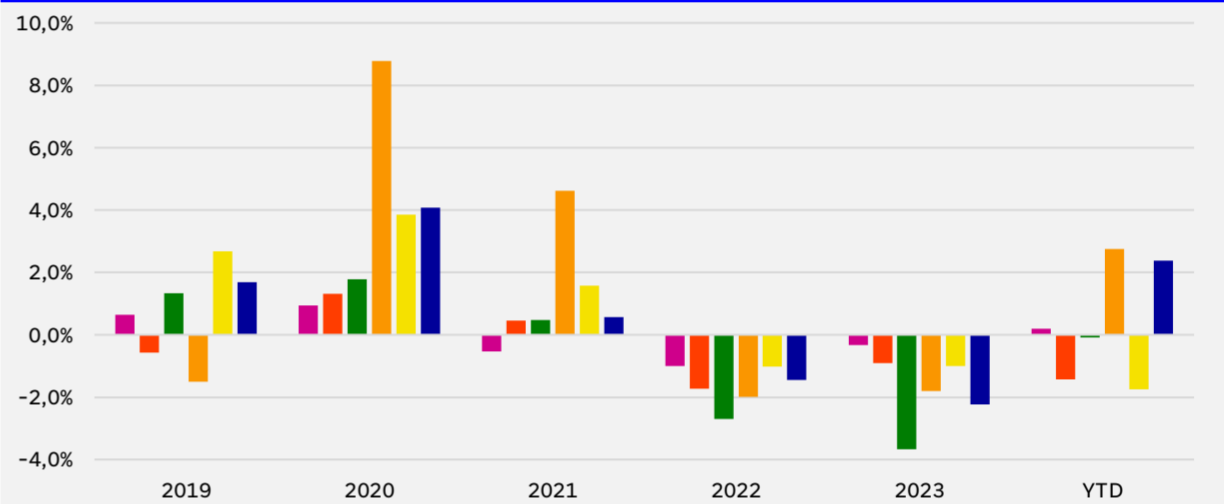
■ MSCI World ESG Screened	■ MSCI World ESG Enhanced Focus
■ MSCI World ESG Leaders	■ MSCI World SRI
■ MSCI World Climate Change CTB	■ MSCI World Climate Change PAB

**Figuur 3: Aandelen opkomende landen**



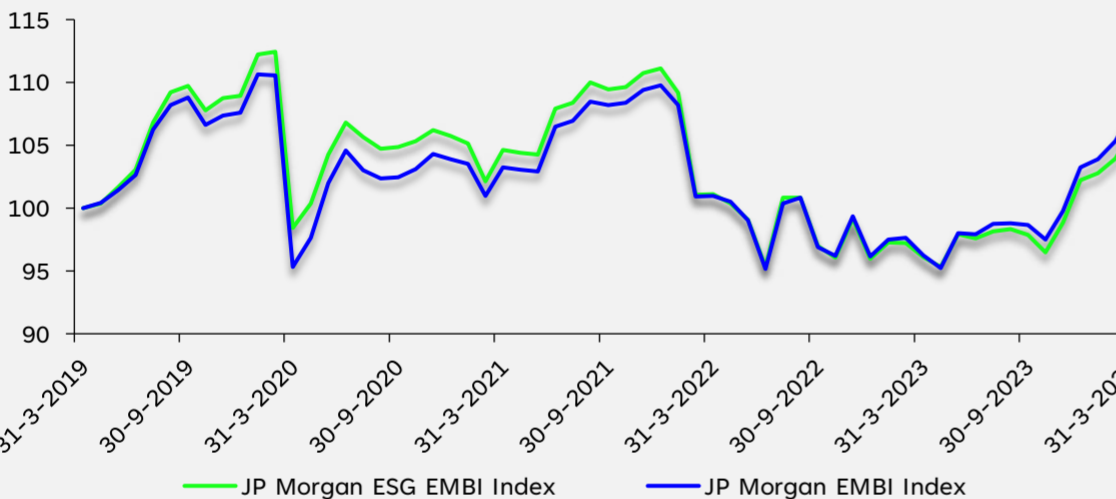
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	5,1%	8,5%	-4,1%	5,0%		20,3%	21,9%
Regulier	2,4%	8,2%	-5,1%	2,2%		17,8%	19,0%
Delta	2,8%	0,4%	0,9%	2,7%		2,5%	2,9%

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



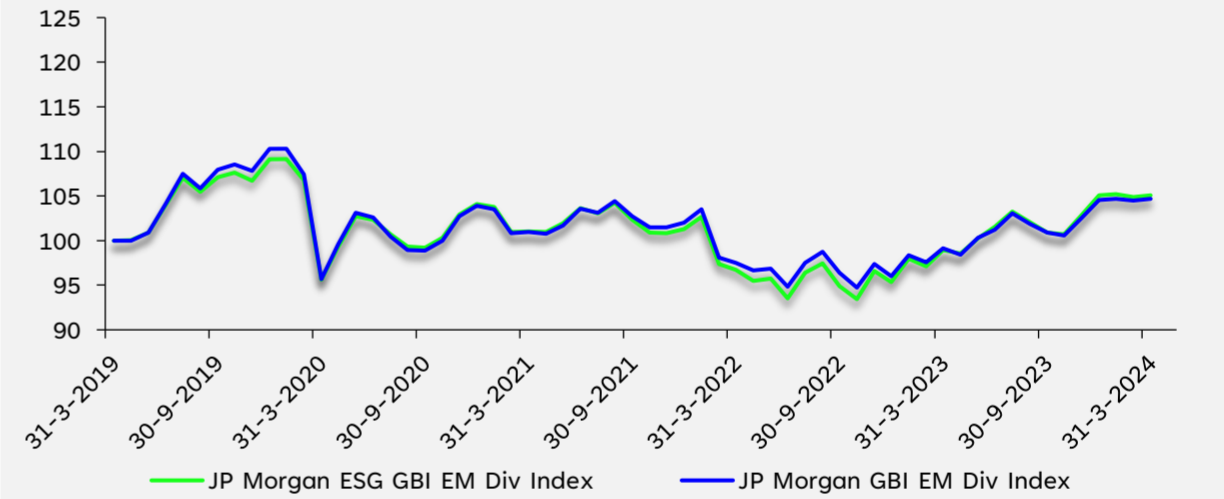
■ MSCI EM ESG Screened	■ MSCI EM ESG Enhanced Focus
■ MSCI EM ESG Leaders	■ MSCI EM SRI
■ MSCI EM Climate Change CTB	■ MSCI EM Climate Change PAB

