

ISIN	Reporting Date	Share Class Name	RHP	Unfavorable Net Average Return HP1	Moderate Net Average Return HP1	Favorable Net Average Return HP1	Unfavorable Net Average Return HP3	Moderate Net Average Return HP3	Favorable Net Average Return HP3	Favorable Start Date HP3	Stress Net Average Return HP1	Stress Net Average Return HP3
LU0993156016	31/01/2024	New Millennium Alpha Active Allocation A Cap	5	-17,35%	0,81%	11,41%	-1,91%	2,96%	4,23%	30/04/2014	-47,07%	-12,51%
LU0993156289	31/01/2024	New Millennium Alpha Active Allocation D Dis	5	-17,35%	0,81%	11,41%	-1,91%	2,96%	4,23%	30/04/2014	-47,07%	-12,51%
LU0993156446	31/01/2024	New Millennium Alpha Active Allocation I Cap	5	-14,80%	3,93%	14,85%	-1,30%	3,59%	4,86%	30/04/2014	-45,43%	-11,97%
LU1148874800	31/01/2024	New Millennium Alpha Active Allocation L Cap	5	-14,80%	3,93%	14,85%	-1,30%	3,59%	4,86%	30/04/2014	-45,43%	-11,97%
LU0163796203	31/01/2024	New Millennium Augustum Corporate Bond A Cap	4	-14,96%	-1,49%	16,55%	-1,82%	0,90%	4,75%	29/02/2016	-50,25%	-13,26%
LU1675756339	31/01/2024	New Millennium Augustum Corporate Bond A CHF H	4	-15,53%	-2,21%	15,77%	-2,87%	0,39%	4,21%	29/02/2016	-50,35%	-13,33%
LU1796860580	31/01/2024	New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-1,10%	17,25%	-0,21%	2,03%	5,91%	29/02/2016	-50,44%	-13,14%
LU0777018002	31/01/2024	New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,48%	16,55%	-1,81%	0,90%	4,77%	29/02/2016	-50,23%	-13,26%
LU0373793016	31/01/2024	New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,24%	20,99%	-0,37%	2,27%	6,14%	29/02/2016	-48,71%	-12,60%
LU1148874396	31/01/2024	New Millennium Augustum Corporate Bond L Cap	4	-11,81%	2,08%	20,78%	-0,53%	2,03%	5,99%	29/02/2016	-48,71%	-12,59%
LU1362558865	31/12/2023	New Millennium Augustum Corporate Bond Y Dis	4	-12,33%	1,56%	20,15%	-1,07%	1,71%	5,55%	29/02/2016	-19,36%	-4,91%
LU2003425266	31/12/2023	New Millennium Augustum Corporate Bond Z EUR	4	-12,33%	1,56%	20,15%	-1,07%	1,71%	5,55%	29/02/2016	-19,36%	-4,91%
LU0956012941	31/01/2024	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,49%	8,38%	-2,66%	-1,12%	1,32%	31/01/2016	-26,01%	-7,70%
LU0956013089	31/01/2024	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,68%	-3,51%	8,41%	-2,66%	-1,04%	1,43%	31/01/2016	-25,96%	-7,69%
LU0956013162	31/01/2024	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,09%	12,57%	-1,09%	0,17%	2,81%	31/01/2016	-23,67%	-6,99%
LU1148873828	31/01/2024	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,74%	-0,28%	12,34%	-1,28%	0,08%	2,86%	31/01/2016	-23,70%	-6,99%
LU1362558519	31/12/2023	New Millennium Augustum Extra Euro High Quality Bd Y D	4	-8,19%	-0,73%	11,74%	-1,91%	-0,36%	2,10%	31/01/2016	-22,32%	-6,59%
LU0163795908	31/01/2024	New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,55%	5,18%	-1,59%	-0,27%	0,57%	31/01/2014	-22,66%	-5,53%
LU1796860663	31/01/2024	New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-2,02%	5,06%	-0,78%	0,20%	1,36%	30/11/2016	-23,19%	-5,62%
LU0777019158	31/01/2024	New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,54%	5,19%	-1,60%	-0,27%	0,54%	31/01/2014	-22,67%	-5,53%
LU0373791820	31/01/2024	New Millennium Augustum High Quality Bond I Cap	4	-5,23%	1,00%	8,97%	-0,49%	0,96%	1,63%	31/01/2014	-20,26%	-4,80%
LU1148873745	31/01/2024	New Millennium Augustum High Quality Bond L Cap	4	-5,41%	0,75%	8,79%	-0,62%	0,78%	1,43%	31/01/2014	-20,25%	-4,80%
LU1362558436	31/12/2023	New Millennium Augustum High Quality Bond Y Dis	4	-5,73%	0,47%	8,43%	-0,84%	0,49%	1,36%	31/12/2013	-9,03%	-2,97%
LU0851647247	31/01/2024	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-1,00%	14,77%	-1,62%	1,58%	4,05%	29/02/2016	-43,43%	-9,88%
LU0851648567	31/01/2024	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-1,06%	14,80%	-1,61%	1,55%	4,02%	29/02/2016	-43,38%	-9,87%
LU0851648724	31/01/2024	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	2,61%	19,14%	-0,37%	2,88%	5,30%	29/02/2016	-41,63%	-9,31%
LU1148874479	31/01/2024	New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,27%	18,94%	-0,53%	2,68%	5,09%	29/02/2016	-41,65%	-9,32%
LU1362559087	31/12/2023	New Millennium Augustum Italian Diversified Bond Y Dis	5	-13,38%	2,06%	18,32%	-1,02%	2,19%	4,68%	29/02/2016	-20,10%	-4,47%
LU0149079047	31/01/2024	New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,73%	8,18%	-2,04%	0,32%	1,81%	30/06/2016	-21,73%	-5,34%
LU2149247145	31/01/2024	New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,85%	8,18%	-2,24%	0,32%	1,81%	30/06/2016	-15,39%	-3,89%
LU0373792802	31/01/2024	New Millennium Balanced World Conservative I Cap	5	-12,27%	1,87%	12,05%	-1,16%	1,47%	2,96%	30/06/2016	-19,29%	-4,75%
LU1148874552	31/01/2024	New Millennium Balanced World Conservative L Cap	5	-12,43%	1,69%	11,86%	-1,25%	1,34%	2,84%	30/06/2016	-19,26%	-4,75%
LU2149247228	31/12/2023	New Millennium Balanced World Conservative Y Dis	5	-12,78%	1,31%	11,52%	-1,54%	0,96%	2,43%	30/06/2016	-12,78%	-3,25%
LU0097542376	31/01/2024	New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,54%	0,32%	-2,88%	-2,04%	-0,58%	31/01/2014	-9,57%	-3,00%
LU0452433385	31/01/2024	New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,36%	0,33%	-2,88%	-1,19%	-0,15%	31/01/2015	-9,55%	-3,00%
LU0373792984	31/01/2024	New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,26%	3,73%	-1,61%	-0,75%	0,72%	31/01/2014	-6,77%	-2,01%
LU1362558352	31/01/2024	New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,20%	3,90%	-1,46%	-0,02%	0,78%	31/01/2015	-6,76%	-2,01%
LU1148873661	31/01/2024	New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,48%	3,53%	-1,79%	-0,94%	0,50%	31/01/2014	-6,79%	-2,01%
LU0097542707	31/01/2024	New Millennium Euro Equities A Cap	6	-21,63%	3,58%	34,59%	-0,42%	3,32%	6,55%	30/06/2013	-79,05%	-25,22%
LU2149246923	31/12/2023	New Millennium Euro Equities D Dis	6	-21,63%	3,58%	34,59%	-0,42%	3,61%	6,55%	30/06/2013	-66,21%	-21,56%
LU0373792398	31/01/2024	New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	0,82%	4,62%	7,84%	30/06/2013	-78,37%	-24,82%
LU1148873406	31/01/2024	New Millennium Euro Equities L Cap	6	-18,67%	7,07%	39,25%	0,56%	4,45%	7,51%	30/06/2013	-78,40%	-24,82%
LU2149247061	31/12/2023	New Millennium Euro Equities Y Dis	6	-19,20%	6,78%	38,75%	0,08%	4,13%	7,09%	30/06/2013	-65,16%	-21,16%
LU1363165835	31/12/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25,28%	-3,21%	13,39%	-7,55%	-4,03%	2,46%	31/01/2014	-25,28%	-7,55%
LU1550198169	31/01/2024	New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	3,24%	31/01/2014	-41,87%	-12,44%
LU1363165918	31/12/2023	New Millennium Evergreen Global High Yield Bond L Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	3,24%	31/01/2014	-22,97%	-6,84%
LU0097544745	31/01/2024	New Millennium Global Equities A Cap	6	-23,46%	4,57%	36,26%	-1,42%	4,99%	9,24%	31/01/2016	-82,67%	-27,56%
LU0373792042	31/01/2024	New Millennium Global Equities I Cap	6	-20,44%	8,59%	41,44%	-0,63%	6,38%	10,65%	31/01/2016	-82,15%	-27,18%
LU1148873588	31/01/2024	New Millennium Global Equities L Cap	6	-20,58%	8,50%	41,26%	-0,69%	6,20%	10,53%	31/01/2016	-82,15%	-27,19%
LU0437189599	31/01/2024	New Millennium Inflation Linked Bond Europe A Cap	4	-7,42%	-3,44%	2,91%	-2,15%	-0,70%	0,45%	31/07/2018	-21,74%	-5,75%
LU0863466057	31/12/2023	New Millennium Inflation Linked Bond Europe D Dis	4	-7,42%	-3,44%	2,91%	-2,15%	-0,70%	0,45%	31/07/2018	-20,36%	-5,66%
LU0437191736	31/01/2024	New Millennium Inflation Linked Bond Europe I Cap	4	-4,15%	-0,04%	6,56%	-0,98%	0,49%	1,65%	31/07/2018	-19,33%	-5,00%
LU1148874040	31/01/2024	New Millennium Inflation Linked Bond Europe L Cap	4	-4,33%	-0,21%	6,36%	-1,16%	0,31%	1,47%	31/07/2018	-19,28%	-5,03%
LU1362558600	31/01/2024	New Millennium Inflation Linked Bond Europe Y Dis	4	-4,19%	0,07%	6,66%	-0,92%	0,56%	1,79%	31/07/2018	-19,31%	-4,98%
LU0215785253	31/01/2024	New Millennium Large Europe Corporate A Cap	4	-13,89%	-3,07%	2,78%	-3,37%	-1,10%	0,50%	31/01/2014	-15,72%	-4,27%
LU0452433468	31/01/2024	New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,08%	2,78%	-3,36%	-1,10%	0,51%	31/01/2014	-15,74%	-4,26%
LU0373792471	31/01/2024	New Millennium Large Europe Corporate I Cap	4	-10,79%	0,36%	6,49%	-2,15%	0,10%	1,71%	31/01/2014	-13,11%	-3,54%
LU1148874123	31/01/2024	New Millennium Large Europe Corporate L Cap	4	-10,97%	0,20%	6,29%	-2,34%	-0,07%	1,48%	31/01/2014	-13,10%	-3,53%
LU1362558782	31/01/2024	New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,18%	6,57%	-2,12%	0,13%	1,47%	31/01/2014	-13,10%	-3,53%
LU1363165595	31/01/2024	New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,57%	10,97%	-1,93%	0,30%	1,71%	31/12/2018	-37,59%	-9,02%
LU1363165678	31/01/2024	New Millennium Multi Asset Opportunity I Cap	5	-11,00%	1,87%	14,94%	-0,90%	1,42%	2,80%	31/12/2018	-35,66%	-8,45%
LU1363165751	31/01/2024	New Millennium Multi Asset Opportunity L Cap	5	-11,02%	1,82%	14,72%	-1,03%	1,25%	2,63%	31/12/2018	-35,66%	-8,46%
LU0956012602	31/01/2024	New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-3,92%	13,19%	-2,45%	-0,82%	2,05%	29/02/2016	-47,54%	-12,26%
LU0956012784	31/01/2024	New Millennium New Mill Aug Market Timing D Dis	4	-15,47%	-3,92%	13,19%	-2,45%	-0,82%	2,05%	29/02/2016	-47,48%	-12,24%
LU0956012867	31/01/2024	New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	0,05%	17,79%	-0,74%	0,90%	3,82%	29/02/2016	-45,91%	-11,55%
LU1148874636	31/01/2024	New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	-0,02%	17,96%	-0,64%	1,04%	3,98%	29/02/2016	-45,93%	-11,56%
LU1362559160	31/01/2024	New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	-0,17%	17,78%	-1,00%	0,68%	3,64%	29/02/2016	-45,88%	-11,57%
LU1602468479	31/01/2024	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,91%	15,38%	-3,40%	0,01%	3,23%	30/06/2016	-49,07%	-12,83%
LU2149247491	31/12/2023	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-19,73%	-1,91%	15,38%	-3,40%	0,26%	3,23%	30/06/2016	-28,10%	-7,47%
LU1602468636	31/01/2024	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	1,76%	19,57%	-2,26%	1,18%	4,33%	30/06/2016	-47,43%	-12,28%
LU1602468800	31/01/2024	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	1,57%	19,37%	-2,43%	1,00%	4,17%	30/06/2016	-47,47%	-12,28%
LU2149247574	31/12/2023	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-17,24%	1,12%	18,95%	-2,81%	0,87%	3,86%	30/06/2016	-25,87%	-6,91%
LU0215785410	31/01/2024	New Millennium Total Return Flexible A Cap	4	-12,19%	-2,89%	5,73%	-2,16%	-0,73%	0,75%	31/01/2020	-19,84%	-5,41%
LU1109961877	31/01/2024	New Millennium Total Return Flexible I Cap	4	-9,31%	0,11%	9,00%	-1,41%	0,03%	1,68%	31/01/2020	-15,55%	-4,44%
LU2249747283	31/01/2024	New Millennium Total Return Flexible L Cap	4	-9,44%	0,11%	8,83%	-1,41%	0,03%	1,54%	31/01/2020	-15,52%	-4,40%

ISIN	Reporting Date	Share Class Name	RHP	Unfavorable Net Average Return HP1	Moderate Net Average Return HP1	Favorable Net Average Return HP1	Unfavorable Net Average Return HP3	Moderate Net Average Return HP3	Favorable Net Average Return HP3	Stress Net Average Return HP1	Stress Net Average Return HP3
LU0993156016	29/02/2024	New Millennium Alpha Active Allocation A Cap	5	-17,35%	0,81%	11,41%	-1,76%	2,96%	4,23%	-47,08%	-12,51%
LU0993156289	29/02/2024	New Millennium Alpha Active Allocation D Dis	5	-17,35%	0,81%	11,41%	-1,76%	2,96%	4,23%	-47,08%	-12,51%
LU0993156446	29/02/2024	New Millennium Alpha Active Allocation I Cap	5	-14,80%	3,93%	14,85%	-1,13%	3,59%	4,86%	-45,44%	-11,97%
LU1148874800	29/02/2024	New Millennium Alpha Active Allocation L Cap	5	-14,80%	3,93%	14,85%	-1,13%	3,59%	4,86%	-45,44%	-11,97%
LU0163796203	29/02/2024	New Millennium Augustum Corporate Bond A Cap	4	-14,96%	-1,49%	16,55%	-1,82%	0,90%	4,75%	-50,24%	-13,26%
LU1675756339	29/02/2024	New Millennium Augustum Corporate Bond A CHF H	4	-15,53%	-2,21%	15,77%	-2,87%	0,39%	4,21%	-50,35%	-13,33%
LU1796860580	29/02/2024	New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-1,10%	17,25%	-0,21%	2,00%	5,91%	-50,43%	-13,14%
LU0777018002	29/02/2024	New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,48%	16,55%	-1,81%	0,90%	4,77%	-50,23%	-13,26%
LU0373793016	29/02/2024	New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,24%	20,99%	-0,37%	2,25%	6,14%	-48,70%	-12,60%
LU1148874396	29/02/2024	New Millennium Augustum Corporate Bond L Cap	4	-11,81%	2,08%	20,78%	-0,53%	2,03%	5,99%	-48,70%	-12,59%
LU1362558865	31/12/2023	New Millennium Augustum Corporate Bond Y Dis	4	-12,33%	1,56%	20,15%	-1,07%	1,71%	5,55%	-19,36%	-4,91%
LU2003425266	31/12/2023	New Millennium Augustum Corporate Bond Z EUR	4	-12,33%	1,56%	20,15%	-1,07%	1,71%	5,55%	-19,36%	-4,91%
LU0956012941	29/02/2024	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,49%	8,38%	-2,66%	-1,12%	1,32%	-26,00%	-7,69%
LU0956013089	29/02/2024	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,68%	-3,51%	8,41%	-2,66%	-1,04%	1,43%	-25,96%	-7,69%
LU0956013162	29/02/2024	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,09%	12,57%	-1,09%	0,17%	2,81%	-23,67%	-6,98%
LU1148873828	29/02/2024	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,74%	-0,28%	12,34%	-1,28%	0,08%	2,86%	-23,69%	-6,98%
LU1362558519	31/12/2023	New Millennium Augustum Extra Euro High Quality Bd Y D	4	-8,19%	-0,73%	11,74%	-1,91%	-0,36%	2,10%	-22,32%	-6,59%
LU0163795908	29/02/2024	New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,55%	5,18%	-1,59%	-0,27%	0,40%	-22,64%	-5,53%
LU1796860663	29/02/2024	New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-2,02%	5,06%	-0,78%	0,17%	1,36%	-23,17%	-5,62%
LU0777019158	29/02/2024	New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,54%	5,19%	-1,60%	-0,27%	0,40%	-22,66%	-5,53%
LU0373791820	29/02/2024	New Millennium Augustum High Quality Bond L Cap	4	-5,23%	1,00%	8,97%	-0,49%	0,96%	1,60%	-20,25%	-4,80%
LU1148873745	29/02/2024	New Millennium Augustum High Quality Bond L Cap	4	-5,41%	0,75%	8,79%	-0,62%	0,78%	1,43%	-20,23%	-4,80%
LU1362558436	31/12/2023	New Millennium Augustum High Quality Bond Y Dis	4	-5,73%	0,47%	8,43%	-0,84%	0,49%	1,36%	-9,03%	-2,97%
LU0851647247	29/02/2024	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-1,00%	14,77%	-1,62%	1,58%	4,05%	-43,43%	-9,88%
LU0851648567	29/02/2024	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-1,06%	14,80%	-1,61%	1,55%	4,02%	-43,38%	-9,87%
LU0851648724	29/02/2024	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	2,61%	19,14%	-0,37%	2,89%	5,30%	-41,63%	-9,31%
