



NN Strategy (non-fiscal) PRIIP's Performance Scenario's - September 2023	RHP	RHP/2	Performance scenarios																																							
			Stress scenario								Unfavorable scenario								Moderate scenario								Favorable scenario								Death scenario							
			1Y		RHP/2		RHP		1Y		RHP/2		RHP		1Y		RHP/2		RHP		1Y		RHP/2		RHP		1Y		RHP/2		RHP		1Y		RHP/2		RHP					
			€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]						
NN GS European Sustainable Equity Fund	10	5	2.135	-78,60%	2.282	-25,60%	1.037	-20,30%	8.481	-15,20%	9.338	-1,40%	9.427	-0,60%	10.258	2,60%	13.184	5,70%	19.386	6,80%	11.759	17,60%	16.112	10,00%	24.068	9,20%	10.258	2,60%	13.184	5,70%	19.386	6,80%										
NN Triodos Euro Bond Impact Fund	10	5	7.614	-23,90%	7.006	-6,90%	5.803	-5,30%	8.584	-14,20%	7.666	-5,20%	7.269	-3,10%	9.444	-5,60%	9.582	-0,80%	10.912	0,90%	9.951	-0,50%	10.085	0,20%	11.773	1,60%	9.444	-5,60%	9.582	-0,80%	10.912	0,90%										
NN Triodos Global Equities Impact Fund	10	5	2.599	-74,00%	2.766	-22,70%	1.403	-17,80%	8.705	-13,00%	9.163	-1,70%	8.909	-1,10%	10.124	1,20%	12.813	5,10%	20.572	7,50%	11.675	16,70%	14.347	7,50%	23.954	9,10%	10.124	1,20%	12.813	5,10%	20.572	7,50%										
NN R valor F fund	10	5	1.709	-82,90%	1.779	-29,20%	697	-23,40%	8.810	-11,90%	9.725	-0,60%	9.615	-0,40%	10.153	1,50%	13.153	5,60%	21.245	7,80%	11.860	18,60%	15.387	9,00%	26.860	10,40%	10.153	1,50%	13.153	5,60%	21.245	7,80%										
NN Ethenea ethna-aktiv fund	10	5	7.054	-29,50%	6.717	-7,60%	5.458	-5,90%	8.978	-10,20%	9.435	-1,20%	9.124	-0,90%	9.588	-4,10%	9.774	-0,50%	11.317	1,20%	10.226	2,30%	10.465	0,90%	12.371	2,20%	9.588	-4,10%	9.774	-0,50%	11.317	1,20%										
NN FFG European Equities Sustainable Moderate	10	5	5.127	-48,70%	5.462	-11,40%	4.013	-8,70%	8.605	-14,00%	8.125	-4,10%	7.778	-2,50%	9.416	-5,80%	9.496	-1,00%	10.625	0,60%	10.309	3,10%	10.280	0,60%	11.502	1,40%	9.416	-5,80%	9.496	-1,00%	10.625	0,60%										
NN Fidelity world fund	10	5	1.932	-80,70%	1.859	-28,60%	748	-22,80%	8.833	-11,70%	9.540	-0,90%	9.454	-0,60%	10.348	3,50%	14.423	7,60%	23.387	8,90%	12.059	20,60%	16.692	10,80%	27.057	10,50%	10.348	3,50%	14.423	7,60%	23.387	8,90%										
NN Fidelity america fund	10	5	2.844	-71,60%	2.148	-26,50%	942	-21,00%	8.666	-13,30%	9.490	-1,00%	10.452	0,40%	10.239	2,40%	12.791	5,00%	27.331	10,60%	12.803	28,00%	15.350	8,90%	33.159	12,70%	10.239	2,40%	12.791	5,00%	27.331	10,60%										
NN Fidelity pacific fund	10	5	2.142	-78,60%	2.041	-27,20%	869	-21,70%	8.104	-19,00%	7.556	-5,50%	7.995	-2,20%	10.010	0,10%	13.006	5,40%	22.644	8,50%	12.647	26,50%	15.500	9,20%	29.872	11,60%	10.010	0,10%	13.006	5,40%	22.644	8,50%										
NN Flossbach von Storch multiple opportunities II	10	5	4.800	-52,00%	4.393	-15,20%	2.882	-11,70%	9.072	-9,30%	9.291	-1,50%	9.109	-0,90%	10.008	0,10%	12.341	4,30%	14.876	4,10%	10.792	7,90%	12.995	5,40%	16.728	5,30%	10.008	0,10%	12.341	4,30%	14.876	4,10%										
