



NN Strategy (non fiscal) PRIIP's Performance scenario's December 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											
			[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	2.132	-78,70%	2.282	-25,60%	1.037	-20,30%	8.505	-15,00%	9.969	-0,10%	10.031	0,00%	10.231	2,30%	13.320	5,90%	18.841	6,50%	11.753	17,50%	16.129	10,00%	24.051	9,20%	10.231	2,30%	13.320	5,90%	18.841	6,50%										
NN Triodos Euro Bond Impact Fund	10	5	7.615	-23,90%	7.006	-6,90%	5.803	-5,30%	8.584	-14,20%	7.931	-4,50%	7.551	-2,80%	9.444	-5,60%	9.527	-1,00%	10.753	0,70%	9.913	-0,90%	10.056	0,10%	11.722	1,60%	9.444	-5,60%	9.527	-1,00%	10.753	0,70%										
NN Triodos Global Equities Impact Fund	10	5	2.597	-74,00%	2.763	-22,70%	1.403	-17,80%	8.705	-13,00%	9.699	-0,60%	9.434	-0,60%	10.045	0,50%	12.721	4,90%	19.537	6,90%	11.612	16,10%	14.347	7,50%	23.612	9,00%	10.045	0,50%	12.721	4,90%	19.537	6,90%										
NN R valor F fund	10	5	1.703	-83,00%	1.778	-29,20%	696	-23,40%	8.810	-11,90%	9.903	-0,20%	9.698	-0,30%	10.111	1,10%	13.049	5,50%	21.058	7,70%	11.860	18,60%	15.387	9,00%	24.640	9,40%	10.111	1,10%	13.049	5,50%	21.058	7,70%										
NN Ethenea ethna-aktiv fund	10	5	7.056	-29,40%	6.718	-7,60%	5.458	-5,90%	8.978	-10,20%	9.468	-1,10%	9.253	-0,80%	9.571	-4,30%	9.835	-0,30%	11.196	1,10%	10.172	1,70%	10.577	1,10%	12.227	2,00%	9.571	-4,30%	9.835	-0,30%	11.196	1,10%										
NN FFG European Equities Sustainable Moderate	10	5	5.122	-48,80%	5.461	-11,40%	4.013	-8,70%	8.605	-14,00%	8.237	-3,80%	7.886	-2,30%	9.371	-6,30%	9.321	-1,40%	10.597	0,60%	10.299	3,00%	10.211	0,40%	11.462	1,40%	9.371	-6,30%	9.321	-1,40%	10.597	0,60%										
NN Fidelity world fund	10	5	1.928	-80,70%	1.858	-28,60%	748	-22,80%	8.860	-11,40%	9.814	-0,40%	9.860	-0,10%	10.249	2,50%	14.363	7,50%	22.838	8,60%	12.053	20,50%	16.732	10,80%	26.827	10,40%	10.249	2,50%	14.363	7,50%	22.838	8,60%										
NN Fidelity america fund	10	5	2.842	-71,60%	2.148	-26,50%	942	-21,00%	8.619	-13,80%	9.642	-0,70%	10.417	0,40%	10.036	0,40%	12.815	5,10%	26.346	10,20%	12.692	26,90%	14.893	8,30%	30.204	11,70%	10.036	0,40%	12.815	5,10%	26.346	10,20%										
NN Fidelity pacific fund	10	5	2.140	-78,60%	2.040	-27,20%	869	-21,70%	8.139	-18,60%	7.683	-5,10%	8.121	-2,10%	9.888	-1,10%	12.056	3,80%	20.867	7,60%	12.509	25,10%	15.546	9,20%	28.596	11,10%	9.888	-1,10%	12.056	3,80%	20.867	7,60%										
NN Flossbach von Storch multiple opportunities II	10	5	4.797	-52,00%	4.393	-15,20%	2.882	-11,70%	9.072	-9,30%	9.373	-1,30%	9.190	-0,80%	9.974	-0,30%	12.140	4,00%	14.876	4,10%	10.743	7,40%	12.995	5,40%	16.728	5,30%	9.974	-0,30%	12.140	4,00%	14.876	4,10%										
NN M&G optimal income fund	10	5	6.457	-35,40%	6.313	-8,80%	4.974	-6,70%	8.810	-11,90%	8.993	-2,10%	8.765	-1,30%	9.594	-4,10%	10.240	0,50%	13.002	2,70%	10.142	1,40%	10.718	1,40%	14.724	3,90%	9.594	-4,10%	10.240	0,50%	13.002	2,70%										