LU1148874479	29/02/2024	New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,27%	18,94%	-0,53%	2,69%	5,09%	-41,65%	-9,32%
LU1362559087	31/12/2023	New Millennium Augustum Italian Diversified Bond Y Dis	5	-13,38%	2,06%	18,32%	-1,02%	2,19%	4,68%	-20,10%	-4,47%
LU0149079047	29/02/2024	New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,73%	8,18%	-1,96%	0,25%	1,81%	-21,72%	-5,33%
LU2149247145	29/02/2024	New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,85%	8,18%	-2,16%	0,25%	1,81%	-19,35%	-3,99%
LU0373792802	29/02/2024	New Millennium Balanced World Conservative I Cap	5	-12,27%	1,87%	12,05%	-1,08%	1,40%	2,96%	-19,28%	-4,74%
LU1148874552	29/02/2024	New Millennium Balanced World Conservative L Cap	5	-12,43%	1,69%	11,86%	-1,16%	1,25%	2,84%	-19,24%	-4,74%
LU2149247228	31/12/2023	New Millennium Balanced World Conservative Y Dis	5	-12,78%	1,31%	11,52%	-1,54%	0,96%	2,43%	-12,78%	-3,25%
LU0097542376	29/02/2024	New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,54%	0,32%	-2,88%	-2,04%	-0,67%	-9,57%	-3,00%
LU0452433385	29/02/2024	New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,36%	0,33%	-2,88%	-1,19%	-0,15%	-9,55%	-3,00%
LU0373792984	29/02/2024	New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,26%	3,73%	-1,61%	-0,75%	0,62%	-6,77%	-2,01%
LU1362558352	29/02/2024	New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,20%	3,90%	-1,46%	-0,02%	0,78%	-6,76%	-2,01%
LU1148873661	29/02/2024	New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,48%	3,53%	-1,79%	-0,94%	0,40%	-6,78%	-2,01%
LU0097542707	29/02/2024	New Millennium Euro Equities A Cap	6	-21,63%	3,58%	34,59%	-0,42%	3,32%	6,55%	-79,01%	-25,22%
LU2149246923	31/12/2023	New Millennium Euro Equities D Dis	6	-21,63%	3,58%	34,59%	-0,42%	3,61%	6,55%	-66,21%	-21,56%
LU0373792398	29/02/2024	New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	0,82%	4,62%	7,84%	-78,32%	-24,82%
LU1148873406	29/02/2024	New Millennium Euro Equities L Cap	6	-18,67%	7,07%	39,25%	0,56%	4,45%	7,51%	-78,35%	-24,82%
LU2149247061	31/12/2023	New Millennium Euro Equities Y Dis	6	-19,20%	6,78%	38,75%	0,08%	4,13%	7,09%	-65,16%	-21,16%
LU1363165835	31/12/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25,28%	-3,21%	13,39%	-7,55%	-4,03%	2,46%	-25,28%	-7,55%
LU1550198169	29/02/2024	New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	2,85%	-41,87%	-12,44%
LU1363165918	31/12/2023	New Millennium Evergreen Global High Yield Bond L Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	3,24%	-22,97%	-6,84%
LU0097544745	29/02/2024	New Millennium Global Equities A Cap	6	-23,46%	4,57%	36,26%	-0,71%	4,99%	9,24%	-82,64%	-27,55%
LU0373792042	29/02/2024	New Millennium Global Equities I Cap	6	-20,44%	8,59%	41,44%	0,10%	6,38%	10,65%	-82,12%	-27,17%
LU1148873588	29/02/2024	New Millennium Global Equities L Cap	6	-20,58%	8,50%	41,26%	0,03%	6,20%	10,53%	-82,12%	-27,19%
LU0437189599	29/02/2024	New Millennium Inflation Linked Bond Europe A Cap	4	-7,42%	-3,44%	2,91%	-2,15%	-0,70%	0,45%	-21,74%	-5,75%
LU0863466057	31/12/2023	New Millennium Inflation Linked Bond Europe D Dis	4	-7,42%	-3,44%	2,91%	-2,15%	-0,70%	0,45%	-20,36%	-5,66%
LU0437191736	29/02/2024	New Millennium Inflation Linked Bond Europe I Cap	4	-4,15%	-0,04%	6,56%	-0,98%	0,49%	1,65%	-19,33%	-5,00%
LU1148874040	29/02/2024	New Millennium Inflation Linked Bond Europe L Cap	4	-4,33%	-0,21%	6,36%	-1,16%	0,31%	1,47%	-19,28%	-5,03%
LU1362558600	29/02/2024	New Millennium Inflation Linked Bond Europe Y Dis	4	-4,19%	0,07%	6,66%	-0,92%	0,56%	1,79%	-19,31%	-4,98%
LU0215785253	29/02/2024	New Millennium Large Europe Corporate A Cap	4	-13,89%	-3,07%	2,78%	-3,37%	-1,12%	0,33%	-15,72%	-4,27%
LU0452433468	29/02/2024	New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,08%	2,78%	-3,36%	-1,11%	0,33%	-15,73%	-4,26%
LU0373792471	29/02/2024	New Millennium Large Europe Corporate I Cap	4	-10,79%	0,36%	6,49%	-2,15%	0,10%	1,53%	-13,11%	-3,54%
LU1148874123	29/02/2024	New Millennium Large Europe Corporate L Cap	4	-10,97%	0,20%	6,29%	-2,34%	-0,08%	1,30%	-13,09%	-3,53%
LU1362558782	29/02/2024	New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,18%	6,57%	-2,12%	0,13%	1,29%	-13,09%	-3,53%
LU1363165595	29/02/2024	New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,57%	10,97%	-1,93%	0,30%	1,71%	-37,57%	-9,02%
LU1363165678	29/02/2024	New Millennium Multi Asset Opportunity I Cap	5	-11,00%	1,87%	14,94%	-0,90%	1,42%	2,80%	-35,64%	-8,45%
LU1363165751	29/02/2024	New Millennium Multi Asset Opportunity L Cap	5	-11,02%	1,82%	14,72%	-1,03%	1,25%	2,63%	-35,63%	-8,46%
LU0956012602	29/02/2024	New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-3,92%	13,19%	-2,45%	-0,89%	2,05%	-47,53%	-12,26%
LU0956012784	29/02/2024	New Millennium New Mill Aug Market Timing D Dis	4	-15,47%	-3,92%	13,19%	-2,45%	-0,88%	2,05%	-47,46%	-12,24%
LU0956012867	29/02/2024	New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	0,05%	17,79%	-0,74%	0,83%	3,82%	-45,90%	-11,55%
LU1148874636	29/02/2024	New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	-0,02%	17,96%	-0,64%	0,93%	3,98%	-45,92%	-11,56%
LU1362559160	29/02/2024	New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	-0,17%	17,78%	-1,00%	0,63%	3,64%	-45,87%	-11,57%
LU1602468479	29/02/2024	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,91%	15,38%	-3,40%	0,01%	3,23%	-49,06%	-12,83%
LU2149247491	31/12/2023	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-19,73%	-1,91%	15,38%	-3,40%	0,26%	3,23%	-28,10%	-7,47%
LU1602468636	29/02/2024	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	1,76%	19,57%	-2,26%	1,18%	4,33%	-47,42%	-12,28%
LU1602468800	29/02/2024	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	1,57%	19,37%	-2,43%	1,00%	4,17%	-47,46%	-12,28%
LU2149247574	31/12/2023	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-17,24%	1,12%	18,95%	-2,81%	0,87%	3,86%	-25,87%	-6,91%
LU0215785410	29/02/2024	New Millennium Total Return Flexible A Cap	4	-12,19%	-2,89%	5,73%	-2,16%	-0,73%	1,11%	-19,84%	-5,40%
LU1109961877	29/02/2024	New Millennium Total Return Flexible I Cap	4	-9,31%	0,11%	9,00%	-1,41%	0,03%	2,05%	-15,54%	-4,43%
LU2249747283	29/02/2024	New Millennium Total Return Flexible L Cap	4	-9,44%	0,11%	8,83%	-1,41%	0,03%	1,91%	-15,50%	-4,39%

ISIN	Reporting Date	Share Class Name	RHP	Unfavorable Net Average Return HP1	Moderate Net Average Return HP1	Favorable Net Average Return HP1	Unfavorable Net Average Return HP3	Moderate Net Average Return HP3	Favorable Net Average Return HP3	Stress Net Average Return HP1	Stress Net Average Return HP3
LU0993156016	31/03/2024	New Millennium Alpha Active Allocation A Cap	5	-17,35%	0,81%	11,41%	-1,46%	2,85%	4,23%	-47,09%	-12,51%
LU0993156289	31/03/2024	New Millennium Alpha Active Allocation D Dis	5	-17,35%	0,81%	11,41%	-1,46%	2,85%	4,23%	-47,09%	-12,51%
LU0993156446	31/03/2024	New Millennium Alpha Active Allocation I Cap	5	-14,80%	3,93%	14,85%	-0,82%	3,48%	4,86%	-45,45%	-11,98%
LU1148874800	31/03/2024	New Millennium Alpha Active Allocation L Cap	5	-14,80%	3,93%	14,85%	-0,83%	3,48%	4,86%	-45,45%	-11,98%
LU0163796203	31/03/2024	New Millennium Augustum Corporate Bond A Cap	4	-14,96%	-1,49%	16,55%	-1,82%	0,90%	4,81%	-50,27%	-13,27%
LU1675756339	31/03/2024	New Millennium Augustum Corporate Bond A CHF H	4	-15,53%	-2,21%	15,77%	-2,87%	0,39%	4,21%	-50,37%	-13,34%
LU1796860580	31/03/2024	New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-1,10%	17,25%	-0,21%	2,00%	6,09%	-50,45%	-13,15%
LU0777018002	31/03/2024	New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,48%	16,55%	-1,81%	0,90%	4,82%	-50,25%	-13,26%
LU0373793016	31/03/2024	New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,24%	20,99%	-0,37%	2,25%	6,36%	-48,73%	-12,60%
LU1148874396	31/03/2024	New Millennium Augustum Corporate Bond L Cap	4	-11,81%	2,08%	20,78%	-0,53%	2,03%	6,18%	-48,72%	-12,60%
LU1362558865	31/12/2023	New Millennium Augustum Corporate Bond Y Dis	4	-12,33%	1,56%	20,15%	-1,07%	1,71%	5,55%	-19,36%	-4,91%
LU2003425266	31/12/2023	New Millennium Augustum Corporate Bond Z EUR	4	-12,33%	1,56%	20,15%	-1,07%	1,71%	5,55%	-19,36%	-4,91%
LU0956012941	31/03/2024	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,49%	8,38%	-2,66%	-1,10%	1,32%	-26,01%	-7,70%
LU0956013089	31/03/2024	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,68%	-3,51%	8,41%	-2,66%	-1,01%	1,43%	-25,96%	-7,70%
LU0956013162	31/03/2024	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,09%	12,57%	-1,09%	0,20%	2,81%	-23,67%	-6,99%
LU1148873828	31/03/2024	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,74%	-0,28%	12,34%	-1,28%	0,17%	2,86%	-23,70%	-6,99%
LU1362558519	31/12/2023	New Millennium Augustum Extra Euro High Quality Bd Y D	4	-8,19%	-0,73%	11,74%	-1,91%	-0,36%	2,10%	-22,32%	-6,59%
LU0163795908	31/03/2024	New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,55%	5,18%	-1,59%	-0,27%	1,89%	-22,64%	-5,53%
LU1796860663	31/03/2024	New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-2,02%	5,06%	-0,78%	0,17%	1,78%	-23,17%	-5,62%
LU0777019158	31/03/2024	New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,54%	5,19%	-1,60%	-0,27%	1,89%	-22,65%	-5,54%
LU0373791820	31/03/2024	New Millennium Augustum High Quality Bond I Cap	4	-5,23%	1,00%	8,97%	-0,49%	0,96%	3,18%	-20,24%	-4,81%
LU1148873745	31/03/2024	New Millennium Augustum High Quality Bond L Cap	4	-5,41%	0,75%	8,79%	-0,62%	0,78%	3,00%	-20,23%	-4,80%
LU1362558436	31/12/2023	New Millennium Augustum High Quality Bond Y Dis	4	-5,73%	0,47%	8,43%	-0,84%	0,49%	1,36%	-9,03%	-2,97%
LU0851647247	31/03/2024	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-1,00%	14,77%	-1,62%	1,58%	4,05%	-43,45%	-9,88%
LU0851648567	31/03/2024	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-1,06%	14,80%	-1,61%	1,55%	4,02%	-43,40%	-9,87%
LU0851648724	31/03/2024	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	2,61%	19,14%	-0,37%	2,89%	5,30%	-41,65%	-9,31%
LU1148874479	31/03/2024	New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,27%	18,94%	-0,53%	2,69%	5,09%	-41,67%	-9,32%
LU1362559087	31/12/2023	New Millennium Augustum Italian Diversified Bond Y Dis	5	-13,38%	2,06%	18,32%	-1,02%	2,19%	4,68%	-20,10%	-4,47%
LU0149079047	31/03/2024	New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,73%	8,18%	-1,86%	0,24%	1,81%	-21,73%	-5,34%
LU2149247145	31/03/2024	New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,85%	8,18%	-1,91%	0,24%	1,81%	-15,39%	-3,88%
LU0373792802	31/03/2024	New Millennium Balanced World Conservative I Cap	5	-12,27%	1,87%	12,05%	-0,81%	1,39%	2,96%	-19,29%	-4,75%
LU1148874552	31/03/2024	New Millennium Balanced World Conservative L Cap	5	-12,43%	1,69%	11,86%	-0,90%	1,23%	2,84%	-19,26%	-4,75%
LU2149247228	31/12/2023	New Millennium Balanced World Conservative Y Dis	5	-12,78%	1,31%	11,52%	-1,54%	0,96%	2,43%	-12,78%	-3,25%
LU0097542376	31/03/2024	New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,54%	0,32%	-2,88%	-2,04%	-0,80%	-9,57%	-3,00%
LU0452433385	31/03/2024	New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,36%	0,33%	-2,88%	-1,24%	-0,15%	-9,55%	-3,00%
LU0373792984	31/03/2024	New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,26%	3,73%	-1,61%	-0,75%	0,49%	-6,77%	-2,01%
LU1362558352	31/03/2024	New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,20%	3,90%	-1,46%	-0,03%	0,78%	-6,76%	-2,01%
LU1148873661	31/03/2024	New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,48%	3,53%	-1,79%	-0,94%	0,27%	-6,78%	-2,01%
LU0097542707	31/03/2024	New Millennium Euro Equities A Cap	6	-21,63%	3,58%	34,59%	-0,42%	3,32%	6,55%	-79,10%	-25,22%
LU2149246923	31/12/2023	New Millennium Euro Equities D Dis	6	-21,63%	3,58%	34,59%	-0,42%	3,61%	6,55%	-66,21%	-21,56%
LU0373792398	31/03/2024	New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	0,82%	4,62%	7,84%	-78,42%	-24,82%
LU1148873406	31/03/2024	New Millennium Euro Equities L Cap	6	-18,67%	7,07%	39,25%	0,56%	4,45%	7,51%	-78,45%	-24,83%
LU2149247061	31/12/2023	New Millennium Euro Equities Y Dis	6	-19,20%	6,78%	38,75%	0,08%	4,13%	7,09%	-65,16%	-21,16%
LU1363165835	31/12/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25,28%	-3,21%	13,39%	-7,55%	-4,03%	2,46%	-25,28%	-7,55%
LU1550198169	31/03/2024	New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	5,51%	-41,90%	-12,45%
LU1363165918	31/12/2023	New Millennium Evergreen Global High Yield Bond L Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	3,24%	-22,97%	-6,84%
LU0097544745	31/03/2024	New Millennium Global Equities A Cap	6	-23,46%	4,57%	36,26%	-0,27%	4,99%	9,24%	-82,70%	-27,56%
LU0373792042	31/03/2024	New Millennium Global Equities I Cap	6	-20,44%	8,59%	41,44%	0,55%	6,38%	10,65%	-82,18%	-27,18%
LU1148873588	31/03/2024	New Millennium Global Equities L Cap	6	-20,58%	8,50%	41,26%	0,48%	6,20%	10,53%	-82,18%	-27,20%
LU0437189599	31/03/2024	New Millennium Inflation Linked Bond Europe A Cap	4	-7,42%	-3,44%	2,91%	-2,15%	-0,70%	0,90%	-21,74%	-5,75%
LU0863466057	31/12/2023	New Millennium Inflation Linked Bond Europe D Dis	4	-7,42%	-3,44%	2,91%	-2,15%	-0,70%	0,45%	-20,36%	-5,66%
LU0437191736	31/03/2024	New Millennium Inflation Linked Bond Europe I Cap	4	-4,15%	-0,04%	6,56%	-0,98%	0,49%	2,12%	-19,33%	-5,00%
LU1148874040	31/03/2024	New Millennium Inflation Linked Bond Europe L Cap	4	-4,33%	-0,21%	6,36%	-1,16%	0,31%	1,92%	-19,28%	-5,03%
LU1362558600	31/03/2024	New Millennium Inflation Linked Bond Europe Y Dis	4	-4,19%	0,07%	6,66%	-0,92%	0,56%	2,17%	-19,31%	-4,98%
LU0215785253	31/03/2024	New Millennium Large Europe Corporate A Cap	4	-13,89%	-3,07%	2,78%	-3,37%	-1,12%	0,21%	-15,72%	-4,27%
LU0452433468	31/03/2024	New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,08%	2,78%	-3,36%	-1,11%	0,22%	-15,73%	-4,26%
LU0373792471	31/03/2024	New Millennium Large Europe Corporate I Cap	4	-10,79%	0,36%	6,49%	-2,15%	0,10%	1,42%	-13,11%	-3,54%
LU1148874123	31/03/2024	New Millennium Large Europe Corporate I Cap	4	-10,97%	0,20%	6,29%	-2,34%	-0,08%	1,20%	-13,09%	-3,54%
LU1362558782	31/03/2024	New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,18%	6,57%	-2,12%	0,13%	1,22%	-13,09%	-3,54%
LU1363165595	31/03/2024	New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,57%	10,97%	-1,93%	0,30%	1,71%	-37,61%	-9,02%
LU1363165678	31/03/2024	New Millennium Multi Asset Opportunity I Cap	5	-11,00%	1,87%	14,94%	-0,90%	1,42%	2,80%	-35,69%	-8,46%
LU1363165751	31/03/2024	New Millennium Multi Asset Opportunity L Cap	5	-11,02%	1,82%	14,72%	-1,03%	1,25%	2,63%	-35,68%	-8,46%
