

NN Scala Invest Performance Scenario's February 2023				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]	[years]	[category]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]		
NN Triodos Euro bond impact fund	10	5	2	7.506	-24,90%	6.640	-7,90%	5.474	-5,80%	8.548	-14,50%	7.245	-6,20%	6.834	-3,70%	9.375	-6,30%	9.273	-1,50%	10.549	0,50%	9.932	-0,70%	9.606	-0,80%	11.387	1,30%	9.375	-6,30%	9.273	-1,50%	10.549	0,50%
NN Triodos Global equities impact fund	10	5	4	2.564	-74,40%	2.620	-23,50%	1.323	-18,30%	8.415	-15,80%	8.504	-3,20%	8.723	-1,40%	10.039	0,40%	12.305	4,20%	19.655	7,00%	11.612	16,10%	13.750	6,60%	22.825	8,60%	10.039	0,40%	12.305	4,20%	19.655	7,00%
NN R valor F fund	10	5	4	1.688	-83,10%	1.694	-29,90%	663	-23,80%	8.628	-13,70%	9.222	-1,60%	10.027	0,00%	10.024	0,20%	13.009	5,40%	20.644	7,50%	11.878	18,80%	15.505	9,20%	24.654	9,40%	10.024	0,20%	13.009	5,40%	20.644	7,50%
NN Ethenea ethna-aktiv fund	10	5	3	6.965	-30,40%	6.396	-8,50%	5.197	-6,30%	8.833	-11,70%	8.661	-2,80%	8.311	-1,80%	9.501	-5,00%	9.379	-1,30%	11.194	1,10%	10.122	1,20%	9.974	-0,10%	12.446	2,20%	9.501	-5,00%	9.379	-1,30%	11.194	1,10%
NN Funds For Good European equities sustainable moderate fund	10	5	3	5.062	-49,40%	5.178	-12,30%	3.787	-9,30%	8.569	-14,30%	7.941	-4,50%	7.596	-2,70%	9.356	-6,40%	9.260	-1,50%	10.124	0,10%	10.184	1,80%	9.962	-0,10%	11.046	1,00%	9.356	-6,40%	9.260	-1,50%	10.124	0,10%
NN Fidelity world fund	10	5	4	1.908	-80,90%	1.770	-29,30%	712	-23,20%	8.747	-12,50%	8.878	-2,40%	9.728	-0,30%	10.308	3,10%	14.048	7,00%	22.923	8,60%	11.990	19,90%	15.922	9,70%	26.188	10,10%	10.308	3,10%	14.048	7,00%	22.923	8,60%
NN Fidelity america fund	10	5	4	2.811	-71,90%	2.046	-27,20%	897	-21,40%	8.705	-13,00%	9.959	-0,10%	11.036	1,00%	10.398	4,00%	12.829	5,10%	26.258	10,10%	12.613	26,10%	15.761	9,50%	32.333	12,50%	10.398	4,00%	12.829	5,10%	26.258	10,10%
NN Fidelity pacific fund	10	5	4	2.117	-78,80%	1.944	-27,90%	828	-22,10%	7.955	-20,40%	7.664	-5,20%	8.921	-1,10%	10.190	1,90%	12.857	5,20%	22.966	8,70%	12.236	22,40%	15.516	9,20%	29.827	11,50%	10.190	1,90%	12.857	5,20%	22.966	8,70%
NN Flossbach von Storch multiple opportunities II fund	10	5	3	4.741	-52,60%	4.184	-16,00%	2.745	-12,10%	9.096	-9,00%	8.490	-3,20%	8.453	-1,70%	9.911	-0,90%	11.942	3,60%	14.053	3,50%	10.737	7,40%	12.358	4,30%	15.853	4,70%	9.911	-0,90%	11.942	3,60%	14.053	3,50%
NN M&G optimal income fund	10	5	3	6.374	-36,30%	6.012	-9,70%	4.737	-7,20%	8.757	-12,40%	8.151	-4,00%	7.869	-2,40%	9.574	-4,30%	9.915	-0,20%	12.733	2,40%	10.017	0,20%	10.427	0,80%	17.025	5,50%	9.574	-4,30%	9.915	-0,20%	12.733	2,40%
