

ISIN	Reporting Date	Shareclass Name	Fund Currency	Shareclass Currency	Recommendation 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	2025-01-31	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47.23%	-12.14%	-17.35%	-0.61%	0.81%	1.72%	9.84%	4.14%
LU0993156289	2025-01-31	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47.23%	-12.14%	-17.35%	-0.61%	0.81%	1.72%	9.84%	4.14%
LU0993156446	2025-01-31	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45.60%	-11.60%	-14.80%	0.17%	3.93%	2.37%	13.38%	4.78%
LU1148874800	2025-01-31	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45.60%	-11.60%	-14.80%	0.14%	3.93%	2.37%	13.27%	4.78%
LU0162796203	2025-01-31	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-50.22%	-8.87%	-14.96%	-1.82%	-0.32%	0.90%	16.55%	4.81%
LU1167575339	2025-01-31	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-50.32%	-8.83%	-15.53%	-2.87%	-1.53%	0.22%	15.77%	4.21%
LU11796860580	2025-01-31	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-50.39%	-8.89%	-13.64%	-0.21%	0.22%	2.25%	17.25%	6.09%
LU0777018002	2025-01-31	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-50.21%	-8.87%	-14.96%	-1.81%	-0.29%	0.90%	16.55%	4.82%
LU0373793016	2025-01-31	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-48.68%	-5.15%	-11.65%	-0.37%	3.36%	2.31%	20.99%	6.36%
LU1148874396	2025-01-31	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-48.68%	-5.15%	-11.81%	-0.53%	3.23%	2.15%	20.78%	6.18%
LU0956012941	2025-01-31	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-25.94%	-7.31%	-10.95%	-2.66%	-3.30%	-0.87%	8.38%	1.32%
LU0956013089	2025-01-31	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-25.90%	-7.29%	-10.68%	-2.66%	-3.30%	-0.80%	8.41%	1.43%
LU0956013162	2025-01-31	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-23.60%	-6.59%	-7.39%	-1.09%	0.51%	0.62%	12.57%	2.81%
LU1148873828	2025-01-31	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-23.63%	-6.61%	-7.74%	-1.28%	0.36%	0.55%	12.34%	2.86%
LU0163795908	2025-01-31	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-22.51%	-3.72%	-8.56%	-1.59%	-0.55%	-0.04%	5.18%	1.89%
LU11796860663	2025-01-31	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-23.06%	-3.81%	-9.33%	-0.78%	-1.76%	0.50%	5.06%	1.78%
LU0777019158	2025-01-31	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-22.52%	-3.73%	-8.55%	-1.60%	-2.54%	-0.05%	5.19%	1.89%
LU0373791820	2025-01-31	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-20.11%	-2.99%	-5.23%	-0.49%	1.00%	1.15%	8.97%	3.18%
LU1148873745	2025-01-31	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-20.09%	-2.99%	-5.41%	-0.62%	0.81%	0.99%	8.79%	3.00%
LU0851647247	2025-01-31	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-43.43%	-5.15%	-15.98%	-1.62%	-0.56%	1.23%	14.77%	4.05%
LU0851648567	2025-01-31	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-43.38%	-5.15%	-15.96%	-1.61%	-0.56%	1.24%	14.80%	4.02%
LU0851648724	2025-01-31	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-41.63%	-4.57%	-12.69%	-0.37%	3.14%	2.58%	19.14%	5.30%
LU1148874479	2025-01-31	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-41.65%	-4.57%	-12.85%	-0.53%	2.98%	2.40%	18.94%	5.09%
LU04079079047	2025-01-31	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-21.65%	-3.88%	-15.39%	-1.86%	-1.67%	-0.13%	8.18%	1.81%
LU12145247145	2025-01-31	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-21.65%	-3.88%	-15.39%	-1.86%	-1.68%	-0.12%	8.18%	1.81%
LU0373792802	2025-01-31	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-19.21%	-3.26%	-12.27%	-0.71%	1.90%	1.05%	12.05%	2.96%
LU1148874552	2025-01-31	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-19.18%	-3.26%	-12.43%	-0.88%	1.73%	0.87%	11.86%	2.84%
LU097542376	2025-01-31	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%	-0.50%
LU0452433385	2025-01-31	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	2025-01-31	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%	0.80%
LU1362558352	2025-01-31	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%	0.94%
LU1148873661	2025-01-31	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%	0.61%
LU097542707	2025-01-31	New Millennium Euro Equities A Cap	EUR	EUR	6	-78.85%	-21.57%	-21.63%	-0.42%	3.79%	3.32%	34.59%	6.59%
LU0373792398	2025-01-31	New Millennium Euro Equities I Cap	EUR	EUR	6	-78.16%	-21.17%	-18.52%	0.82%	7.80%	4.62%	39.27%	7.95%
LU1148873406	2025-01-31	New Millennium Euro Equities L Cap	EUR	EUR	6	-78.19%	-21.18%	-18.67%	0.56%	7.47%	4.45%	39.25%	7.78%
LU1550198169	2025-01-31	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-42.08%	-9.66%	-22.97%	-6.84%	-0.10%	-3.30%	17.77%	5.90%
LU097544745	2025-01-31	New Millennium Global Equities A Cap	EUR	EUR	6	-82.54%	-19.06%	-23.46%	1.33%	4.81%	5.53%	36.26%	9.28%
LU0373793042	2025-01-31	New Millennium Global Equities I Cap	EUR	EUR	6	-82.01%	-18.65%	-20.44%	2.28%	9.00%	6.87%	41.44%	10.74%
LU1148873588	2025-01-31	New Millennium Global Equities L Cap	EUR	EUR	6	-82.02%	-18.65%	-20.58%	2.18%	8.76%	6.68%	41.26%	10.54%
LU0437189599	2025-01-31	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-21.74%	-5.67%	-7.42%	-2.15%	-3.29%	-0.56%	2.91%	0.90%
LU0437191736	2025-01-31	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-19.33%	-4.93%	-4.15%	-0.98%	0.15%	0.63%	6.56%	2.12%
LU1148874040	2025-01-31	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-19.28%	-4.94%	-4.33%	-1.16%	-0.06%	0.45%	6.36%	1.92%
LU1362558600	2025-01-31	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-19.31%	-4.93%	-4.19%	-0.92%	0.12%	0.74%	6.66%	2.17%
LU0215785253	2025-01-31	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-15.69%	-4.13%	-13.89%	-3.37%	-2.91%	-1.39%	3.40%	0.06%
LU0452433468	2025-01-31	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-15.70%	-4.12%	-13.89%	-3.36%	-2.91%	-1.38%	3.40%	0.05%
LU0373792471	2025-01-31	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-13.08%	-3.40%	-10.79%	-2.15%	0.57%	-0.19%	7.12%	1.26%
LU1148874123	2025-01-31	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-13.06%	-3.39%	-10.97%	-2.34%	0.39%	-0.36%	6.93%	1.11%
LU1362558782	2025-01-31	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-13.06%	-3.39%	-10.80%	-2.12%	0.54%	-0.16%	7.21%	1.22%
LU1363165595	2025-01-31	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-37.45%	-5.74%	-13.93%	-1.93%	-1.57%	0.30%	10.97%	1.71%
LU1363165678	2025-01-31	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-35.51%	-5.15%	-11.00%	-0.90%	1.87%	1.42%	14.94%	2.80%
LU1363165751	2025-01-31	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-35.51%	-5.16%	-11.02%	-1.03%	1.82%	1.25%	14.72%	2.63%
LU0956012602	2025-01-31	New Millennium New Mill Aug Market Timing A Cap	EUR	EUR	4	-47.39%	-4.92%	-15.37%	-2.45%	-3.92%	-0.89%	13.19%	2.53%
LU0956012784	2025-01-31	New Millennium New Mill Aug Market Timing D Dis	EUR	EUR	4	-47.32%	-4.93%	-15.47%	-2.45%	-3.92%	-0.88%	13.19%	2.53%
LU0956012867	2025-01-31	New Millennium New Mill Aug Market Timing I Cap	EUR	EUR	4	-45.75%	-4.20%	-11.89%	-0.74%	0.05%	0.83%	17.79%	4.35%
LU1362559160	2025-01-31	New Millennium New Mill Aug Market Timing Y Dis	EUR	EUR	4	-45.72%	-4.19%	-12.75%	-1.00%	-0.04%	0.71%	17.78%	4.36%
LU1602468479	2025-01-31	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-49.03%	-7.78%	-19.73%	-3.40%	-1.91%	-0.08%	15.38%	3.23%
LU1602468636	2025-01-31	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-47.39%	-7.21%	-16.73%	-2.26%	1.76%	1.10%	19.57%	4.33%
LU1602468800	2025-01-31	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-47.42%	-7.22%	-16.87%	-2.43%	1.57%	0.92%	19.37%	4.17%
LU0215785410	2025-01-31	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-19.81%	-5.20%	-12.19%	-2.16%	-2.89%	-0.58%	8.65%	2.72%
LU1109961877	2025-01-31	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-17.33%	-4.49%	-9.31%	-1.41%	0.11%	0.28%	12.37%	3.74%
LU2249747283	2025-01-31	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-17.33%	-4.49%	-9.44%	-1.41%	0.11%	0.19%	12.19%	3.57%

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LU0993156016	2025-02-28	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47.23%	-12.14%	-17.35%	-0.62%	0.85%	1.71%	9.84%	4.14%
