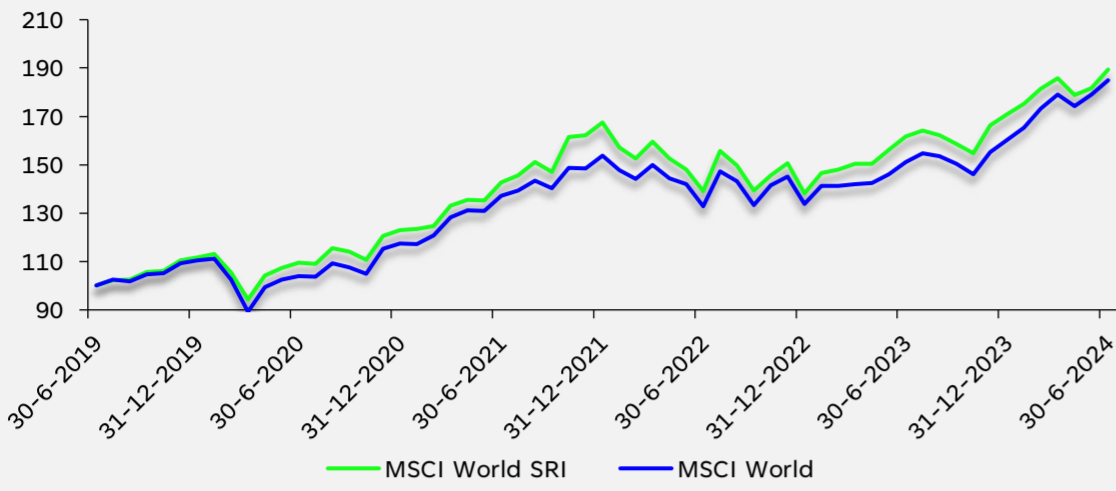


Rendementen ESG-benchmarks versus reguliere benchmarks

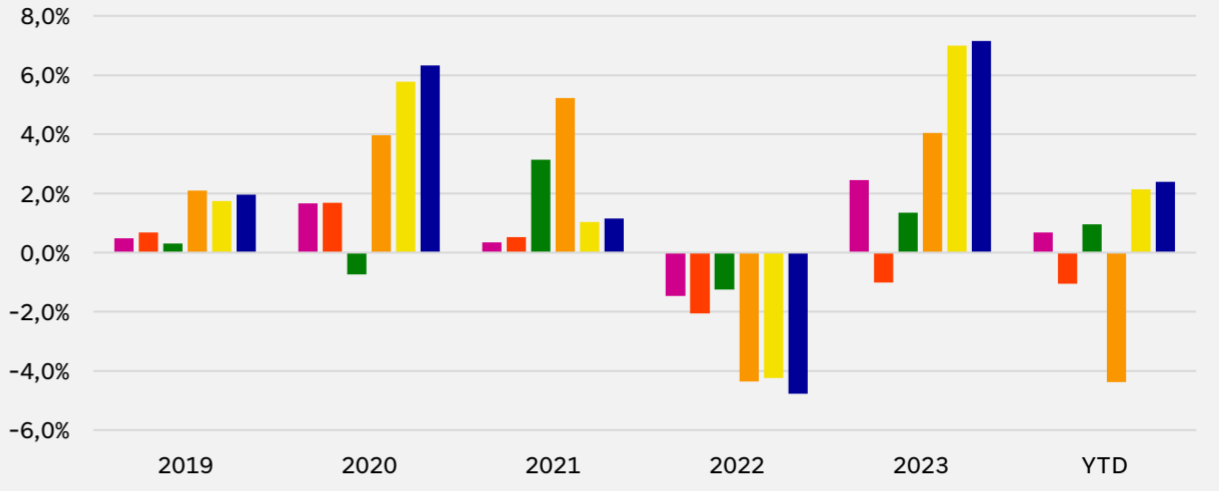
Q2 2024

Figuur 1: Aandelen ontwikkelde landen



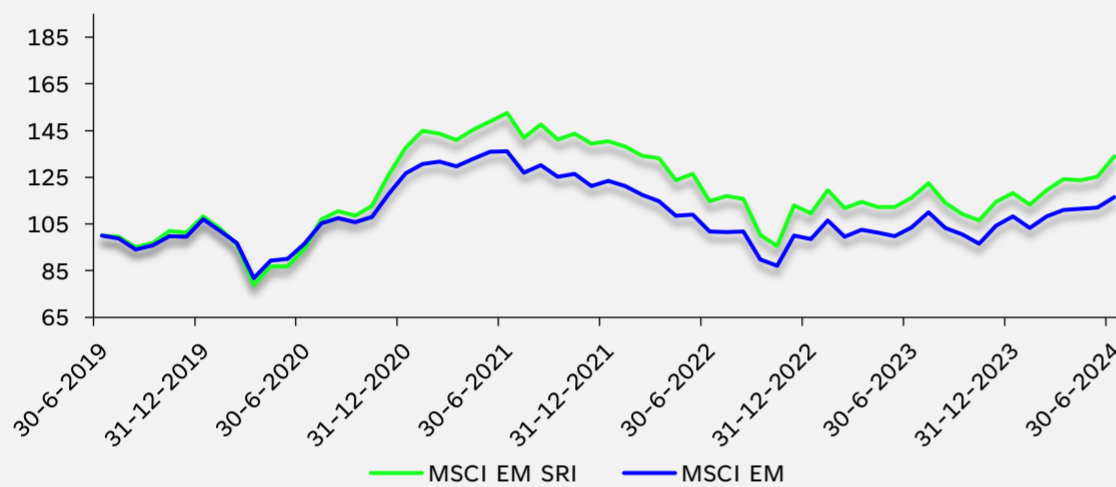
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	2,0%	17,2%	9,9%	13,6%		16,0%	15,8%
