



NN Strategy non fiscal PRIIP's Performance Scenario's July 2023	RHP	RHP/2	SRI	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	
				€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]	€(2)	[%]
NN GS European sustainable equity fund	10	5	4	2.135	-78,70%	2.282	-25,60%	1.037	-20,30%	8.534	-14,70%	9.563	-0,90%	9.757	-0,20%	10.282	2,80%	13.188	5,70%	19.347	6,80%	11.786	17,90%	15.946	9,80%	24.413	9,30%	10.282	2,80%	13.188	5,70%	19.347	6,80%
NN Triodos Euro Bond Impact Fund	10	5	2	7.614	-23,90%	7.006	-6,90%	5.803	-5,30%	8.507	-14,90%	7.615	-5,30%	7.216	-3,20%	9.454	-5,50%	9.609	-0,80%	10.921	0,90%	10.063	0,60%	10.104	0,20%	11.879	1,70%	9.454	-5,50%	9.609	-0,80%	10.921	0,90%
NN Triodos Global Equities Impact Fund	10	5	4	2.599	-74,00%	2.763	-22,70%	1.403	-17,80%	8.526	-14,70%	9.379	-1,30%	9.041	-1,00%	10.140	1,40%	12.835	5,10%	20.830	7,60%	11.765	17,60%	14.504	7,70%	24.189	9,20%	10.140	1,40%	12.835	5,10%	20.830	7,60%
NN R valor F fund	10	5	4	1.709	-82,90%	1.779	-29,20%	697	-23,40%	8.733	-12,70%	9.578	-0,90%	9.531	-0,50%	10.068	0,70%	13.158	5,60%	21.677	8,00%	12.013	20,10%	15.600	9,30%	25.886	10,00%	10.068	0,70%	13.158	5,60%	21.677	8,00%
NN Ethenea ethna-aktiv fund	10	5	3	7.054	-29,50%	6.717	-7,70%	5.458	-5,90%	8.940	-10,60%	9.324	-1,40%	8.951	-1,10%	9.590	-4,10%	9.785	-0,40%	11.339	1,30%	10.245	2,50%	10.473	0,90%	12.380	2,20%	9.590	-4,10%	9.785	-0,40%	11.339	1,30%
NN FFG European Equities Sustainable Moderate	10	5	3	5.127	-48,70%	5.462	-11,40%	4.013	-8,70%	8.661	-13,40%	8.251	-3,80%	7.924	-2,30%	9.430	-5,70%	9.507	-1,00%	10.660	0,60%	10.318	3,20%	10.423	0,80%	11.542	1,40%	9.430	-5,70%	9.507	-1,00%	10.660	0,60%
NN Fidelity world fund	10	5	4	1.932	-80,70%	1.859	-28,60%	748	-22,80%	8.753	-12,50%	9.701	-0,60%	9.470	-0,50%	10.233	2,30%	14.619	7,90%	24.052	9,20%	12.111	21,10%	16.789	10,90%	27.363	10,60%	10.233	2,30%	14.619	7,90%	24.052	9,20%
NN Fidelity america fund	10	5	4	2.844	-71,60%	2.148	-26,50%	942	-21,00%	8.602	-14,00%	9.517	-1,00%	10.511	0,50%	10.282	2,80%	12.915	5,20%	27.209	10,50%	12.821	28,20%	15.781	9,60%	34.057	13,00%	10.282	2,80%	12.915	5,20%	27.209	10,50%
NN Fidelity pacific fund	10	5	4	2.143	-78,60%	2.041	-27,20%	869	-21,70%	7.927	-20,70%	7.261	-6,20%	7.972	-2,20%	10.070	0,70%	13.223	5,70%	23.277	8,80%	12.475	24,80%	15.487	9,10%	30.887	11,90%	10.070	0,70%	13.223	5,70%	23.277	8,80%
NN Flossbach von Storch multiple opportunities II	10	5	3	4.800	-52,00%	4.393	-15,20%	2.882	-11,70%	9.062	-9,40%	9.155	-1,70%	8.901	-1,20%	10.016	0,20%	12.518	4,60%	14.755	4,00%	10.868	8,70%	12.975	5,30%	16.646	5,20%	10.016	0,20%	12.518	4,60%	14.755	4,00%
