



NN Strategy (non fiscal) PRIIP's Performance Scenario's Nov-23	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					
			€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]				
[years]	[years]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]	€](2)	[%]					
NN GS European Sustainable Equity Fund	10	5	2.134	-78,70%	2.282	-25,60%	1.037	-20,30%	8.505	-15,00%	8.827	-2,50%	8.948	-1,10%	10.231	2,30%	13.230	5,80%	19.056	6,70%	11.753	17,50%	16.129	10,00%	24.051	9,20%	10.231	2,30%	13.230	5,80%	19.056	6,70%				
NN Triodos Euro Bond Impact Fund	10	5	7.615	-23,90%	7.006	-6,90%	5.803	-5,30%	8.546	-14,50%	7.599	-5,30%	7.220	-3,20%	9.452	-5,50%	9.551	-0,90%	10.838	0,80%	9.920	-0,80%	10.077	0,20%	11.747	1,60%	9.452	-5,50%	9.551	-0,90%	10.838	0,80%				
NN Triodos Global Equities Impact Fund	10	5	2.600	-74,00%	2.764	-22,70%	1.403	-17,80%	8.659	-13,40%	8.689	-2,80%	8.456	-1,70%	10.039	0,40%	12.832	5,10%	19.772	7,10%	11.703	17,00%	14.488	7,70%	23.699	9,00%	10.039	0,40%	12.832	5,10%	19.772	7,10%				
NN R valor F fund	10	5	1.708	-82,90%	1.778	-29,20%	697	-23,40%	8.836	-11,60%	9.290	-1,50%	9.138	-0,90%	10.136	1,40%	12.972	5,30%	21.171	7,80%	11.782	17,80%	15.249	8,80%	25.512	9,80%	10.136	1,40%	12.972	5,30%	21.171	7,80%				
NN Ethenea ethna-aktiv fund	10	5	7.054	-29,50%	6.717	-7,60%	5.458	-5,90%	8.980	-10,20%	9.147	-1,80%	8.771	-1,30%	9.566	-4,30%	9.789	-0,40%	11.245	1,20%	10.179	1,80%	10.505	1,00%	12.319	2,10%	9.566	-4,30%	9.789	-0,40%	11.245	1,20%				
NN FFG European Equities Sustainable Moderate	10	5	5.126	-48,70%	5.462	-11,40%	4.013	-8,70%	8.643	-13,60%	8.088	-4,20%	7.707	-2,60%	9.404	-6,00%	9.465	-1,10%	10.639	0,60%	10.326	3,30%	10.211	0,40%	11.518	1,40%	9.404	-6,00%	9.465	-1,10%	10.639	0,60%				
NN Fidelity world fund	10	5	1.931	-80,70%	1.859	-28,60%	748	-22,80%	8.860	-11,40%	8.898	-2,30%	8.940	-1,10%	10.280	2,80%	14.094	7,10%	23.207	8,80%	12.053	20,50%	16.732	10,80%	26.827	10,40%	10.280	2,80%	14.094	7,10%	23.207	8,80%				
NN Fidelity america fund	10	5	2.843	-71,60%	2.148	-26,50%	942	-21,00%	8.619	-13,80%	9.282	-1,50%	10.163	0,20%	10.103	1,00%	12.815	5,10%	26.787	10,40%	12.759	27,60%	15.348	8,90%	31.662	12,20%	10.103	1,00%	12.815	5,10%	26.787	10,40%				
NN Fidelity pacific fund	10	5	2.142	-78,60%	2.041	-27,20%	869	-21,70%	8.139	-18,60%	7.098	-6,60%	7.502	-2,80%	9.969	-0,30%	12.542	4,60%	21.218	7,80%	12.509	25,10%	15.546	9,20%	28.939	11,20%	9.969	-0,30%	12.542	4,60%	21.218	7,80%				