Regulier	3,3%	22,5%	10,5%	13,1%		14,3%	15,4%
Delta	-1,3%	-5,3%	-0,6%	0,5%		1,7%	0,4%

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



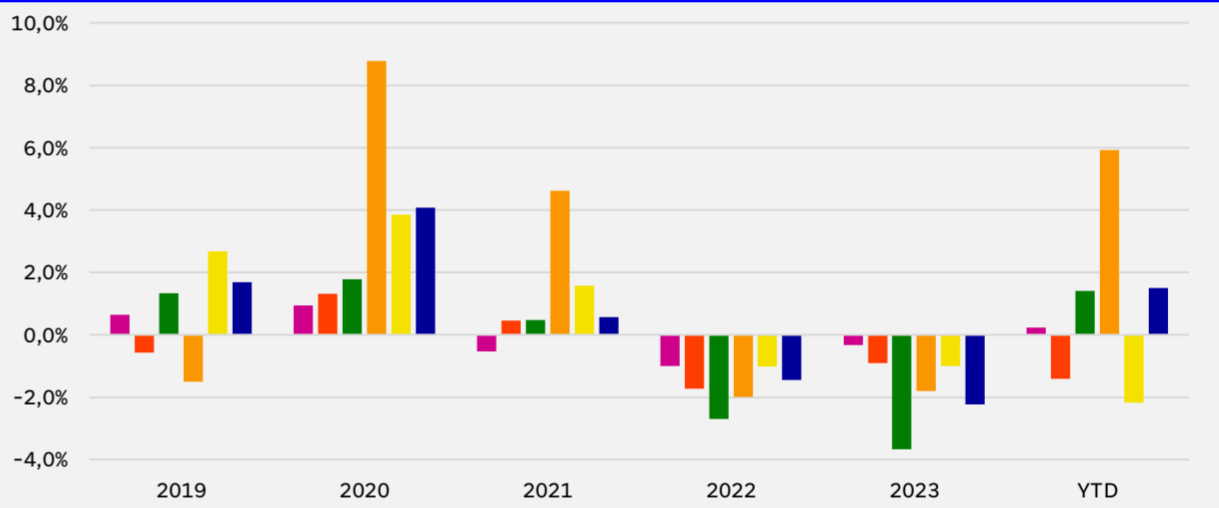
■ MSCI World ESG Screened	■ MSCI World ESG Enhanced Focus
■ MSCI World ESG Leaders	■ MSCI World SRI
■ MSCI World Climate Change CTB	■ MSCI World Climate Change PAB