NN M&G dynamic allocation fund	10	5	3	4.470	-55,30%	4.115	-16,30%	2.677	-12,30%	8.708	-12,90%	8.966	-2,20%	8.809	-1,30%	9.653	-3,50%	10.242	0,50%	13.080	2,70%	10.717	7,20%	11.368	2,60%	14.432	3,70%	9.653	-3,50%	10.242	0,50%	13.080	2,70%
NN JPMorgan euro liquidity fund	10	5	1	9.359	-6,40%	8.921	-2,30%	8.574	-1,50%	9.359	-6,40%	8.921	-2,30%	8.574	-1,50%	9.366	-6,30%	8.931	-2,20%	8.749	-1,30%	9.411	-5,90%	9.014	-2,10%	9.046	-1,00%	9.366	-6,30%	8.931	-2,20%	8.749	-1,30%
NN DNCA invest eurose fund	10	5	3	5.180	-48,20%	5.075	-12,70%	3.687	-9,50%	8.817	-11,80%	8.806	-2,50%	8.637	-1,50%	9.541	-4,60%	9.618	-0,80%	11.829	1,70%	10.400	4,00%	10.323	0,60%	13.297	2,90%	9.541	-4,60%	9.618	-0,80%	11.829	1,70%
NN Life Euro fixed income fund	10	5	3	6.674	-33,30%	5.971	-9,80%	4.692	-7,30%	8.428	-15,70%	7.079	-6,70%	6.700	-3,90%	9.422	-5,80%	9.667	-0,70%	11.711	1,60%	10.161	1,60%	10.148	0,30%	12.297	2,10%	9.422	-5,80%	9.667	-0,70%	11.711	1,60%
NN Life Global sustainable equity fund	10	5	4	1.167	-88,30%	1.192	-34,60%	376	-28,00%	8.880	-11,20%	9.191	-1,70%	9.945	-0,10%	10.417	4,20%	14.746	8,10%	23.334	8,80%	12.333	23,30%	18.313	12,90%	30.696	11,90%	10.417	4,20%	14.746	8,10%	23.334	8,80%
NN Carmignac patrimoine fund	10	5	3	6.522	-34,80%	5.844	-10,20%	4.534	-7,60%	8.403	-16,00%	8.065	-4,20%	7.971	-2,20%	9.609	-3,90%	9.279	-1,50%	10.779	0,80%	10.653	6,50%	10.335	0,70%	12.867	2,60%	9.609	-3,90%	9.279	-1,50%	10.779	0,80%
NN Life Patrimonial aggressive fund	10	5	4	2.990	-70,10%	3.002	-21,40%	1.646	-16,50%	8.873	-11,30%	8.956	-2,20%	9.477	-0,50%	9.964	-0,40%	12.286	4,20%	18.409	6,30%	11.431	14,30%	13.410	6,00%	20.950	7,70%	9.964	-0,40%	12.286	4,20%	18.409	6,30%
NN Life Patrimonial balanced fund	10	5	3	4.416	-55,80%	4.354	-15,30%	2.921	-11,60%	8.832	-11,70%	8.398	-3,40%	8.492	-1,60%	9.842	-1,60%	11.280	2,40%	15.659	4,60%	10.746	7,50%	11.988	3,70%	17.209	5,60%	9.842	-1,60%	11.280	2,40%	15.659	4,60%
NN Life Patrimonial defensive fund	10	5	3	6.201	-38,00%	5.948	-9,90%	4.668	-7,30%	8.935	-10,70%	7.842	-4,70%	7.587	-2,70%	9.644	-3,60%	10.316	0,60%	12.883	2,60%	10.233	2,30%	10.636	1,20%	13.756	3,20%	9.644	-3,60%	10.316	0,60%	12.883	2,60%
NN Life Patrimonial balanced european sustainable fund	10	5	3	4.649	-53,50%	4.551	-14,60%	3.122	-11,00%	8.616	-13,80%	8.217	-3,90%	8.262	-1,90%	9.865	-1,30%	10.870	1,70%	13.811	3,30%	10.706	7,10%	12.107	3,90%	16.092	4,90%	9.865	-1,30%	10.870	1,70%	13.811	3,30%
NN Carmignac emergents fund	10	5	4	2.443	-75,60%	2.231	-25,90%	1.026	-20,40%	7.646	-23,50%	7.665	-5,20%	8.158	-2,00%	9.873	-1,30%	10.840	1,60%	14.142	3,50%	12.059	20,60%	15.654	9,40%	18.393	6,30%	9.873	-1,30%	10.840	1,60%	14.142	3,50%
