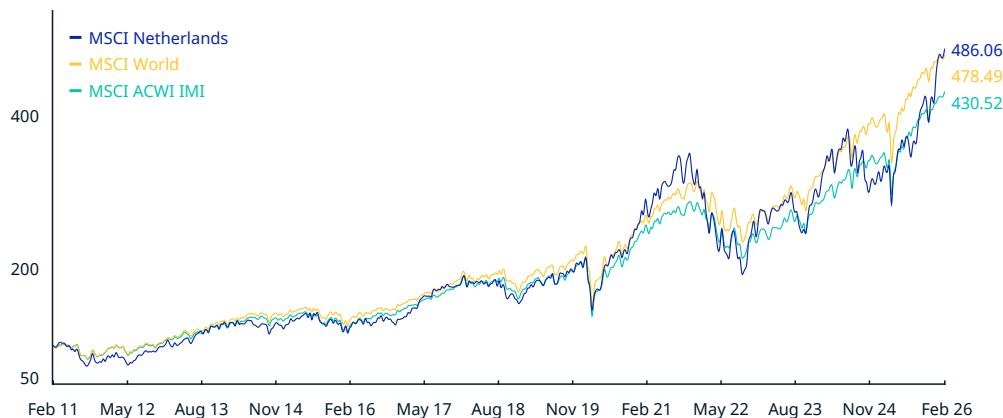


# MSCI Netherlands Index (USD)

The **MSCI Netherlands Index** is designed to measure the performance of the large and mid cap segments of the Netherlands market. With 30 constituents, the index covers approximately 85% of the free float-adjusted market capitalization in Netherlands.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (FEB 2011 – FEB 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI Netherlands	MSCI World	MSCI ACWI IMI
2025	37.27	21.60	22.60
2024	1.66	19.19	16.89
2023	26.19	24.42	22.18
2022	-27.50	-17.73	-18.00
2021	27.89	22.35	18.71
2020	24.43	16.50	16.81
2019	32.73	28.40	27.04
2018	-12.75	-8.20	-9.61
2017	32.74	23.07	24.58
2016	5.28	8.15	8.96
2015	1.71	-0.32	-1.68
2014	-3.19	5.50	4.36
2013	31.80	27.37	24.17
2012	21.21	16.54	17.04

## INDEX PERFORMANCE – GROSS RETURNS (%) (FEB 27, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994
					3 Yr	5 Yr	10 Yr		
MSCI Netherlands	0.46	18.44	50.97	15.43	22.32	12.12	14.77	9.86	
MSCI World	0.76	3.90	21.83	3.03	21.12	12.98	13.85	8.86	
MSCI ACWI IMI	1.60	6.06	25.63	4.95	20.72	11.77	13.32	8.52	

## FUNDAMENTALS (FEB 27, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.53	23.84	20.46	3.92
1.58	24.13	19.91	3.93
1.67	23.63	18.65	3.36

## INDEX RISK AND RETURN CHARACTERISTICS (FEB 27, 2026)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 1994	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Netherlands	5.28	20.31	23.71	20.24	0.86	0.46	0.67	na	64.11	2007-10-11–2009-03-09
MSCI World	2.37	10.82	14.35	14.53	1.40	0.70	0.81	na	57.46	2007-10-31–2009-03-09
MSCI ACWI IMI	2.00	10.79	14.08	14.55	1.37	0.63	0.78	0.44	58.28	2007-10-31–2009-03-09

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI Netherlands Index was launched on Mar 31, 1986. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