Figuur 3: Aandelen opkomende landen



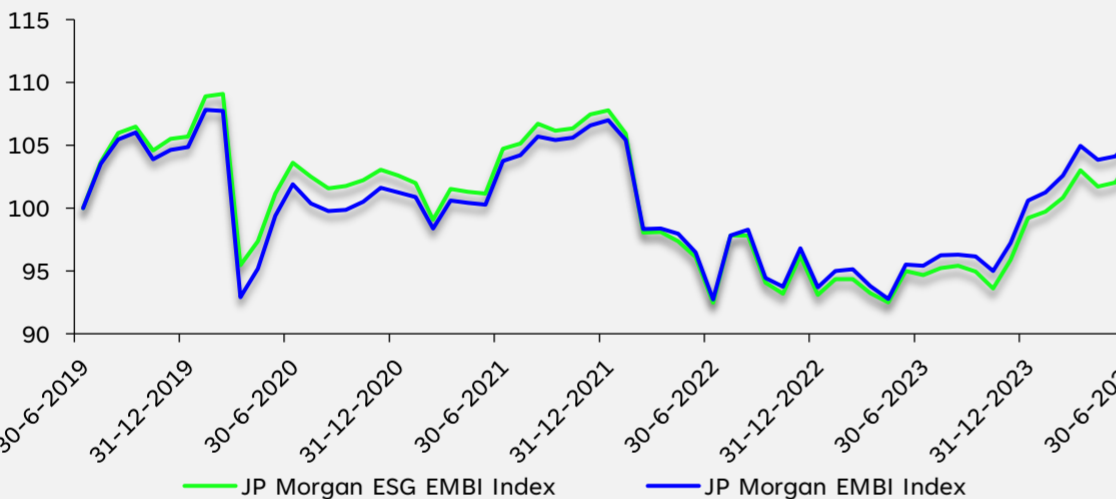
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	7,9%	15,3%	-4,2%	6,0%		20,5%	21,9%
Regulier	5,0%	12,5%	-5,1%	3,1%		17,8%	18,6%
Delta	2,9%	2,8%	0,9%	2,9%		2,7%	3,3%

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



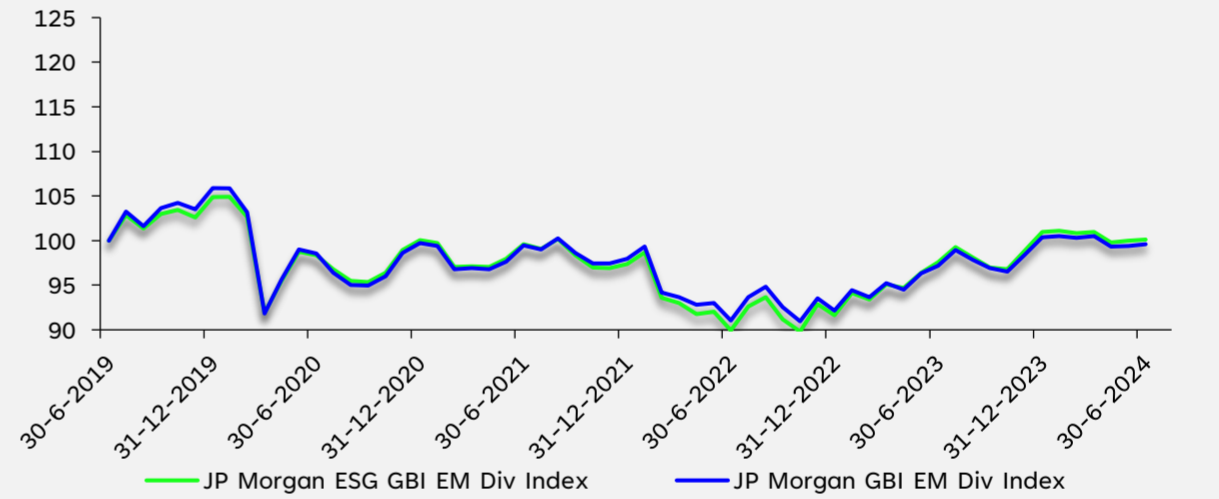
■ MSCI EM ESG Screened	■ MSCI EM ESG Enhanced Focus
■ MSCI EM ESG Leaders	■ MSCI EM SRI
■ MSCI EM Climate Change CTB	■ MSCI EM Climate Change PAB