NN M&G optimal income fund	10	5	3	6.451	-35,50%	6.312	-8,80%	4.974	-6,70%	8.864	-11,40%	8.438	-3,30%	8.147	-2,00%	9.610	-3,90%	10.386	0,80%	13.181	2,80%	10.135	1,30%	10.782	1,50%	17.763	5,90%	9.610	-3,90%	10.386	0,80%	13.181	2,80%
NN M&G dynamic allocation fund	10	5	3	4.524	-54,80%	4.321	-15,50%	2.811	-11,90%	8.814	-11,90%	9.364	-1,30%	9.151	-0,90%	9.760	-2,40%	10.439	0,90%	13.482	3,00%	10.848	8,50%	11.465	2,80%	14.587	3,80%	9.760	-2,40%	10.439	0,90%	13.482	3,00%
NN JPMorgan euro liquidity fund	10	5	1	9.481	-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%	9.233	-0,80%	9.537	-4,60%	9.504	-1,00%	9.436	-0,60%	9.489	-5,10%	9.421	-1,20%	9.233	-0,80%
NN DNCA invest eurose fund	10	5	3	5.244	-47,60%	5.329	-11,80%	3.871	-9,10%	8.924	-10,80%	9.306	-1,40%	9.140	-0,90%	9.631	-3,70%	10.057	0,10%	12.212	2,00%	10.339	3,40%	10.419	0,80%	13.721	3,20%	9.631	-3,70%	10.057	0,10%	12.212	2,00%
NN GS Euro Bond fund	10	5	3	6.763	-32,40%	6.271	-8,90%	4.927	-6,80%	8.404	-16,00%	7.469	-5,70%	7.066	-3,40%	9.515	-4,90%	9.949	-0,10%	12.121	1,90%	10.298	3,00%	10.441	0,90%	12.706	2,40%	9.515	-4,90%	9.949	-0,10%	12.121	1,90%
NN GS Global sustainable equity fund	10	5	4	1.182	-88,20%	1.252	-34,00%	394	-27,60%	8.908	-10,90%	9.993	0,00%	10.146	0,10%	10.489	4,90%	15.825	9,60%	24.751	9,50%	12.558	25,60%	19.305	14,10%	31.486	12,20%	10.489	4,90%	15.825	9,60%	24.751	9,50%
NN Carmignac patrimoine fund	10	5	3	6.607	-33,90%	6.165	-9,20%	4.805	-7,10%	8.513	-14,90%	8.327	-3,60%	8.262	-1,90%	9.711	-2,90%	9.701	-0,60%	11.361	1,30%	10.793	7,90%	10.861	1,70%	12.656	2,40%	9.711	-2,90%	9.701	-0,60%	11.361	1,30%
NN GS Patrimonial aggressive fund	10	5	4	3.025	-69,70%	3.152	-20,60%	1.728	-16,10%	8.966	-10,30%	9.460	-1,10%	9.234	-0,80%	10.040	0,40%	12.765	5,00%	19.426	6,90%	11.546	15,50%	14.090	7,10%	21.760	8,10%	10.040	0,40%	12.765	5,00%	19.426	6,90%
NN GS Patrimonial balanced fund	10	5	3	4.471	-55,30%	4.572	-14,50%	3.067	-11,10%	8.834	-11,70%	8.892	-2,30%	8.814	-1,30%	9.912	-0,90%	11.671	3,10%	16.337	5,00%	10.876	8,80%	12.591	4,70%	18.101	6,10%	9.912	-0,90%	11.671	3,10%	16.337	5,00%
NN GS Patrimonial defensive fund	10	5	3	6.286	-37,10%	6.247	-9,00%	4.903	-6,90%	8.618	-13,80%	8.330	-3,60%	8.060	-2,10%	9.677	-3,20%	10.695	1,40%	13.465	3,00%	10.347	3,50%	11.077	2,10%	14.411	3,70%	9.677	-3,20%	10.695	1,40%	13.465	3,00%
NN GS Patrimonial balanced european sustainable	10	5	3	4.706	-52,90%	4.779	-13,70%	3.279	-10,60%	8.769	-12,30%	8.842	-2,40%	8.709	-1,40%	9.941	-0,60%	11.194	2,30%	14.504	3,80%	10.776	7,80%	12.692	4,90%	16.731	5,30%	9.941	-0,60%	11.194	2,30%	14.504	3,80%