NN Nordea global real estate fund	10	5	4	1.714	-82,90%	1.245	-34,10%	402	-27,50%	8.287	-17,10%	8.507	-3,20%	8.590	-1,50%	10.105	1,00%	12.901	5,20%	19.224	6,80%	12.512	25,10%	13.968	6,90%	23.523	8,90%	10.105	1,00%	12.901	5,20%	19.224	6,80%
NN Life Multi asset factor opportunities fund	10	5	4	5.008	-49,90%	4.420	-15,10%	2.985	-11,40%	8.583	-14,20%	7.932	-4,50%	7.974	-2,20%	9.472	-5,30%	8.615	-2,90%	9.435	-0,60%	10.204	2,00%	9.689	-0,60%	11.087	1,00%	9.472	-5,30%	8.615	-2,90%	9.435	-0,60%
NN Threadneedle global smaller companies fund	10	5	4	1.546	-84,50%	1.525	-31,30%	560	-25,00%	8.486	-15,10%	7.888	-4,60%	7.894	-1,60%	10.746	7,50%	16.486	10,50%	24.808	9,50%	12.540	25,40%	21.673	16,70%	29.180	11,30%	10.746	7,50%	16.486	10,50%	24.808	9,50%
NN Life Emerging markets debt fund	10	5	3	3.805	-61,90%	3.611	-18,40%	2.193	-14,10%	8.080	-19,20%	7.107	-6,60%	6.846	-3,70%	9.553	-4,50%	10.061	0,10%	12.341	2,10%	10.335	3,30%	10.624	1,20%	18.116	6,10%	9.553	-4,50%	10.061	0,10%	12.341	2,10%
NN Pictet global megatrend selection fund	10	5	4	2.262	-77,40%	1.841	-28,70%	758	-22,70%	8.391	-16,10%	8.329	-3,60%	8.857	-1,20%	10.377	3,80%	13.924	6,80%	24.213	9,20%	11.969	19,70%	16.288	10,20%	28.525	11,10%	10.377	3,80%	13.924	6,80%	24.213	9,20%
NN R-co Valor balanced fund	10	5	3	3.631	-63,70%	3.692	-18,10%	2.268	-13,80%	8.516	-14,80%	8.476	-3,30%	8.705	-1,40%	9.916	-0,80%	12.269	4,20%	17.890	6,00%	11.235	12,40%	13.562	6,30%	22.062	8,20%	9.916	-0,80%	12.269	4,20%	17.890	6,00%
NN Nordea global climate and environment fund	10	5	4	2.336	-76,60%	1.707	-29,80%	670	-23,70%	8.909	-10,90%	9.662	-0,70%	10.514	0,50%	10.448	4,50%	15.610	9,30%	23.311	8,80%	12.613	26,10%	19.241	14,00%	34.344	13,10%	10.448	4,50%	15.610	9,30%	23.311	8,80%
NN Life Euro High Dividend Fund	10	5	4	1.371	-86,30%	1.463	-31,90%	527	-25,50%	8.431	-15,70%	9.624	-0,80%	10.768	0,70%	9.808	-1,90%	11.374	2,60%	15.572	4,50%	12.022	20,20%	13.847	6,70%	19.817	7,10%	9.808	-1,90%	11.374	2,60%	15.572	4,50%
NN Life Health & Well-being Fund	10	5	4	1.562	-84,40%	1.563	-31,00%	586	-24,70%	8.341	-16,60%	8.910	-2,30%	9.222	-0,80%	9.955	-0,40%	12.995	5,40%	20.833	7,60%	11.764	17,60%	16.743	10,90%	32.918	12,70%	9.955	-0,40%	12.995	5,40%	20.833	7,60%
NN Schroder Global Energy Transition fund	10	5	5	1.131	-88,70%	1.144	-35,20%	351	-28,50%	7.732	-22,70%	7.599	-5,30%	9.243	-0,80%	9.760	-2,40%	14.198	7,30%	18.619	6,40%	16.052	60,50%	18.728	13,40%	28.195	10,90%	9.760	-2,40%	14.198	7,30%	18.619	6,40%
NN Threadneedle Global Focus fund	10	5	5	1.126	-88,70%	1.075	-36,00%	317	-29,20%	8.991	-10,10%	9.029	-2,00%	9.542	-0,50%	10.655	6,60%	16.669															