



NN

NN Strategy (non fiscal) Performance Scenario's April 2023	RHP	Performance scenarios																		Insurance Scenario											
		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	
		[years]	[€](2)	[%]	[€](2)	[%]	[€](2)	[%]	[€](2)	[%]	[€](2)	[%]	[€](2)	[%]	[€](2)	[%]	[€](2)	[%]	[€](2)	[%]	[€](2)	[%]	[€](2)	[%]	[€](2)	[%]	[€](2)	[%]	[€](2)	[%]	
NN Life Select Dividend	10	2.134	-78,70%	2.282	-25,60%	1.037	-20,30%	8.497	-15,00%	9.261	-1,50%	9.924	-0,10%	10.330	3,30%	13.127	5,60%	19.287	6,80%	11.918	19,20%	15.988	9,80%	24.001	9,10%	10.330	3,30%	13.127	5,60%	19.287	6,80%
NN Triodos Euro bond impact fund	10	7.612	-23,90%	7.006	-6,90%	5.803	-5,30%	8.513	-14,90%	7.643	-5,20%	7.241	-3,20%	9.474	-5,30%	9.665	-0,70%	11.069	1,00%	10.060	0,60%	10.146	0,30%	11.949	1,80%	9.474	-5,30%	9.665	-0,70%	11.069	1,00%
NN Triodos Global equities impact fund	10	2.598	-74,00%	2.763	-22,70%	1.403	-17,80%	8.748	-12,50%	9.030	-2,00%	9.080	-1,00%	10.162	1,60%	12.978	5,40%	20.791	7,60%	11.629	16,30%	14.393	7,60%	23.782	9,00%	10.162	1,60%	12.978	5,40%	20.791	7,60%
NN R valor F fund	10	1.709	-82,90%	1.778	-29,20%	697	-23,40%	8.726	-12,70%	9.463	-1,10%	9.800	-0,20%	10.104	1,00%	13.472	6,10%	21.643	8,00%	11.941	19,40%	15.585	9,30%	26.294	10,20%	10.104	1,00%	13.472	6,10%	21.643	8,00%
NN Ethenea ethna-aktiv fund	10	7.051	-29,50%	6.716	-7,70%	5.457	-5,90%	8.978	-10,20%	9.126	-1,80%	8.693	-1,40%	9.606	-3,90%	9.739	-0,50%	11.578	1,50%	10.247	2,50%	10.418	0,80%	12.651	2,40%	9.606	-3,90%	9.739	-0,50%	11.578	1,50%
NN Funds For Good European equities sustainable moderate fund	10	5.128	-48,70%	5.462	-11,40%	4.013	-8,70%	8.629	-13,70%	8.358	-3,50%	7.996	-2,20%	9.493	-5,10%	9.755	-0,50%	10.717	0,70%	10.326	3,30%	10.478	0,90%	11.626	1,50%	9.493	-5,10%	9.755	-0,50%	10.717	0,70%
NN Fidelity world fund	10	1.931	-80,70%	1.859	-28,60%	748	-22,80%	8.753	-12,50%	9.049	-2,00%	9.780	-0,20%	10.467	4,70%	14.714	8,00%	24.052	9,20%	12.111	21,10%	16.789	10,90%	27.363	10,60%	10.467	4,70%	14.714	8,00%	24.052	9,20%
NN Fidelity america fund	10	2.843	-71,60%	2.148	-26,50%	942	-21,00%	8.693	-13,10%	9.632	-0,70%	10.861	0,80%	10.386	3,90%	13.200	5,70%	27.287	10,60%	12.821	28,20%	16.560	10,60%	34.057	13,00%	10.386	3,90%	13.200	5,70%	27.287	10,60%
NN Fidelity pacific fund	10	2.142	-78,60%	2.041	-27,20%	869	-21,70%	7.927	-20,70%	7.445	-5,70%	8.174	-2,00%	10.242	2,40%	13.369	6,00%	23.740	9,00%	12.475	24,80%	16.294	10,30%	30.887	11,90%	10.242	2,40%	13.369	6,00%	23.740	9,00%
NN Flossbach von Storch multiple opportunities II fund	10	4.800	-52,00%	4.393	-15,20%	2.882	-11,70%	9.069	-9,30%	8.937	-2,20%	8.831	-1,20%	10.050	0,50%	12.513	4,60%	14.881	4,10%	10.866	8,70%	13.023	5,40%	16.630	5,20%	10.050	0,50%	12.513	4,60%	14.881	4,10%
