

NN Strategy 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 Life Select Dividend	10	5	4	2.134	-78,70%	2.282	-25,60%	1.037	-20,30%	8.534	-14,70%	9.163	-1,70%	9.945	-0,10%	10.327	3,30%	13.223	5,70%	19.335	6,80%	11.786	17,90%	15.946	9,80%	24.413	9,30%	10.327	3,30%	13.223	5,70%	19.335	6,80%
NN Triodos Euro bond impact fund	10	5	2	7.598	-24,00%	6.971	-7,00%	5.747	-5,40%	8.652	-13,50%	7.607	-5,30%	7.176	-3,30%	9.489	-5,10%	9.736	-0,50%	11.076	1,00%	10.053	0,50%	10.086	0,20%	11.956	1,80%	9.489	-5,10%	9.736	-0,50%	11.076	1,00%
NN Triodos Global equities impact fund	10	5	4	2.595	-74,00%	2.750	-22,80%	1.390	-17,90%	8.518	-14,80%	8.929	-2,20%	9.159	-0,90%	10.161	1,60%	12.920	5,30%	20.638	7,50%	11.754	17,50%	14.437	7,60%	23.966	9,10%	10.161	1,60%	12.920	5,30%	20.638	7,50%
NN R valor F fund	10	5	4	1.708	-82,90%	1.778	-29,20%	697	-23,40%	8.733	-12,70%	9.683	-0,60%	10.528	0,50%	10.146	1,50%	13.659	6,40%	21.677	8,00%	12.022	20,20%	16.280	10,20%	25.886	10,00%	10.146	1,50%	13.659	6,40%	21.677	8,00%
NN Ethenea ethna-aktiv fund	10	5	3	7.050	-29,50%	6.716	-7,70%	5.457	-5,90%	8.940	-10,60%	9.093	-1,90%	8.726	-1,40%	9.617	-3,80%	9.848	-0,30%	11.753	1,60%	10.245	2,50%	10.473	0,90%	13.069	2,70%	9.617	-3,80%	9.848	-0,30%	11.753	1,60%
NN Funds For Good European equities sustainable moderate fund	10	5	3	5.123	-48,80%	5.437	-11,50%	3.976	-8,80%	8.674	-13,30%	8.338	-3,60%	7.976	-2,20%	9.470	-5,30%	9.723	-0,60%	10.630	0,60%	10.308	3,10%	10.460	0,90%	11.598	1,50%	9.470	-5,30%	9.723	-0,60%	10.630	0,60%
NN Fidelity world fund	10	5	4	1.932	-80,70%	1.859	-28,60%	748	-22,80%	8.853	-11,50%	9.322	-1,40%	10.214	0,20%	10.433	4,30%	14.750	8,10%	24.069	9,20%	12.136	21,40%	16.718	10,80%	27.497	10,60%	10.433	4,30%	14.750	8,10%	24.069	9,20%
NN Fidelity america fund	10	5	4	2.845	-71,50%	2.149	-26,50%	942	-21,00%	8.811	-11,90%	10.457	0,90%	11.588	1,50%	10.525	5,20%	13.470	6,10%	27.571	10,70%	12.767	27,70%	16.549	10,60%	33.950	13,00%	10.525	5,20%	13.470	6,10%	27.571	10,70%
NN Fidelity pacific fund	10	5	4	2.142	-78,60%	2.041	-27,20%	869	-21,70%	8.052	-19,50%	8.047	-4,30%	9.367	-0,70%	10.314	3,10%	13.500	6,20%	24.114	9,20%	12.385	23,80%	16.292	10,30%	31.318	12,10%	10.314	3,10%	13.500	6,20%	24.114	9,20%
NN Flossbach von Storch multiple opportunities II fund	10	5	3	4.799	-52,00%	4.393	-15,20%	2.882	-11,70%	9.207	-7,90%	8.914	-2,30%	8.875	-1,20%	10.031	0,30%	12.539	4,60%	14.755	4,00%	10.868	8,70%	12.975	5,30%	16.646	5,20%	10.031	0,30%	12.539	4,60%	14.755	4,00%