Figuur 5: EMD HC



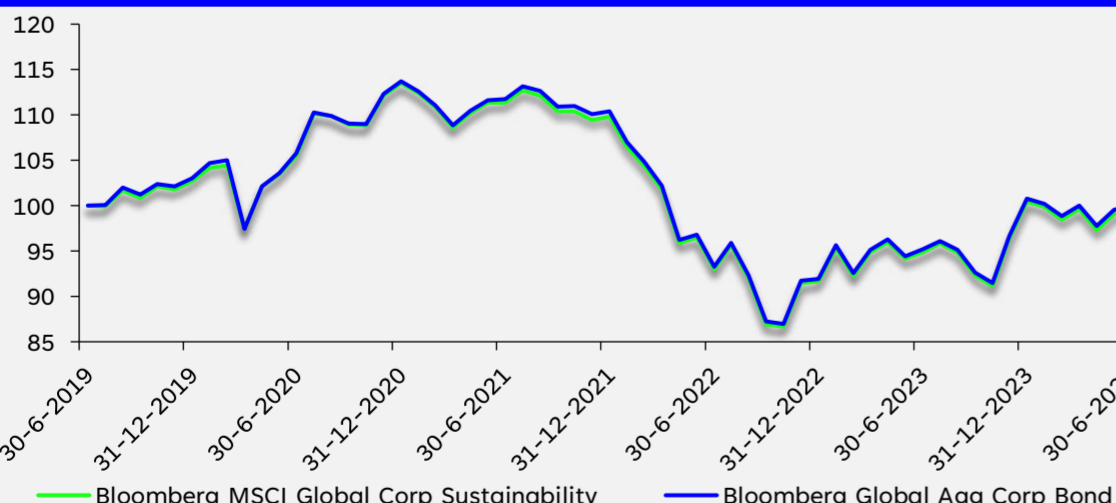
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	1,1%	10,0%	-0,2%	0,8%		8,1%	9,4%
Regulier	0,5%	10,6%	0,6%	1,1%		7,8%	9,6%
Delta	0,6%	-0,5%	-0,7%	-0,3%		0,3%	-0,2%

Figuur 6: EMD LC



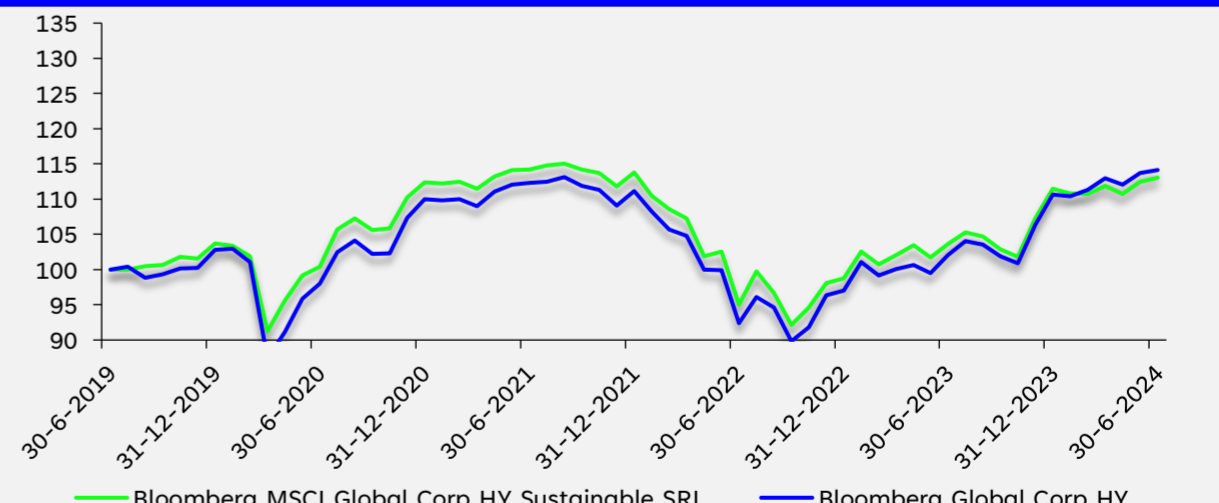
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	-0,9%	2,6%	0,2%	0,0%		6,1%	7,7%
Regulier	-0,9%	2,5%	0,1%	-0,1%		5,8%	7,9%
Delta	0,0%	0,1%	0,1%	0,1%		0,3%	-0,2%

Figuur 7: Bedrijfsobligaties Global



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

Figuur 8: High yield Global



Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	1,0%	9,1%	-0,3%	2,5%		9,4%	9,8%
Regulier	1,0%	11,8%	0,5%	2,7%		9,5%	10,8%
Delta	0,0%	-2,7%	-0,9%	-0,2%		0,0%	-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.

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