NN Flossbach von Storch multiple opportunities II	10	5	4.800	-52,00%	4.393	-15,20%	2.882	-11,70%	9.170	-8,30%	8.872	-2,40%	8.690	-1,40%	9.988	-0,10%	12.153	4,00%	14.860	4,00%	10.787	7,90%	12.914	5,20%	16.681	5,20%	9.988	-0,10%	12.153	4,00%	14.860	4,00%				
NN M&G optimal income fund	10	5	6.454	-35,50%	6.312	-8,80%	4.974	-6,70%	8.792	-12,10%	8.354	-3,50%	8.088	-2,10%	9.594	-4,10%	10.316	0,60%	13.142	2,80%	10.120	1,20%	10.661	1,30%	15.080	4,20%	9.594	-4,10%	10.316	0,60%	13.142	2,80%				
NN M&G dynamic allocation fund	10	5	4.527	-54,70%	4.321	-15,40%	2.811	-11,90%	8.851	-11,50%	9.136	-1,80%	8.790	-1,30%	9.749	-2,50%	10.337	0,70%	13.337	2,90%	10.793	7,90%	11.358	2,60%	14.494	3,80%	9.749	-2,50%	10.337	0,70%	13.337	2,90%				
NN JPMorgan euro liquidity fund	10	5	9.480	-5,20%	9.410	-1,20%	9.112	-0,90%	9.481	-5,20%	9.410	-1,20%	9.112	-0,90%	9.489	-5,10%	9.420	-1,20%	9.222	-0,80%	9.537	-4,60%	9.560	-0,90%	9.382	-0,60%	9.489	-5,10%	9.420	-1,20%	9.222	-0,80%				
NN DNCA invest eurose fund	10	5	5.240	-47,60%	5.328	-11,80%	3.870	-9,10%	8.940	-10,60%	9.305	-1,40%	9.239	-0,80%	9.635	-3,60%	9.955	-0,10%	11.769	1,60%	10.296	3,00%	10.340	0,70%	12.889	2,60%	9.635	-3,60%	9.955	-0,10%	11.769	1,60%				
NN GS Euro Bond Fund	10	5	6.766	-32,30%	6.272	-8,90%	4.928	-6,80%	8.275	-17,20%	7.338	-6,00%	6.953	-3,60%	9.499	-5,00%	9.853	-0,30%	11.951	1,80%	10.168	1,70%	10.391	0,80%	12.660	2,40%	9.499	-5,00%	9.853	-0,30%	11.951	1,80%				
NN GS Global Sustainable Equity Fund	10	5	1.181	-88,20%	1.252	-34,00%	394	-27,60%	8.935	-10,60%	8.920	-2,30%	8.976	-1,10%	10.363	3,60%	16.086	10,00%	24.458	9,40%	12.411	24,10%	19.542	14,30%	31.572	12,20%	10.363	3,60%	16.086	10,00%	24.458	9,40%				
NN Carmignac patrimoine fund	10	5	6.609	-33,90%	6.166	-9,20%	4.805	-7,10%	8.512	-14,90%	8.125	-4,10%	8.032	-2,20%	9.670	-3,30%	9.680	-0,60%	11.246	1,20%	10.802	8,00%	10.807	1,60%	12.567	2,30%	9.670	-3,30%	9.680	-0,60%	11.246	1,20%				
NN GS Patrimonial Aggressive Fund	10	5	3.023	-69,80%	3.152	-20,60%	1.728	-16,10%	8.881	-11,20%	8.848	-2,40%	8.763	-1,30%	10.012	0,10%	12.600	4,70%	18.922	6,60%	11.477	14,80%	14.062	7,10%	21.348	7,90%	10.012	0,10%	12.600	4,70%	18.922	6,60%				
NN GS Patrimonial Balanced Fund	10	5	4.471	-55,30%	4.572	-14,50%	3.067	-11,10%	8.866	-11,30%	8.548	-3,10%	8.346	-1,80%	9.855	-1,50%	11.575	3,00%	16.179	4,90%	10.832	8,30%	12.554	4,70%	17.741	5,90%	9.855	-1,50%	11.575	3,00%	16.179	4,90%				
NN GS Patrimonial defensive fund	10	5	6.291	-37,10%	6.248	-9,00%	4.904	-6,90%	8.690	-13,10%	8.036	-4,30%	7.814	-2,40%	9.667	-3,30%	10.510	1,00%	13.236	2,80%	10.241	2,40%	11.057	2,00%	14.178	3,60%	9.667	-3,30%	10.510	1,00%	13.236	2,80%				