**Figuur 5: EMD HC**



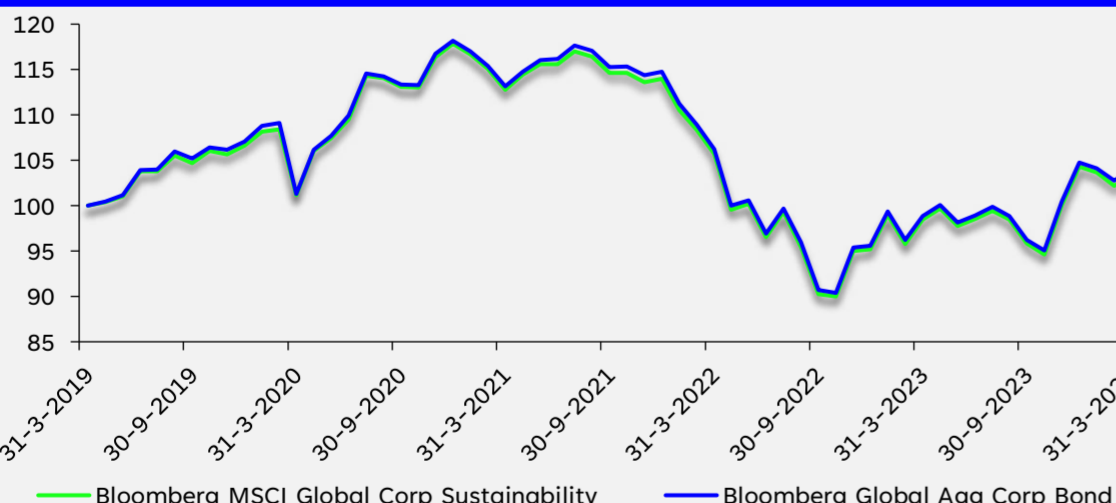
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	3,8%	10,5%	0,5%	1,2%		8,3%	9,4%
Regulier	4,4%	11,9%	1,4%	1,5%		8,0%	9,6%
Delta	-0,5%	-1,5%	-0,9%	-0,3%		0,2%	-0,3%

**Figuur 6: EMD LC**



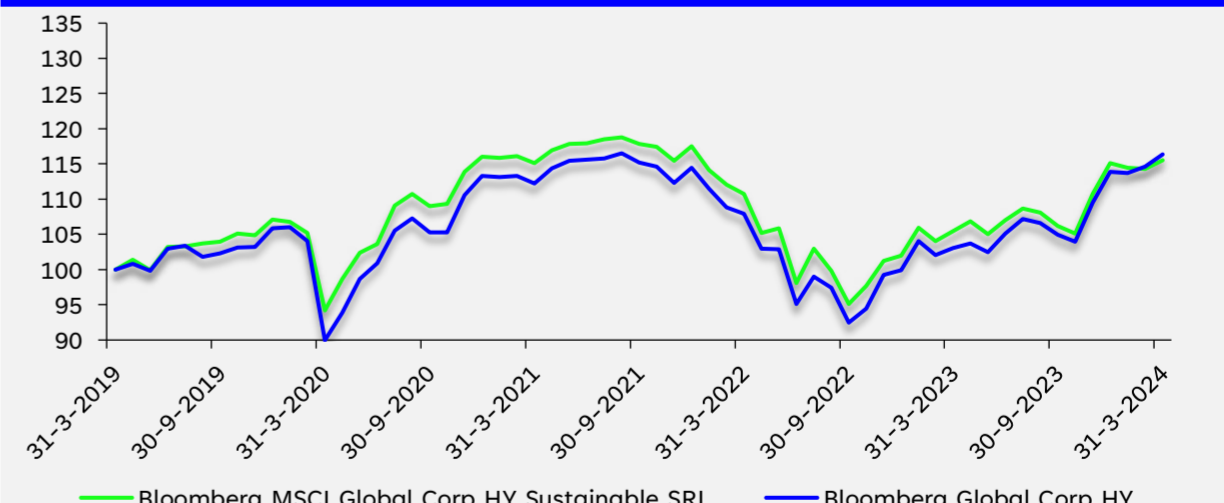
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	0,0%	6,2%	1,3%	1,0%		6,1%	7,8%
Regulier	0,1%	5,5%	1,2%	0,9%		5,9%	8,0%
Delta	-0,1%	0,7%	0,1%	0,1%		0,3%	-0,2%

**Figuur 7: Bedrijfsobligaties Global**



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

**Figuur 8: High yield Global**



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

- 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 Glb Diversified (LC) Index en JPMorgan ESG GBI-EM Glb 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.

Mocht u vragen hebben of mocht u zich willen aanmelden voor de wekelijkse e-mailservice, dan kunt u ons bereiken via [investments@sprenkels.nl](mailto:investments@sprenkels.nl) of [www.sprenkels.nl](http://www.sprenkels.nl)