LU0993156289	2025-02-28	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47.23%	-12.14%	-17.35%	-0.63%	0.85%	1.70%	9.84%	4.14%
LU0993156446	2025-02-28	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45.60%	-11.60%	-14.80%	0.17%	3.97%	2.37%	13.38%	4.78%
LU1148874800	2025-02-28	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45.60%	-11.60%	-14.80%	0.14%	3.97%	2.37%	13.27%	4.78%
LU0163792603	2025-02-28	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-42.02%	-5.67%	-14.96%	-1.82%	-1.01%	1.01%	16.55%	4.81%
LU1675756339	2025-02-28	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-42.41%	-5.68%	-15.53%	-2.87%	-1.47%	0.21%	15.77%	4.21%
LU1796860580	2025-02-28	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-42.00%	-5.75%	-13.64%	-0.21%	0.60%	2.41%	17.25%	6.09%
LU0777018002	2025-02-28	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-42.01%	-5.67%	-14.96%	-1.81%	-0.15%	1.01%	16.55%	4.82%
LU0373793016	2025-02-28	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-40.25%	-4.95%	-11.65%	-0.37%	3.53%	2.42%	20.99%	6.36%
LU1148874396	2025-02-28	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-40.23%	-4.95%	-11.81%	-0.53%	3.34%	2.21%	20.78%	6.18%
LU0956012941	2025-02-28	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-25.59%	-6.98%	-10.95%	-2.66%	-3.27%	-0.80%	8.38%	1.32%
LU0956013089	2025-02-28	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-25.53%	-6.96%	-10.68%	-2.66%	-3.27%	-0.78%	8.41%	1.43%
LU0956013162	2025-02-28	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-23.21%	-6.26%	-7.39%	-1.09%	0.52%	0.72%	12.57%	2.81%
LU1148873828	2025-02-28	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-23.21%	-6.28%	-7.74%	-1.28%	0.38%	0.56%	12.34%	2.86%
LU0163795908	2025-02-28	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-15.67%	-3.69%	-8.56%	-1.59%	-2.40%	-0.03%	5.18%	1.89%
LU1796860663	2025-02-28	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-16.32%	-3.77%	-9.33%	-0.78%	-1.76%	0.51%	5.06%	1.78%
LU0777019158	2025-02-28	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-15.65%	-3.70%	-8.55%	-1.60%	-2.40%	-0.03%	5.19%	1.89%
LU0373791820	2025-02-28	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-13.07%	-2.96%	-5.23%	-0.49%	1.07%	1.17%	8.97%	3.18%
LU1148873745	2025-02-28	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-13.03%	-2.96%	-5.41%	-0.62%	0.94%	1.02%	8.79%	3.00%
LU0851647247	2025-02-28	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-34.26%	-4.88%	-15.98%	-1.62%	-0.56%	1.23%	14.77%	4.05%
LU0851648567	2025-02-28	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-34.24%	-4.88%	-15.96%	-1.61%	-0.55%	1.24%	14.80%	4.02%
LU0851648724	2025-02-28	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-32.21%	-4.30%	-12.69%	-0.37%	3.21%	2.58%	19.14%	5.30%
LU1148874479	2025-02-28	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-32.22%	-4.30%	-12.85%	-0.53%	3.04%	2.40%	18.94%	5.09%
LU0149079047	2025-02-28	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-15.95%	-3.81%	-15.39%	-1.86%	-1.65%	-0.13%	8.18%	1.81%
LU1214924745	2025-02-28	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-15.95%	-3.81%	-15.39%	-1.86%	-1.65%	-0.12%	8.18%	1.81%
LU0373792802	2025-02-28	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-13.36%	-3.22%	-12.27%	-0.71%	1.91%	1.05%	12.05%	2.96%
LU1148874552	2025-02-28	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-13.34%	-3.22%	-12.43%	-0.88%	1.74%	0.87%	11.86%	2.84%
LU0097542376	2025-02-28	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9.54%	-3.00%	-6.90%	-2.88%	-3.57%	-2.04%	1.14%	-0.37%
LU0452433885	2025-02-28	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9.54%	-3.00%	-6.90%	-2.88%	-3.36%	-1.40%	1.12%	-0.28%
LU0373792984	2025-02-28	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6.74%	-2.01%	-3.75%	-1.61%	-0.30%	-0.75%	4.56%	0.93%
LU1362558352	2025-02-28	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6.72%	-2.01%	-3.66%	-1.46%	-0.19%	-0.03%	4.74%	1.07%
LU1148873661	2025-02-28	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6.76%	-2.00%	-3.32%	-1.79%	-0.50%	-0.94%	4.37%	0.75%
LU0097542707	2025-02-28	New Millennium Euro Equities A Cap	EUR	EUR	6	-68.21%	-21.14%	-21.63%	-0.42%	3.68%	3.32%	34.59%	6.59%
LU0373792398	2025-02-28	New Millennium Euro Equities L Cap	EUR	EUR	6	-67.18%	-20.73%	-18.52%	0.82%	7.74%	4.62%	39.27%	7.95%
LU1148873406	2025-02-28	New Millennium Euro Equities I Cap	EUR	EUR	6	-67.17%	-20.73%	-18.67%	0.56%	7.38%	4.45%	39.25%	7.78%
LU1550198169	2025-02-28	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-39.44%	-6.84%	-22.97%	-6.84%	-0.05%	-3.30%	17.77%	5.90%
LU0097544745	2025-02-28	New Millennium Global Equities A Cap	EUR	EUR	6	-69.05%	-18.87%	-23.46%	1.12%	4.69%	5.60%	36.26%	9.28%
LU0373792042	2025-02-28	New Millennium Global Equities I Cap	EUR	EUR	6	-68.12%	-18.46%	-20.44%	2.08%	8.80%	6.97%	41.44%	10.74%
LU1148873588	2025-02-28	New Millennium Global Equities L Cap	EUR	EUR	6	-68.12%	-18.46%	-20.58%	1.98%	8.63%	6.85%	41.26%	10.54%
LU0437189599	2025-02-28	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-20.61%	-5.60%	-7.42%	-2.15%	-3.24%	-0.53%	2.91%	0.90%
LU0437191736	2025-02-28	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-18.22%	-4.87%	-4.15%	-0.98%	0.18%	0.65%	6.56%	2.12%
LU1148874040	2025-02-28	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-18.18%	-4.87%	-4.33%	-1.16%	0.00%	0.48%	6.36%	1.92%
LU1362558800	2025-02-28	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-18.20%	-4.85%	-4.19%	-0.92%	0.15%	0.74%	6.66%	2.17%
LU0215785253	2025-02-28	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-14.99%	-4.02%	-13.89%	-3.37%	-2.89%	-1.39%	3.40%	0.06%
LU0452434668	2025-02-28	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-14.99%	-4.01%	-13.89%	-3.36%	-2.89%	-1.38%	3.40%	0.05%
LU0373792471	2025-02-28	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-12.36%	-3.27%	-10.79%	-2.15%	0.57%	-0.19%	7.12%	1.26%
LU1148874123	2025-02-28	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-12.35%	-3.28%	-10.97%	-2.34%	0.40%	-0.36%	6.93%	1.11%
LU1362558782	2025-02-28	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-12.36%	-3.28%	-10.80%	-2.12%	0.55%	-0.16%	7.12%	1.22%
LU1363165595	2025-02-28	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-30.86%	-5.63%	-13.93%	-1.93%	-1.54%	0.30%	10.97%	1.85%
LU1363165678	2025-02-28	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-28.76%	-5.04%	-11.00%	-0.90%	2.00%	1.42%	14.94%	2.94%
LU1363165751	2025-02-28	New Millennium Multi Asset Opportunity Y Cap	EUR	EUR	5	-28.76%	-5.05%	-11.02%	-1.03%	1.88%	1.25%	14.72%	2.77%
LU0956012602	2025-02-28	New Millennium New Mill Aug Market Timing A Cap	EUR	EUR	4	-36.01%	-4.65%	-15.37%	-2.45%	-3.89%	-0.82%	13.19%	2.53%
LU0956012784	2025-02-28	New Millennium New Mill Aug Market Timing D Dis	EUR	EUR	4	-36.02%	-4.65%	-15.47%	-2.45%	-3.89%	-0.82%	13.19%	2.53%
LU0956012867	2025-02-28	New Millennium New Mill Aug Market Timing I Cap	EUR	EUR	4	-34.02%	-3.91%	-11.89%	-0.74%	0.05%	0.90%	17.79%	4.35%
LU1362559160	2025-02-28	New Millennium New Mill Aug Market Timing Y Dis	EUR	EUR	4	-34.03%	-3.92%	-12.75%	-1.00%	0.02%	0.75%	17.78%	4.36%
LU1602468479	2025-02-28	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-30.43%	-7.53%	-19.73%	-3.40%	-2.10%	-0.08%	15.38%	3.23%
LU1602468636	2025-02-28	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-28.29%	-6.95%	-16.73%	-2.26%	1.44%	1.10%	19.57%	4.33%
LU1602468800	2025-02-28	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-28.31%	-6.96%	-16.87%	-2.43%	1.26%	0.92%	19.37%	4.17%
LU0215785410	2025-02-28	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-18.41%	-5.11%	-12.19%	-2.16%	-2.87%	-0.52%	8.65%	2.72%
LU1109961877	2025-02-28	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-15.90%	-4.39%	-9.31%	-1.41%	0.13%	0.31%	12.37%	3.74%
LU2249747283	2025-02-28	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-15.92%	-4.39%	-9.44%	-1.41%	0.13%	0.24%	12.19%	3.57%

ISIN	Reporting Date	Shareclass Name	Fund Currency	Shareclass Currency	Recommend ed 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	2025-03-31	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,04%	-12,12%	-17,35%	-1,11%	0,89%	1,71%	9,84%	4,14%