NN M&G optimal income fund	10	6.451	-35,50%	6.312	-8,80%	4.974	-6,70%	8.848	-11,50%	8.449	-3,30%	8.144	-2,00%	9.642	-3,60%	10.410	0,80%	13.293	2,90%	10.162	1,60%	10.838	1,60%	17.809	5,90%	9.642	-3,60%	10.410	0,80%	13.293	2,90%
NN M&G dynamic allocation fund	10	4.525	-54,70%	4.321	-15,40%	2.811	-11,90%	8.849	-11,50%	9.324	-1,40%	9.080	-1,00%	9.781	-2,20%	10.730	1,40%	13.599	3,10%	10.801	8,00%	11.843	3,40%	14.907	4,10%	9.781	-2,20%	10.730	1,40%	13.599	3,10%
NN JPMorgan euro liquidity fund	10	9.482	-5,20%	9.411	-1,20%	9.113	-0,90%	9.482	-5,20%	9.411	-1,20%	9.113	-0,90%	9.489	-5,10%	9.421	-1,20%	9.259	-0,80%	9.536	-4,60%	9.504	-1,00%	9.503	-0,50%	9.489	-5,10%	9.421	-1,20%	9.259	-0,80%
NN DNCA invest eurose fund	10	5.246	-47,50%	5.329	-11,80%	3.871	-9,10%	8.943	-10,60%	9.263	-1,50%	9.062	-1,00%	9.632	-3,70%	10.053	0,10%	12.355	2,10%	10.373	3,70%	10.590	1,20%	13.937	3,40%	9.632	-3,70%	10.053	0,10%	12.355	2,10%
NN Life Euro fixed income fund	10	6.761	-32,40%	6.271	-8,90%	4.927	-6,80%	8.404	-16,00%	7.398	-5,90%	6.999	-3,50%	9.532	-4,70%	10.004	0,00%	12.234	2,00%	10.298	3,00%	10.591	1,20%	12.835	2,50%	9.532	-4,70%	10.004	0,00%	12.234	2,00%
NN Life Global sustainable equity fund	10	1.181	-88,20%	1.252	-34,00%	394	-27,60%	8.908	-10,90%	9.495	-1,00%	10.405	0,40%	10.525	5,30%	15.630	9,30%	24.545	9,40%	12.558	25,60%	19.305	14,10%	31.486	12,20%	10.525	5,30%	15.630	9,30%	24.545	9,40%
NN Carmignac patrimoine fund	10	6.608	-33,90%	6.165	-9,20%	4.805	-7,10%	8.526	-14,70%	8.324	-3,60%	8.266	-1,90%	9.683	-3,20%	9.722	-0,60%	11.398	1,30%	10.738	7,40%	10.921	1,80%	12.877	2,60%	9.683	-3,20%	9.722	-0,60%	11.398	1,30%
NN Life Patrimonial aggressive fund	10	3.025	-69,70%	3.152	-20,60%	1.728	-16,10%	8.966	-10,30%	9.079	-1,90%	9.554	-0,50%	10.065	0,60%	12.885	5,20%	19.426	6,90%	11.546	15,50%	14.090	7,10%	21.760	8,10%	10.065	0,60%	12.885	5,20%	19.426	6,90%
NN Life Patrimonial balanced fund	10	4.471	-55,30%	4.572	-14,50%	3.067	-11,10%	8.834	-11,70%	8.642	-2,90%	8.655	-1,40%	9.936	-0,60%	11.754	3,30%	16.337	5,00%	10.876	8,80%	12.614	4,80%	18.101	6,10%	9.936	-0,60%	11.754	3,30%	16.337	5,00%
NN Life Patrimonial defensive fund	10	6.284	-37,20%	6.247	-9,00%	4.903	-6,90%	8.618	-13,80%	8.191	-3,90%	7.926	-2,30%	9.719	-2,80%	10.783	1,50%	13.525	3,10%	10.347	3,50%	11.135	2,20%	14.411	3,70%	9.719	-2,80%	10.783	1,50%	13.525	3,10%
NN Life Patrimonial balanced european sustainable fund	10	4.706	-52,90%	4.779	-13,70%	3.279	-10,60%	8.769	-12,30%	8.710	-2,70%	8.579	-1,50%	9.970	-0,30%	11.314	2,50%	14.504	3,80%	10.837	8,40%	12.692	4,90%	16.731	5,30%	9.970	-0,30%	11.314	2,50%	14.504	3,80%
NN Carmignac emergents fund	10	2.475	-75,30%	2.353	-25,10%	1.087	-19,90%	7.786	-22,10%	7.746	-5,00%	8.281	-1,90%	10.041	0,40%	11.550	2,90%	14.870	4,00%	12.248	22,50%	16.531	10,60%	19.812	7,10%	10.041	0,40%	11.550	2,90%	14.870	4,00%