NN M&G optimal income fund	10	5	3	6.451	-35,50%	6.313	-8,80%	4.974	-6,70%	8.864	-11,40%	8.558	-3,10%	8.263	-1,90%	9.691	-3,10%	10.411	0,80%	13.370	2,90%	10.139	1,40%	10.948	1,80%	17.877	6,00%	9.691	-3,10%	10.411	0,80%	13.370	2,90%
NN M&G dynamic allocation fund	10	5	3	4.525	-54,80%	4.321	-15,50%	2.811	-11,90%	8.814	-11,90%	9.414	-1,20%	9.249	-0,80%	9.770	-2,30%	10.754	1,50%	13.733	3,20%	10.848	8,50%	11.937	3,60%	15.154	4,20%	9.770	-2,30%	10.754	1,50%	13.733	3,20%
NN JPMorgan euro liquidity fund	10	5	1	9.473	-5,30%	9.367	-1,30%	9.003	-1,00%	9.473	-5,30%	9.367	-1,30%	9.003	-1,00%	9.480	-5,20%	9.377	-1,30%	9.187	-0,80%	9.526	-4,70%	9.464	-1,10%	9.498	-0,50%	9.480	-5,20%	9.377	-1,30%	9.187	-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%	9.246	-1,60%	9.069	-1,00%	9.657	-3,40%	10.099	0,20%	12.420	2,20%	10.527	5,30%	10.839	1,60%	13.962	3,40%	9.657	-3,40%	10.099	0,20%	12.420	2,20%
NN Life Euro fixed income fund	10	5	3	6.755	-32,40%	6.270	-8,90%	4.926	-6,80%	8.531	-14,70%	7.433	-5,80%	7.035	-3,50%	9.537	-4,60%	10.150	0,30%	12.297	2,10%	10.285	2,80%	10.655	1,30%	12.912	2,60%	9.537	-4,60%	10.150	0,30%	12.297	2,10%
NN Life Global sustainable equity fund	10	5	4	1.181	-88,20%	1.252	-34,00%	394	-27,60%	8.988	-10,10%	9.650	-0,70%	10.442	0,40%	10.544	5,40%	15.483	9,10%	24.501	9,40%	12.483	24,80%	19.228	14,00%	32.230	12,40%	10.544	5,40%	15.483	9,10%	24.501	9,40%
NN Carmignac patrimoine fund	10	5	3	6.601	-34,00%	6.137	-9,30%	4.760	-7,20%	8.505	-14,90%	8.468	-3,30%	8.369	-1,80%	9.726	-2,70%	9.743	-0,50%	11.318	1,20%	10.783	7,80%	10.851	1,60%	13.510	3,10%	9.726	-2,70%	9.743	-0,50%	11.318	1,20%
NN Life Patrimonial aggressive fund	10	5	4	3.026	-69,70%	3.152	-20,60%	1.728	-16,10%	8.981	-10,20%	9.404	-1,20%	9.951	0,00%	10.085	0,90%	12.900	5,20%	19.329	6,80%	11.571	15,70%	14.080	7,10%	21.997	8,20%	10.085	0,90%	12.900	5,20%	19.329	6,80%
NN Life Patrimonial balanced fund	10	5	3	4.470	-55,30%	4.571	-14,50%	3.067	-11,10%	8.939	-10,60%	8.818	-2,50%	8.916	-1,10%	9.962	-0,40%	11.844	3,40%	16.442	5,10%	10.877	8,80%	12.587	4,70%	18.070	6,10%	9.962	-0,40%	11.844	3,40%	16.442	5,10%
NN Life Patrimonial defensive fund	10	5	3	6.277	-37,20%	6.245	-9,00%	4.902	-6,90%	9.043	-9,60%	8.234	-3,80%	7.962	-2,20%	9.762	-2,40%	10.832	1,60%	13.527	3,10%	10.358	3,60%	11.168	2,20%	14.444	3,70%	9.762	-2,40%	10.832	1,60%	13.527	3,10%
NN Life Patrimonial balanced european sustainable fund	10	5	3	4.705	-52,90%	4.779	-13,70%	3.279	-10,60%	8.721	-12,80%	8.628	-2,90%	8.675	-1,40%	9.986	-0,10%	11.413	2,70%	14.502	3,80%	10.837	8,40%	12.713	4,90%	16.897	5,40%	9.986	-0,10%	11.413	2,70%	14.502	3,80%