LU0993156289	2025-03-31	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,04%	-12,12%	-17,35%	-1,12%	0,89%	1,70%	9,84%	4,14%
LU0993156446	2025-03-31	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,40%	-11,58%	-14,80%	-0,32%	4,01%	2,37%	13,38%	4,78%
LU1148874800	2025-03-31	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,40%	-11,58%	-14,80%	-0,35%	4,01%	2,37%	13,27%	4,78%
LU0163796203	2025-03-31	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-21,39%	-5,32%	-14,96%	-1,82%	0,16%	1,06%	16,55%	4,81%
LU1675756339	2025-03-31	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-21,20%	-5,30%	-15,53%	-2,87%	-1,10%	0,09%	15,77%	4,21%
LU1796860580	2025-03-31	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-21,55%	-5,37%	-13,64%	-0,21%	0,99%	2,51%	17,25%	6,09%
LU0777018002	2025-03-31	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-21,39%	-5,32%	-14,96%	-1,81%	0,18%	1,07%	16,55%	4,82%
LU0373793016	2025-03-31	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-18,94%	-4,59%	-11,65%	-0,37%	3,75%	2,43%	20,99%	6,36%
LU1148874396	2025-03-31	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-18,94%	-4,59%	-11,81%	-0,53%	3,54%	2,22%	20,78%	6,18%
LU0956012941	2025-03-31	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-23,93%	-6,65%	-10,95%	-2,66%	-3,23%	-0,75%	8,38%	1,32%
LU0956013089	2025-03-31	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-23,86%	-6,65%	-10,68%	-2,66%	-3,23%	-0,74%	8,41%	1,43%
LU0956013162	2025-03-31	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-21,54%	-5,93%	-7,39%	-1,09%	0,59%	0,80%	12,57%	2,81%
LU1148873828	2025-03-31	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-21,61%	-5,95%	-7,74%	-1,28%	0,42%	0,61%	12,34%	2,86%
LU0163795908	2025-03-31	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-11,69%	-3,63%	-8,56%	-1,59%	-2,19%	-0,03%	5,18%	1,89%
LU1796860663	2025-03-31	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-11,60%	-3,68%	-9,33%	-0,78%	-1,71%	0,54%	5,06%	1,78%
LU0777019158	2025-03-31	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-11,68%	-3,63%	-8,55%	-1,60%	-2,20%	-0,03%	5,19%	1,89%
LU0373791820	2025-03-31	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-8,98%	-2,89%	-5,23%	-0,49%	1,26%	1,17%	8,97%	3,18%
LU1148873745	2025-03-31	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-8,97%	-2,89%	-5,41%	-0,62%	1,09%	1,02%	8,79%	3,00%
LU0851647247	2025-03-31	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-21,34%	-4,75%	-15,98%	-1,62%	-0,54%	1,23%	14,77%	4,10%
LU0851648567	2025-03-31	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-21,32%	-4,75%	-15,96%	-1,61%	-0,54%	1,24%	14,80%	4,12%
LU0851648724	2025-03-31	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-18,90%	-4,17%	-12,69%	-0,37%	3,30%	2,58%	19,14%	5,49%
LU1148874479	2025-03-31	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-18,93%	-4,17%	-12,85%	-0,53%	3,13%	2,40%	18,94%	5,31%
LU0149079047	2025-03-31	New Millennium New Mill Aug Market Timing A Cap	EUR	EUR	4	-17,13%	-4,43%	-14,47%	-2,45%	-3,65%	-0,82%	13,19%	2,53%
LU2149247145	2025-03-31	New Millennium New Mill Aug Market Timing D Dis	EUR	EUR	4	-17,19%	-4,43%	-14,47%	-2,45%	-3,65%	-0,82%	13,19%	2,53%
LU0373792802	2025-03-31	New Millennium New Mill Aug Market Timing I Cap	EUR	EUR	4	-14,61%	-3,69%	-10,96%	-0,74%	0,34%	0,90%	17,79%	4,35%
LU1148874552	2025-03-31	New Millennium New Mill Aug Market Timing Y Dis	EUR	EUR	4	-14,57%	-3,70%	-10,98%	-1,00%	0,42%	0,75%	17,78%	4,36%
LU0097542376	2025-03-31	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-15,39%	-3,77%	-15,39%	-1,86%	-1,61%	-0,09%	8,18%	1,81%
LU0452433385	2025-03-31	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-15,39%	-3,77%	-15,39%	-1,86%	-1,61%	-0,10%	8,18%	1,81%
LU0373792984	2025-03-31	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-12,27%	-3,19%	-12,27%	-0,71%	1,96%	1,05%	12,05%	2,96%
LU1362558352	2025-03-31	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-12,43%	-3,19%	-12,43%	-0,88%	1,78%	0,91%	11,86%	2,84%
LU1148873661	2025-03-31	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,31%	-2,96%	-6,90%	-2,88%	-3,52%	-2,04%	1,14%	-0,36%
LU0097542707	2025-03-31	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,32%	-2,97%	-6,90%	-2,88%	-3,32%	-1,40%	1,12%	-0,28%
LU0373792398	2025-03-31	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,50%	-1,97%	-3,75%	-1,61%	-0,25%	-0,75%	4,56%	0,94%
LU1148873406	2025-03-31	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,47%	-1,98%	-3,66%	-1,46%	-0,17%	-0,03%	4,74%	1,08%
LU1550198169	2025-03-31	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,47%	-1,97%	-3,92%	-1,79%	-0,44%	-0,94%	4,37%	0,75%
LU0097544745	2025-03-31	New Millennium Euro Equities A Cap	EUR	EUR	6	-64,01%	-20,00%	-21,63%	-0,42%	3,58%	3,61%	34,59%	6,59%
LU0373792042	2025-03-31	New Millennium Euro Equities I Cap	EUR	EUR	6	-62,91%	-19,59%	-18,52%	0,56%	7,68%	4,87%	39,27%	7,95%
LU1148873588	2025-03-31	New Millennium Euro Equities L Cap	EUR	EUR	6	-62,92%	-19,60%	-18,67%	0,53%	7,29%	4,75%	39,25%	7,78%
LU0437189599	2025-03-31	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-34,72%	-6,84%	-22,97%	-6,84%	-0,01%	-3,30%	17,77%	5,90%
LU0437191736	2025-03-31	New Millennium Global Equities A Cap	EUR	EUR	6	-53,28%	-18,42%	-23,46%	-0,04%	4,57%	5,61%	36,26%	9,28%
LU1148874040	2025-03-31	New Millennium Global Equities I Cap	EUR	EUR	6	-51,81%	-18,00%	-20,44%	0,61%	8,59%	7,00%	41,44%	10,74%
LU1362558600	2025-03-31	New Millennium Global Equities L Cap	EUR	EUR	6	-51,83%	-18,00%	-20,58%	0,57%	8,50%	6,86%	41,26%	10,54%
LU0215785253	2025-03-31	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-19,40%	-5,48%	-7,42%	-2,15%	-3,10%	-0,50%	2,91%	0,90%
LU0452433468	2025-03-31	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-16,96%	-4,75%	-4,15%	-0,98%	0,31%	0,69%	6,56%	2,12%
LU0373792471	2025-03-31	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-16,94%	-4,75%	-4,33%	-1,16%	0,14%	0,51%	6,36%	1,92%
LU1148874123	2025-03-31	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-16,94%	-4,76%	-4,19%	-0,92%	0,23%	0,76%	6,66%	2,17%
LU1362558782	2025-03-31	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-14,17%	-3,99%	-13,89%	-3,37%	-2,86%	-1,46%	3,40%	0,06%
LU1363165595	2025-03-31	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-14,16%	-3,98%	-13,89%	-3,36%	-2,85%	-1,46%	3,40%	0,05%
LU1363165678	2025-03-31	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-11,43%	-3,23%	-10,79%	-2,15%	0,63%	-0,22%	7,12%	1,26%
LU1363165751	2025-03-31	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-11,43%	-3,24%	-10,97%	-2,34%	0,44%	-0,41%	6,93%	1,11%
LU0956012602	2025-03-31	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-11,54%	-3,25%	-10,80%	-2,12%	0,64%	-0,18%	7,21%	1,22%
LU0956012784	2025-03-31	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-20,68%	-5,51%	-13,93%	-1,93%	-1,42%	0,74%	10,97%	3,07%
LU0956012867	2025-03-31	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-18,16%	-4,91%	-11,00%	-0,90%	2,17%	1,81%	14,94%	4,17%
LU1362559160	2025-03-31	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-18,19%	-4,92%	-11,02%	-1,03%	1,99%	1,65%	14,72%	4,00%
LU1602468479	2025-03-31	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-27,44%	-7,29%	-19,73%	-3,40%	-1,91%	-0,08%	15,38%	3,23%
LU1602468636	2025-03-31	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-25,16%	-6,71%	-16,73%	-2,26%	1,76%	1,10%	19,57%	4,35%
LU1602468800	2025-03-31	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-25,18%	-6,72%	-16,87%	-2,43%	1,57%	0,92%	19,37%	4,17%
LU0215785410	2025-03-31	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-17,50%	-4,97%	-12,19%	-2,16%	-2,71%	-0,48%	8,65%	2,72%
LU1109961877	2025-03-31	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-14,99%	-4,25%	-9,31%	-1,41%	0,30%	0,33%	12,37%	3,74%
LU2249747283	2025-03-31	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-14,98%	-4,25%	-9,44%	-1,41%	0,30%	0,28%	12,19%	3,57%

ISIN	Reporting 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	2025-04-30	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,06%	-12,12%	-17,35%	-1,15%	1,01%	1,71%	9,84%	4,14%