LU0956012602	31/03/2024	New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-3,92%	13,19%	-2,45%	-0,89%	2,53%	-47,60%	-12,26%
LU0956012784	31/03/2024	New Millennium New Mill Aug Market Timing D Dis	4	-15,47%	-3,92%	13,19%	-2,45%	-0,88%	2,53%	-47,54%	-12,25%
LU0956012867	31/03/2024	New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	0,05%	17,79%	-0,74%	0,83%	4,35%	-45,98%	-11,55%
LU1148874636	31/03/2024	New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	-0,02%	17,96%	-0,64%	0,93%	4,53%	-45,99%	-11,56%
LU1362559160	31/03/2024	New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	-0,17%	17,78%	-1,00%	0,63%	4,36%	-45,94%	-11,58%
LU1602468479	31/03/2024	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,91%	15,38%	-3,40%	0,01%	3,23%	-49,08%	-12,83%
LU2149247491	31/12/2023	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-19,73%	-1,91%	15,38%	-3,40%	0,26%	3,23%	-28,10%	-7,47%
LU1602468636	31/03/2024	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	1,76%	19,57%	-2,26%	1,18%	4,33%	-47,44%	-12,28%
LU1602468800	31/03/2024	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	1,57%	19,37%	-2,43%	1,00%	4,17%	-47,48%	-12,28%
LU2149247574	31/12/2023	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-17,24%	1,12%	18,95%	-2,81%	0,87%	3,86%	-25,87%	-6,91%
LU0215785410	31/03/2024	New Millennium Total Return Flexible A Cap	4	-12,19%	-2,89%	5,73%	-2,16%	-0,73%	2,49%	-19,85%	-5,41%
LU1109961877	31/03/2024	New Millennium Total Return Flexible I Cap	4	-9,31%	0,11%	9,15%	-1,41%	0,03%	3,45%	-15,55%	-4,43%
LU2249747283	31/03/2024	New Millennium Total Return Flexible L Cap	4	-9,44%	0,11%	8,95%	-1,41%	0,03%	3,31%	-15,49%	-4,39%

ISIN	Reporting Date	Share Class Name	RHP	Unfavorable Net Average Return HP1	Moderate Net Average Return HP1	Favorable Net Average Return HP1	Unfavorable Net Average Return HP3	Moderate Net Average Return HP3	Favorable Net Average Return HP3	Stress Net Average Return HP1	Stress Net Average Return HP3
LU0993156016	30/04/2024	New Millennium Alpha Active Allocation A Cap	5	-17,35%	0,81%	11,10%	-1,95%	2,83%	4,23%	-47,09%	-12,51%
LU0993156289	30/04/2024	New Millennium Alpha Active Allocation D Dis	5	-17,35%	0,81%	11,10%	-1,95%	2,83%	4,23%	-47,09%	-12,51%
LU0993156446	30/04/2024	New Millennium Alpha Active Allocation I Cap	5	-14,80%	3,93%	14,53%	-1,30%	3,46%	4,86%	-45,46%	-11,98%
LU1148874800	30/04/2024	New Millennium Alpha Active Allocation L Cap	5	-14,80%	3,93%	14,53%	-1,31%	3,46%	4,86%	-45,46%	-11,98%
LU0163796203	30/04/2024	New Millennium Augustum Corporate Bond A Cap	4	-14,96%	-1,49%	16,55%	-1,82%	0,90%	4,81%	-50,24%	-13,26%
LU1675756339	30/04/2024	New Millennium Augustum Corporate Bond A CHF H	4	-15,53%	-2,21%	15,77%	-2,87%	0,39%	4,21%	-50,33%	-13,33%
LU1796860580	30/04/2024	New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-1,10%	17,25%	-0,21%	2,00%	6,09%	-50,42%	-13,13%
LU0777018002	30/04/2024	New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,48%	16,55%	-1,81%	0,90%	4,82%	-50,22%	-13,26%
LU0373793016	30/04/2024	New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,24%	20,99%	-0,37%	2,25%	6,36%	-48,69%	-12,60%
LU1148874396	30/04/2024	New Millennium Augustum Corporate Bond L Cap	4	-11,81%	2,08%	20,78%	-0,53%	2,03%	6,18%	-48,69%	-12,59%
LU1362558865	31/12/2023	New Millennium Augustum Corporate Bond Y Dis	4	-12,33%	1,56%	20,15%	-1,07%	1,71%	5,55%	-19,36%	-4,91%
LU2003425266	31/12/2023	New Millennium Augustum Corporate Bond Z EUR	4	-12,33%	1,56%	20,15%	-1,07%	1,71%	5,55%	-19,36%	-4,91%
LU0956012941	30/04/2024	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,49%	8,38%	-2,66%	-1,10%	1,32%	-26,00%	-7,69%
LU0956013089	30/04/2024	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,68%	-3,51%	8,41%	-2,66%	-1,01%	1,43%	-25,96%	-7,69%
LU0956013162	30/04/2024	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,09%	12,57%	-1,09%	0,29%	2,81%	-23,66%	-6,98%
LU1148873828	30/04/2024	New Millennium Augustum Extra Euro High Quality Bd L Cap	4	-7,74%	-0,28%	12,34%	-1,28%	0,22%	2,86%	-23,69%	-6,98%
LU1362558519	31/12/2023	New Millennium Augustum Extra Euro High Quality Bd Y D	4	-8,19%	-0,73%	11,74%	-1,91%	-0,36%	2,10%	-22,32%	-6,59%
LU1675759508	30/04/2024	New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,55%	5,18%	-1,59%	-0,27%	1,89%	-22,60%	-5,52%
LU1796860663	30/04/2024	New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-2,02%	5,06%	-0,78%	0,20%	1,78%	-23,14%	-5,61%
LU0777019158	30/04/2024	New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,54%	5,19%	-1,60%	-0,27%	1,89%	-22,62%	-5,53%
LU0373791820	30/04/2024	New Millennium Augustum High Quality Bond I Cap	4	-5,23%	1,00%	8,97%	-0,49%	0,96%	3,18%	-20,21%	-4,80%
LU1148873745	30/04/2024	New Millennium Augustum High Quality Bond L Cap	4	-5,41%	0,75%	8,79%	-0,62%	0,78%	3,00%	-20,19%	-4,79%
LU1362558436	31/12/2023	New Millennium Augustum High Quality Bond Y Dis	4	-5,73%	0,47%	8,43%	-0,84%	0,49%	1,36%	-9,03%	-2,97%
LU0851647247	30/04/2024	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-1,00%	14,77%	-1,62%	1,57%	4,05%	-43,43%	-9,88%
LU0851648567	30/04/2024	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-1,06%	14,80%	-1,61%	1,55%	4,02%	-43,37%	-9,87%
LU0851648724	30/04/2024	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	2,61%	19,14%	-0,37%	2,88%	5,30%	-41,63%	-9,31%
LU1148874479	30/04/2024	New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,27%	18,94%	-0,53%	2,68%	5,09%	-41,65%	-9,32%
LU1362559087	31/12/2023	New Millennium Augustum Italian Diversified Bond Y Dis	5	-13,38%	2,06%	18,32%	-1,02%	2,19%	4,68%	-20,10%	-4,47%
LU0149079047	30/04/2024	New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,73%	8,18%	-1,91%	0,04%	1,81%	-21,71%	-5,33%
LU2149247145	30/04/2024	New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,85%	8,18%	-2,11%	-0,05%	1,81%	-15,39%	-3,88%
LU0373792802	30/04/2024	New Millennium Balanced World Conservative I Cap	5	-12,27%	1,87%	12,05%	-1,01%	1,21%	2,96%	-19,26%	-4,74%
LU1148874552	30/04/2024	New Millennium Balanced World Conservative L Cap	5	-12,43%	1,69%	11,86%	-1,10%	1,03%	2,84%	-19,23%	-4,74%
LU2149247228	31/12/2023	New Millennium Balanced World Conservative Y Dis	5	-12,78%	1,31%	11,52%	-1,54%	0,96%	2,43%	-12,78%	-3,25%
LU0097542376	30/04/2024	New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,54%	0,32%	-2,88%	-2,04%	-0,84%	-9,56%	-3,00%
LU0452433385	30/04/2024	New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,36%	0,33%	-2,88%	-1,36%	-0,15%	-9,55%	-3,00%
LU0373792984	30/04/2024	New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,26%	3,73%	-1,61%	-0,75%	0,45%	-6,77%	-2,01%
LU1362558352	30/04/2024	New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,20%	3,90%	-1,46%	-0,03%	0,78%	-6,75%	-2,01%
LU1148873661	30/04/2024	New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,48%	3,53%	-1,79%	-0,94%	0,23%	-6,78%	-2,01%
LU0097542707	30/04/2024	New Millennium Euro Equities A Cap	6	-21,63%	3,58%	34,59%	-0,42%	3,32%	6,55%	-79,00%	-25,22%
LU2149246923	31/12/2023	New Millennium Euro Equities D Dis	6	-21,63%	3,58%	34,59%	-0,42%	3,61%	6,55%	-66,21%	-21,56%
LU0373792398	30/04/2024	New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	0,82%	4,62%	7,84%	-78,32%	-24,82%
LU1148873406	30/04/2024	New Millennium Euro Equities L Cap	6	-18,67%	7,07%	39,25%	0,56%	4,45%	7,51%	-78,35%	-24,82%
LU2149247061	31/12/2023	New Millennium Euro Equities Y Dis	6	-19,20%	6,78%	38,75%	0,08%	4,13%	7,09%	-65,16%	-21,16%
LU1363165835	31/12/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25,28%	-3,21%	13,39%	-7,55%	-4,03%	2,46%	-25,28%	-7,55%
LU1550198169	30/04/2024	New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	5,78%	-41,87%	-12,44%
LU1363165918	31/12/2023	New Millennium Evergreen Global High Yield Bond L Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	3,24%	-22,97%	-6,84%
LU0097544745	30/04/2024	New Millennium Global Equities A Cap	6	-23,46%	4,57%	36,26%	-0,84%	4,99%	9,24%	-82,63%	-27,55%
LU0373792042	30/04/2024	New Millennium Global Equities I Cap	6	-20,44%	8,59%	41,44%	-0,01%	6,38%	10,65%	-82,11%	-27,17%
LU1148873588	30/04/2024	New Millennium Global Equities L Cap	6	-20,58%	8,50%	41,26%	-0,08%	6,20%	10,53%	-82,11%	-27,19%
LU0437189599	30/04/2024	New Millennium Inflation Linked Bond Europe A Cap	4	-7,42%	-3,44%	2,91%	-2,15%	-0,70%	0,90%	-21,73%	-5,75%
LU0863466057	31/12/2023	New Millennium Inflation Linked Bond Europe D Dis	4	-7,42%	-3,44%	2,91%	-2,15%	-0,70%	0,45%	-20,36%	-5,66%
LU0437191736	30/04/2024	New Millennium Inflation Linked Bond Europe I Cap	4	-4,15%	-0,04%	6,56%	-0,98%	0,49%	2,12%	-19,33%	-5,00%
LU1148874040	30/04/2024	New Millennium Inflation Linked Bond Europe L Cap	4	-4,33%	-0,21%	6,36%	-1,16%	0,31%	1,92%	-19,27%	-5,03%
LU1362558600	30/04/2024	New Millennium Inflation Linked Bond Europe Y Dis	4	-4,19%	0,07%	6,66%	-0,92%	0,56%	2,17%	-19,31%	-4,98%
LU0215785253	30/04/2024	New Millennium Large Europe Corporate A Cap	4	-13,89%	-3,07%	2,78%	-3,37%	-1,12%	0,07%	-15,71%	-4,27%
LU0452433468	30/04/2024	New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,08%	2,78%	-3,36%	-1,12%	0,08%	-15,72%	-4,26%
LU0373792471	30/04/2024	New Millennium Large Europe Corporate I Cap	4	-10,79%	0,36%	6,49%	-2,15%	0,09%	1,27%	-13,10%	-3,54%
LU1148874123	30/04/2024	New Millennium Large Europe Corporate L Cap	4	-10,97%	0,20%	6,29%	-2,34%	-0,08%	1,11%	-13,08%	-3,53%
LU1362558782	30/04/2024	New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,18%	6,57%	-2,12%	0,05%	1,22%	-13,08%	-3,53%
LU1363165595	30/04/2024	New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,57%	10,97%	-1,93%	0,30%	1,71%	-37,55%	-9,02%
LU1363165678	30/04/2024	New Millennium Multi Asset Opportunity I Cap	5	-11,00%	1,87%	14,94%	-0,90%	1,42%	2,80%	-35,62%	-8,45%
LU1363165751	30/04/2024	New Millennium Multi Asset Opportunity L Cap	5	-11,02%	1,82%	14,72%	-1,03%	1,25%	2,63%	-35,61%	-8,46%
LU0956012602	30/04/2024	New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-3,92%	13,19%	-2,45%	-0,89%	2,53%	-47,52%	-12,26%
LU0956012784	30/04/2024	New Millennium New Mill Aug Market Timing D Dis	4	-15,47%	-3,92%	13,19%	-2,45%	-0,88%	2,53%	-47,46%	-12,24%
LU0956012867	30/04/2024	New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	0,05%	17,79%	-0,74%	0,83%	4,35%	-45,89%	-11,55%
LU1148874636	30/04/2024	New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	-0,02%	17,96%	-0,64%	0,93%	4,53%	-45,91%	-11,56%
LU1362559160	30/04/2024	New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	-0,17%	17,78%	-1,00%	0,63%	4,36%	-45,86%	-11,57%
LU1602468479	30/04/2024	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,91%	15,38%	-3,40%	0,01%	3,23%	-49,04%	-12,83%
LU2149247491	31/12/2023	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-19,73%	-1,91%	15,38%	-3,40%	0,26%	3,23%	-28,10%	-7,47%
LU1602468636	30/04/2024	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	1,76%	19,57%	-2,26%	1,18%	4,33%	-47,40%	-12,28%
LU1602468800	30/04/2024	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	1,57%	19,37%	-2,43%	1,00%	4,17%	-47,44%	-12,28%
LU2149247574	31/12/2023	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-17,24%	1,12%	18,95%	-2,81%	0,87%	3,86%	-25,87%	-6,91%
LU0215785410	30/04/2024	New Millennium Total Return Flexible A Cap	4	-12,19%	-2,89%	5,73%	-2,16%	-0,73%	2,49%	-19,83%	-5,40%
LU1109961877	30/04/2024	New Millennium Total Return Flexible I Cap	4	-9,31%	0,11%	9,15%	-1,41%	0,03%	3,45%	-15,55%	-4,42%
LU2249747283	30/04/2024	New Millennium Total Return Flexible L Cap	4	-9,44%	0,11%	8,95%	-1,41%	0,03%	3,31%	-15,48%	-4,38%

ISIN	Reporting Date	Share Class Name	RHP	Unfavorable Net Average Return HP1	Moderate Net Average Return HP1	Favorable Net Average Return HP1	Unfavorable Net Average Return HP3	Moderate Net Average Return HP3	Favorable Net Average Return HP3	Stress Net Average Return HP1	Stress Net Average Return HP3
LU0851647247	31/05/2024	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15.98%	-1.00%	14.77%	-1.62%	1.57%	4.05%	-43.44%	-9.88%
LU0851648567	31/05/2024	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15.96%	-1.06%	14.80%	-1.61%	1.55%	4.02%	-43.39%	-9.87%
LU0851648724	31/05/2024	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12.69%	2.61%	19.14%	-0.37%	2.88%	5.30%	-41.64%	-9.31%
LU1148874479	31/05/2024	New Millennium Augustum Italian Diversified Bond L Cap	5	-12.85%	2.27%	18.94%	-0.53%	2.68%	5.09%	-41.66%	-9.32%
LU0097542376	31/05/2024	New Millennium Euro Bonds Sh Term A Cap	3	-6.90%	-3.54%	0.32%	-2.88%	-2.04%	-0.88%	-9.56%	-3.00%
LU0452433385	31/05/2024	New Millennium Euro Bonds Sh Term D Dis	3	-6.90%	-3.36%	0.33%	-2.88%	-1.40%	-0.15%	-9.55%	-3.00%
LU0373792984	31/05/2024	New Millennium Euro Bonds Sh Term I Cap	3	-3.75%	-0.26%	3.73%	-1.61%	-0.75%	0.42%	-6.76%	-2.01%
LU1362558352	31/05/2024	New Millennium Euro Bonds Sh Term Y Dis	3	-3.66%	-0.20%	3.90%	-1.46%	-0.03%	0.78%	-6.75%	-2.01%
LU1148873661	31/05/2024	New Millennium Euro Bonds Short Term I Cap	3	-3.92%	-0.48%	3.53%	-1.79%	-0.94%	0.20%	-6.78%	-2.01%
LU0097542707	31/05/2024	New Millennium Euro Equities A Cap	6	-21.63%	3.58%	34.59%	-0.42%	3.32%	6.55%	-79.01%	-25.22%
LU0373792398	31/05/2024	New Millennium Euro Equities I Cap	6	-18.52%	7.68%	39.27%	0.82%	4.62%	7.84%	-78.33%	-24.82%
LU1148873406	31/05/2024	New Millennium Euro Equities L Cap	6	-18.67%	7.07%	39.25%	0.56%	4.45%	7.51%	-78.36%	-24.83%
LU0097544745	31/05/2024	New Millennium Global Equities A Cap	6	-23.46%	4.57%	36.26%	-0.34%	4.99%	9.24%	-82.64%	-27.55%
LU0373792042	31/05/2024	New Millennium Global Equities I Cap	6	-20.44%	8.59%	41.44%	0.50%	6.38%	10.65%	-82.12%	-27.17%
LU1148873588	31/05/2024	New Millennium Global Equities L Cap	6	-20.58%	8.50%	41.26%	0.42%	6.20%	10.53%	-82.12%	-27.19%
LU0437189599	31/05/2024	New Millennium Inflation Linked Bond Europe A Cap	4	-7.42%	-3.44%	2.91%	-2.15%	-0.70%	0.90%	-21.73%	-5.75%
LU0437191736	31/05/2024	New Millennium Inflation Linked Bond Europe I Cap	4	-4.15%	-0.04%	6.56%	-0.98%	0.49%	2.12%	-19.33%	-5.00%
LU1148874040	31/05/2024	New Millennium Inflation Linked Bond Europe L Cap	4	-4.33%	-0.21%	6.36%	-1.16%	0.31%	1.92%	-19.27%	-5.03%
LU1362558600	31/05/2024	New Millennium Inflation Linked Bond Europe Y Dis	4	-4.19%	0.07%	6.66%	-0.92%	0.56%	2.17%	-19.31%	-4.98%
LU0215782523	31/05/2024	New Millennium Large Europe Corporate A Cap	4	-13.89%	-3.07%	2.78%	-3.37%	-1.14%	0.06%	-15.71%	-4.27%
