

MSCI Netherlands IMI (USD)

The MSCI Netherlands Investable Market Index (IMI) is designed to measure the performance of the large, mid and small cap segments of the Netherlands market. With 55 constituents, the index covers approximately 99% of the free float-adjusted market capitalization in Netherlands.

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (FEB 2006 – FEB 2021)



ANNUAL PERFORMANCE (%)

Year	MSCI Netherlands IMI	MSCI World IMI	MSCI ACWI IMI
2020	24.86	16.48	16.81
2019	32.72	28.20	27.04
2018	-13.73	-8.93	-9.61
2017	34.01	23.09	24.58
2016	5.04	8.82	8.96
2015	2.09	-0.26	-1.68
2014	-5.38	5.07	4.36
2013	31.22	28.09	24.17
2012	20.98	16.75	17.04
2011	-13.79	-5.53	-7.43
2010	3.74	14.10	14.87
2009	45.38	32.35	37.18
2008	-47.89	-40.46	-42.01
2007	21.17	8.99	11.66

INDEX PERFORMANCE – GROSS RETURNS (%) (FEB 26, 2021)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994
					3 Yr	5 Yr	10 Yr		
MSCI Netherlands IMI	3.96	13.66	48.58	6.59	14.70	17.53	10.17	9.52	
MSCI World IMI	2.90	7.05	31.34	2.29	11.35	14.83	10.06	8.17	
MSCI ACWI IMI	2.69	7.67	32.11	2.53	10.82	14.88	9.45	7.93	

FUNDAMENTALS (FEB 26, 2021)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.15	27.19	22.53	2.45
1.72	30.57	20.33	2.78
1.74	29.36	19.47	2.66

INDEX RISK AND RETURN CHARACTERISTICS (FEB 26, 2021)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since May 31, 1994	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Netherlands IMI	6.62	18.94	16.65	17.01	0.74	0.98	0.61	0.43	63.99	2007-10-11–2009-03-09
MSCI World IMI	2.63	18.67	15.20	14.21	0.59	0.90	0.70	0.42	57.69	2007-10-31–2009-03-09
MSCI ACWI IMI	3.32	18.46	15.11	14.30	0.56	0.91	0.65	0.40	58.28	2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly gross returns data

³ Based on ICE LIBOR 1M

The MSCI Netherlands IMI was launched on Jun 05, 2007. Data prior to the launch date is back-tested data (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.

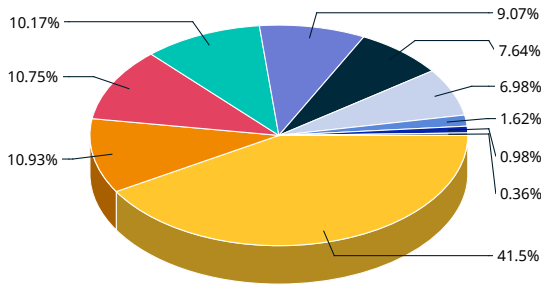
INDEX CHARACTERISTICS

MSCI Netherlands IMI	
Number of Constituents	55
Mkt Cap (USD Millions)	
Index	724,456.44
Largest	240,430.24
Smallest	243.91
Average	13,171.94
Median	3,061.55

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
ASML HLDG	240.43	33.19	Info Tech
PROSUS N	58.01	8.01	Cons Discr
KONINKLIJKE PHILIPS	49.71	6.86	Health Care
ING GROEP	42.80	5.91	Financials
ADYEN NV	42.23	5.83	Info Tech
AHOLD DELHAIZE	29.18	4.03	Cons Staples
KONINKLIJKE DSM	28.57	3.94	Materials
HEINEKEN NV	25.70	3.55	Cons Staples
WOLTERS KLUWER	21.77	3.00	Industrials
AKZO NOBEL	20.04	2.77	Materials
Total	558.44	77.08	

SECTOR WEIGHTS



- Information Technology 41.5%
- Consumer Staples 10.93%
- Financials 10.75%
- Consumer Discretionary 10.17%
- Industrials 9.07%
- Materials 7.64%
- Health Care 6.98%
- Communication Services 1.62%
- Energy 0.98%
- Real Estate 0.36%

INDEX METHODOLOGY

The index is based on the [MSCI Global Investable Market Indexes \(GIMI\) Methodology](#)—a comprehensive and consistent approach to index construction that allows for meaningful global views and cross regional comparisons across all market capitalization size, sector and style segments and combinations. This methodology aims to provide exhaustive coverage of the relevant investment opportunity set with a strong emphasis on index liquidity, investability and replicability. The index is reviewed quarterly—in February, May, August and November—with the objective of reflecting change in the underlying equity markets in a timely manner, while limiting undue index turnover. During the May and November semi-annual index reviews, the index is rebalanced and the large, mid and small capitalization cutoff points are recalculated.

ABOUT MSCI

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