LU0993156289	2025-04-30	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,06%	-12,12%	-17,35%	-1,15%	1,01%	1,70%	9,84%	4,14%
LU0993156446	2025-04-30	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,42%	-11,58%	-14,80%	-0,34%	4,14%	2,37%	13,38%	4,78%
LU1148874800	2025-04-30	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45,42%	-11,58%	-14,80%	-0,38%	4,14%	2,37%	13,27%	4,78%
LU0163796203	2025-04-30	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-20,50%	-5,25%	-14,96%	-1,82%	0,22%	1,08%	16,55%	4,81%
LU1675756339	2025-04-30	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-20,48%	-5,20%	-15,53%	-2,87%	-0,97%	0,01%	15,77%	4,21%
LU1796860580	2025-04-30	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-20,58%	-5,29%	-13,64%	-0,21%	1,55%	2,51%	17,25%	6,09%
LU0777018002	2025-04-30	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-20,50%	-5,25%	-14,96%	-1,81%	0,23%	1,08%	16,55%	4,82%
LU0373793016	2025-04-30	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-18,04%	-4,52%	-11,65%	-0,37%	3,90%	2,48%	20,99%	6,36%
LU1148874396	2025-04-30	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-18,02%	-4,52%	-11,81%	-0,53%	3,98%	2,28%	20,78%	6,18%
LU0956012941	2025-04-30	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-23,95%	-6,65%	-10,95%	-2,66%	-3,23%	-0,75%	8,38%	1,32%
LU0956013089	2025-04-30	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-23,89%	-6,65%	-10,68%	-2,66%	-3,23%	-0,74%	8,41%	1,43%
LU0956013162	2025-04-30	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-21,56%	-5,93%	-7,39%	-1,09%	0,59%	0,80%	12,57%	2,81%
LU1148873828	2025-04-30	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-21,64%	-5,95%	-7,74%	-1,28%	0,42%	0,61%	12,34%	2,86%
LU0163795908	2025-04-30	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-11,70%	-3,63%	-8,56%	-1,59%	-2,10%	-0,03%	5,18%	1,89%
LU1796860663	2025-04-30	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-11,61%	-3,68%	-9,33%	-0,78%	-1,70%	0,57%	5,06%	1,78%
LU0777019158	2025-04-30	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-11,69%	-3,63%	-8,55%	-1,60%	-2,12%	-0,03%	5,19%	1,89%
LU0373791820	2025-04-30	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-8,99%	-2,89%	-5,23%	-0,49%	1,37%	1,18%	8,97%	3,18%
LU1148873745	2025-04-30	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-8,98%	-2,89%	-5,41%	-0,62%	1,19%	1,02%	8,79%	3,00%
LU0851647247	2025-04-30	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-21,34%	-4,59%	-15,98%	-1,62%	-0,41%	1,33%	14,77%	4,10%
LU0851648567	2025-04-30	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-21,35%	-4,59%	-15,96%	-1,61%	-0,40%	1,31%	14,80%	4,12%
LU0851648724	2025-04-30	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-18,93%	-4,01%	-12,69%	-0,37%	3,34%	2,58%	19,14%	5,49%
LU1148874479	2025-04-30	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-18,93%	-4,01%	-12,85%	-0,53%	3,14%	2,41%	18,94%	5,31%
LU0956012602	2025-04-30	New Millennium New Mill Aug Market Timing A Cap	EUR	EUR	4	-17,00%	-4,40%	-14,47%	-2,45%	-3,20%	-0,82%	13,19%	2,53%
LU0956012784	2025-04-30	New Millennium New Mill Aug Market Timing D Dis	EUR	EUR	4	-17,01%	-4,41%	-14,47%	-2,45%	-3,21%	-0,82%	13,19%	2,53%
LU0956012867	2025-04-30	New Millennium New Mill Aug Market Timing I Cap	EUR	EUR	4	-14,41%	-3,66%	-10,96%	-0,74%	0,80%	0,90%	17,79%	4,35%
LU1362559160	2025-04-30	New Millennium New Mill Aug Market Timing Y Dis	EUR	EUR	4	-14,44%	-3,67%	-10,98%	-1,00%	0,79%	0,75%	17,78%	4,36%
LU0149079047	2025-04-30	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-16,17%	-3,81%	-15,39%	-1,86%	-1,58%	-0,07%	8,18%	1,81%
LU2149247145	2025-04-30	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-16,16%	-3,80%	-15,39%	-1,86%	-1,58%	-0,07%	8,18%	1,81%
LU0373792802	2025-04-30	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-13,40%	-3,22%	-12,27%	-0,71%	2,03%	1,07%	12,05%	2,96%
LU1148874552	2025-04-30	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-13,39%	-3,22%	-12,43%	-0,88%	1,86%	0,94%	11,86%	2,84%
LU0097542376	2025-04-30	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,31%	-2,96%	-6,90%	-2,88%	-3,52%	-2,04%	1,14%	-0,04%
LU0452433385	2025-04-30	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,32%	-2,97%	-6,90%	-2,88%	-3,32%	-1,40%	1,12%	-0,04%
LU0373792984	2025-04-30	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,50%	-1,97%	-3,75%	-1,61%	-0,25%	-0,75%	4,56%	1,26%
LU1362558352	2025-04-30	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,47%	-1,98%	-3,66%	-1,46%	-0,08%	-0,03%	4,74%	1,41%
LU1148873661	2025-04-30	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,47%	-1,97%	-3,92%	-1,79%	-0,44%	-0,94%	4,37%	1,08%
LU0097542707	2025-04-30	New Millennium Euro Equities A Cap	EUR	EUR	6	-64,06%	-19,53%	-21,63%	-0,11%	3,40%	3,69%	34,59%	6,59%
LU0373792398	2025-04-30	New Millennium Euro Equities I Cap	EUR	EUR	6	-62,95%	-19,11%	-18,52%	0,55%	7,50%	4,93%	39,27%	7,95%
LU1148873406	2025-04-30	New Millennium Euro Equities L Cap	EUR	EUR	6	-62,97%	-19,12%	-18,67%	0,51%	7,07%	4,80%	39,25%	7,78%
LU1550198169	2025-04-30	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-6,84%	0,37%	-3,30%	17,77%	5,90%
LU0097544745	2025-04-30	New Millennium Global Equities A Cap	EUR	EUR	6	-62,78%	-18,39%	-23,46%	-0,16%	4,31%	5,69%	36,26%	9,28%
LU0373792042	2025-04-30	New Millennium Global Equities I Cap	EUR	EUR	6	-61,66%	-17,97%	-20,44%	0,50%	8,36%	7,04%	41,44%	10,74%
LU1148873588	2025-04-30	New Millennium Global Equities L Cap	EUR	EUR	6	-61,60%	-17,97%	-20,58%	0,47%	8,23%	6,88%	41,26%	10,54%
LU0437189599	2025-04-30	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-19,40%	-5,48%	-7,42%	-2,15%	-2,78%	-0,50%	2,91%	0,90%
LU0437191736	2025-04-30	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-16,97%	-4,75%	-4,15%	-0,98%	0,65%	0,70%	6,56%	2,12%
LU1148874040	2025-04-30	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-16,94%	-4,75%	-4,33%	-1,16%	0,47%	0,51%	6,36%	1,92%
LU1362558600	2025-04-30	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-16,95%	-4,76%	-4,19%	-0,92%	0,56%	0,76%	6,66%	2,17%
LU0215785253	2025-04-30	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-14,18%	-3,99%	-13,89%	-3,37%	-2,81%	-1,46%	3,40%	0,06%
LU0452433468	2025-04-30	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-14,17%	-3,98%	-13,89%	-3,36%	-2,81%	-1,46%	3,40%	0,05%
LU0373792471	2025-04-30	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-11,44%	-3,23%	-10,79%	-2,15%	0,64%	-0,22%	7,12%	1,26%
LU1148874123	2025-04-30	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-11,44%	-3,24%	-10,97%	-2,34%	0,50%	-0,41%	6,93%	1,11%
LU1362558782	2025-04-30	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-11,55%	-3,25%	-10,80%	-2,12%	0,68%	-0,18%	7,21%	1,22%
LU1363165595	2025-04-30	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-22,01%	-5,52%	-13,93%	-1,93%	-1,37%	0,81%	10,97%	3,07%
LU1363165678	2025-04-30	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-19,55%	-4,92%	-11,00%	-0,86%	2,29%	1,90%	14,94%	4,17%
LU1363165751	2025-04-30	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-19,61%	-4,93%	-11,02%	-1,03%	2,06%	1,73%	14,72%	4,00%
LU1602468479	2025-04-30	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-31,94%	-7,31%	-19,73%	-3,40%	-1,84%	0,00%	15,38%	3,23%
LU1602468636	2025-04-30	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-29,80%	-6,73%	-16,73%	-2,26%	1,85%	1,17%	19,57%	4,35%
LU1602468800	2025-04-30	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-29,81%	-6,74%	-16,87%	-2,43%	1,65%	0,99%	19,37%	4,17%
LU0215785410	2025-04-30	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-18,40%	-4,94%	-12,19%	-2,16%	-2,68%	-0,43%	8,65%	2,72%
LU1109961877	2025-04-30	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-15,86%	-4,21%	-9,31%	-1,41%	0,33%	0,35%	12,37%	3,74%
LU2249747283	2025-04-30	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-15,90%	-4,21%	-9,44%	-1,41%	0,33%	0,32%	12,19%	3,57%

ISIN	Reporting 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	2025-05-31	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,06%	-12,12%	-17,35%	-0,89%	1,02%	1,63%	9,84%	4,14%