LU0452433468	31/05/2024	New Millennium Large Europe Corporate D Dis	4	-13.89%	-3.08%	2.78%	-3.36%	-1.13%	0.05%	-15.72%	-4.26%
LU0373792471	31/05/2024	New Millennium Large Europe Corporate I Cap	4	-10.79%	0.36%	6.49%	-2.15%	0.07%	1.26%	-13.09%	-3.53%
LU1148874123	31/05/2024	New Millennium Large Europe Corporate L Cap	4	-10.97%	0.20%	6.29%	-2.34%	0.11%	1.11%	-13.08%	-3.53%
LU1362558782	31/05/2024	New Millennium Large Europe Corporate Y Dis	4	-10.80%	0.18%	6.57%	-2.12%	0.05%	1.22%	-13.08%	-3.53%
LU0149079047	31/05/2024	New Millennium Balanced World Conservative A Cap	5	-15.39%	-1.73%	8.18%	-1.86%	-0.05%	1.81%	-21.71%	-5.33%
LU2149247145	31/05/2024	New Millennium Balanced World Conservative D Dis	5	-15.39%	-1.85%	8.18%	-2.04%	-0.07%	1.81%	-15.39%	-3.88%
LU0373792802	31/05/2024	New Millennium Balanced World Conservative I Cap	5	-12.27%	1.87%	12.05%	-0.93%	1.10%	2.96%	-19.26%	-4.74%
LU1148874552	31/05/2024	New Millennium Balanced World Conservative L Cap	5	-12.43%	1.69%	11.86%	-1.03%	0.98%	2.84%	-19.23%	-4.74%
LU0956012602	31/05/2024	New Millennium New Mill Aug Market Timing A Cap	4	-15.37%	-3.92%	13.19%	-2.45%	-0.89%	2.53%	-47.52%	-12.26%
LU0956012784	31/05/2024	New Millennium New Mill Aug Market Timing D Dis	4	-15.47%	-3.92%	13.19%	-2.45%	-0.88%	2.53%	-47.46%	-12.24%
LU0956012867	31/05/2024	New Millennium New Mill Aug Market Timing I Cap	4	-11.89%	0.05%	17.79%	-0.74%	0.83%	4.35%	-45.89%	-11.55%
LU1148874636	31/05/2024	New Millennium New Mill Aug Market Timing L Cap	4	-12.26%	-0.02%	17.96%	-0.64%	0.93%	4.53%	-45.91%	-11.56%
LU1362559160	31/05/2024	New Millennium New Mill Aug Market Timing Y Dis	4	-12.75%	-0.17%	17.78%	-1.00%	0.63%	4.36%	-45.86%	-11.57%
LU0956012941	31/05/2024	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10.95%	-3.49%	8.38%	-2.66%	-1.10%	1.32%	-25.99%	-7.69%
LU0956013089	31/05/2024	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10.68%	-3.51%	8.41%	-2.66%	-1.01%	1.43%	-25.95%	-7.69%
LU0956013162	31/05/2024	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7.39%	-0.09%	12.57%	-1.09%	0.41%	2.81%	-23.65%	-6.98%
LU1148873828	31/05/2024	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7.74%	-0.28%	12.34%	-1.28%	0.26%	2.86%	-23.68%	-6.98%
LU0993156016	31/05/2024	New Millennium Alpha Active Allocation A Cap	5	-17.35%	0.81%	9.84%	-1.76%	2.61%	4.14%	-47.09%	-12.51%
LU0993156289	31/05/2024	New Millennium Alpha Active Allocation D Dis	5	-17.35%	0.81%	9.84%	-1.76%	2.61%	4.14%	-47.09%	-12.51%
LU0993156446	31/05/2024	New Millennium Alpha Active Allocation I Cap	5	-14.80%	3.93%	13.24%	-1.10%	3.23%	4.78%	-45.45%	-11.98%
LU1148874800	31/05/2024	New Millennium Alpha Active Allocation L Cap	5	-14.80%	3.93%	13.24%	-1.11%	3.23%	4.78%	-45.45%	-11.98%
LU1363165595	31/05/2024	New Millennium Multi Asset Opportunity A Cap	5	-13.93%	-1.57%	10.97%	-1.93%	0.30%	1.71%	-37.55%	-9.02%
LU1363165678	31/05/2024	New Millennium Multi Asset Opportunity I Cap	5	-11.00%	1.87%	14.94%	-0.90%	1.42%	2.80%	-35.62%	-8.45%
LU1363165751	31/05/2024	New Millennium Multi Asset Opportunity L Cap	5	-11.02%	1.82%	14.72%	-1.03%	1.25%	2.63%	-35.62%	-8.46%
LU0163795908	31/05/2024	New Millennium Augustum High Quality Bond A Cap	4	-8.56%	-2.55%	5.18%	-1.59%	-0.27%	1.89%	-22.59%	-5.52%
LU1796860663	31/05/2024	New Millennium Augustum High Quality Bond A USD H	4	-9.33%	-2.02%	5.06%	-0.78%	0.21%	1.78%	-23.12%	-5.61%
LU0777019158	31/05/2024	New Millennium Augustum High Quality Bond D Dis	4	-8.55%	-2.54%	5.19%	-1.60%	-0.27%	1.89%	-22.60%	-5.53%
LU0373791820	31/05/2024	New Millennium Augustum High Quality Bond I Cap	4	-5.23%	1.00%	8.97%	-0.49%	0.96%	3.18%	-20.19%	-4.80%
LU1148873745	31/05/2024	New Millennium Augustum High Quality Bond L Cap	4	-5.41%	0.75%	8.79%	-0.62%	0.82%	3.00%	-20.17%	-4.79%
LU1550198169	31/05/2024	New Millennium Evergreen Global High Yield Bond I Cap	4	-22.97%	-0.22%	16.90%	-6.84%	-3.30%	5.78%	-41.89%	-12.44%
LU01602468479	31/05/2024	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19.73%	-1.91%	15.38%	-3.40%	0.01%	3.23%	-49.05%	-12.83%
LU1602468636	31/05/2024	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16.73%	1.76%	19.57%	-2.26%	1.18%	4.33%	-47.41%	-12.28%
LU1602468600	31/05/2024	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16.87%	1.57%	19.37%	-2.43%	1.00%	4.17%	-47.45%	-12.28%
LU0163796203	31/05/2024	New Millennium Augustum Corporate Bond A Cap	4	-14.96%	-1.49%	16.55%	-1.82%	0.90%	4.81%	-50.24%	-13.26%
LU1675756339	31/05/2024	New Millennium Augustum Corporate Bond A CHF H	4	-15.53%	-2.21%	15.77%	-2.87%	0.39%	4.21%	-50.34%	-13.33%
LU1796860580	31/05/2024	New Millennium Augustum Corporate Bond A USD H	4	-13.64%	-1.10%	17.25%	-0.21%	2.00%	6.09%	-50.42%	-13.14%
LU0777018002	31/05/2024	New Millennium Augustum Corporate Bond D Dis	4	-14.96%	-1.48%	16.55%	-1.81%	0.90%	4.82%	-50.23%	-13.26%
LU0373793016	31/05/2024	New Millennium Augustum Corporate Bond I Cap	4	-11.65%	2.24%	20.99%	-0.37%	2.25%	6.36%	-48.70%	-12.60%
LU1148874396	31/05/2024	New Millennium Augustum Corporate Bond L Cap	4	-11.81%	2.08%	20.78%	-0.53%	2.03%	6.18%	-48.70%	-12.59%
LU0215785410	31/05/2024	New Millennium Total Return Flexible A Cap	4	-12.19%	-2.89%	5.73%	-2.16%	-0.73%	2.49%	-19.83%	-5.40%
LU1109961877	31/05/2024	New Millennium Total Return Flexible I Cap	4	-9.31%	0.11%	9.15%	-1.41%	0.03%	3.45%	-15.54%	-4.41%
LU0249747283	31/05/2024	New Millennium Total Return Flexible L Cap	4	-9.44%	0.11%	8.95%	-1.41%	0.03%	3.31%	-15.46%	-4.37%
LU1362558865	31/12/2023	New Millennium Augustum Corporate Bond Y Dis	4	-12.33%	1.56%	20.15%	-1.07%	1.71%	5.55%	-19.36%	-4.91%
LU2003425266	31/12/2023	New Millennium Augustum Corporate Bond Y EUR	4	-12.33%	1.56%	20.15%	-1.07%	1.71%	5.55%	-19.36%	-4.91%
LU1362558519	31/12/2023	New Millennium Augustum Extra Euro High Quality Bd Y D	4	-8.19%	-0.73%	11.74%	-1.91%	-0.36%	2.10%	-22.32%	-6.59%
LU1362558436	31/12/2023	New Millennium Augustum High Quality Bond Y Dis	4	-5.73%	0.47%	8.43%	-0.84%	0.49%	1.36%	-9.03%	-2.97%
LU1362559087	31/12/2023	New Millennium Augustum Italian Diversified Bond Y Dis	5	-13.38%	2.06%	18.32%	-1.02%	2.19%	4.68%	-20.10%	-4.77%
LU2149247228	31/12/2023	New Millennium Balanced World Conservative Y Dis	5	-12.78%	1.31%	11.52%	-1.54%	0.96%	2.43%	-12.78%	-3.25%
LU2149246923	31/12/2023	New Millennium Euro Equities D Dis	6	-21.63%	3.58%	34.59%	-0.42%	3.61%	6.55%	-66.21%	-21.56%
LU2149247061	31/12/2023	New Millennium Euro Equities Y Dis	6	-19.20%	6.78%	38.75%	0.08%	4.13%	7.09%	-65.16%	-21.16%
LU1363165835	31/12/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25.28%	-3.21%	13.39%	-7.55%	-0.03%	2.46%	-25.28%	-7.55%
LU1363165918	31/12/2023	New Millennium Evergreen Global High Yield Bond L Cap	4	-22.97%	-0.22%	16.90%	-6.84%	-3.30%	3.24%	-22.97%	-6.84%
LU0863466057	31/12/2023	New Millennium Inflation Linked Bond Europe D Dis	4	-7.42%	-3.44%	2.91%	-2.15%	-0.70%	0.45%	-20.36%	-5.66%
LU2149247491	31/12/2023	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-19.73%	-1.91%	15.38%	-3.40%	0.26%	3.23%	-28.10%	-7.47%
LU2149247574	31/12/2023	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-17.24%	1.12%	18.95%	-2.81%	0.87%	3.86%	-25.87%	-6.91%

ISIN	Reporting Date	Share Class Name	RHP	Unfavorable Net Average Return HP1	Moderate Net Average Return HP1	Favorable Net Average Return HP1	Unfavorable Net Average Return HP3	Moderate Net Average Return HP3	Favorable Net Average Return HP3	Stress Net Average Return HP1	Stress Net Average Return HP3
LU0993156016	30/06/2024	New Millennium Alpha Active Allocation A Cap	5	-17,35%	0,81%	9,84%	-1,46%	2,37%	4,14%	-47,08%	-12,51%
LU0993156289	30/06/2024	New Millennium Alpha Active Allocation D Dis	5	-17,35%	0,81%	9,84%	-1,46%	2,37%	4,14%	-47,08%	-12,51%
LU0993156446	30/06/2024	New Millennium Alpha Active Allocation I Cap	5	-14,80%	3,93%	13,24%	-0,78%	2,99%	4,78%	-45,45%	-11,98%
LU1148874800	30/06/2024	New Millennium Alpha Active Allocation L Cap	5	-14,80%	3,93%	13,24%	-0,79%	2,99%	4,78%	-45,45%	-11,98%
LU0163796203	30/06/2024	New Millennium Augustum Corporate Bond A Cap	4	-14,96%	-1,49%	16,55%	-1,82%	0,90%	4,81%	-50,25%	-13,26%
LU1675756339	30/06/2024	New Millennium Augustum Corporate Bond A CHF H	4	-15,53%	-2,21%	15,77%	-2,87%	0,39%	4,21%	-50,34%	-13,33%
LU1796860580	30/06/2024	New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-1,10%	17,25%	-0,21%	2,00%	6,09%	-50,43%	-13,14%
LU0777018002	30/06/2024	New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,48%	16,55%	-1,81%	0,90%	4,82%	-50,23%	-13,26%
LU0373793016	30/06/2024	New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,24%	20,99%	-0,37%	2,25%	6,36%	-48,70%	-12,60%
LU1148874396	30/06/2024	New Millennium Augustum Corporate Bond L Cap	4	-11,81%	2,08%	20,78%	-0,53%	2,03%	6,18%	-48,70%	-12,59%
LU1362558865	31/12/2023	New Millennium Augustum Corporate Bond Y Dis	4	-12,33%	1,56%	20,15%	-1,07%	1,71%	5,55%	-19,36%	-4,91%
LU2003425266	31/12/2023	New Millennium Augustum Corporate Bond Z EUR	4	-12,33%	1,56%	20,15%	-1,07%	1,71%	5,55%	-19,36%	-4,91%
LU0956012941	30/06/2024	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,49%	8,38%	-2,66%	-1,04%	1,32%	-25,98%	-7,69%
LU0956013089	30/06/2024	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,68%	-3,51%	8,41%	-2,66%	-1,00%	1,43%	-25,94%	-7,69%
LU0956013162	30/06/2024	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,09%	12,57%	-1,09%	0,44%	2,81%	-23,64%	-6,98%
LU1148873828	30/06/2024	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,74%	-0,28%	12,34%	-1,28%	0,27%	2,86%	-23,67%	-6,98%
LU1362558519	31/12/2023	New Millennium Augustum Extra Euro High Quality Bd Y D	4	-8,19%	-0,73%	11,74%	-1,91%	-0,36%	2,10%	-22,32%	-6,59%
LU0163795908	30/06/2024	New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,55%	5,18%	-1,59%	-0,19%	1,89%	-22,57%	-5,52%
LU1796860663	30/06/2024	New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-2,02%	5,06%	-0,78%	0,26%	1,78%	-23,11%	-5,61%
LU0777019158	30/06/2024	New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,54%	5,19%	-1,60%	-0,19%	1,89%	-22,58%	-5,53%
LU0373791820	30/06/2024	New Millennium Augustum High Quality Bond I Cap	4	-5,23%	1,00%	8,97%	-0,49%	1,00%	3,18%	-20,17%	-4,80%
LU1148873745	30/06/2024	New Millennium Augustum High Quality Bond L Cap	4	-5,41%	0,75%	8,79%	-0,62%	0,83%	3,00%	-20,15%	-4,79%
LU1362558436	31/12/2023	New Millennium Augustum High Quality Bond Y Dis	4	-5,73%	0,47%	8,43%	-0,84%	0,49%	1,36%	-9,03%	-2,97%
LU0851647247	30/06/2024	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-1,00%	14,77%	-1,62%	1,57%	4,05%	-43,45%	-9,88%
LU0851648567	30/06/2024	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-1,06%	14,80%	-1,61%	1,55%	4,02%	-43,40%	-9,87%
LU0851648724	30/06/2024	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	2,61%	19,14%	-0,37%	2,88%	5,30%	-41,64%	-9,31%
LU1148874479	30/06/2024	New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,27%	18,94%	-0,53%	2,68%	5,09%	-41,67%	-9,32%
LU1362559087	31/12/2023	New Millennium Augustum Italian Diversified Bond Y Dis	5	-13,38%	2,06%	18,32%	-1,02%	2,19%	4,68%	-20,10%	-4,47%
LU0149079047	30/06/2024	New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,73%	8,18%	-1,86%	-0,07%	1,81%	-21,71%	-5,33%
LU2149247145	30/06/2024	New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,85%	8,18%	-1,89%	-0,10%	1,81%	-15,39%	-3,88%
LU0373792802	30/06/2024	New Millennium Balanced World Conservative I Cap	5	-12,27%	1,87%	12,05%	-0,76%	1,07%	2,96%	-19,27%	-4,74%
LU1148874552	30/06/2024	New Millennium Balanced World Conservative L Cap	5	-12,43%	1,69%	11,86%	-0,88%	0,94%	2,84%	-19,24%	-4,74%
LU2149247228	31/12/2023	New Millennium Balanced World Conservative Y Dis	5	-12,78%	1,31%	11,52%	-1,54%	0,96%	2,43%	-12,78%	-3,25%
LU0097542376	30/06/2024	New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,54%	0,32%	-2,88%	-2,04%	-1,04%	-9,56%	-3,00%
LU0452433385	30/06/2024	New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,36%	0,33%	-2,88%	-1,40%	-0,15%	-9,55%	-3,00%
LU0373792984	30/06/2024	New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,26%	3,73%	-1,61%	-0,75%	0,26%	-6,76%	-2,01%
LU1362558352	30/06/2024	New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,20%	3,90%	-1,46%	-0,03%	0,78%	-6,75%	-2,01%
LU1148873661	30/06/2024	New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,48%	3,53%	-1,79%	-0,94%	0,06%	-6,78%	-2,01%
LU0097542707	30/06/2024	New Millennium Euro Equities A Cap	6	-21,63%	3,58%	34,59%	-0,42%	3,32%	6,55%	-79,00%	-25,22%
LU2149246923	31/12/2023	New Millennium Euro Equities D Dis	6	-21,63%	3,58%	34,59%	-0,42%	3,61%	6,55%	-66,21%	-21,56%
LU0373792398	30/06/2024	New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	0,82%	4,62%	7,84%	-78,32%	-24,82%
LU1148873406	30/06/2024	New Millennium Euro Equities L Cap	6	-18,67%	7,07%	39,25%	0,56%	4,45%	7,51%	-78,35%	-24,82%
LU2149247061	31/12/2023	New Millennium Euro Equities Y Dis	6	-19,20%	6,78%	38,75%	0,08%	4,13%	7,09%	-65,16%	-21,16%
LU1363165835	31/12/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25,28%	-3,21%	13,39%	-7,55%	-4,03%	2,46%	-52,28%	-7,55%
LU1550198169	30/06/2024	New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	5,78%	-41,92%	-12,44%
LU1363165918	31/12/2023	New Millennium Evergreen Global High Yield Bond L Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	3,24%	-22,97%	-6,84%
LU0097544745	30/06/2024	New Millennium Global Equities A Cap	6	-23,46%	4,57%	36,26%	0,23%	5,06%	9,24%	-82,64%	-27,55%
LU0373792042	30/06/2024	New Millennium Global Equities I Cap	6	-20,44%	8,59%	41,44%	1,09%	6,44%	10,65%	-82,12%	-27,17%
LU1148873588	30/06/2024	New Millennium Global Equities L Cap	6	-20,58%	8,50%	41,26%	1,01%	6,27%	10,53%	-82,12%	-27,19%
LU0437189599	30/06/2024	New Millennium Inflation Linked Bond Europe A Cap	4	-7,42%	-3,44%	2,91%	-2,15%	-0,68%	0,90%	-21,74%	-5,75%
LU0863466057	31/12/2023	New Millennium Inflation Linked Bond Europe D Dis	4	-7,42%	-3,44%	2,91%	-2,15%	-0,70%	0,45%	-20,36%	-5,66%
LU0437191736	30/06/2024	New Millennium Inflation Linked Bond Europe I Cap	4	-4,15%	-0,04%	6,56%	-0,98%	0,51%	2,12%	-19,33%	-5,00%
LU1148874040	30/06/2024	New Millennium Inflation Linked Bond Europe L Cap	4	-4,33%	-0,21%	6,36%	-1,16%	0,33%	1,92%	-19,28%	-5,03%
LU1362558600	30/06/2024	New Millennium Inflation Linked Bond Europe Y Dis	4	-4,19%	0,07%	6,66%	-0,92%	0,56%	2,17%	-19,31%	-4,98%
LU0215785253	30/06/2024	New Millennium Large Europe Corporate A Cap	4	-13,89%	-3,07%	2,78%	-3,37%	-1,17%	0,06%	-15,70%	-4,27%