NN M&G dynamic allocation fund	10	5	4.526	-54,70%	4.321	-15,40%	2.811	-11,90%	8.876	-11,20%	9.592	-0,80%	9.448	-0,60%	9.728	-2,70%	10.369	0,70%	13.222	2,80%	10.804	8,00%	11.225	2,30%	14.500	3,80%	9.728	-2,70%	10.369	0,70%	13.222	2,80%										
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%	9.582	-4,20%	9.617	-0,80%	9.369	-0,60%	9.489	-5,10%	9.420	-1,20%	9.222	-0,80%										
NN DNCA invest eurose fund	10	5	5.236	-47,60%	5.327	-11,80%	3.870	-9,10%	8.939	-10,60%	9.309	-1,40%	9.520	-0,50%	9.659	-3,40%	9.955	-0,10%	11.724	1,60%	10.336	3,40%	10.397	0,80%	12.735	2,40%	9.659	-3,40%	9.955	-0,10%	11.724	1,60%										
NN GS Euro Bond Fund	10	5	6.767	-32,30%	6.272	-8,90%	4.928	-6,80%	8.275	-17,20%	7.895	-4,60%	7.501	-2,80%	9.499	-5,00%	9.778	-0,40%	11.903	1,80%	10.164	1,60%	10.387	0,80%	12.600	2,30%	9.499	-5,00%	9.778	-0,40%	11.903	1,80%										
NN GS Global Sustainable Equity Fund	10	5	1.179	-88,20%	1.252	-34,00%	394	-27,60%	8.935	-10,60%	9.885	-0,20%	9.910	-0,10%	10.314	3,10%	16.185	10,10%	24.458	9,40%	12.411	24,10%	19.542	14,30%	31.572	12,20%	10.314	3,10%	16.185	10,10%	24.458	9,40%										
NN Carmignac patrimoine fund	10	5	6.609	-33,90%	6.166	-9,20%	4.805	-7,10%	8.542	-14,60%	8.476	-3,30%	8.456	-1,70%	9.620	-3,80%	9.682	-0,60%	11.206	1,10%	10.598	6,00%	10.778	1,50%	12.548	2,30%	9.620	-3,80%	9.682	-0,60%	11.206	1,10%										
NN GS Patrimonial Aggressive Fund	10	5	3.013	-69,90%	3.149	-20,60%	1.726	-16,10%	8.881	-11,20%	9.775	-0,50%	9.693	-0,30%	10.003	0,00%	12.642	4,80%	18.548	6,40%	11.477	14,80%	14.062	7,10%	20.984	7,70%	10.003	0,00%	12.642	4,80%	18.548	6,40%										
NN GS Patrimonial Balanced Fund	10	5	4.464	-55,40%	4.570	-14,50%	3.066	-11,10%	8.866	-11,30%	9.360	-1,30%	9.139	-0,90%	9.852	-1,50%	11.564	2,90%	16.012	4,80%	10.807	8,10%	12.554	4,70%	17.558	5,80%	9.852	-1,50%	11.564	2,90%	16.012	4,80%										
NN GS Patrimonial defensive fund	10	5	6.292	-37,10%	6.248	-9,00%	4.905	-6,90%	8.690	-13,10%	8.711	-2,70%	8.471	-1,60%	9.658	-3,40%	10.439	0,90%	13.170	2,80%	10.193	1,90%	11.057	2,00%	14.089	3,50%	9.658	-3,40%	10.439	0,90%	13.170	2,80%										
NN GS Patrimonial Balanced European Sustainable Fund	10	5	4.705	-53,00%	4.779	-13,70%	3.279	-10,60%	8.845	-11,50%	9.282	-1,50%	8.994	-1,10%	9.840	-1,60%	11.057	2,00%	14.135	3,50%	10.875	8,80%	12.856	5,20%	16.590	5,20%	9.840	-1,60%	11.057	2,00%	14.135	3,50%										
NN Carmignac emergents fund	10	5	2.473	-75,30%	2.353	-25,10%	1.087	-19,90%	7.836	-21,60%	8.053	-4,20%	8.649	-1,40%	9.971	-0,30%	11.732	3,20%	14.605	3,90%	12.222	22,20%	16.364	10,40%	18.956	6,60%	9.971	-0,30%	11.732	3,20%	14.605	3,90%										