LU0993156289	2025-05-31	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,06%	-12,12%	-17,35%	-0,89%	1,01%	1,63%	9,84%	4,14%
LU0993156446	2025-05-31	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,42%	-11,59%	-14,80%	-0,07%	4,14%	2,25%	13,38%	4,78%
LU1148874800	2025-05-31	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45,42%	-11,59%	-14,80%	-0,10%	4,14%	2,25%	13,27%	4,78%
LU0163796203	2025-05-31	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-20,30%	-5,14%	-14,96%	-1,82%	0,98%	1,14%	16,55%	4,81%
LU1675756339	2025-05-31	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-20,04%	-5,10%	-15,53%	-2,87%	-0,94%	-0,10%	15,77%	4,21%
LU1796860580	2025-05-31	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-20,46%	-5,17%	-13,64%	-0,21%	2,02%	2,57%	17,25%	6,09%
LU0777018002	2025-05-31	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-20,29%	-5,14%	-14,96%	-1,81%	0,97%	1,15%	16,55%	4,82%
LU0373793016	2025-05-31	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-17,82%	-4,41%	-11,65%	-0,37%	4,63%	2,53%	20,99%	6,36%
LU1148874396	2025-05-31	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-17,80%	-4,41%	-11,81%	-0,53%	4,75%	2,30%	20,78%	6,18%
LU0956012941	2025-05-31	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-23,95%	-6,65%	-10,95%	-2,66%	-3,23%	-0,75%	8,38%	1,32%
LU0956013089	2025-05-31	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-23,89%	-6,65%	-10,68%	-2,66%	-3,23%	-0,74%	8,41%	1,43%
LU0956013162	2025-05-31	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-21,57%	-5,93%	-7,39%	-1,09%	0,59%	0,80%	12,57%	2,81%
LU1148873828	2025-05-31	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-21,64%	-5,95%	-7,74%	-1,28%	0,42%	0,61%	12,34%	2,86%
LU0163795908	2025-05-31	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-11,70%	-3,63%	-8,56%	-1,59%	-1,94%	-0,02%	5,18%	1,89%
LU1796860663	2025-05-31	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-11,61%	-3,68%	-9,33%	-0,78%	-1,70%	0,58%	5,06%	1,78%
LU0777019158	2025-05-31	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-11,69%	-3,63%	-8,55%	-1,60%	-1,95%	-0,02%	5,19%	1,89%
LU0373791820	2025-05-31	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-8,99%	-2,89%	-5,23%	-0,49%	1,51%	1,18%	8,97%	3,18%
LU1148873745	2025-05-31	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-8,98%	-2,89%	-5,41%	-0,62%	1,36%	1,04%	8,79%	3,00%
LU0851647247	2025-05-31	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-21,39%	-4,59%	-15,98%	-1,62%	-0,41%	1,40%	14,77%	4,10%
LU0851648567	2025-05-31	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-21,40%	-4,59%	-15,96%	-1,61%	-0,40%	1,38%	14,80%	4,12%
LU0851648724	2025-05-31	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-18,98%	-4,01%	-12,69%	-0,37%	3,42%	2,61%	19,14%	5,49%
LU1148874479	2025-05-31	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-18,98%	-4,01%	-12,85%	-0,53%	3,23%	2,44%	18,94%	5,31%
LU0149079047	2025-05-31	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-16,65%	-3,84%	-15,39%	-1,86%	-1,57%	-0,05%	8,18%	1,81%
LU2149247145	2025-05-31	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-16,64%	-3,84%	-15,39%	-1,86%	-1,57%	-0,05%	8,18%	1,81%
LU0373792802	2025-05-31	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-13,93%	-3,26%	-12,27%	-0,71%	2,05%	1,10%	12,05%	2,96%
LU1148874552	2025-05-31	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-13,92%	-3,25%	-12,43%	-0,88%	1,90%	0,98%	11,86%	2,84%
LU0097542376	2025-05-31	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,31%	-2,96%	-6,90%	-2,88%	-3,47%	-2,04%	1,14%	0,19%
LU0452433385	2025-05-31	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,32%	-2,97%	-6,90%	-2,88%	-3,31%	-1,40%	1,12%	0,18%
LU0373792984	2025-05-31	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,50%	-1,97%	-3,75%	-1,61%	-0,20%	-0,75%	4,56%	1,49%
LU1362558352	2025-05-31	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,47%	-1,98%	-3,66%	-1,46%	-0,07%	-0,03%	4,74%	1,64%
LU1148873661	2025-05-31	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,47%	-1,97%	-3,92%	-1,79%	-0,39%	-0,94%	4,37%	1,31%
LU0097542707	2025-05-31	New Millennium Euro Equities A Cap	EUR	EUR	6	-64,07%	-19,56%	-21,63%	0,65%	3,40%	3,74%	34,59%	6,80%
LU0373792398	2025-05-31	New Millennium Euro Equities I Cap	EUR	EUR	6	-62,97%	-19,14%	-18,52%	1,31%	7,50%	4,97%	39,27%	8,16%
LU1148873406	2025-05-31	New Millennium Euro Equities L Cap	EUR	EUR	6	-62,99%	-19,16%	-18,67%	1,27%	7,07%	4,86%	39,25%	7,99%
LU1550198169	2025-05-31	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-6,84%	0,37%	-3,30%	17,77%	5,90%
LU0097544745	2025-05-31	New Millennium Global Equities A Cap	EUR	EUR	6	-63,10%	-18,82%	-23,46%	0,76%	4,31%	5,69%	36,26%	9,28%
LU0373792042	2025-05-31	New Millennium Global Equities I Cap	EUR	EUR	6	-61,99%	-18,40%	-20,44%	1,44%	8,36%	7,06%	41,44%	10,74%
LU1148873588	2025-05-31	New Millennium Global Equities L Cap	EUR	EUR	6	-61,93%	-18,40%	-20,58%	1,40%	8,23%	6,89%	41,26%	10,54%
LU0437189599	2025-05-31	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-19,40%	-5,48%	-7,42%	-2,15%	-2,71%	-0,50%	2,91%	0,90%
LU0437191736	2025-05-31	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-16,97%	-4,75%	-4,15%	-0,98%	0,73%	0,70%	6,56%	2,12%
LU1148874040	2025-05-31	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-16,95%	-4,75%	-4,33%	-1,16%	0,55%	0,51%	6,36%	1,92%
LU1362558600	2025-05-31	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-16,95%	-4,76%	-4,19%	-0,92%	0,72%	0,80%	6,66%	2,17%
LU0215785253	2025-05-31	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-14,18%	-3,99%	-13,89%	-3,37%	-2,73%	-1,46%	3,40%	0,06%
LU0452433468	2025-05-31	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-14,17%	-3,98%	-13,89%	-3,36%	-2,74%	-1,46%	3,40%	0,05%
LU0373792471	2025-05-31	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-11,44%	-3,23%	-10,79%	-2,15%	0,77%	-0,22%	7,12%	1,26%
LU1148874123	2025-05-31	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-11,44%	-3,24%	-10,97%	-2,34%	0,57%	-0,41%	6,93%	1,11%
LU1362558782	2025-05-31	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-11,55%	-3,25%	-10,80%	-2,12%	0,84%	-0,18%	7,21%	1,22%
LU1363165595	2025-05-31	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-23,28%	-5,59%	-13,93%	-1,93%	-1,28%	0,83%	10,97%	3,07%
LU1363165678	2025-05-31	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-20,88%	-5,01%	-11,00%	-0,86%	2,42%	1,91%	14,94%	4,17%
LU1363165751	2025-05-31	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-20,93%	-5,02%	-11,02%	-1,03%	2,24%	1,75%	14,72%	4,00%
LU0956012602	2025-05-31	New Millennium New Mill Aug Market Timing A Cap	EUR	EUR	4	-16,01%	-4,41%	-14,47%	-2,45%	-3,16%	-0,82%	13,19%	2,53%
LU0956012784	2025-05-31	New Millennium New Mill Aug Market Timing D Dis	EUR	EUR	4	-15,96%	-4,42%	-14,47%	-2,45%	-3,16%	-0,82%	13,19%	2,53%
LU0956012867	2025-05-31	New Millennium New Mill Aug Market Timing I Cap	EUR	EUR	4	-13,37%	-3,67%	-10,96%	-0,74%	0,84%	0,90%	17,79%	4,35%
LU1362559160	2025-05-31	New Millennium New Mill Aug Market Timing Y Dis	EUR	EUR	4	-13,39%	-3,68%	-10,98%	-1,00%	0,83%	0,75%	17,78%	4,36%
LU1602468479	2025-05-31	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-34,88%	-7,50%	-19,73%	-3,40%	-1,38%	0,01%	15,38%	3,23%
LU1602468636	2025-05-31	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-32,86%	-6,93%	-16,73%	-2,26%	2,31%	1,18%	19,57%	4,35%
LU1602468800	2025-05-31	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-32,85%	-6,94%	-16,87%	-2,43%	2,13%	1,00%	19,37%	4,17%
LU0215785410	2025-05-31	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-18,60%	-4,94%	-12,19%	-2,16%	-2,68%	-0,43%	8,65%	2,72%
LU1109961877	2025-05-31	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-16,05%	-4,21%	-9,31%	-1,41%	0,33%	0,41%	12,37%	3,74%
LU2249747283	2025-05-31	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-16,10%	-4,21%	-9,44%	-1,41%	0,33%	0,33%	12,19%	3,57%

ISIN	Reporting 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	2025-06-30	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,05%	-12,12%	-17,35%	-0,73%	1,02%	1,45%	9,84%	4,14%
LU0993156289	2025-06-30	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,05%	-12,12%	-17,35%	-0,73%	1,01%	1,44%	9,84%	4,14%