NN GS Patrimonial Balanced European Sustainable Fund	10	5	4.706	-52,90%	4.779	-13,70%	3.279	-10,60%	8.845	-11,50%	8.518	-3,20%	8.254	-1,90%	9.844	-1,60%	11.036	2,00%	14.229	3,60%	10.875	8,80%	12.856	5,20%	16.590	5,20%	9.844	-1,60%	11.036	2,00%	14.229	3,60%				
NN Carmignac emergents fund	10	5	2.473	-75,30%	2.353	-25,10%	1.087	-19,90%	7.690	-23,10%	7.646	-5,20%	8.235	-1,90%	9.954	-0,50%	11.642	3,10%	14.493	3,80%	12.342	23,40%	16.390	10,40%	19.277	6,80%	9.954	-0,50%	11.642	3,10%	14.493	3,80%				
NN Nordea global real estate fund	10	5	1.743	-82,60%	1.314	-33,40%	426	-27,10%	8.120	-18,80%	7.252	-6,20%	7.359	-3,00%	9.973	-0,30%	12.710	4,90%	19.150	6,70%	12.747	27,50%	14.696	8,00%	25.212	9,70%	9.973	-0,30%	12.710	4,90%	19.150	6,70%				
NN GS Multi-Asset Factor Opportunities Fund	10	5	5.081	-49,20%	4.643	-14,20%	3.136	-11,00%	8.743	-12,60%	8.327	-3,60%	8.215	-1,90%	9.519	-4,80%	8.957	-2,20%	9.793	-0,20%	10.302	3,00%	10.007	0,00%	11.398	1,30%	9.519	-4,80%	8.957	-2,20%	9.793	-0,20%				
NN Threadneedle global smaller companies fund	10	5	1.568	-84,30%	1.602	-30,70%	588	-24,70%	8.646	-13,50%	7.544	-5,50%	7.732	-2,50%	10.807	8,10%	17.071	11,30%	24.995	9,60%	12.879	28,80%	22.658	17,80%	29.526	11,40%	10.807	8,10%	17.071	11,30%	24.995	9,60%				
NN GS Emerging Markets Debt Fund	10	5	3.856	-61,40%	3.793	-17,60%	2.303	-13,70%	8.127	-18,70%	7.115	-6,60%	6.812	-3,80%	9.630	-3,70%	10.166	0,30%	12.550	2,30%	10.336	3,40%	11.013	1,90%	16.174	4,90%	9.630	-3,70%	10.166	0,30%	12.550	2,30%				
NN Pictet global megatrend selection fund	10	5	2.290	-77,10%	1.933	-28,00%	796	-22,40%	8.613	-13,90%	8.279	-3,70%	8.145	-2,00%	10.269	2,70%	14.132	7,20%	24.351	9,30%	12.270	22,70%	17.130	11,40%	29.209	11,30%	10.269	2,70%	14.132	7,20%	24.351	9,30%				
NN R-co Valor balanced fund	10	5	3.664	-63,40%	3.875	-17,30%	2.380	-13,40%	8.687	-13,10%	8.802	-2,50%	8.685	-1,40%	9.973	-0,30%	11.738	3,30%	18.371	6,30%	11.395	13,90%	13.586	6,30%	22.589	8,50%	9.973	-0,30%	11.738	3,30%	18.371	6,30%				
NN Nordea global climate and environment fund	10	5	2.366	-76,30%	1.801	-29,00%	711	-23,20%	8.999	-10,00%	8.522	-3,10%	8.365	-1,80%	10.408	4,10%	16.210	10,10%	25.715	9,90%	12.924	29,20%	20.164	15,10%	36.211	13,70%	10.408	4,10%	16.210	10,10%	25.715	9,90%				
NN GS Eurozone Equity Income fund	10	5	1.385	-86,20%	1.521	-31,40%	543	-25,30%	8.529	-14,7-																										