NN M&G optimal income fund	10	5	6.453	-35,50%	6.312	-8,80%	4.974	-6,70%	8.810	-11,90%	8.540	-3,10%	8.238	-1,90%	9.594	-4,10%	10.373	0,70%	13.166	2,80%	10.104	1,00%	10.718	1,40%	16.352	5,00%	9.594	-4,10%	10.373	0,70%	13.166	2,80%										
NN M&G dynamic allocation fund	10	5	4.525	-54,70%	4.321	-15,40%	2.811	-11,90%	8.876	-11,20%	9.365	-1,30%	9.123	-0,90%	9.767	-2,30%	10.439	0,90%	13.345	2,90%	10.807	8,10%	11.437	2,70%	14.534	3,80%	9.767	-2,30%	10.439	0,90%	13.345	2,90%										
NN JPMorgan euro liquidity fund	10	5	9.480	-5,20%	9.411	-1,20%	9.112	-0,90%	9.482	-5,20%	9.411	-1,20%	9.112	-0,90%	9.489	-5,10%	9.421	-1,20%	9.222	-0,80%	9.537	-4,60%	9.504	-1,00%	9.406	-0,60%	9.489	-5,10%	9.421	-1,20%	9.222	-0,80%										
NN DNCA invest eurose fund	10	5	5.244	-47,60%	5.328	-11,80%	3.871	-9,10%	8.939	-10,60%	9.309	-1,40%	9.286	-0,70%	9.656	-3,40%	9.955	-0,10%	11.976	1,80%	10.314	3,10%	10.397	0,80%	13.458	3,00%	9.656	-3,40%	9.955	-0,10%	11.976	1,80%										
NN GS Euro Bond Fund	10	5	6.764	-32,40%	6.272	-8,90%	4.928	-6,80%	8.361	-16,40%	7.515	-5,60%	7.116	-3,30%	9.500	-5,00%	9.927	-0,10%	12.012	1,90%	10.220	2,20%	10.374	0,70%	12.656	2,40%	9.500	-5,00%	9.927	-0,10%	12.012	1,90%										
NN GS Global Sustainable Equity Fund	10	5	1.182	-88,20%	1.252	-34,00%	394	-27,60%	8.938	-10,60%	9.507	-1,00%	9.567	-0,40%	10.414	4,10%	15.976	9,80%	24.868	9,50%	12.513	25,10%	19.231	14,00%	31.775	12,30%	10.414	4,10%	15.976	9,80%	24.868	9,50%										
NN Carmignac patrimoine fund	10	5	6.608	-33,90%	6.165	-9,20%	4.805	-7,10%	8.542	-14,60%	8.372	-3,50%	8.305	-1,80%	9.697	-3,00%	9.680	-0,60%	11.303	1,20%	10.815	8,10%	10.778	1,50%	12.565	2,30%	9.697	-3,00%	9.680	-0,60%	11.303	1,20%										
NN GS Patrimonial Aggressive Fund	10	5	3.026	-69,70%	3.152	-20,60%	1.728	-16,10%	8.917	-10,80%	9.453	-1,10%	9.275	-0,70%	10.044	0,40%	12.675	4,90%	18.933	6,60%	11.582	15,80%	14.144	7,20%	21.818	8,10%	10.044	0,40%	12.675	4,90%	18.933	6,60%										
NN GS Patrimonial Balanced Fund	10	5	4.473	-55,30%	4.572	-14,50%	3.067	-11,10%	8.863	-11,40%	8.959	-2,20%	8.741	-1,30%	9.870	-1,30%	11.608	3,00%	16.262	5,00%	10.849	8,50%	12.583	4,70%	18.037	6,10%	9.870	-1,30%	11.608	3,00%	16.262	5,00%										
NN GS Patrimonial defensive fund	10	5	6.289	-37,10%	6.248	-9,00%	4.904	-6,90%	8.641	-13,60%	8.366	-3,50%	8.122	-2,10%	9.670	-3,30%	10.665	1,30%	13.321	2,90%	10.279	2,80%	11.055	2,00%	14.334	3,70%	9.670	-3,30%	10.665	1,30%	13.321	2,90%										
NN GS Patrimonial Balanced European Sustainable Fund	10	5	4.706	-52,90%	4.779	-13,70%	3.279	-10,60%	8.795	-12,00%	8.887	-2,30%	8.590	-1,50%	9.886	-1,10%	11.088	2,10%	14.384	3,70%	10.829	8,30%	12.812	5,10%	16.643	5,20%	9.886	-1,10%	11.088	2,10%	14.384	3,70%										