LU0993156446	2025-06-30	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,42%	-11,59%	-14,80%	0,10%	4,38%	2,22%	13,38%	4,78%
LU1148874800	2025-06-30	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,41%	-11,59%	-14,80%	0,07%	4,38%	2,18%	13,27%	4,78%
LU0163796203	2025-06-30	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-20,40%	-5,15%	-14,96%	-1,82%	0,99%	1,20%	16,55%	4,81%
LU1675756339	2025-06-30	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-20,14%	-5,11%	-15,53%	-2,87%	-0,64%	-0,10%	15,77%	4,21%
LU1796860580	2025-06-30	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-20,56%	-5,18%	-13,64%	-0,21%	2,39%	2,58%	17,25%	6,09%
LU0777018002	2025-06-30	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-20,38%	-5,14%	-14,96%	-1,81%	1,00%	1,21%	16,55%	4,82%
LU0373793016	2025-06-30	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-17,92%	-4,42%	-11,65%	-0,37%	4,92%	2,61%	20,99%	6,36%
LU1148874396	2025-06-30	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-17,90%	-4,42%	-11,81%	-0,53%	4,79%	2,37%	20,78%	6,18%
LU0956012941	2025-06-30	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-23,95%	-6,65%	-10,95%	-2,66%	-3,23%	-0,75%	8,38%	1,32%
LU0956013089	2025-06-30	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-23,89%	-6,65%	-10,68%	-2,66%	-3,23%	-0,74%	8,41%	1,43%
LU0956013162	2025-06-30	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-21,56%	-5,93%	-7,39%	-1,09%	0,59%	0,80%	12,57%	2,81%
LU1148873828	2025-06-30	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-21,64%	-5,95%	-7,74%	-1,28%	0,42%	0,61%	12,34%	2,86%
LU0163795908	2025-06-30	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-11,71%	-3,63%	-8,56%	-1,59%	-1,85%	-0,02%	5,18%	1,89%
LU1796860663	2025-06-30	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-11,61%	-3,68%	-9,33%	-0,78%	-1,67%	-0,59%	5,06%	1,78%
LU0777019158	2025-06-30	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-11,70%	-3,63%	-8,55%	-1,60%	-1,85%	-0,02%	5,19%	1,89%
LU0373791820	2025-06-30	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-9,00%	-2,89%	-5,23%	-0,49%	1,53%	1,19%	8,97%	3,18%
LU1148873745	2025-06-30	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-8,99%	-2,89%	-5,41%	-0,62%	1,38%	1,04%	8,79%	3,00%
LU0851647247	2025-06-30	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-21,54%	-4,60%	-15,98%	-1,62%	-0,08%	1,45%	14,77%	4,10%
LU0851648567	2025-06-30	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-21,55%	-4,60%	-15,96%	-1,61%	-0,07%	1,47%	14,80%	4,12%
LU0851648724	2025-06-30	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-19,13%	-4,02%	-12,69%	-0,37%	3,55%	2,79%	19,14%	5,49%
LU1148874479	2025-06-30	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-19,13%	-4,02%	-12,85%	-0,53%	3,49%	2,60%	18,94%	5,31%
LU0149079047	2025-06-30	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-16,65%	-3,87%	-15,39%	-1,86%	-1,51%	-0,02%	8,18%	1,81%
LU2149247145	2025-06-30	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-16,65%	-3,87%	-15,39%	-1,86%	-1,51%	-0,02%	8,18%	1,81%
LU0373792802	2025-06-30	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-13,94%	-3,27%	-12,27%	-0,71%	2,08%	1,15%	12,05%	2,96%
LU1148874552	2025-06-30	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-13,92%	-3,27%	-12,43%	-0,88%	1,95%	0,98%	11,86%	2,84%
LU0097542376	2025-06-30	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,31%	-2,96%	-6,90%	-2,88%	-3,47%	-2,04%	1,14%	0,45%
LU0452433385	2025-06-30	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,32%	-2,97%	-6,90%	-2,88%	-3,27%	-1,40%	1,12%	0,44%
LU0373792984	2025-06-30	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,50%	-1,97%	-3,75%	-1,61%	-0,20%	-0,75%	4,56%	1,76%
LU1362558352	2025-06-30	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,47%	-1,98%	-3,66%	-1,46%	-0,07%	-0,03%	4,74%	1,91%
LU1148873661	2025-06-30	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,47%	-1,97%	-3,92%	-1,79%	-0,39%	-0,94%	4,37%	1,57%
LU0097542707	2025-06-30	New Millennium Euro Equities A Cap	EUR	EUR	6	-64,06%	-19,56%	-21,63%	0,47%	3,40%	3,75%	34,59%	6,80%
LU0373792398	2025-06-30	New Millennium Euro Equities I Cap	EUR	EUR	6	-62,96%	-19,14%	-18,52%	1,13%	7,50%	5,07%	39,27%	8,16%
LU1148873406	2025-06-30	New Millennium Euro Equities L Cap	EUR	EUR	6	-62,97%	-19,15%	-18,67%	1,10%	7,07%	4,91%	39,25%	7,99%
LU1550198169	2025-06-30	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-0,37%	-6,84%	-3,30%	17,77%	5,90%
LU1363165918	2025-06-30	New Millennium Evergreen Global High Yield Bond L Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-0,37%	-6,84%	-3,30%	17,77%	5,90%
LU0097544745	2025-06-30	New Millennium Global Equities A Cap	EUR	EUR	6	-63,01%	-18,84%	-23,46%	1,00%	4,31%	5,71%	36,26%	9,28%
LU0373792042	2025-06-30	New Millennium Global Equities I Cap	EUR	EUR	6	-61,90%	-18,42%	-20,44%	1,64%	8,36%	7,10%	41,44%	10,74%
LU1148873588	2025-06-30	New Millennium Global Equities L Cap	EUR	EUR	6	-61,84%	-18,42%	-20,58%	1,61%	8,23%	6,91%	41,26%	10,54%
LU0437189599	2025-06-30	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-19,40%	-5,48%	-7,42%	-2,15%	-2,63%	-0,48%	2,91%	0,90%
LU0437191736	2025-06-30	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-16,97%	-4,75%	-4,15%	-0,98%	0,83%	0,71%	6,56%	2,12%
LU1148874040	2025-06-30	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-16,95%	-4,75%	-4,33%	-1,16%	0,63%	0,53%	6,36%	1,92%
LU1362558600	2025-06-30	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-16,95%	-4,76%	-4,19%	-0,92%	0,79%	0,81%	6,66%	2,17%
LU0215785253	2025-06-30	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-14,18%	-3,99%	-13,89%	-3,37%	-2,69%	-1,46%	3,40%	0,06%
LU0452433468	2025-06-30	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-14,18%	-3,98%	-13,89%	-3,36%	-2,69%	-1,46%	3,40%	0,05%
LU0373792471	2025-06-30	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-11,44%	-3,23%	-10,79%	-2,15%	0,82%	-0,22%	7,12%	1,26%
LU1148874123	2025-06-30	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-11,44%	-3,24%	-10,97%	-2,34%	0,62%	-0,41%	6,93%	1,11%
LU1362558782	2025-06-30	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-11,56%	-3,25%	-10,80%	-2,12%	0,86%	-0,18%	7,21%	1,22%
LU1363165595	2025-06-30	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-23,30%	-5,62%	-13,93%	-1,93%	-1,13%	0,85%	10,97%	3,07%
LU1363165678	2025-06-30	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-20,89%	-5,02%	-11,00%	-0,86%	2,47%	1,99%	14,94%	4,17%
LU1363165751	2025-06-30	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-20,95%	-5,03%	-11,02%	-1,03%	2,30%	1,82%	14,72%	4,00%
LU0956012602	2025-06-30	New Millennium New Mill Aug Market Timing A Cap	EUR	EUR	4	-15,98%	-4,45%	-14,47%	-2,45%	-2,86%	-0,82%	13,19%	2,53%
LU0956012784	2025-06-30	New Millennium New Mill Aug Market Timing D Dis	EUR	EUR	4	-15,95%	-4,45%	-14,47%	-2,45%	-2,85%	-0,82%	13,19%	2,53%
LU0956012867	2025-06-30	New Millennium New Mill Aug Market Timing I Cap	EUR	EUR	4	-13,35%	-3,71%	-10,96%	-0,74%	1,21%	0,90%	17,79%	4,35%
LU1362559160	2025-06-30	New Millennium New Mill Aug Market Timing Y Dis	EUR	EUR	4	-13,37%	-3,72%	-10,98%	-0,78%	1,28%	0,75%	17,78%	4,36%
LU1602468479	2025-06-30	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-34,88%	-7,75%	-19,73%	-3,40%	-1,34%	0,02%	15,38%	3,23%
LU1602468636	2025-06-30	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-32,86%	-7,18%	-16,73%	-2,26%	2,36%	1,19%	19,57%	4,35%
LU1602468800	2025-06-30	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-32,85%	-7,19%	-16,87%	-2,43%	2,17%	1,02%	19,37%	4,17%
LU0215785410	2025-06-30	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-18,60%	-4,94%	-12,19%	-2,16%	-2,67%	-0,39%	8,65%	2,72%
LU1109961877	2025-06-30	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-16,05%	-4,21%	-9,31%	-1,41%	0,34%	0,44%	12,37%	3,74%
LU2249747283	2025-06-30	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-16,10%	-4,21%	-9,44%	-1,41%	0,34%	0,33%	12,19%	3,57%

ISIN	Reporting 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	2025-07-31	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,05%	-12,12%	-17,35%	-0,50%	1,02%	1,44%	9,84%	4,14%
