

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 54 constituents, the index covers approximately 99% 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) (MAY 2011 – MAY 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI Netherlands IMI	MSCI World IMI	MSCI ACWI IMI
2025	36.98	21.49	22.60
2024	1.29	18.04	16.89
2023	25.74	23.50	22.18
2022	-26.52	-17.81	-18.00
2021	28.25	21.56	18.71
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

INDEX PERFORMANCE – GROSS RETURNS (%) (MAY 29, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994
					3 Yr	5 Yr	10 Yr		
MSCI Netherlands IMI	8.99	8.32	46.96	24.88	23.45	11.21	14.72	10.13	
MSCI World IMI	4.52	7.14	28.68	11.14	22.16	11.91	13.34	8.98	
MSCI ACWI IMI	5.05	7.34	31.18	12.66	22.52	11.48	13.07	8.69	

FUNDAMENTALS (MAY 29, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.58	29.03	20.42	4.05
1.57	24.92	19.30	3.77
1.62	24.04	18.06	3.52

INDEX RISK AND RETURN CHARACTERISTICS (MAY 29, 2026)

	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	4.96	22.19	24.36	20.74	0.85	0.42	0.65	0.45	63.99	2007-10-11–2009-03-09
MSCI World IMI	1.70	12.91	15.33	15.14	1.26	0.59	0.75	0.46	57.69	2007-10-31–2009-03-09
MSCI ACWI IMI	1.89	13.01	15.15	14.97	1.28	0.57	0.74	0.44	58.28	2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly gross returns data

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

The MSCI Netherlands IMI was launched on Jun 05, 2007. 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

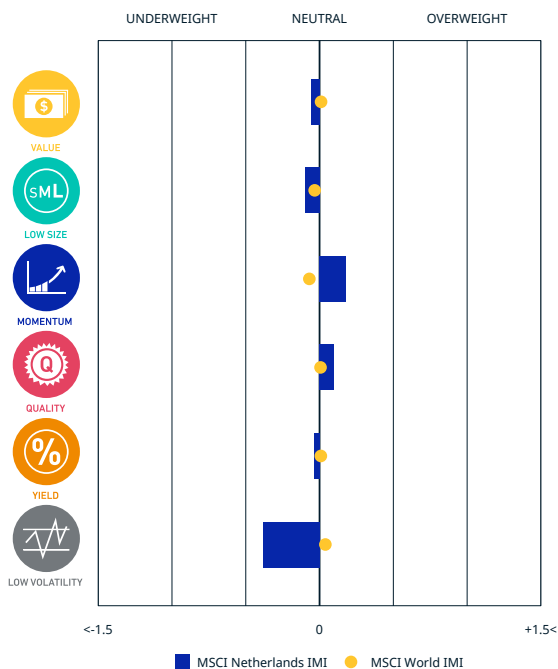
MSCI Netherlands IMI	
Number of Constituents	54
Mkt Cap (USD Millions)	
Index	1,300,309.98
Largest	627,243.68
Smallest	265.61
Average	24,079.81
Median	4,466.73

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
ASML HLDG	627.24	48.24	Info Tech
ING GROEP	90.99	7.00	Financials
PROSUS N	59.58	4.58	Cons Discr
NEBIUS GROUP A(NL)	49.33	3.79	Info Tech
ASM INTERNATIONAL	49.13	3.78	Info Tech
AHOLD DELHAIZE	37.62	2.89	Cons Staples
ADYEN NV	27.65	2.13	Financials
UNIVERSAL MUSIC GROUP	25.04	1.93	Comm Svcs
BE SEMICONDUCTOR IND	24.24	1.86	Info Tech
AERCAP HOLDINGS NV	23.34	1.79	Industrials
Total	1,014.16	77.99	

FACTORS - KEY EXPOSURES THAT DRIVE RISK AND RETURN

MSCI FACTOR BOX



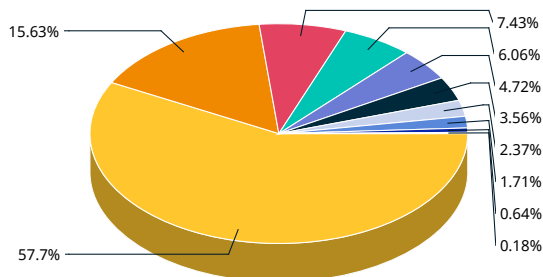
MSCI FaCS

- 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 57.7%
- Financials 15.63%
- Consumer Staples 7.43%
- Industrials 6.06%
- Consumer Discretionary 4.72%
- Communication Services 3.56%
- Materials 2.37%
- Health Care 1.71%
- Energy 0.64%
- Real Estate 0.18%

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

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