LU0452433468	30/06/2024	New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,08%	2,78%	-3,36%	-1,17%	0,05%	-15,72%	-4,26%
LU0373792471	30/06/2024	New Millennium Large Europe Corporate I Cap	4	-10,79%	0,36%	6,49%	-2,15%	0,04%	1,26%	-13,09%	-3,53%
LU1148874123	30/06/2024	New Millennium Large Europe Corporate L Cap	4	-10,97%	0,20%	6,29%	-2,34%	-0,13%	1,11%	-13,08%	-3,53%
LU1362558782	30/06/2024	New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,18%	6,57%	-2,12%	0,02%	1,22%	-13,08%	-3,53%
LU1363165595	30/06/2024	New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,57%	10,97%	-1,93%	0,30%	1,71%	-37,55%	-9,02%
LU1363165678	30/06/2024	New Millennium Multi Asset Opportunity I Cap	5	-11,00%	1,87%	14,94%	-0,90%	1,42%	2,80%	-35,62%	-8,45%
LU1363165751	30/06/2024	New Millennium Multi Asset Opportunity L Cap	5	-11,02%	1,82%	14,72%	-1,03%	1,25%	2,63%	-35,61%	-8,46%
LU0956012602	30/06/2024	New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-3,92%	13,19%	-2,45%	-0,89%	2,53%	-47,52%	-12,26%
LU0956012784	30/06/2024	New Millennium New Mill Aug Market Timing D Dis	4	-15,47%	-3,92%	13,19%	-2,45%	-0,88%	2,53%	-47,46%	-12,24%
LU0956012867	30/06/2024	New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	0,05%	17,79%	-0,74%	0,83%	4,35%	-45,89%	-11,55%
LU1148874636	30/06/2024	New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	-0,02%	17,96%	-0,64%	0,93%	4,53%	-45,91%	-11,56%
LU1362559160	30/06/2024	New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	-0,17%	17,78%	-1,00%	0,63%	4,36%	-45,86%	-11,57%
LU1602468479	30/06/2024	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,91%	15,38%	-3,40%	0,01%	3,23%	-49,04%	-12,83%
LU2149247491	31/12/2023	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-19,73%	-1,91%	15,38%	-3,40%	0,26%	3,23%	-28,10%	-7,47%
LU1602468636	30/06/2024	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	1,76%	19,57%	-2,26%	1,18%	4,33%	-47,40%	-12,28%
LU1602468800	30/06/2024	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	1,57%	19,37%	-2,43%	1,00%	4,17%	-47,44%	-12,28%
LU2149247574	31/12/2023	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-17,24%	1,12%	18,95%	-2,81%	0,87%	3,86%	-25,87%	-6,91%
LU0215785410	30/06/2024	New Millennium Total Return Flexible A Cap	4	-12,19%	-2,89%	5,73%	-2,16%	-0,73%	2,49%	-19,83%	-5,40%
LU1109961877	30/06/2024	New Millennium Total Return Flexible I Cap	4	-9,31%	0,11%	9,15%	-1,41%	0,08%	3,45%	-15,54%	-4,41%
LU2249747283	30/06/2024	New Millennium Total Return Flexible L Cap	4	-9,44%	0,11%	8,95%	-1,41%	0,03%	3,31%	-15,45%	-4,37%

ISIN	Reporting Date	Share Class Name	RHP	Unfavorable Net Average Return HP1	Moderate Net Average Return HP1	Favorable Net Average Return HP1	Unfavorable Net Average Return HP3	Moderate Net Average Return HP3	Favorable Net Average Return HP3	Stress Net Average Return HP1	Stress Net Average Return HP3
LU0993156016	31/07/2024	New Millennium Alpha Active Allocation A Cap	5	-17,35%	0,81%	9,84%	-1,23%	2,23%	4,14%	-47,26%	-12,13%
LU0993156289	31/07/2024	New Millennium Alpha Active Allocation D Dis	5	-17,35%	0,81%	9,84%	-1,23%	2,23%	4,14%	-47,25%	-12,13%
LU0993156446	31/07/2024	New Millennium Alpha Active Allocation I Cap	5	-14,80%	3,93%	13,24%	-0,54%	2,85%	4,78%	-45,62%	-11,60%
LU1148874800	31/07/2024	New Millennium Alpha Active Allocation L Cap	5	-14,80%	3,93%	13,24%	-0,55%	2,85%	4,78%	-45,62%	-11,60%
LU163796203	31/07/2024	New Millennium Augustum Corporate Bond A Cap	4	-14,96%	-1,42%	16,55%	-1,82%	0,90%	4,81%	-50,25%	-13,26%
LU1675756339	31/07/2024	New Millennium Augustum Corporate Bond A CHF H	4	-15,53%	-2,21%	15,77%	-2,87%	0,39%	4,21%	-50,34%	-13,33%
LU1796860580	31/07/2024	New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-1,02%	17,25%	-0,21%	2,03%	6,09%	-50,42%	-13,13%
LU0777018002	31/07/2024	New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,41%	16,55%	-1,81%	0,90%	4,82%	-50,23%	-13,25%
LU0373793016	31/07/2024	New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,27%	20,99%	-0,37%	2,25%	6,36%	-48,70%	-12,55%
LU1148874396	31/07/2024	New Millennium Augustum Corporate Bond L Cap	4	-11,81%	2,10%	20,78%	-0,53%	2,03%	6,18%	-48,70%	-12,59%
LU1362558865	31/12/2023	New Millennium Augustum Corporate Bond Y Dis	4	-12,33%	1,56%	20,15%	-1,07%	1,71%	5,55%	-19,36%	-4,91%
LU2009425266	31/12/2023	New Millennium Augustum Corporate Bond Z EUR	4	-12,33%	1,56%	20,15%	-1,07%	1,71%	5,55%	-19,36%	-4,91%
LU0956012941	31/07/2024	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,49%	8,38%	-2,66%	-1,04%	1,32%	-25,97%	-7,68%
LU0956013089	31/07/2024	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,68%	-3,51%	8,41%	-2,66%	-0,94%	1,43%	-25,92%	-7,68%
LU0956013162	31/07/2024	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,09%	12,57%	-1,09%	0,46%	2,81%	-23,63%	-6,97%
LU148873828	31/07/2024	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,74%	-0,28%	12,34%	-1,28%	0,28%	2,86%	-23,65%	-6,97%
LU1362558519	31/12/2023	New Millennium Augustum Extra Euro High Quality Bd Y D	4	-8,19%	-0,73%	11,74%	-1,91%	-0,36%	2,10%	-22,32%	-6,59%
LU0163795908	31/07/2024	New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,55%	5,18%	-1,59%	-0,13%	1,89%	-22,56%	-5,52%
LU1796860663	31/07/2024	New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-2,02%	5,06%	-0,78%	0,27%	1,78%	-23,10%	-5,61%
LU0777019158	31/07/2024	New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,54%	5,19%	-1,60%	-0,14%	1,89%	-22,57%	-5,52%
LU0373791820	31/07/2024	New Millennium Augustum High Quality Bond I Cap	4	-5,23%	1,00%	8,97%	-0,49%	1,00%	3,18%	-20,16%	-4,79%
LU1148873745	31/07/2024	New Millennium Augustum High Quality Bond L Cap	4	-5,41%	0,75%	8,79%	-0,62%	0,86%	3,00%	-20,14%	-4,79%
LU1362558436	31/12/2023	New Millennium Augustum High Quality Bond Y Dis	4	-5,73%	0,47%	8,43%	-0,84%	0,49%	1,36%	-9,03%	-2,97%
LU0851647247	31/07/2024	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-0,99%	14,77%	-1,62%	1,56%	4,05%	-43,45%	-9,88%
LU0851648567	31/07/2024	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-0,98%	14,80%	-1,61%	1,54%	4,02%	-43,40%	-9,87%
LU0851648724	31/07/2024	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	2,62%	19,14%	-0,37%	2,88%	5,30%	-41,65%	-9,31%
LU1148874479	31/07/2024	New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,30%	18,94%	-0,53%	2,68%	5,09%	-41,67%	-9,32%
LU1362559087	31/12/2023	New Millennium Augustum Italian Diversified Bond Y Dis	5	-13,38%	2,06%	18,32%	-1,02%	2,19%	4,68%	-20,10%	-4,47%
LU0149079047	31/07/2024	New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,73%	8,18%	-1,86%	-0,09%	1,81%	-21,70%	-5,33%
LU1249247145	31/07/2024	New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,73%	8,18%	-1,86%	-0,10%	1,81%	-21,72%	-5,34%
LU0373792802	31/07/2024	New Millennium Balanced World Conservative I Cap	5	-12,27%	1,87%	12,05%	-0,71%	1,05%	2,96%	-19,26%	-4,74%
LU1148874552	31/07/2024	New Millennium Balanced World Conservative L Cap	5	-12,43%	1,69%	11,86%	-0,88%	0,91%	2,84%	-19,23%	-4,74%
LU1249247228	31/12/2023	New Millennium Balanced World Conservative Y Dis	5	-12,78%	1,31%	11,52%	-1,54%	0,96%	2,43%	-12,78%	-3,25%
LU0097542376	31/07/2024	New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,54%	0,32%	-2,88%	-2,04%	-1,04%	-9,56%	-3,00%
LU0452433385	31/07/2024	New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,36%	0,33%	-2,88%	-1,40%	-0,15%	-9,55%	-3,00%
LU0373792984	31/07/2024	New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,26%	3,73%	-1,61%	-0,75%	0,26%	-6,77%	-2,01%
LU1362558352	31/07/2024	New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,20%	3,90%	-1,46%	-0,03%	0,78%	-6,75%	-2,01%
LU1148873661	31/07/2024	New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,48%	3,53%	-1,79%	-0,94%	0,06%	-6,78%	-2,01%
LU0097542707	31/07/2024	New Millennium Euro Equities A Cap	6	-21,63%	3,58%	34,59%	-0,42%	3,32%	5,80%	-78,96%	-25,22%
LU2149246923	31/12/2023	New Millennium Euro Equities D Dis	6	-21,63%	3,58%	34,59%	-0,42%	3,61%	6,55%	-66,21%	-21,56%
LU0373792398	31/07/2024	New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	0,82%	4,62%	7,10%	-78,27%	-24,82%
LU1148873406	31/07/2024	New Millennium Euro Equities L Cap	6	-18,67%	7,07%	39,25%	0,56%	4,45%	7,08%	-78,30%	-24,82%
LU1249247061	31/12/2023	New Millennium Euro Equities Y Dis	6	-19,20%	6,78%	38,75%	0,08%	4,13%	7,09%	-65,16%	-21,16%
LU1363165835	31/12/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25,28%	-3,21%	13,39%	-7,55%	-4,03%	2,46%	-25,28%	-7,55%
LU1550198169	31/07/2024	New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	5,78%	-41,92%	-12,44%
LU1363165918	31/12/2023	New Millennium Evergreen Global High Yield Bond L Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	3,24%	-22,97%	-6,84%
LU0097544745	31/07/2024	New Millennium Global Equities A Cap	6	-23,46%	4,57%	36,26%	0,31%	5,06%	9,24%	-82,61%	-27,55%
LU0373792042	31/07/2024	New Millennium Global Equities I Cap	6	-20,44%	8,59%	41,44%	1,18%	6,44%	10,65%	-82,09%	-27,17%
LU1148873588	31/07/2024	New Millennium Global Equities L Cap	6	-20,58%	8,50%	41,26%	1,10%	6,27%	10,53%	-82,09%	-27,19%
LU0437189599	31/07/2024	New Millennium Inflation Linked Bond Europe A Cap	4	-7,42%	-3,44%	2,91%	-2,15%	-0,66%	0,90%	-21,74%	-5,75%
LU0863466057	31/12/2023	New Millennium Inflation Linked Bond Europe D Dis	4	-7,42%	-3,44%	2,91%	-2,15%	-0,70%	0,45%	-20,36%	-5,66%
LU0437191736	31/07/2024	New Millennium Inflation Linked Bond Europe I Cap	4	-4,15%	-0,04%	6,56%	-0,98%	0,53%	2,12%	-19,33%	-5,00%
LU1148874040	31/07/2024	New Millennium Inflation Linked Bond Europe L Cap	4	-4,33%	-0,21%	6,36%	-1,16%	0,34%	1,92%	-19,28%	-5,03%
LU1362558600	31/07/2024	New Millennium Inflation Linked Bond Europe Y Dis	4	-4,19%	0,07%	6,66%	-0,92%	0,57%	2,17%	-19,31%	-4,98%
LU0215785253	31/07/2024	New Millennium Large Europe Corporate A Cap	4	-13,89%	-3,07%	2,78%	-3,37%	-1,18%	0,06%	-15,70%	-4,26%
LU0452433468	31/07/2024	New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,08%	2,78%	-3,36%	-1,18%	0,05%	-15,72%	-4,26%
LU0373792471	31/07/2024	New Millennium Large Europe Corporate I Cap	4	-10,79%	0,36%	6,49%	-2,15%	0,02%	1,26%	-13,09%	-3,53%
LU1148874123	31/07/2024	New Millennium Large Europe Corporate L Cap	4	-10,97%	0,20%	6,29%	-2,34%	-0,15%	1,11%	-13,07%	-3,53%
LU1362558782	31/07/2024	New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,18%	6,57%	-2,12%	0,02%	1,22%	-13,07%	-3,53%
LU1363165595	31/07/2024	New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,57%	10,97%	-1,93%	0,30%	1,71%	-37,52%	-9,02%
LU1363165678	31/07/2024	New Millennium Multi Asset Opportunity I Cap	5	-11,00%	1,87%	14,94%	-0,90%	1,42%	2,80%	-35,59%	-8,45%
LU1363165751	31/07/2024	New Millennium Multi Asset Opportunity L Cap	5	-11,02%	1,82%	14,72%	-1,03%	1,25%	2,63%	-35,58%	-8,45%
LU0956012602	31/07/2024	New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-3,92%	13,19%	-2,45%	-0,89%	2,53%	-47,48%	-12,26%
LU0956012784	31/07/2024	New Millennium New Mill Aug Market Timing D Dis	4	-15,47%	-3,92%	13,19%	-2,45%	-0,88%	2,53%	-47,42%	-12,24%
LU0956012867	31/07/2024	New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	0,05%	17,79%	-0,74%	0,83%	4,35%	-45,85%	-11,55%
LU1148874636	31/07/2024	New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	-0,02%	17,96%	-0,64%	0,93%	4,53%	-45,87%	-11,56%
LU1362559160	31/07/2024	New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	-0,17%	17,78%	-1,00%	0,63%	4,36%	-45,82%	-11,57%
LU1602468479	31/07/2024	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,91%	15,38%	-3,40%	0,01%	3,23%	-49,04%	-12,83%
LU2149247491	31/12/2023	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-19,73%	-1,91%	15,38%	-3,40%	0,26%	3,23%	-28,10%	-7,47%
LU1602468636	31/07/2024	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	1,76%	19,57%	-2,26%	1,18%	4,33%	-47,40%	-12,28%
LU1602468800	31/07/2024	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	1,57%	19,37%	-2,43%	1,00%	4,17%	-47,44%	-12,28%
LU2149247574	31/12/2023	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-17,24%	1,12%	18,95%	-2,81%	0,87%	3,86%	-25,87%	-6,91%
LU0215785410	31/07/2024	New Millennium Total Return Flexible A Cap	4	-12,19%	-2,89%	5,73%	-2,16%	-0,67%	2,49%	-19,82%	-5,40%
LU1109961877	31/07/2024	New Millennium Total Return Flexible I Cap	4	-9,31%	0,11%	9,15%	-1,41%	0,12%	3,45%	-15,54%	-4,41%
LU2249747283	31/07/2024	New Millennium Total Return Flexible L Cap	4	-9,44%	0,11%	8,95%	-1,41%	0,05%	3,31%	-15,44%	-4,36%

Shareclass Identifier	Effective Date	Shareclass Name	Fund Currency	Shareclass Currency	Recommended Holding Period	Stressed % Return 1y	Stressed % Return RHP	Unfavourable % Return 1y	Unfavourable % Return RHP	Moderate % Return 1y	Moderate % Return RHP	Favourable % Return 1y	Favourable % Return RHP
LU0993156016	2024-08-31	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,25%	-12,13%	-17,35%	-1,16%	0,81%	2,17%	9,84%	4,14%
LU0993156289	2024-08-31	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,25%	-12,13%	-17,35%	-1,16%	0,81%	2,17%	9,84%	4,14%
LU0993156446	2024-08-31	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,62%	-11,60%	-14,80%	-0,45%	3,93%	2,79%	13,24%	4,78%
LU1148874800	2024-08-31	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45,62%	-11,60%	-14,80%	-0,47%	3,93%	2,79%	13,24%	4,78%
LU0163796203	2024-08-31	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-50,26%	-13,26%	-14,96%	-1,82%	-1,42%	0,90%	16,55%	4,81%
LU1675756339	2024-08-31	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-50,35%	-13,33%	-15,53%	-2,87%	-2,21%	0,39%	15,77%	4,21%
LU1796860580	2024-08-31	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-50,43%	-13,14%	-13,64%	-0,21%	-0,81%	2,03%	17,25%	6,09%
LU0777018002	2024-08-31	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-50,24%	-13,26%	-14,96%	-1,81%	-1,41%	0,90%	16,55%	4,82%
LU0373792016	2024-08-31	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-48,71%	-12,60%	-11,65%	-0,37%	2,27%	2,25%	20,99%	6,36%
LU1148874396	2024-08-31	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-48,71%	-12,59%	-11,81%	-0,53%	2,10%	2,03%	20,78%	6,18%
LU0956012941	2024-08-31	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-25,97%	-7,69%	-10,95%	-2,66%	-3,49%	-0,89%	8,38%	1,32%
LU0956013089	2024-08-31	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-25,93%	-7,68%	-10,68%	-2,66%	-3,51%	-0,88%	8,41%	1,43%
LU0956013162	2024-08-31	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-23,63%	-6,98%	-7,39%	-1,09%	-0,09%	0,54%	12,57%	2,81%