NN Carmignac emergents fund	10	5	4	2.472	-75,30%	2.343	-25,20%	1.077	-20,00%	7.739	-22,60%	8.049	-4,20%	8.565	-1,50%	9.994	-0,10%	11.382	2,60%	14.849	4,00%	12.206	22,10%	16.436	10,40%	19.312	6,80%	9.994	-0,10%	11.382	2,60%	14.849	4,00%
NN Nordea global real estate fund	10	5	4	1.735	-82,60%	1.307	-33,40%	422	-27,10%	8.388	-16,10%	8.933	-2,20%	9.019	-1,00%	10.228	2,30%	13.546	6,30%	20.185	7,30%	12.665	26,60%	14.667	8,00%	24.699	9,50%	10.228	2,30%	13.546	6,30%	20.185	7,30%
NN Life Multi asset factor opportunities fund	10	5	4	5.069	-49,30%	4.641	-14,20%	3.134	-11,00%	8.688	-13,10%	8.328	-3,60%	8.373	-1,80%	9.587	-4,10%	9.046	-2,00%	9.907	-0,10%	10.328	3,30%	10.174	0,30%	11.641	1,50%	9.587	-4,10%	9.046	-2,00%	9.907	-0,10%
NN Threadneedle global smaller companies fund	10	5	4	1.565	-84,30%	1.602	-30,70%	588	-24,70%	8.589	-14,10%	8.283	-3,70%	8.924	-1,10%	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 Life Emerging markets debt fund	10	5	3	3.852	-61,50%	3.792	-17,60%	2.303	-13,70%	8.179	-18,20%	7.463	-5,70%	7.188	-3,20%	9.670	-3,30%	10.564	1,10%	12.958	2,60%	10.461	4,60%	11.155	2,20%	19.022	6,60%	9.670	-3,30%	10.564	1,10%	12.958	2,60%
NN Pictet global megatrend selection fund	10	5	4	2.290	-77,10%	1.933	-28,00%	796	-22,40%	8.493	-15,10%	8.745	-2,60%	9.300	-0,70%	10.504	5,00%	14.620	7,90%	25.423	9,80%	12.115	21,20%	17.102	11,30%	29.951	11,60%	10.504	5,00%	14.620	7,90%	25.423	9,80%
NN R-co Valor balanced fund	10	5	3	3.675	-63,30%	3.876	-17,30%	2.381	-13,40%	8.620	-13,80%	8.900	-2,30%	9.140	-0,90%	10.037	0,40%	12.882	5,20%	18.784	6,50%	11.372	13,70%	14.240	7,30%	23.165	8,80%	10.037	0,40%	12.882	5,20%	18.784	6,50%
NN Nordea global climate and environment fund	10	5	4	2.364	-76,40%	1.793	-29,10%	704	-23,30%	9.018	-9,80%	10.145	0,30%	11.040	1,00%	10.575	5,80%	16.391	10,40%	24.476	9,40%	12.767	27,70%	20.203	15,10%	36.061	13,70%	10.575	5,80%	16.391	10,40%	24.476	9,40%
NN Life Euro High Dividend Fund	10	5	4	1.388	-86,10%	1.536	-31,20%	554	-25,10%	8.534	-14,70%	10.105	0,20%	11.306	1,20%	9.928	-0,70%	11.943	3,60%	16.350	5,00%	12.169	21,70%	14.539	7,80%	20.808	7,60%	9.928	-0,70%	11.943	3,60%	16.350	5,00%
NN Life Health & Well-being Fund	10	5	4	1.581	-84,20%	1.641	-30,30%	615	-24,30%	8.443	-15,60%	9.356	-1,30%	9.683	-0,30%	10.077	0,80%	13.645	6,40%	21.875	8,10%	11.907	19,10%	17.580	11,90%	34.564	13,20%	10.077	0,80%	13.645	6,40%	21.875	8,10%
NN Schroder Global Energy Transition fund	10	5	5	1.145	-88,60%																												