NN Nordea global real estate fund	10	1.739	-82,60%	1.313	-33,40%	426	-27,10%	8.198	-18,00%	8.305	-3,60%	8.361	-1,80%	10.260	2,60%	13.388	6,00%	20.246	7,30%	12.619	26,20%	14.799	8,20%	24.994	9,60%	10.260	2,60%	13.388	6,00%	20.246	7,30%
NN Life Multi asset factor opportunities fund	10	5.072	-49,30%	4.641	-14,20%	3.135	-11,00%	8.703	-13,00%	8.342	-3,60%	8.364	-1,80%	9.586	-4,10%	9.025	-2,00%	9.924	-0,10%	10.320	3,20%	10.136	0,30%	11.642	1,50%	9.586	-4,10%	9.025	-2,00%	9.924	-0,10%
NN Threadneedle global smaller companies fund	10	1.567	-84,30%	1.602	-30,70%	588	-24,70%	8.681	-13,20%	8.365	-3,50%	8.585	-1,50%	10.877	8,80%	17.240	11,50%	25.639	9,90%	12.689	26,90%	22.504	17,60%	30.960	12,00%	10.877	8,80%	17.240	11,50%	25.639	9,90%
NN Life Emerging markets debt fund	10	3.855	-61,50%	3.792	-17,60%	2.303	-13,70%	8.195	-18,10%	7.300	-6,10%	6.986	-3,50%	9.670	-3,30%	10.462	0,90%	12.840	2,50%	10.443	4,40%	11.127	2,20%	18.858	6,50%	9.670	-3,30%	10.462	0,90%	12.840	2,50%
NN Pictet global megatrend selection fund	10	2.290	-77,10%	1.933	-28,00%	795	-22,40%	8.597	-14,00%	8.610	-2,90%	8.704	-1,40%	10.469	4,70%	14.679	8,00%	25.245	9,70%	12.115	21,10%	17.095	11,30%	30.067	11,60%	10.469	4,70%	14.679	8,00%	25.245	9,70%
NN R-co Valor balanced fund	10	3.672	-63,30%	3.876	-17,30%	2.381	-13,40%	8.652	-13,50%	8.758	-2,60%	8.659	-1,40%	10.003	0,00%	12.655	4,80%	18.836	6,50%	11.366	13,70%	14.227	7,30%	23.496	8,90%	10.003	0,00%	12.655	4,80%	18.836	6,50%
NN Nordea global climate and environment fund	10	2.366	-76,30%	1.801	-29,00%	711	-23,20%	9.037	-9,60%	9.838	-0,30%	10.569	0,60%	10.554	5,50%	16.418	10,40%	25.082	9,60%	12.687	26,90%	19.956	14,80%	36.634	13,90%	10.554	5,50%	16.418	10,40%	25.082	9,60%
NN Life Euro High Dividend Fund	10	1.389	-86,10%	1.536	-31,20%	554	-25,10%	8.595	-14,10%	10.212	0,40%	11.497	1,40%	9.943	-0,60%	12.069	3,80%	16.713	5,30%	11.948	19,50%	14.369	7,50%	21.157	7,80%	9.943	-0,60%	12.069	3,80%	16.713	5,30%
NN Life Health & Well-being Fund	10	1.581	-84,20%	1.641	-30,30%	615	-24,30%	8.501	-15,00%	9.116	-1,80%	9.321	-0,70%	9.971	-0,30%	13.708	6,50%	21.590	8,00%	11.853	18,50%	17.457	11,80%	34.047	13,00%	9.971	-0,30%	13.708	6,50%	21.590	8,00%
NN Schroder Global Energy Transition fund	10	1.145	-88,60%	1.201	-34,50%	369	-28,10%	7.762	-22,40%	7.835	-4,80%	9.319	-0,70%	9.941	-0,60%	15.534	9,20%	19.513	6,90%	15.831	58,30%	20.067	14,90%	29.356	11,40%	9.941	-0,60%	15.534	9,20%	19.513	6,90%
NN Threadneedle Global Focus fund	10	1.140	-88,60%	1.129	-35,40%	333	-28,80%	9.033	-9,70%	9.202	-1,70%	9.900	-0,10%	10.813	8,10%	17.457	11,80%	31.747	12,20%	12.522	25,20%	20.437	15,40%	38.480	14,40%	10.813	8,10%	17.457	11,80%		