LU1148873828	2024-08-31	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-23,66%	-6,98%	-7,74%	-1,28%	-0,28%	0,34%	12,34%	2,86%
LU0163795908	2024-08-31	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-22,56%	-5,52%	-8,56%	-1,59%	-2,55%	-0,13%	5,18%	1,89%
LU1796860663	2024-08-31	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-23,10%	-5,61%	-9,33%	-0,78%	-2,02%	0,37%	5,06%	1,78%
LU0777019158	2024-08-31	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-22,57%	-5,53%	-8,55%	-1,60%	-2,54%	-0,12%	5,19%	1,89%
LU0373791820	2024-08-31	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-20,16%	-4,80%	-5,23%	-0,49%	1,00%	1,06%	8,97%	3,18%
LU1148873745	2024-08-31	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-20,14%	-4,79%	-5,41%	-0,62%	0,75%	0,89%	8,79%	3,00%
LU0851647247	2024-08-31	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-43,46%	-9,88%	-15,98%	-1,62%	-0,99%	1,53%	14,77%	4,05%
LU0851648567	2024-08-31	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-43,41%	-9,87%	-15,96%	-1,61%	-0,98%	1,53%	14,80%	4,02%
LU0851648724	2024-08-31	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-41,66%	-9,31%	-12,69%	-0,37%	2,62%	2,82%	19,14%	5,30%
LU1148874479	2024-08-31	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-41,68%	-9,32%	-12,85%	-0,53%	2,30%	2,62%	18,94%	5,09%
LU0149079047	2024-08-31	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-21,72%	-5,33%	-15,39%	-1,86%	-1,73%	-0,13%	8,18%	1,81%
LU12149247145	2024-08-31	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-21,74%	-5,34%	-15,39%	-1,86%	-1,73%	-0,12%	8,18%	1,81%
LU0373792802	2024-08-31	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-19,28%	-4,75%	-12,27%	-0,71%	1,87%	1,05%	12,05%	2,96%
LU1148874552	2024-08-31	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-19,25%	-4,74%	-12,43%	-0,88%	1,69%	0,87%	11,86%	2,84%
LU0097542376	2024-08-31	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,56%	-3,00%	-6,90%	-2,88%	-3,54%	-2,04%	0,32%	-1,00%
LU0452433385	2024-08-31	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,55%	-3,00%	-6,90%	-2,88%	-3,36%	-1,40%	0,33%	-0,15%
LU0373792984	2024-08-31	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,77%	-2,01%	-3,75%	-1,61%	-0,26%	-0,75%	3,73%	0,30%
LU1362558352	2024-08-31	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,75%	-2,01%	-3,66%	-1,46%	-0,20%	-0,03%	3,90%	0,78%
LU1148873661	2024-08-31	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,78%	-2,01%	-3,92%	-1,79%	-0,48%	-0,94%	3,53%	0,11%
LU0097542707	2024-08-31	New Millennium Euro Equities A Cap	EUR	EUR	6	-79,01%	-25,22%	-21,63%	-0,42%	3,58%	3,32%	34,59%	5,80%
LU0373792398	2024-08-31	New Millennium Euro Equities I Cap	EUR	EUR	6	-78,32%	-24,82%	-18,52%	0,82%	7,68%	4,62%	39,27%	7,10%
LU1148873406	2024-08-31	New Millennium Euro Equities L Cap	EUR	EUR	6	-78,35%	-24,82%	-18,67%	0,56%	7,07%	4,45%	39,25%	7,08%
LU1550198169	2024-08-31	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-41,95%	-12,45%	-22,97%	-6,84%	-0,22%	-3,30%	16,90%	5,78%
LU0097544745	2024-08-31	New Millennium Global Equities A Cap	EUR	EUR	6	-82,64%	-27,55%	-23,46%	0,46%	4,57%	5,09%	36,26%	9,24%
LU0373792042	2024-08-31	New Millennium Global Equities I Cap	EUR	EUR	6	-82,12%	-27,17%	-20,44%	1,35%	8,59%	6,45%	41,44%	10,65%
LU1148873588	2024-08-31	New Millennium Global Equities L Cap	EUR	EUR	6	-82,12%	-27,19%	-20,58%	1,26%	8,50%	6,32%	41,26%	10,53%
LU0437189599	2024-08-31	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-21,74%	-5,75%	-7,42%	-2,15%	-3,44%	-0,66%	2,91%	0,90%
LU0437191736	2024-08-31	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-19,33%	-5,00%	-4,15%	-0,98%	-0,04%	0,53%	6,56%	2,12%
LU1148874040	2024-08-31	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-19,28%	-5,03%	-4,33%	-1,16%	-0,21%	0,34%	6,36%	1,92%
LU1362558600	2024-08-31	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-19,31%	-4,98%	-4,19%	-0,92%	0,07%	0,58%	6,66%	2,17%
LU0021578523	2024-08-31	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-15,70%	-4,27%	-13,89%	-3,37%	-3,07%	-1,21%	2,78%	0,06%
LU0452433468	2024-08-31	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-15,72%	-4,26%	-13,89%	-3,36%	-3,08%	-1,20%	2,78%	0,05%
LU0373792471	2024-08-31	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-13,09%	-3,53%	-10,79%	-2,15%	0,36%	0,00%	6,49%	1,26%
LU1148874123	2024-08-31	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-13,08%	-3,53%	-10,97%	-2,34%	0,20%	-0,18%	6,29%	1,11%
LU1362558782	2024-08-31	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-13,07%	-3,53%	-10,80%	-2,12%	0,18%	-0,07%	6,57%	1,22%
LU1363165595	2024-08-31	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-37,54%	-9,02%	-13,93%	-1,93%	-1,57%	0,30%	10,97%	1,71%
LU1363165678	2024-08-31	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-35,61%	-8,45%	-11,00%	-0,90%	1,87%	1,42%	14,94%	2,80%
LU1363165751	2024-08-31	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-35,61%	-8,46%	-11,02%	-1,03%	1,82%	1,25%	14,72%	2,63%
LU0956012602	2024-08-31	New Millennium New Mill Aug Market Timing A Cap	EUR	EUR	4	-47,51%	-12,26%	-15,37%	-2,45%	-3,92%	-0,89%	13,19%	2,53%
LU0956012784	2024-08-31	New Millennium New Mill Aug Market Timing D Dis	EUR	EUR	4	-47,44%	-12,24%	-15,47%	-2,45%	-3,92%	-0,88%	13,19%	2,53%
LU0956012867	2024-08-31	New Millennium New Mill Aug Market Timing I Cap	EUR	EUR	4	-45,87%	-11,55%	-11,89%	-0,74%	0,05%	0,83%	17,79%	4,35%
LU1148874636	2024-08-31	New Millennium New Mill Aug Market Timing L Cap	EUR	EUR	4	-45,89%	-11,56%	-12,26%	-0,64%	-0,02%	0,93%	17,96%	4,53%
LU1362559160	2024-08-31	New Millennium New Mill Aug Market Timing Y Dis	EUR	EUR	4	-45,84%	-11,57%	-12,75%	-1,00%	-0,17%	0,63%	17,78%	4,36%
LU1602468479	2024-08-31	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-49,06%	-12,83%	-19,73%	-3,40%	-1,91%	0,01%	15,38%	3,23%
LU1602468636	2024-08-31	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-47,42%	-12,28%	-16,73%	-2,26%	1,76%	1,18%	19,57%	4,33%
LU1602468800	2024-08-31	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-47,45%	-12,28%	-16,87%	-2,43%	1,57%	1,00%	19,37%	4,17%
LU00215785410	2024-08-31	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-19,83%	-5,40%	-12,19%	-2,16%	-2,89%	-0,67%	5,94%	2,49%
LU1109961877	2024-08-31	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-17,35%	-4,69%	-9,31%	-1,41%	0,11%	0,15%	9,56%	3,45%
LU2249747283	2024-08-31	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-17,35%	-4,69%	-9,44%	-1,41%	0,11%	0,07%	9,38%	3,31%

Shareclass Identifier	Effective Date	Client Name	Shareclass Name	Fund Currency	Shareclass Currency	Recommended Holding Period	Stressed % Return 1y	Stressed % Return RHP	Unfavourable % Return 1y	Unfavourable % Return RHP	Moderate % Return 1y	Moderate % Return RHP	Favourable % Return 1y	Favourable % Return RHP
LU0993156016	2024-09-30	New Millennium	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,25%	-12,13%	-17,35%	-0,99%	0,81%	1,93%	9,84%	4,14%
LU0993156289	2024-09-30	New Millennium	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,25%	-12,13%	-17,35%	-1,00%	0,81%	1,93%	9,84%	4,14%
LU0993156446	2024-09-30	New Millennium	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,62%	-11,60%	-14,80%	-0,27%	3,93%	2,55%	13,24%	4,78%
LU1148874800	2024-09-30	New Millennium	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,62%	-11,60%	-14,80%	-0,29%	3,93%	2,55%	13,24%	4,78%
LU0163796203	2024-09-30	New Millennium	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-50,25%	-13,26%	-14,96%	-1,82%	-1,12%	0,90%	16,55%	4,81%
LU1675756339	2024-09-30	New Millennium	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-50,34%	-13,33%	-15,53%	-2,87%	-2,13%	0,39%	15,77%	4,21%
LU1796860580	2024-09-30	New Millennium	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-50,43%	-13,13%	-13,64%	-0,21%	-0,63%	2,14%	17,25%	6,09%
LU0777018002	2024-09-30	New Millennium	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-50,24%	-13,26%	-14,96%	-1,81%	-1,12%	0,90%	16,55%	4,82%
LU0373793016	2024-09-30	New Millennium	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-48,71%	-12,59%	-11,65%	-0,37%	2,53%	2,25%	20,99%	6,36%
LU1148874396	2024-09-30	New Millennium	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-48,71%	-12,59%	-11,81%	-0,53%	2,43%	2,03%	20,78%	6,18%
LU0956012941	2024-09-30	New Millennium	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-25,97%	-7,68%	-10,95%	-2,66%	-3,30%	-0,88%	8,38%	1,32%
LU0956013089	2024-09-30	New Millennium	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-25,92%	-7,68%	-10,68%	-2,66%	-3,30%	-0,87%	8,41%	1,43%
LU0956013162	2024-09-30	New Millennium	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-23,63%	-6,97%	-7,39%	-1,09%	0,06%	0,61%	12,57%	2,81%
LU1148873828	2024-09-30	New Millennium	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-23,66%	-6,97%	-7,74%	-1,28%	-0,06%	0,44%	12,34%	2,86%
LU0163795908	2024-09-30	New Millennium	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-22,55%	-5,52%	-8,56%	-1,59%	-2,55%	-0,10%	5,18%	1,89%
LU1796860663	2024-09-30	New Millennium	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-23,09%	-5,61%	-9,33%	-0,78%	-1,98%	0,38%	5,06%	1,78%
LU0777019158	2024-09-30	New Millennium	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-22,57%	-5,52%	-8,55%	-1,60%	-2,54%	-0,11%	5,19%	1,89%
LU0373791820	2024-09-30	New Millennium	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-20,16%	-4,79%	-5,23%	-0,49%	1,00%	1,07%	8,97%	3,18%
LU1148873745	2024-09-30	New Millennium	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-20,14%	-4,79%	-5,41%	-0,62%	0,81%	0,92%	8,79%	3,00%
LU0851647247	2024-09-30	New Millennium	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-43,46%	-9,88%	-15,98%	-1,62%	-0,86%	1,50%	14,77%	4,05%
LU0851648567	2024-09-30	New Millennium	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-43,40%	-9,87%	-15,96%	-1,61%	-0,97%	1,51%	14,80%	4,02%
LU0851648724	2024-09-30	New Millennium	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-41,65%	-9,31%	-12,69%	-0,37%	2,62%	2,80%	19,14%	5,30%
LU1148874479	2024-09-30	New Millennium	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-41,68%	-9,32%	-12,85%	-0,53%	2,33%	2,62%	18,94%	5,09%
LU0149079047	2024-09-30	New Millennium	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-21,71%	-5,33%	-15,39%	-1,86%	-1,73%	-0,13%	8,18%	1,81%
LU2149247145	2024-09-30	New Millennium	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-21,71%	-5,33%	-15,39%	-1,86%	-1,73%	-0,12%	8,18%	1,81%
LU0373792802	2024-09-30	New Millennium	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-19,27%	-4,74%	-12,27%	-0,71%	1,87%	1,05%	12,05%	2,96%
LU1148874552	2024-09-30	New Millennium	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-19,24%	-4,74%	-12,43%	-0,88%	1,69%	0,87%	11,86%	2,84%
LU0097542376	2024-09-30	New Millennium	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,57%	-3,00%	-6,90%	-2,88%	-3,54%	-2,04%	1,14%	-0,77%
LU0452433385	2024-09-30	New Millennium	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,55%	-3,00%	-6,90%	-2,88%	-3,36%	-1,40%	1,12%	-0,15%
LU0373792984	2024-09-30	New Millennium	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,77%	-2,01%	-3,75%	-1,61%	-0,26%	-0,75%	4,56%	0,53%
LU1362558352	2024-09-30	New Millennium	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,75%	-2,01%	-3,66%	-1,46%	-0,20%	-0,03%	4,74%	0,78%
LU1148873661	2024-09-30	New Millennium	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,78%	-2,01%	-3,92%	-1,79%	-0,48%	-0,94%	4,37%	0,35%
LU0097542707	2024-09-30	New Millennium	New Millennium Euro Equities A Cap	EUR	EUR	6	-78,95%	-25,22%	-21,63%	-0,42%	3,58%	3,32%	34,59%	5,80%
LU0373792398	2024-09-30	New Millennium	New Millennium Euro Equities I Cap	EUR	EUR	6	-78,26%	-24,82%	-18,52%	0,82%	7,68%	4,62%	39,27%	7,10%
LU1148873406	2024-09-30	New Millennium	New Millennium Euro Equities L Cap	EUR	EUR	6	-78,29%	-24,82%	-18,67%	0,56%	7,07%	4,45%	39,25%	7,08%
LU1550198169	2024-09-30	New Millennium	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-41,96%	-12,45%	-22,97%	-6,84%	-0,22%	-3,30%	16,90%	5,78%
LU0097544745	2024-09-30	New Millennium	New Millennium Global Equities A Cap	EUR	EUR	6	-82,61%	-27,55%	-23,46%	0,53%	4,57%	5,27%	36,26%	9,24%
LU0373792042	2024-09-30	New Millennium	New Millennium Global Equities I Cap	EUR	EUR	6	-82,09%	-27,17%	-20,44%	1,43%	8,59%	6,60%	41,44%	10,65%
LU1148873588	2024-09-30	New Millennium	New Millennium Global Equities L Cap	EUR	EUR	6	-82,09%	-27,19%	-20,58%	1,34%	8,50%	6,33%	41,26%	10,53%
LU0437189599	2024-09-30	New Millennium	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-21,74%	-5,75%	-7,42%	-2,15%	-3,35%	-0,66%	2,91%	0,90%
LU0437191736	2024-09-30	New Millennium	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-19,33%	-5,00%	-4,15%	-0,98%	0,05%	0,54%	6,56%	2,12%
LU1148874040	2024-09-30	New Millennium	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-19,28%	-5,03%	-4,33%	-1,16%	-0,11%	0,35%	6,36%	1,92%
LU1362558600	2024-09-30	New Millennium	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-19,31%	-4,98%	-4,19%	-0,92%	0,08%	0,59%	6,66%	2,17%
LU0215785253	2024-09-30	New Millennium	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-15,70%	-4,26%	-13,89%	-3,37%	-3,00%	-1,22%	3,40%	0,06%
LU0452433468	2024-09-30	New Millennium	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-15,72%	-4,26%	-13,89%	-3,36%	-2,99%	-1,21%	3,40%	0,05%
LU0373792471	2024-09-30	New Millennium	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-13,09%	-3,53%	-10,79%	-2,15%	0,45%	-0,01%	7,12%	1,26%
LU1148874123	2024-09-30	New Millennium	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-13,08%	-3,53%	-10,97%	-2,34%	0,24%	-0,19%	6,93%	1,11%
LU1362558782	2024-09-30	New Millennium	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-13,07%	-3,53%	-10,80%	-2,12%	0,19%	-0,09%	7,21%	1,22%
LU1363165595	2024-09-30	New Millennium	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-37,51%	-9,02%	-13,93%	-1,93%	-1,57%	0,30%	10,97%	1,71%
LU1363165678	2024-09-30	New Millennium	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-35,58%	-8,45%	-11,00%	-0,90%	1,87%	1,42%	14,94%	2,80%
LU1363165751	2024-09-30	New Millennium	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-35,58%	-8,45%	-11,02%	-1,03%	1,82%	1,25%	14,72%	2,63%