NN Carmignac emergents fund	10	5	2.476	-75,20%	2.354	-25,10%	1.087	-19,90%	7.836	-21,60%	7.797	-4,90%	8.374	-1,80%	10.042	0,40%	11.628	3,10%	14.643	3,90%	12.222	22,20%	16.364	10,40%	19.618	7,00%	10.042	0,40%	11.628	3,10%	14.643	3,90%										
NN Nordea global real estate fund	10	5	1.741	-82,60%	1.313	-33,40%	426	-27,10%	8.114	-18,90%	8.068	-4,20%	8.073	-2,10%	10.072	0,70%	12.940	5,30%	19.931	7,10%	12.775	27,80%	14.785	8,10%	25.096	9,60%	10.072	0,70%	12.940	5,30%	19.931	7,10%										
NN GS Multi-Asset Factor Opportunities Fund	10	5	5.078	-49,20%	4.642	-14,20%	3.135	-11,00%	8.740	-12,60%	8.285	-3,70%	8.114	-2,10%	9.533	-4,70%	8.957	-2,20%	9.798	-0,20%	10.280	2,80%	10.065	0,10%	11.392	1,30%	9.533	-4,70%	8.957	-2,20%	9.798	-0,20%										
NN Threadneedle global smaller companies fund	10	5	1.569	-84,30%	1.602	-30,70%	588	-24,70%	8.643	-13,60%	8.546	-3,10%	8.857	-1,20%	10.914	9,10%	17.151	11,40%	25.408	9,80%	12.777	27,80%	22.430	17,50%	30.774	11,90%	10.914	9,10%	17.151	11,40%	25.408	9,80%										
NN GS Emerging Markets Debt Fund	10	5	3.855	-61,50%	3.792	-17,60%	2.303	-13,70%	8.235	-17,60%	7.395	-5,90%	7.122	-3,30%	9.609	-3,90%	10.262	0,50%	12.730	2,40%	10.347	3,50%	10.965	1,90%	17.284	5,60%	9.609	-3,90%	10.262	0,50%	12.730	2,40%										
NN Pictet global megatrend selection fund	10	5	2.291	-77,10%	1.933	-28,00%	796	-22,40%	8.460	-15,40%	8.961	-2,20%	8.878	-1,20%	10.310	3,10%	14.168	7,20%	24.615	9,40%	12.072	20,70%	17.192	11,40%	29.878	11,60%	10.310	3,10%	14.168	7,20%	24.615	9,40%										
NN R-co Valor balanced fund	10	5	3.670	-63,30%	3.876	-17,30%	2.381	-13,40%	8.597	-14,00%	9.031	-2,00%	8.908	-1,10%	9.969	-0,30%	12.090	3,90%	18.481	6,30%	11.309	13,10%	13.674	6,50%	23.227	8,80%	9.969	-0,30%	12.090	3,90%	18.481	6,30%										
NN Nordea global climate and environment fund	10	5	2.367	-76,30%	1.801	-29,00%	711	-23,20%	9.118	-8,80%	9.406	-1,20%	9.252	-0,80%	10.532	5,30%	16.286	10,20%	26.085	10,10%	12.699	27,00%	20.105	15,00%	36.273	13,80%	10.532	5,30%	16.286	10,20%	26.085	10,10%										
NN GS Eurozone Equity Income fund	10	5	1.389	-86,10%	1.536	-31,20%	554	-25,10%	8.620	-13,80%	10.320	0,60%	10.826	0,80%	9.970	-0,30%	12.235	4,10%	17.018	5,50%	11.798	18,00%	13.941	6,90%	20.810	7,60%	9.970	-0,30%	12.235	4,10%	17.018	5,50%										
NN GS Global Social Impact Equity fund	10	5	1.264	-87,40%	1.326	-33,20%	434	-26,90%	8.747	-12,50%	8.656	-2,80%	8.650	-1,40%	19.384	14,20%	33.979	13,00%	12.682	26,80%	21.702	16,80%	42.471	15,60%	10.809	8,10%	19.384	14,20%	33.979	13,00%												
NN Schroder Global Energy Transition Fund	10	5	1.145	-88,50%	1.201	-34,50%	369	-28,10%	7.805	-22,00%	7.726	-5,00%	8.114	-2,10%	9.836	-1,60%	17.343	11,60%	19.685	7,00%	14.025	40,20%	19.725	14,60%	28.729	11,10%	9.836	-1,60%	17.343													