LU0993156289	2025-07-31	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,05%	-12,12%	-17,35%	-0,49%	1,01%	1,44%	9,84%	4,14%
LU0993156446	2025-07-31	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,41%	-11,59%	-14,80%	0,21%	4,41%	2,21%	13,38%	4,78%
LU1148874800	2025-07-31	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45,41%	-11,59%	-14,80%	0,21%	4,38%	2,18%	13,27%	4,78%
LU0163796203	2025-07-31	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-20,41%	-5,15%	-14,96%	-1,82%	1,02%	1,20%	16,55%	4,81%
LU1675756339	2025-07-31	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-20,15%	-5,11%	-15,53%	-2,87%	-0,42%	-0,12%	15,77%	4,21%
LU1796860580	2025-07-31	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-20,57%	-5,18%	-13,64%	-0,21%	2,73%	2,59%	17,25%	6,09%
LU0777018002	2025-07-31	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-20,39%	-5,14%	-14,96%	-1,81%	1,02%	1,21%	16,55%	4,82%
LU0373793016	2025-07-31	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-17,93%	-4,42%	-11,65%	-0,37%	4,96%	2,61%	20,99%	6,36%
LU1148874396	2025-07-31	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-17,91%	-4,42%	-11,81%	-0,53%	4,87%	2,37%	20,78%	6,18%
LU0956012941	2025-07-31	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-23,94%	-6,65%	-10,95%	-2,66%	-3,23%	-0,80%	8,38%	1,32%
LU0956013089	2025-07-31	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-23,88%	-6,65%	-10,68%	-2,66%	-3,23%	-0,78%	8,41%	1,43%
LU0956013162	2025-07-31	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-21,56%	-5,93%	-7,39%	-1,09%	0,59%	0,80%	12,57%	2,81%
LU1148873828	2025-07-31	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-21,63%	-5,95%	-7,74%	-1,28%	0,42%	0,61%	12,34%	2,86%
LU0163795908	2025-07-31	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-11,71%	-3,63%	-8,56%	-1,59%	-1,84%	-0,01%	5,18%	1,89%
LU1796860663	2025-07-31	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-11,64%	-3,68%	-9,33%	-0,78%	-1,66%	0,63%	5,06%	1,78%
LU0777019158	2025-07-31	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-11,70%	-3,63%	-8,55%	-1,60%	-1,84%	0,00%	5,19%	1,89%
LU0373791820	2025-07-31	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-8,99%	-2,89%	-5,23%	-0,49%	1,58%	1,20%	8,97%	3,18%
LU1148873745	2025-07-31	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-8,99%	-2,89%	-5,41%	-0,62%	1,49%	1,04%	8,79%	3,00%
LU0851647247	2025-07-31	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-21,55%	-4,60%	-15,98%	-1,62%	0,23%	1,50%	14,77%	4,10%
LU0851648567	2025-07-31	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-21,56%	-4,60%	-15,96%	-1,61%	0,19%	1,51%	14,80%	4,12%
LU0851648724	2025-07-31	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-19,14%	-4,02%	-12,69%	-0,37%	3,88%	2,80%	19,14%	5,49%
LU1148874479	2025-07-31	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-19,15%	-4,02%	-12,85%	-0,53%	3,53%	2,62%	18,94%	5,31%
LU0956012602	2025-07-31	New Millennium New Mill Aug Market Timing A Cap	EUR	EUR	4	-15,98%	-4,45%	-14,47%	-2,45%	-2,57%	-0,82%	13,19%	2,53%
LU0956012784	2025-07-31	New Millennium New Mill Aug Market Timing D Dis	EUR	EUR	4	-15,95%	-4,45%	-14,47%	-2,45%	-2,57%	-0,82%	13,19%	2,53%
LU0956012867	2025-07-31	New Millennium New Mill Aug Market Timing I Cap	EUR	EUR	4	-13,35%	-3,72%	-10,96%	-0,74%	1,37%	0,90%	17,79%	4,35%
LU1362559160	2025-07-31	New Millennium New Mill Aug Market Timing Y Dis	EUR	EUR	4	-13,38%	-3,73%	-10,98%	-0,78%	1,36%	0,75%	17,78%	4,36%
LU0149079047	2025-07-31	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-16,66%	-3,87%	-15,39%	-1,86%	-1,49%	0,01%	8,18%	1,81%
LU2149247145	2025-07-31	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-16,65%	-3,87%	-15,39%	-1,86%	-1,49%	0,01%	8,18%	1,81%
LU0373792802	2025-07-31	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-13,94%	-3,27%	-12,27%	-0,71%	2,12%	1,18%	12,05%	2,96%
LU1148874552	2025-07-31	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-13,92%	-3,27%	-12,43%	-0,88%	1,95%	1,00%	11,86%	2,84%
LU0097542376	2025-07-31	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,31%	-2,96%	-6,90%	-2,88%	-3,47%	-2,04%	1,14%	0,45%
LU0452433385	2025-07-31	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,32%	-2,97%	-6,90%	-2,88%	-3,27%	-1,40%	1,12%	0,44%
LU0373792984	2025-07-31	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,50%	-1,97%	-3,75%	-1,61%	-0,20%	-0,75%	4,56%	1,76%
LU1362558352	2025-07-31	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,47%	-1,98%	-3,66%	-1,46%	-0,07%	-0,03%	4,74%	1,91%
LU1148873661	2025-07-31	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,47%	-1,97%	-3,92%	-1,79%	-0,39%	-0,94%	4,37%	1,57%
LU0097542707	2025-07-31	New Millennium Euro Equities A Cap	EUR	EUR	6	-64,06%	-19,56%	-21,63%	0,61%	3,40%	3,82%	34,59%	6,80%
LU0373792398	2025-07-31	New Millennium Euro Equities I Cap	EUR	EUR	6	-62,96%	-19,14%	-18,52%	1,29%	7,50%	5,09%	39,27%	8,16%
LU1148873406	2025-07-31	New Millennium Euro Equities L Cap	EUR	EUR	6	-62,97%	-19,15%	-18,67%	1,25%	7,07%	5,06%	39,25%	7,99%
LU1550198169	2025-07-31	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-6,84%	0,37%	-3,30%	17,77%	5,90%
LU1363165918	2025-07-31	New Millennium Evergreen Global High Yield Bond L Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-6,84%	0,37%	-3,30%	17,77%	5,90%
LU0097544745	2025-07-31	New Millennium Global Equities A Cap	EUR	EUR	6	-63,01%	-18,84%	-23,46%	1,18%	4,57%	5,84%	36,26%	9,28%
LU0373792042	2025-07-31	New Millennium Global Equities I Cap	EUR	EUR	6	-61,90%	-18,42%	-20,44%	1,82%	8,59%	7,25%	41,44%	10,74%
LU1148873588	2025-07-31	New Millennium Global Equities L Cap	EUR	EUR	6	-61,84%	-18,42%	-20,58%	1,80%	8,50%	7,06%	41,26%	10,54%
LU0437189599	2025-07-31	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-19,40%	-5,48%	-7,42%	-2,15%	-2,63%	-0,47%	2,91%	0,90%
LU0437191736	2025-07-31	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-16,97%	-4,75%	-4,15%	-0,98%	0,83%	0,72%	6,56%	2,12%
LU1148874040	2025-07-31	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-16,94%	-4,75%	-4,33%	-1,16%	0,63%	0,54%	6,36%	1,92%
LU1362558600	2025-07-31	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-16,95%	-4,76%	-4,19%	-0,92%	0,79%	0,82%	6,66%	2,17%
LU0215785253	2025-07-31	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-14,18%	-3,99%	-13,89%	-3,37%	-2,69%	-1,46%	3,40%	0,06%
LU0452433468	2025-07-31	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-14,17%	-3,98%	-13,89%	-3,36%	-2,69%	-1,46%	3,40%	0,05%
LU0373792471	2025-07-31	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-11,44%	-3,23%	-10,79%	-2,15%	0,82%	-0,22%	7,12%	1,26%
LU1148874123	2025-07-31	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-11,44%	-3,24%	-10,97%	-2,34%	0,62%	-0,41%	6,93%	1,11%
LU1362558782	2025-07-31	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-11,55%	-3,25%	-10,80%	-2,12%	0,86%	-0,18%	7,21%	1,22%
LU1363165595	2025-07-31	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-23,30%	-5,62%	-13,93%	-1,93%	-1,09%	0,96%	10,97%	3,07%
LU1363165678	2025-07-31	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-20,89%	-5,02%	-11,00%	-0,86%	2,52%	2,02%	14,94%	4,17%
LU1363165751	2025-07-31	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-20,95%	-5,03%	-11,02%	-1,03%	2,32%	1,86%	14,72%	4,00%
LU1602468479	2025-07-31	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-34,88%	-7,80%	-19,73%	-3,40%	-1,23%	0,07%	15,38%	3,23%
LU1602468636	2025-07-31	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-32,87%	-7,23%	-16,73%	-2,26%	2,47%	1,25%	19,57%	4,35%
LU1602468800	2025-07-31	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-32,86%	-7,24%	-16,87%	-2,43%	2,27%	1,08%	19,37%	4,17%
LU0215785410	2025-07-31	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-18,61%	-4,94%	-12,19%	-2,16%	-2,62%	-0,38%	8,65%	2,72%
LU1109961877	2025-07-31	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-16,05%	-4,21%	-9,31%	-1,41%	0,39%	0,48%	12,37%	3,74%
LU2249747283	2025-07-31	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-16,11%	-4,21%	-9,44%	-1,41%	0,39%	0,39%	12,19%	3,57%