LU0956012602	2024-09-30	New Millennium	New Millennium New Mill Aug Market Timing A Cap	EUR	EUR	4	-47,48%	-12,26%	-15,37%	-2,45%	-3,92%	-0,89%	13,19%	2,53%
LU0956012784	2024-09-30	New Millennium	New Millennium New Mill Aug Market Timing D Dis	EUR	EUR	4	-47,41%	-12,24%	-15,47%	-2,45%	-3,92%	-0,88%	13,19%	2,53%
LU0956012867	2024-09-30	New Millennium	New Millennium New Mill Aug Market Timing I Cap	EUR	EUR	4	-45,85%	-11,55%	-11,89%	-0,74%	0,05%	0,83%	17,79%	4,35%
LU1148874636	2024-09-30	New Millennium	New Millennium New Mill Aug Market Timing L Cap	EUR	EUR	4	-45,86%	-11,56%	-12,26%	-0,64%	-0,02%	0,93%	17,96%	4,53%
LU1362559160	2024-09-30	New Millennium	New Millennium New Mill Aug Market Timing Y Dis	EUR	EUR	4	-45,81%	-11,57%	-12,75%	-1,00%	-0,17%	0,63%	17,78%	4,36%
LU1602468479	2024-09-30	New Millennium	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-49,03%	-12,83%	-19,73%	-3,40%	-1,91%	0,01%	15,38%	3,23%
LU1602468636	2024-09-30	New Millennium	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-47,39%	-12,28%	-16,73%	-2,26%	1,76%	1,18%	19,57%	4,33%
LU1602468800	2024-09-30	New Millennium	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-47,43%	-12,28%	-16,87%	-2,43%	1,57%	1,00%	19,37%	4,17%
LU0215785410	2024-09-30	New Millennium	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-19,83%	-5,40%	-12,19%	-2,16%	-2,89%	-0,64%	8,26%	2,66%
LU1109961877	2024-09-30	New Millennium	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-17,35%	-4,69%	-9,31%	-1,41%	0,11%	0,17%	11,95%	3,66%
LU2249747283	2024-09-30	New Millennium	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-17,35%	-4,69%	-9,44%	-1,41%	0,11%	0,12%	11,77%	3,50%

Shareclass Identifier	Effective Date	Shareclass Name	Fund Currency	Shareclass Currency	Recommended Holding Period	Stressed % Return 1y	Stressed % Return RHP	Unfavourable % Return 1y	Unfavourable % Return RHP	Moderate % Return 1y	Moderate % Return RHP	Favourable % Return 1y	Favourable % Return RHP
LU0993156016	2024-10-31	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,25%	-12,13%	-17,35%	-1,18%	0,81%	1,73%	9,84%	4,14%
LU0993156289	2024-10-31	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,25%	-12,13%	-17,35%	-1,18%	0,81%	1,73%	9,84%	4,14%
LU0993156446	2024-10-31	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,62%	-11,60%	-14,80%	-0,45%	3,93%	2,38%	13,38%	4,78%
LU1148874800	2024-10-31	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45,62%	-11,60%	-14,80%	-0,47%	3,93%	2,38%	13,27%	4,78%
LU0163796203	2024-10-31	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-50,25%	-13,26%	-14,96%	-1,82%	-1,10%	0,90%	16,55%	4,81%
LU1675756339	2024-10-31	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-50,34%	-13,33%	-15,53%	-2,87%	-1,71%	0,39%	15,77%	4,21%
LU1796860580	2024-10-31	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-50,42%	-13,13%	-13,64%	-0,21%	-0,32%	2,17%	17,25%	6,09%
LU0777018002	2024-10-31	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-50,23%	-13,26%	-14,96%	-1,81%	-1,08%	0,90%	16,55%	4,82%
LU0373793016	2024-10-31	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-48,70%	-12,59%	-11,65%	-0,37%	2,60%	2,25%	20,99%	6,36%
LU1148874396	2024-10-31	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-48,70%	-12,59%	-11,81%	-0,53%	2,54%	2,03%	20,78%	6,18%
LU0956012941	2024-10-31	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-25,97%	-7,68%	-10,95%	-2,66%	-3,30%	-0,87%	8,38%	1,32%
LU0956013089	2024-10-31	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-25,92%	-7,68%	-10,88%	-2,66%	-3,30%	-0,80%	8,41%	1,43%
LU0956013162	2024-10-31	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-23,62%	-6,97%	-7,39%	-1,09%	0,51%	0,61%	12,57%	2,81%
LU1148873828	2024-10-31	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-23,65%	-6,97%	-7,74%	-1,28%	0,36%	0,53%	12,34%	2,86%
LU0163795908	2024-10-31	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-22,54%	-5,52%	-8,56%	-1,59%	-2,55%	-0,09%	5,18%	1,89%
LU1796860663	2024-10-31	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-23,08%	-5,61%	-9,33%	-0,78%	-1,84%	0,40%	5,06%	1,78%
LU0777019158	2024-10-31	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-22,55%	-5,52%	-8,55%	-1,60%	-2,54%	-0,09%	5,19%	1,89%
LU0373791820	2024-10-31	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-20,14%	-4,79%	-5,23%	-0,49%	1,00%	1,13%	8,97%	3,18%
LU1148873745	2024-10-31	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-20,12%	-4,79%	-5,41%	-0,62%	0,81%	0,96%	8,79%	3,00%
LU0851647247	2024-10-31	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-43,45%	-9,88%	-15,98%	-1,62%	-0,56%	1,45%	14,77%	4,05%
LU0851648567	2024-10-31	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-43,40%	-9,87%	-15,96%	-1,61%	-0,56%	1,47%	14,80%	4,02%
LU0851648724	2024-10-31	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-41,65%	-9,31%	-12,89%	-0,37%	3,14%	2,79%	19,14%	5,30%
LU1148874479	2024-10-31	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-41,67%	-9,32%	-12,85%	-0,53%	2,98%	2,60%	18,94%	5,09%
LU0149079047	2024-10-31	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-21,71%	-5,33%	-15,39%	-1,86%	-1,72%	-0,13%	8,18%	1,81%
LU2149247145	2024-10-31	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-21,71%	-5,33%	-15,39%	-1,86%	-1,72%	-0,12%	8,18%	1,81%
LU0373792802	2024-10-31	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-19,27%	-4,74%	-12,27%	-0,71%	1,88%	1,05%	12,05%	2,96%
LU1148874552	2024-10-31	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-19,24%	-4,74%	-12,43%	-0,88%	1,72%	0,87%	11,86%	2,84%
LU0097542376	2024-10-31	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,57%	-3,00%	-6,90%	-2,88%	-3,54%	-2,04%	1,14%	-0,70%
LU0452433385	2024-10-31	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,55%	-3,00%	-6,90%	-2,88%	-3,36%	-1,40%	1,12%	-0,15%
LU0373792984	2024-10-31	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,77%	-2,01%	-3,75%	-1,61%	-0,26%	-0,75%	4,56%	0,59%
LU1362558352	2024-10-31	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,76%	-2,01%	-3,66%	-1,46%	-0,20%	-0,03%	4,74%	0,78%
LU1148873661	2024-10-31	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,78%	-2,01%	-3,92%	-0,48%	-0,94%	-4,37%	0,41%	0,11%
LU0097542707	2024-10-31	New Millennium Euro Equities A Cap	EUR	EUR	6	-78,95%	-25,22%	-21,63%	-0,42%	3,58%	3,32%	34,59%	5,80%
LU0373792398	2024-10-31	New Millennium Euro Equities I Cap	EUR	EUR	6	-78,26%	-24,82%	-18,52%	0,82%	7,68%	4,62%	39,27%	7,10%
LU1148873406	2024-10-31	New Millennium Euro Equities L Cap	EUR	EUR	6	-78,29%	-24,82%	-18,67%	0,56%	7,07%	4,45%	39,25%	7,08%
LU1550198169	2024-10-31	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-41,99%	-12,45%	-22,97%	-6,84%	-0,10%	-3,30%	17,77%	5,90%
LU0097544745	2024-10-31	New Millennium Global Equities A Cap	EUR	EUR	6	-82,61%	-27,55%	-23,46%	0,41%	4,57%	5,29%	36,26%	9,24%
LU0373792042	2024-10-31	New Millennium Global Equities I Cap	EUR	EUR	6	-82,08%	-27,17%	-20,44%	1,32%	8,59%	6,68%	41,44%	10,65%
LU1148873588	2024-10-31	New Millennium Global Equities L Cap	EUR	EUR	6	-82,09%	-27,19%	-20,58%	1,23%	8,50%	6,50%	41,26%	10,53%
LU0437189599	2024-10-31	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-21,74%	-5,75%	-7,42%	-2,15%	-3,32%	-0,66%	2,91%	0,90%
LU0437191736	2024-10-31	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-19,33%	-5,00%	-4,15%	-0,98%	0,11%	0,54%	6,56%	2,12%
LU1148874040	2024-10-31	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-19,28%	-5,03%	-4,33%	-1,16%	-0,08%	0,35%	6,36%	1,92%
LU1362558600	2024-10-31	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-19,31%	-4,98%	-4,19%	-0,92%	0,09%	0,59%	6,66%	2,17%
LU0215785253	2024-10-31	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-15,70%	-4,26%	-13,89%	-3,37%	-2,97%	-1,24%	3,40%	0,06%
LU0452433468	2024-10-31	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-15,71%	-4,26%	-13,89%	-3,36%	-2,97%	-1,24%	3,40%	0,05%
LU0373792471	2024-10-31	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-13,09%	-3,53%	-10,79%	-2,15%	0,47%	-0,02%	7,12%	1,26%
LU1148874123	2024-10-31	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-13,07%	-3,53%	-10,97%	-2,34%	0,28%	-0,20%	6,93%	1,11%
LU1362558782	2024-10-31	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-13,07%	-3,53%	-10,80%	-2,12%	0,24%	-0,09%	7,21%	1,22%
LU1363165595	2024-10-31	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-37,51%	-9,02%	-13,93%	-1,93%	-1,57%	0,30%	10,97%	1,71%
LU1363165678	2024-10-31	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-35,58%	-8,45%	-11,00%	-0,90%	1,87%	1,42%	14,94%	2,80%
LU1363165751	2024-10-31	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-35,57%	-8,45%	-11,02%	-1,03%	1,82%	1,25%	14,72%	2,63%
LU0956012602	2024-10-31	New Millennium New Mill Aug Market Timing A Cap	EUR	EUR	4	-47,48%	-12,26%	-15,37%	-2,45%	-3,92%	-0,89%	13,19%	2,53%
LU0956012784	2024-10-31	New Millennium New Mill Aug Market Timing D Dis	EUR	EUR	4	-47,41%	-12,24%	-15,47%	-2,45%	-3,92%	-0,88%	13,19%	2,53%
LU0956012867	2024-10-31	New Millennium New Mill Aug Market Timing I Cap	EUR	EUR	4	-45,85%	-11,55%	-11,89%	-0,74%	0,05%	0,83%	17,79%	4,35%
LU1148874636	2024-10-31	New Millennium New Mill Aug Market Timing L Cap	EUR	EUR	4	-45,87%	-11,56%	-12,26%	-0,64%	0,12%	0,93%	17,96%	4,53%
LU1362559160	2024-10-31	New Millennium New Mill Aug Market Timing Y Dis	EUR	EUR	4	-45,81%	-11,57%	-12,75%	-1,00%	-0,04%	0,63%	17,78%	4,36%
LU1602468479	2024-10-31	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-49,03%	-12,83%	-19,73%	-3,40%	-1,91%	0,01%	15,38%	3,23%
LU1602468636	2024-10-31	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-47,39%	-12,28%	-16,73%	-2,26%	1,76%	1,18%	19,57%	4,33%
LU1602468800	2024-10-31	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-47,43%	-12,28%	-16,87%	-2,43%	1,57%	1,00%	19,37%	4,17%
LU0215785410	2024-10-31	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-19,82%	-5,40%	-12,19%	-2,16%	-2,89%	-0,59%	8,65%	2,72%
LU1109961877	2024-10-31	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-17,35%	-4,69%	-9,31%	-1,41%	0,11%	0,18%	12,37%	3,74%
LU2249747283	2024-10-31	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-17,35%	-4,69%	-9,44%	-1,41%	0,11%	0,13%	12,19%	3,57%

Shareclass Identifier	Effective Date	Shareclass Name	Fund Currency	Shareclass Currency	Recommended Holding Period	Stressed % Return 1y	Stressed % Return RHP	Unfavourable % Return 1y	Unfavourable % Return RHP	Moderate % Return 1y	Moderate % Return RHP	Favourable % Return 1y	Favourable % Return RHP
LU0993156016	2024-11-30	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,25%	-12,14%	-17,35%	-0,47%	0,81%	1,73%	9,84%	4,14%
LU0993156289	2024-11-30	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,25%	-12,14%	-17,35%	-0,48%	0,81%	1,73%	9,84%	4,14%
LU0993156446	2024-11-30	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,62%	-11,60%	-14,80%	0,21%	3,93%	2,38%	13,38%	4,78%
LU1148874800	2024-11-30	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45,62%	-11,60%	-14,80%	0,21%	3,93%	2,38%	13,27%	4,78%
LU0163796203	2024-11-30	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-50,25%	-13,26%	-14,96%	-1,82%	-1,04%	0,90%	16,55%	4,81%
LU1675756339	2024-11-30	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-50,34%	-13,33%	-15,53%	-2,87%	-1,58%	0,31%	15,77%	4,21%
LU1796860580	2024-11-30	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-50,42%	-13,13%	-13,64%	-0,21%	-0,15%	2,18%	17,25%	6,09%
LU0777018002	2024-11-30	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-50,24%	-13,26%	-14,96%	-1,81%	-1,04%	0,90%	16,55%	4,82%
LU0373793016	2024-11-30	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-48,71%	-12,59%	-11,65%	-0,37%	2,74%	2,25%	20,99%	6,36%
LU1148874396	2024-11-30	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-48,70%	-12,59%	-11,81%	-0,53%	2,56%	2,03%	20,78%	6,18%
LU0956012941	2024-11-30	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-25,95%	-7,68%	-10,95%	-2,66%	-3,30%	-0,87%	8,38%	1,32%
LU0956013089	2024-11-30	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-25,91%	-7,68%	-10,68%	-2,66%	-3,30%	-0,80%	8,41%	1,43%
LU0956013162	2024-11-30	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-23,61%	-6,97%	-7,39%	-1,09%	0,51%	0,62%	12,57%	2,81%
LU1148873828	2024-11-30	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-23,64%	-6,97%	-7,74%	-1,28%	0,36%	0,55%	12,34%	2,86%
LU0163795908	2024-11-30	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-22,54%	-5,52%	-8,56%	-1,59%	-2,55%	-0,07%	5,18%	1,89%
LU1796860663	2024-11-30	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-23,08%	-5,61%	-9,33%	-0,78%	-1,79%	0,41%	5,06%	1,78%
LU0777019158	2024-11-30	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-22,55%	-5,52%	-8,55%	-1,60%	-2,54%	-0,07%	5,19%	1,89%
LU0373791820	2024-11-30	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-20,14%	-4,79%	-5,23%	-0,49%	1,00%	1,14%	8,97%	3,18%
LU1148873745	2024-11-30	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-20,12%	-4,79%	-5,41%	-0,62%	0,81%	0,97%	8,79%	3,00%
LU0851647247	2024-11-30	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-43,45%	-9,88%	-15,98%	-1,62%	-0,56%	1,40%	14,77%	4,05%
LU0851648567	2024-11-30	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-43,40%	-9,87%	-15,96%	-1,61%	-0,56%	1,38%	14,80%	4,02%
LU0851648724	2024-11-30	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-41,65%	-9,31%	-12,69%	-0,37%	3,14%	2,61%	19,14%	5,30%
LU1148874479	2024-11-30	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-41,67%	-9,32%	-12,85%	-0,53%	2,98%	2,44%	18,94%	5,09%
LU0956012602	2024-11-30	New Millennium New Mill Aug Market Timing A Cap	EUR	EUR	4	-47,46%	-12,25%	-15,37%	-2,45%	-3,92%	-0,89%	13,19%	2,53%
LU0956012784	2024-11-30	New Millennium New Mill Aug Market Timing D Dis	EUR	EUR	4	-47,39%	-12,24%	-15,47%	-2,45%	-3,92%	-0,88%	13,19%	2,53%
LU0956012867	2024-11-30	New Millennium New Mill Aug Market Timing I Cap	EUR	EUR	4	-45,83%	-11,55%	-11,89%	0,83%	0,05%	0,83%	17,79%	4,35%
LU1148874636	2024-11-30	New Millennium New Mill Aug Market Timing L Cap	EUR	EUR	4	-45,85%	-11,55%	-12,26%	-0,64%	0,12%	0,93%	17,96%	4,53%
LU1362559160	2024-11-30	New Millennium New Mill Aug Market Timing Y Dis	EUR	EUR	4	-45,79%	-11,57%	-12,75%	-1,00%	-0,04%	0,63%	17,78%	4,36%
LU0149079047	2024-11-30	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-21,69%	-5,33%	-15,39%	-1,86%	-1,72%	-0,13%	8,18%	1,81%