NN Nordea global real estate fund	10	5	1.747	-82,50%	1.315	-33,40%	427	-27,10%	8.114	-18,90%	8.566	-3,00%	8.571	-1,50%	9.978	-0,20%	12.591	4,70%	18.639	6,40%	12.379	23,80%	14.687	8,00%	24.525	9,40%	9.978	-0,20%	12.591	4,70%	18.639	6,40%										
NN GS Multi-Asset Factor Opportunities Fund	10	5	5.083	-49,20%	4.643	-14,20%	3.136	-10,90%	8.743	-12,60%	8.328	-3,60%	8.253	-1,90%	9.499	-5,00%	8.955	-2,20%	9.741	-0,30%	10.257	2,60%	10.006	0,00%	11.387	1,30%	9.499	-5,00%	8.955	-2,20%	9.741	-0,30%										
NN Threadneedle global smaller companies fund	10	5	1.568	-84,30%	1.602	-30,70%	588	-24,70%	8.643	-13,60%	8.918	-2,30%	9.243	-0,80%	10.776	7,80%	16.851	11,00%	25.022	9,60%	12.777	27,80%	22.430	17,50%	29.625	11,50%	10.776	7,80%	16.851	11,00%	25.022	9,60%										
NN GS Emerging Markets Debt Fund	10	5	3.859	-61,40%	3.793	-17,60%	2.303	-13,70%	8.127	-18,70%	7.751	-5,00%	7.511	-2,80%	9.630	-3,70%	10.065	0,10%	12.517	2,30%	10.336	3,40%	11.013	1,90%	15.281	4,30%	9.630	-3,70%	10.065	0,10%	12.517	2,30%										
NN Pictet global megatrend selection fund	10	5	2.290	-77,10%	1.933	-28,00%	796	-22,40%	8.460	-15,40%	9.460	-1,10%	9.372	-0,60%	10.228	2,30%	13.941	6,90%	23.933	9,10%	12.038	30,40%	17.192	11,40%	29.705	11,50%	10.228	2,30%	13.941	6,90%	23.933	9,10%										
NN R-co Valor balanced fund	10	5	3.659	-63,40%	3.874	-17,30%	2.380	-13,40%	8.597	-14,00%	9.328	-1,40%	9.202	-0,80%	9.969	-0,30%	11.439	2,70%	18.356	6,30%	11.279	12,80%	13.665	6,40%	21.643	8,00%	9.969	-0,30%	11.439	2,70%	18.356	6,30%										
NN Nordea global climate and environment fund	10	5	2.366	-76,30%	1.801	-29,00%	711	-23,20%	8.987	-10,10%	9.536	-0,90%	9.196	-0,80%	10.428	4,30%	16.404	10,40%	26.085	10,10%	12.699	27,00%	20.105	15,00%	36.273	13,80%	10.428	4,30%	16.404	10,40%	26.085	10,10%										
NN GS Eurozone Equity Income fund	10	5	1.382	-86,20%	1.520	-31,40%	542	-25,30%	8.529	-14,70%	10.512	1,00%	10.835	0,80%	10.077	0,80%	12.142	4,00%	16.273	5,00%	11.766	17,70%	13.946	6,90%	20.286	7,30%	10.077	0,80%	12.142	4,00%	16.273	5,00%										
NN GS Global Social Impact Equity Fund	10	5	1.260	-87,40%	1.313	-33,40%	426	-27,10%	8.550	-14,50%	8.978	-2,10%	9.079	-1,00%	10.815	8,20%	18.232	12,80%	32.590	12,50%	12.758	27,60%	21.424	16,50%	40.310	15,00%	10.815	8,20%	18.232	12,80%	32.590	12,50%										
NN Schroder Global Energy Transition Fund	10	5	1.147	-88,50%	1.201	-34,50%	369	-28,10%	7.774	-22,30%	7.611	-5,30%	7.795	-2,50%	9.653	-3,50%	17.137	11,40%	18.713	6,50%	14.365	43,60%	19.943	14,80%	28.046	10,90%	9.653	-3,50%	17.137	11,40%	18.713	6,50%										
NN Threadneedle Global Focus Fund	10	5	1.138	-88,60%	1.128	-35,40%	333	-28,80%	9.013	-9,90%	10.120	0,20%	10.120	0,10%	10.734	7,30%	17.199	11,50%	30.950	12,00%	12.595	26,00%	20.734	15,70%	37.425	14,10%	10.734	7,30%	17.199	11,50%	30.950	12,00%										