NN Carmignac emergents fund	10	5	4	2.476	-75,20%	2.354	-25,10%	1.087	-19,90%	7.746	-22,50%	7.691	-5,10%	8.223	-1,90%	9.996	0,00%	11.638	3,10%	14.803	4,00%	12.217	22,20%	16.513	10,60%	19.492	6,90%	9.996	0,00%	11.638	3,10%	14.803	4,00%
NN Nordea global real estate fund	10	5	4	1.741	-82,60%	1.313	-33,40%	426	-27,10%	8.039	-19,60%	8.070	-4,20%	8.393	-1,70%	10.161	1,60%	13.134	5,60%	20.373	7,40%	12.677	26,80%	14.735	8,10%	24.929	9,60%	10.161	1,60%	13.134	5,60%	20.373	7,40%
NN GS Multi asset factor opportunities fund	10	5	4	5.076	-49,20%	4.642	-14,20%	3.135	-11,00%	8.703	-13,00%	8.192	-3,90%	7.979	-2,20%	9.562	-4,40%	9.011	-2,10%	9.843	-0,20%	10.320	3,20%	10.061	0,10%	11.485	1,40%	9.562	-4,40%	9.011	-2,10%	9.843	-0,20%
NN Threadneedle global smaller companies fund	10	5	5	1.568	-84,30%	1.602	-30,70%	588	-24,70%	8.589	-14,10%	8.654	-2,80%	8.731	-1,30%	10.877	8,80%	17.310	11,60%	26.048	10,00%	12.693	26,90%	22.757	17,90%	30.639	11,80%	10.877	8,80%	17.310	11,60%	26.048	10,00%
NN GS Emerging markets debt fund	10	5	3	3.853	-61,50%	3.792	-17,60%	2.303	-13,70%	8.195	-18,10%	7.396	-5,90%	7.082	-3,40%	9.625	-3,80%	10.368	0,70%	12.794	2,50%	10.440	4,40%	11.071	2,10%	18.858	6,50%	9.625	-3,80%	10.368	0,70%	12.794	2,50%
NN Pictet global megatrend selection fund	10	5	4	2.290	-77,10%	1.933	-28,00%	796	-22,40%	8.493	-15,10%	8.965	-2,20%	8.972	-1,10%	10.411	4,10%	14.348	7,50%	25.423	9,80%	12.115	21,20%	17.102	11,30%	29.951	11,60%	10.411	4,10%	14.348	7,50%	25.423	9,80%
NN R-co Valor balanced fund	10	5	3	3.671	-63,30%	3.876	-17,30%	2.381	-13,40%	8.620	-13,80%	8.866	-2,40%	8.748	-1,30%	9.925	-0,70%	12.520	4,60%	18.784	6,50%	11.372	13,70%	13.753	6,60%	23.165	8,80%	9.925	-0,70%	12.520	4,60%	18.784	6,50%
NN Nordea global climate and environment fund	10	5	4	2.367	-76,30%	1.801	-29,00%	711	-23,20%	9.026	-9,70%	9.596	-0,80%	9.876	-0,10%	10.489	4,90%	16.365	10,40%	25.710	9,90%	12.779	27,80%	20.297	15,20%	36.397	13,80%	10.489	4,90%	16.365	10,40%	25.710	9,90%
NN GS Eurozone equity income fund	10	5	4	1.388	-86,10%	1.536	-31,20%	554	-25,10%	8.534	-14,70%	10.392	0,80%	11.108	1,10%	9.928	-0,70%	11.943	3,60%	16.829	5,30%	11.811	18,10%	14.010	7,00%	20.808	7,60%	9.928	-0,70%	11.943	3,60%	16.829	5,30%
NN GS Global social impact equity fund	10	5	5	1.264	-87,40%	1.326	-33,20%	435	-26,90%	8.618	-13,80%	8.960	-2,20%	8.920	-1,10%	10.843	8,40%	19.851	14,70%	35.079	13,40%	12.539	25,40%	22.154	17,20%	42.526	15,60%	10.843					