**INDEX CHARACTERISTICS**

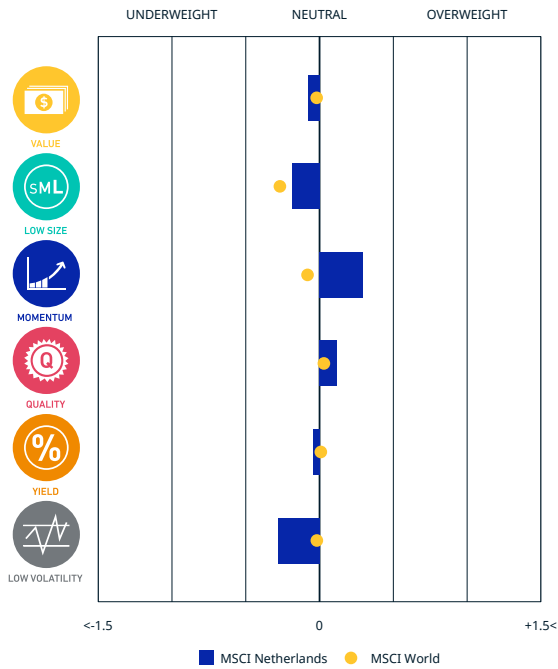
MSCI Netherlands	
<b>Number of Constituents</b>	30
<b>Mkt Cap (USD Millions)</b>	
<b>Index</b>	1,180,794.76
<b>Largest</b>	565,249.90
<b>Smallest</b>	3,034.75
<b>Average</b>	39,359.83
<b>Median</b>	19,019.53

**TOP 10 CONSTITUENTS**

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
ASML HLDG	565.25	47.87	Info Tech
ING GROEP	87.87	7.44	Financials
PROSUS N	67.22	5.69	Cons Discr
AHOLD DELHAIZE	44.24	3.75	Cons Staples
ASM INTERNATIONAL	39.52	3.35	Info Tech
ADYEN NV	29.62	2.51	Financials
HEINEKEN NV	26.71	2.26	Cons Staples
AERCAP HOLDINGS NV	26.37	2.23	Industrials
UNIVERSAL MUSIC GROUP	24.83	2.10	Comm Svcs
KONINKLIJKE PHILIPS	24.63	2.09	Health Care
<b>Total</b>	<b>936.25</b>	<b>79.29</b>	

**FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN**

**MSCI FACTOR BOX**



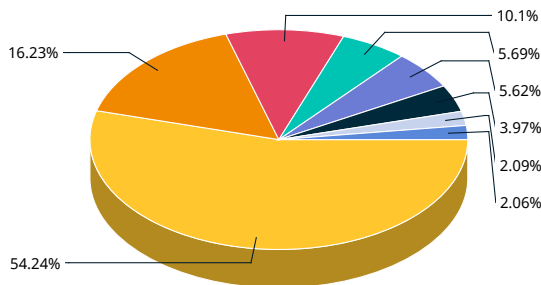
**MSCI FaCS**

- VALUE**  
Relatively Inexpensive Stocks
- LOW SIZE**  
Smaller Companies
- MOMENTUM**  
Rising Stocks
- QUALITY**  
Sound Balance Sheet Stocks
- YIELD**  
Cash Flow Paid Out
- LOW VOLATILITY**  
Lower Risk Stocks

MSCI FaCS provides absolute factor exposures relative to a broad global index - MSCI ACWI IMI.

Neutral factor exposure (FaCS = 0) represents MSCI ACWI IMI.

**SECTOR WEIGHTS**



- Information Technology 54.24%
- Financials 16.23%
- Consumer Staples 10.1%
- Consumer Discretionary 5.69%
- Industrials 5.62%
- Communication Services 3.97%
- Health Care 2.09%
- Materials 2.06%

**MSCI FACTOR BOX AND FaCS FRAMEWORK (Please refer to complete description of the MSCI FaCS methodology [here](#))**

MSCI FaCS is a standard method for evaluating and reporting the Factor characteristics of equity portfolios. MSCI FaCS consists of Factor Groups (e.g. Value, Size, Momentum, Quality, Yield, and Volatility) that have been extensively documented in academic literature and validated by MSCI Research as key drivers of risk and return in equity portfolios. These Factor Groups are constructed by aggregating 16 factors (e.g. Book-to-Price, Earnings/Dividend Yields, LT Reversal, Leverage, Earnings Variability/Quality, Beta) from the latest Barra global equity factor risk model, GEMLT, designed to make fund comparisons transparent and intuitive for use. The MSCI Factor Box, which is powered by MSCI FaCS, provides a visualization designed to easily compare absolute exposures of funds/indexes and their benchmarks along 6 Factor Groups that have historically demonstrated excess market returns over the long run.

**ABOUT MSCI**

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

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