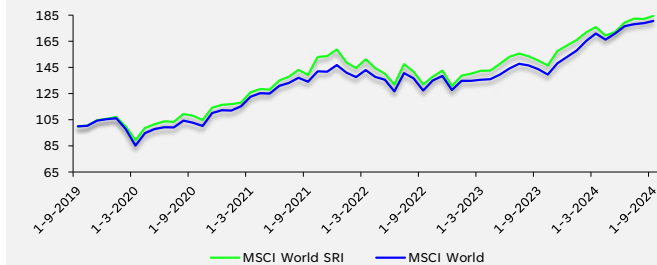


# Rendementen ESG-benchmarks versus reguliere benchmarks

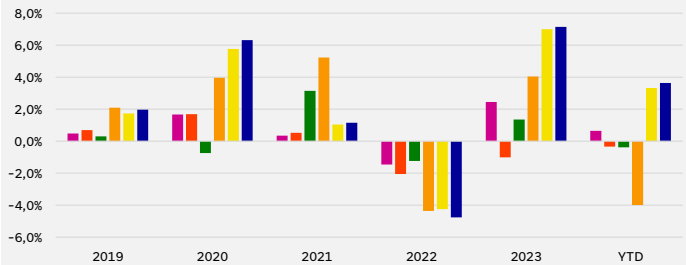
Q3 2024

**Figuur 1: Aandelen ontwikkelde landen**



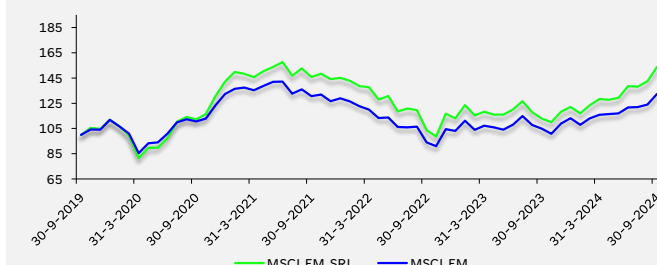
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	2,8%	22,8%	9,8%	13,0%		15,8%	15,7%
Regulier	2,2%	25,7%	10,4%	12,5%		14,1%	15,3%
Delta	0,6%	-2,8%	-0,6%	0,5%		1,6%	0,4%

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



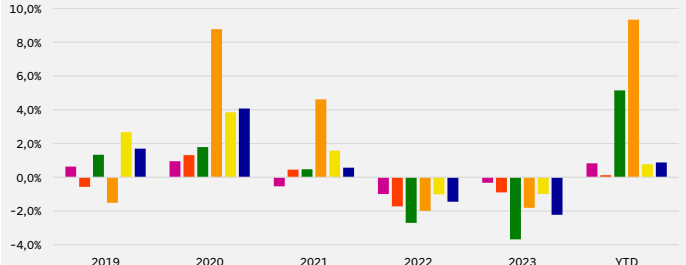
■ MSCI World ESG Screened	■ MSCI World ESG Enhanced Focus
■ MSCI World ESG Leaders	■ MSCI World SRI
■ MSCI World Climate Change CTB	■ MSCI World Climate Change PAB

**Figuur 3: Aandelen opkomende landen**



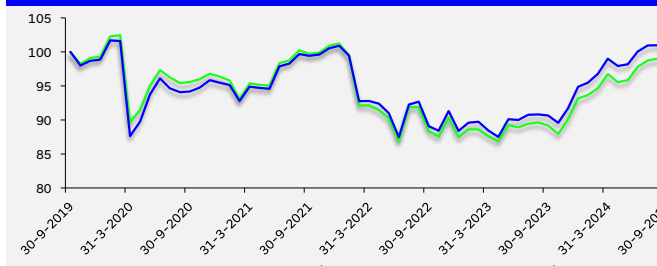
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	11,0%	36,2%	1,8%	9,0%		20,4%	22,1%
Regulier	8,7%	26,1%	0,4%	5,7%		17,6%	18,6%
Delta	2,3%	10,2%	1,4%	3,2%		2,8%	3,4%

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



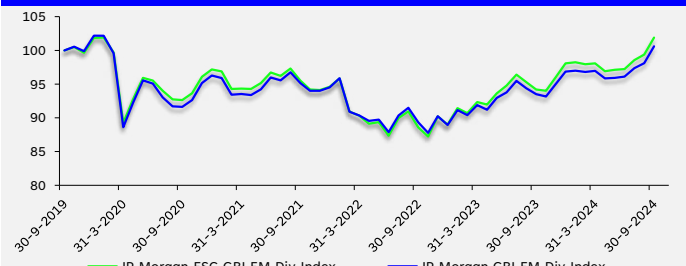
■ MSCI EM ESG Screened	■ MSCI EM ESG Enhanced Focus
■ MSCI EM ESG Leaders	■ MSCI EM SRI
■ MSCI EM Climate Change CTB	■ MSCI EM Climate Change PAB

**Figuur 5: EMD HC**



Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	2,1%	12,0%	0,1%	0,0%		8,1%	9,2%
Regulier	1,9%	12,5%	0,9%	0,4%		7,9%	9,5%
Delta	0,2%	-0,5%	-0,8%	-0,4%		0,2%	-0,3%

**Figuur 6: EMD LC**



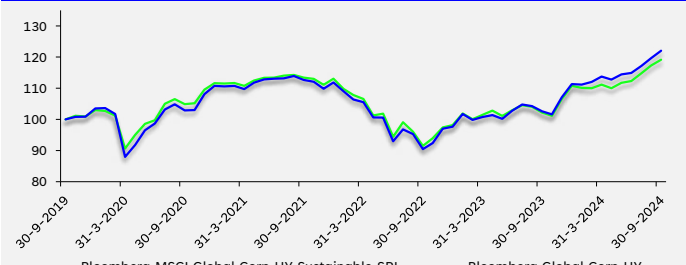
Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	4,8%	8,2%	2,2%	0,4%		6,2%	7,7%
Regulier	4,7%	7,6%	1,9%	0,1%		5,9%	7,8%
Delta	0,1%	0,6%	0,3%	0,3%		0,3%	-0,1%

**Figuur 7: Bedrijfsobligaties Global**



Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	6,3%	14,6%	-1,4%	0,9%		9,8%	9,0%
Regulier	6,3%	14,6%	-1,5%	1,0%		9,7%	9,1%
Delta	0,0%	-0,1%	0,0%	0,0%		0,0%	-0,1%

**Figuur 8: High yield Global**



Rendement	Q	1Y	3Y	5Y	Volatiliteit	3Y	5Y
ESG	6,1%	16,6%	1,7%	3,6%		9,6%	9,9%
Regulier	6,2%	19,0%	2,7%	4,1%		9,6%	10,8%
Delta	-0,1%	-2,4%	-1,0%	-0,5%		0,0%	-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.

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