LU2149247145	2024-11-30	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-21,69%	-5,33%	-15,39%	-1,86%	-1,72%	-0,12%	8,18%	1,81%
LU0373792802	2024-11-30	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-19,24%	-4,74%	-12,27%	-0,71%	1,88%	1,05%	12,05%	2,96%
LU1148874552	2024-11-30	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-19,21%	-4,74%	-12,43%	-0,88%	1,72%	0,87%	11,86%	2,84%
LU0097542376	2024-11-30	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,57%	-3,00%	-6,90%	-2,88%	-3,54%	-2,04%	1,14%	-0,50%
LU0452433385	2024-11-30	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,55%	-3,00%	-6,90%	-2,88%	-3,36%	-1,40%	1,12%	-0,15%
LU0373792984	2024-11-30	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,77%	-2,01%	-3,75%	-1,61%	-0,26%	-0,75%	4,56%	0,80%
LU1362558352	2024-11-30	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,76%	-2,01%	-3,66%	-1,46%	-0,20%	-0,03%	4,74%	0,94%
LU1148873661	2024-11-30	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,79%	-2,01%	-3,92%	-1,79%	-0,48%	-0,94%	4,37%	0,61%
LU0097542707	2024-11-30	New Millennium Euro Equities A Cap	EUR	EUR	6	-78,94%	-25,22%	-21,63%	-0,42%	3,68%	3,32%	34,59%	5,80%
LU0373792398	2024-11-30	New Millennium Euro Equities I Cap	EUR	EUR	6	-78,25%	-24,81%	-18,52%	0,82%	7,68%	4,62%	39,27%	7,10%
LU1148873406	2024-11-30	New Millennium Euro Equities L Cap	EUR	EUR	6	-78,28%	-24,82%	-18,67%	0,56%	7,29%	4,45%	39,25%	7,08%
LU1550198169	2024-11-30	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-42,03%	-12,45%	-22,97%	-6,84%	-0,10%	-3,30%	17,77%	5,90%
LU0097544745	2024-11-30	New Millennium Global Equities A Cap	EUR	EUR	6	-82,60%	-27,55%	-23,46%	0,99%	4,57%	5,32%	36,26%	9,24%
LU0373792042	2024-11-30	New Millennium Global Equities I Cap	EUR	EUR	6	-82,08%	-27,17%	-20,44%	1,92%	8,59%	6,68%	41,44%	10,65%
LU1148873588	2024-11-30	New Millennium Global Equities L Cap	EUR	EUR	6	-82,08%	-27,19%	-20,58%	1,82%	8,50%	6,57%	41,26%	10,53%
LU0437189599	2024-11-30	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-21,74%	-5,75%	-7,42%	-2,15%	-3,32%	-0,66%	2,91%	0,90%
LU0437191736	2024-11-30	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-19,33%	-5,00%	-4,15%	-0,98%	0,11%	0,54%	6,56%	2,12%
LU1148874040	2024-11-30	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-19,28%	-5,03%	-4,33%	-1,16%	-0,08%	0,35%	6,36%	1,92%
LU1362558600	2024-11-30	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-19,31%	-4,98%	-4,19%	-0,92%	0,09%	0,63%	6,66%	2,17%
LU0215785253	2024-11-30	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-15,70%	-4,26%	-13,89%	-3,37%	-2,93%	-1,25%	3,40%	0,06%
LU0452433468	2024-11-30	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-15,71%	-4,26%	-13,89%	-3,36%	-2,94%	-1,25%	3,40%	0,05%
LU0373792471	2024-11-30	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-13,09%	-3,53%	-10,79%	-2,15%	0,49%	-0,05%	7,12%	1,26%
LU1148874123	2024-11-30	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-13,07%	-3,53%	-10,97%	-2,34%	0,34%	-0,24%	6,93%	1,11%
LU1362558782	2024-11-30	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-13,07%	-3,53%	-10,80%	-2,12%	0,35%	-0,15%	7,21%	1,22%
LU1363165595	2024-11-30	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-37,51%	-9,02%	-13,93%	-1,93%	-1,57%	0,30%	10,97%	1,71%
LU1363165678	2024-11-30	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-35,57%	-8,45%	-11,00%	-0,90%	1,87%	1,42%	14,94%	2,80%
LU1363165751	2024-11-30	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-35,57%	-8,45%	-11,02%	-1,03%	1,82%	1,25%	14,72%	2,63%
LU1602468479	2024-11-30	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-49,03%	-12,83%	-19,73%	-3,40%	-1,91%	0,00%	15,38%	3,23%
LU1602468636	2024-11-30	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-47,39%	-12,28%	-16,73%	-2,26%	1,76%	1,17%	19,57%	4,33%
LU1602468800	2024-11-30	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-47,42%	-12,28%	-16,87%	-2,43%	1,57%	0,99%	19,37%	4,17%

ISIN	Reporting Date	Share Class Name	Fund Currency	Share Class Currency	RHP	Unfavorable Net Average Return HP1	Moderate Net Average Return HP1	Favorable Net Average Return HP1	Unfavorable Net Average Return HP3	Moderate Net Average Return HP3	Favorable Net Average Return HP3	Stress Net Average Return HP1	Stress Net Average Return HP3
LU0993156016	31/12/2024	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-17.35%	0.81%	9.84%	-0.93%	1.73%	4.14%	-47.24%	-12.14%
LU0993156289	31/12/2024	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-17.35%	0.81%	9.84%	-0.93%	1.73%	4.14%	-47.24%	-12.14%
LU0993156446	31/12/2024	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-14.80%	3.93%	13.38%	-0.17%	2.38%	4.78%	-45.61%	-11.60%
LU1148874800	31/12/2024	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-14.80%	3.93%	13.27%	-0.19%	2.38%	4.78%	-45.61%	-11.60%
LU0163796203	31/12/2024	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-14.96%	-1.03%	16.55%	-1.82%	0.90%	4.81%	-50.24%	-7.98%
LU1675576339	31/12/2024	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-15.53%	-1.55%	15.77%	-2.87%	0.27%	4.21%	-50.33%	-7.98%
LU1796860580	31/12/2024	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-13.64%	0.13%	17.25%	-0.21%	2.19%	6.09%	-50.41%	-8.01%
LU0777018002	31/12/2024	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-14.96%	-1.03%	16.55%	-1.81%	0.90%	4.82%	-50.22%	-7.98%
LU0373793016	31/12/2024	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-11.65%	2.74%	20.99%	-0.37%	2.27%	6.36%	-48.69%	-7.28%
LU1148874396	31/12/2024	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-11.81%	2.62%	20.78%	-0.53%	2.03%	6.18%	-48.69%	-7.28%
LU1362558865	31/12/2024	New Millennium Augustum Corporate Bond Y Dis	EUR	EUR	4	-12.33%	2.03%	20.15%	-1.07%	1.67%	5.61%	-48.70%	-7.27%
LU2003425266	31/12/2024	New Millennium Augustum Corporate Bond Z EUR	EUR	EUR	4	-12.33%	2.03%	20.15%	-1.07%	1.67%	5.61%	-48.70%	-7.27%
LU0956012941	31/12/2024	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-10.95%	-3.30%	8.38%	-2.66%	-0.87%	1.32%	-25.94%	-7.48%
LU0956013089	31/12/2024	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-10.68%	-3.30%	8.41%	-2.66%	-0.80%	1.43%	-25.90%	-7.46%
LU0956013162	31/12/2024	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-7.39%	0.51%	12.57%	-1.09%	0.62%	2.81%	-23.60%	-6.76%
LU1148873828	31/12/2024	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-7.74%	0.36%	12.34%	-1.28%	0.55%	2.86%	-23.63%	-6.79%
LU1362558519	31/12/2024	New Millennium Augustum Extra Euro High Quality Bd Y D	EUR	EUR	4	-8.19%	-0.31%	11.74%	-1.91%	-0.11%	2.10%	-23.65%	-6.78%
LU0163795908	31/12/2024	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-8.56%	-2.55%	5.18%	-1.59%	-0.07%	1.89%	-22.53%	-3.88%
LU1796860663	31/12/2024	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-9.33%	-1.79%	5.06%	-0.78%	0.45%	1.78%	-23.07%	-3.92%
LU0777019158	31/12/2024	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-8.55%	-2.54%	5.19%	-1.60%	-0.07%	1.89%	-22.54%	-3.89%
LU0373791820	31/12/2024	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-5.23%	1.00%	8.97%	-0.49%	1.15%	3.18%	-20.13%	-3.16%
LU1148873745	31/12/2024	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-5.41%	0.81%	8.79%	-0.62%	0.97%	3.00%	-20.11%	-3.15%
LU1362558436	31/12/2024	New Millennium Augustum High Quality Bond Y Dis	EUR	EUR	4	-5.73%	0.47%	8.43%	-0.84%	0.69%	2.67%	-20.13%	-3.15%
LU0851647247	31/12/2024	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-15.98%	-0.56%	14.77%	-1.62%	1.33%	4.05%	-43.45%	-5.99%
LU0851648567	31/12/2024	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-15.96%	-0.56%	14.80%	-1.61%	1.31%	4.02%	-43.39%	-5.99%
LU0851648724	31/12/2024	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-12.69%	3.14%	19.14%	-0.37%	2.58%	5.30%	-41.64%	-5.41%
LU1148874479	31/12/2024	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-12.85%	2.98%	18.94%	-0.53%	2.41%	5.09%	-41.67%	-5.42%
LU1362559087	31/12/2024	New Millennium Augustum Italian Diversified Bond Y Dis	EUR	EUR	5	-13.38%	2.52%	18.32%	-1.02%	1.95%	4.68%	-41.70%	-5.42%
LU0149079047	31/12/2024	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-15.39%	-1.72%	8.18%	-1.86%	-0.13%	1.81%	-21.67%	-3.90%
LU2149247145	31/12/2024	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-15.39%	-1.72%	8.18%	-1.86%	-0.12%	1.81%	-21.67%	-3.89%
LU0373792802	31/12/2024	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-12.27%	1.88%	12.05%	-0.71%	1.05%	2.96%	-19.23%	-3.31%
LU1148874552	31/12/2024	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-12.43%	1.72%	11.86%	-0.88%	0.87%	2.84%	-19.20%	-3.31%
LU2149247228	31/12/2024	New Millennium Balanced World Conservative Y Dis	EUR	EUR	5	-12.78%	1.32%	11.52%	-1.26%	0.48%	2.43%	-19.25%	-3.31%
LU0097542376	31/12/2024	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-6.90%	-3.54%	1.14%	-2.88%	-2.04%	-0.50%	-9.57%	-3.00%
LU0452433385	31/12/2024	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-6.90%	-3.36%	1.12%	-2.88%	-1.40%	-0.15%	-9.55%	-3.00%
LU0373792984	31/12/2024	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-3.75%	-0.26%	4.56%	-1.61%	-0.75%	0.80%	-6.77%	-2.01%
LU1362558352	31/12/2024	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-3.66%	-0.20%	4.74%	-1.46%	-0.03%	0.94%	-6.76%	-2.01%
LU1148873661	31/12/2024	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-3.92%	-0.48%	4.37%	-1.79%	-0.94%	0.61%	-6.78%	-2.01%
LU0097542707	31/12/2024	New Millennium Euro Equities A Cap	EUR	EUR	6	-21.63%	3.58%	34.59%	-0.42%	3.32%	6.40%	-78.89%	-21.90%
LU2149246923	31/12/2024	New Millennium Euro Equities D Dis	EUR	EUR	6	-21.63%	3.58%	34.59%	-0.42%	3.32%	6.40%	-78.89%	-21.90%
LU0373792398	31/12/2024	New Millennium Euro Equities I Cap	EUR	EUR	6	-18.52%	7.68%	39.27%	0.82%	4.62%	7.76%	-78.20%	-21.49%
LU1148873406	31/12/2024	New Millennium Euro Equities L Cap	EUR	EUR	6	-18.67%	7.29%	39.25%	0.56%	4.45%	7.59%	-78.24%	-21.51%
LU2149247061	31/12/2024	New Millennium Euro Equities Y Dis	EUR	EUR	6	-19.20%	6.78%	38.75%	0.08%	3.84%	6.94%	-78.24%	-21.50%
LU1363165835	31/12/2024	New Millennium Evergreen Global High Yield Bond A Cap	EUR	EUR	4	-25.28%	-3.09%	14.23%	-7.55%	-4.03%	5.10%	-43.79%	-11.94%
LU1550198169	31/12/2024	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-22.97%	-0.10%	17.77%	-6.84%	-3.30%	5.90%	-42.05%	-11.27%
LU1363165918	31/12/2024	New Millennium Evergreen Global High Yield Bond L Cap	EUR	EUR	4	-22.97%	-0.10%	17.77%	-6.84%	-3.30%	5.90%	-42.05%	-11.27%
LU0097544745	31/12/2024	New Millennium Global Equities A Cap	EUR	EUR	6	-23.46%	4.57%	36.26%	0.86%	5.42%	9.28%	-82.57%	-19.78%
LU0373792042	31/12/2024	New Millennium Global Equities I Cap	EUR	EUR	6	-20.44%	8.59%	41.44%	1.80%	6.83%	10.74%	-82.05%	-19.38%
LU1148873588	31/12/2024	New Millennium Global Equities L Cap	EUR	EUR	6	-20.58%	8.50%	41.26%	1.70%	6.64%	10.54%	-82.05%	-19.37%
LU0437189599	31/12/2024	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-7.42%	-3.32%	2.91%	-2.15%	-0.56%	0.90%	-21.74%	-5.74%
LU0863466057	31/12/2024	New Millennium Inflation Linked Bond Europe D Dis	EUR	EUR	4	-7.42%	-3.32%	2.91%	-2.15%	-0.56%	0.90%	-21.74%	-5.74%
LU0437191736	31/12/2024	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-4.15%	0.11%	6.56%	-0.98%	0.63%	2.12%	-19.33%	-4.99%
LU1148874040	31/12/2024	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-4.33%	-0.08%	6.36%	-1.16%	0.45%	1.92%	-19.28%	-5.01%
LU1362558600	31/12/2024	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-4.19%	0.09%	6.66%	-0.92%	0.66%	2.17%	-19.31%	-4.98%
LU0215785253	31/12/2024	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-13.89%	-2.93%	3.40%	-3.37%	-1.32%	0.06%	-15.70%	-4.26%
LU0452433468	31/12/2024	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-13.89%	-2.94%	3.40%	-3.36%	-1.32%	0.05%	-15.71%	-4.25%
LU0373792471	31/12/2024	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-10.79%	0.52%	7.12%	-2.15%	-0.12%	1.26%	-13.09%	-3.53%
LU1148874123	31/12/2024	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-10.97%	0.35%	6.93%	-2.34%	-0.29%	1.11%	-13.07%	-3.53%
LU1362558782	31/12/2024	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-10.80%	0.41%	7.21%	-2.12%	-0.15%	1.22%	-13.07%	-3.53%
LU1363165595	31/12/2024	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-13.93%	-1.57%	10.97%	-1.93%	0.30%	1.71%	-37.48%	-6.33%
LU1363165678	31/12/2024	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-11.00%	1.87%	14.94%	-0.90%	1.42%	2.80%	-35.54%	-5.75%
LU1363165751	31/12/2024	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-11.02%	1.82%	14.72%	-1.03%	1.25%	2.63%	-35.54%	-5.75%
LU0956012602	31/12/2024	New Millennium New Mill Aug Market Timing A Cap	EUR	EUR	4	-15.37%	-3.92%	13.19%	-2.45%	-0.89%	2.53%	-47.42%	-6.40%
LU0956012784	31/12/2024	New Millennium New Mill Aug Market Timing D Dis	EUR	EUR	4	-15.47%	-3.92%	13.19%	-2.45%	-0.88%	2.53%	-47.35%	-6.41%
LU0956012867	31/12/2024	New Millennium New Mill Aug Market Timing I Cap	EUR	EUR	4	-11.89%	0.05%	17.79%	-0.74%	0.83%	4.35%	-45.79%	-5.68%
LU1148874636	31/12/2024	New Millennium New Mill Aug Market Timing L Cap	EUR	EUR	4	-12.26%	0.12%	17.96%	-0.64%	0.93%	4.53%	-45.81%	-5.68%
LU1362559160	31/12/2024	New Millennium New Mill Aug Market Timing Y Dis	EUR	EUR	4	-12.75%	-0.04%	17.78%	-1.00%	0.63%	4.36%	-45.75%	-5.68%
LU1602468479	31/12/2024	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-19.73%	-1.91%	15.38%	-3.40%	-0.08%	3.23%	-49.02%	-8.11%
LU2149247491	31/12/2024	New Millennium PIR Bilanciato Sistema Italia D Dis	EUR	EUR	5	-19.73%	-1.91%	15.38%	-3.40%	-0.08%	3.23%	-49.02%	-8.11%
LU1602468636	31/12/2024	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-16.73%	1.76%	19.57%	-2.26%	1.10%	4.33%	-47.38%	-7.57%
LU1602468800	31/12/2024	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-16.87%	1.57%	19.37%	-2.43%	0.92%	4.17%	-47.41%	-7.55%
LU2149247574	31/12/2024	New Millennium PIR Bilanciato Sistema Italia Y Dis	EUR	EUR	5	-17.24%	1.12%	18.95%	-2.81%	0.53%	3.86%	-47.44%	-7.55%
LU0215785410	31/12/2024	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-12.19%	-2.89%	8.65%	-2.16%	-0.58%	2.72%	-19.82%	-5.40%
LU1109961877	31/12/2024	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-9.31%	0.11%	12.37%	-1.41%	0.26%	3.74%	-17.34%	-4.69%
LU2249747283	31/12/2024	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-9.44%	0.11%	12.19%	-1.41%	0.17%	3.57%	-17.34%	-4.69%