ISIN	Reporting 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	2025-08-31	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,05%	-12,12%	-17,35%	-0,41%	1,02%	1,43%	9,84%	4,14%
LU0993156289	2025-08-31	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,05%	-12,12%	-17,35%	-0,40%	1,01%	1,43%	9,84%	4,14%
LU0993156446	2025-08-31	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,41%	-11,59%	-14,80%	0,21%	4,47%	2,19%	13,38%	4,78%
LU1148874800	2025-08-31	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45,41%	-11,59%	-14,80%	0,21%	4,40%	2,16%	13,27%	4,78%
LU0163796203	2025-08-31	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-20,41%	-5,15%	-14,96%	-1,82%	1,32%	1,20%	16,55%	4,81%
LU1675756339	2025-08-31	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-20,15%	-5,11%	-15,53%	-2,87%	-0,42%	-0,16%	15,77%	4,21%
LU1796860580	2025-08-31	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-20,57%	-5,19%	-13,64%	-0,21%	2,73%	2,59%	17,25%	6,09%
LU0777018002	2025-08-31	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-20,40%	-5,15%	-14,96%	-1,81%	1,31%	1,21%	16,55%	4,82%
LU0373793016	2025-08-31	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-17,94%	-4,42%	-11,65%	-0,37%	5,20%	2,61%	20,99%	6,36%
LU1148874396	2025-08-31	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-17,92%	-4,42%	-11,81%	-0,53%	5,03%	2,37%	20,78%	6,18%
LU1362558865	2025-08-31	New Millennium Augustum Corporate Bond Y Dis	EUR	EUR	4	-17,95%	-4,42%	-12,33%	-1,07%	4,45%	1,98%	20,15%	5,61%
LU2003425266	2025-08-31	New Millennium Augustum Corporate Bond Z EUR	EUR	EUR	4	-17,95%	-4,42%	-12,33%	-1,07%	4,45%	1,98%	20,15%	5,61%
LU0956012941	2025-08-31	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-23,94%	-6,65%	-10,95%	-2,66%	-3,23%	-0,87%	8,38%	1,32%
LU0956013089	2025-08-31	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-23,88%	-6,65%	-10,68%	-2,66%	-3,23%	-0,80%	8,41%	1,43%
LU0956013162	2025-08-31	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-21,55%	-5,93%	-7,39%	-1,09%	0,59%	0,72%	12,57%	2,81%
LU1148873828	2025-08-31	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-21,63%	-5,95%	-7,74%	-1,28%	0,42%	0,56%	12,34%	2,86%
LU1362558519	2025-08-31	New Millennium Augustum Extra Euro High Quality Bd Y D	EUR	EUR	4	-21,59%	-5,94%	-8,19%	-1,91%	-0,24%	-0,11%	11,74%	2,10%
LU0163795908	2025-08-31	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-11,71%	-3,63%	-8,56%	-1,59%	-1,76%	0,00%	5,18%	1,89%
LU1796860663	2025-08-31	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-11,64%	-3,68%	-9,33%	-0,78%	-1,65%	0,64%	5,06%	1,78%
LU0777019158	2025-08-31	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-11,69%	-3,63%	-8,55%	-1,60%	-1,76%	0,00%	5,19%	1,89%
LU0373791820	2025-08-31	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-8,99%	-2,89%	-5,23%	-0,49%	1,64%	1,21%	8,97%	3,18%
LU1148873745	2025-08-31	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-8,99%	-2,89%	-5,41%	-0,62%	1,51%	1,04%	8,79%	3,00%
LU1362558436	2025-08-31	New Millennium Augustum High Quality Bond Y Dis	EUR	EUR	4	-8,97%	-2,89%	-5,73%	-0,84%	1,27%	0,76%	8,43%	2,67%
LU0851647247	2025-08-31	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-21,56%	-4,60%	-15,98%	-1,62%	0,39%	1,53%	14,77%	4,10%
LU0851648567	2025-08-31	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-21,57%	-4,60%	-15,96%	-1,61%	0,26%	1,53%	14,80%	4,12%
LU0851648724	2025-08-31	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-19,15%	-4,02%	-12,69%	-0,37%	4,05%	2,82%	19,14%	5,49%
LU1148874479	2025-08-31	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-19,15%	-4,02%	-12,85%	-0,53%	3,88%	2,62%	18,94%	5,31%
LU1362559087	2025-08-31	New Millennium Augustum Italian Diversified Bond Y Dis	EUR	EUR	5	-19,15%	-4,02%	-12,69%	-0,37%	4,05%	2,82%	19,14%	5,49%
LU0149079047	2025-08-31	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-16,66%	-3,87%	-15,39%	-1,86%	-1,46%	0,04%	8,18%	1,81%
LU2149247145	2025-08-31	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-16,65%	-3,87%	-15,39%	-1,86%	-1,46%	0,04%	8,18%	1,81%
LU0373792802	2025-08-31	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-13,94%	-3,27%	-12,27%	-0,71%	2,14%	1,21%	12,05%	2,96%
LU1148874552	2025-08-31	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-13,92%	-3,27%	-12,43%	-0,88%	1,99%	1,03%	11,86%	2,84%
LU2149247228	2025-08-31	New Millennium Balanced World Conservative Y Dis	EUR	EUR	5	-14,08%	-3,28%	-12,78%	-1,26%	1,59%	0,65%	11,52%	2,43%
LU0097542376	2025-08-31	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,31%	-2,96%	-6,90%	-2,88%	-3,47%	-2,04%	1,14%	0,58%
LU0452433385	2025-08-31	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,32%	-2,97%	-6,90%	-2,88%	-3,27%	-1,40%	1,12%	0,58%
LU0373792984	2025-08-31	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,50%	-1,97%	-3,75%	-1,61%	-0,20%	-0,75%	4,56%	1,90%
LU1362558352	2025-08-31	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,48%	-1,98%	-3,66%	-1,46%	-0,07%	-0,03%	4,74%	2,07%
LU1148873661	2025-08-31	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,47%	-1,97%	-3,92%	-1,79%	-0,39%	-0,94%	4,37%	1,71%
LU0097542707	2025-08-31	New Millennium Euro Equities A Cap	EUR	EUR	6	-64,07%	-19,59%	-21,63%	0,63%	3,40%	3,91%	34,59%	6,80%
LU2149246923	2025-08-31	New Millennium Euro Equities D Dis	EUR	EUR	6	-64,07%	-19,59%	-21,63%	0,63%	3,40%	3,91%	34,59%	6,80%
LU0373792398	2025-08-31	New Millennium Euro Equities I Cap	EUR	EUR	6	-62,97%	-19,17%	-18,52%	1,31%	7,50%	5,23%	39,27%	8,16%
LU1148873406	2025-08-31	New Millennium Euro Equities L Cap	EUR	EUR	6	-62,99%	-19,19%	-18,67%	1,27%	7,07%	5,08%	39,25%	7,99%
LU2149247061	2025-08-31	New Millennium Euro Equities Y Dis	EUR	EUR	6	-62,96%	-19,18%	-19,20%	1,14%	6,60%	4,43%	38,75%	7,34%
LU1363165835	2025-08-31	New Millennium Evergreen Global High Yield Bond A Cap	EUR	EUR	4	-25,28%	-7,55%	-25,28%	-7,55%	-2,64%	-4,03%	14,23%	5,10%
LU1550198169	2025-08-31	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-6,84%	0,37%	-3,30%	17,77%	5,90%
LU1363165918	2025-08-31	New Millennium Evergreen Global High Yield Bond L Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-6,84%	0,37%	-3,30%	17,77%	5,90%
LU0097544745	2025-08-31	New Millennium Global Equities A Cap	EUR	EUR	6	-63,01%	-18,84%	-23,46%	1,25%	4,81%	6,08%	36,26%	9,28%
LU0373792042	2025-08-31	New Millennium Global Equities I Cap	EUR	EUR	6	-61,89%	-18,42%	-20,44%	1,91%	9,00%	7,50%	41,44%	10,74%
LU1148873588	2025-08-31	New Millennium Global Equities L Cap	EUR	EUR	6	-61,84%	-18,42%	-20,58%	1,88%	8,76%	7,30%	41,26%	10,54%
LU0437189599	2025-08-31	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-19,41%	-5,48%	-7,42%	-2,15%	-2,63%	-0,47%	2,91%	0,90%
LU0863466057	2025-08-31	New Millennium Inflation Linked Bond Europe D Dis	EUR	EUR	4	-19,41%	-5,48%	-7,42%	-2,15%	-2,63%	-0,47%	2,91%	0,90%
LU0437191736	2025-08-31	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-16,97%	-4,75%	-4,15%	-0,98%	0,83%	0,73%	6,56%	2,12%
LU1148874040	2025-08-31	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-16,95%	-4,75%	-4,33%	-1,16%	0,63%	0,54%	6,36%	1,92%
LU1362558600	2025-08-31	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-16,95%	-4,76%	-4,19%	-0,92%	0,79%	0,86%	6,66%	2,17%
LU0215785253	2025-08-31	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-14,18%	-3,99%	-13,89%	-3,37%	-2,69%	-1,46%	3,40%	0,06%
LU0452433468	2025-08-31	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-14,17%	-3,98%	-13,89%	-3,36%	-2,69%	-1,46%	3,40%	0,05%
LU0373792471	2025-08-31	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-11,44%	-3,23%	-10,79%	-2,15%	0,82%	-0,22%	7,12%	1,26%
LU1148874123	2025-08-31	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-11,44%	-3,24%	-10,97%	-2,34%	0,62%	-0,41%	6,93%	1,11%
LU1362558782	2025-08-31	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-11,55%	-3,25%	-10,80%	-2,12%	0,86%	-0,18%	7,21%	1,22%
LU1363165595	2025-08-31	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-23,30%	-5,62%	-13,93%	-1,93%	-0,97%	1,04%	10,97%	3,07%
LU1363165678	2025-08-31	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-20,89%	-5,02%	-11,00%	-0,86%	2,69%	2,12%	14,94%	4,17%
LU1363165751	2025-08-31	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-20,95%	-5,03%	-11,02%	-1,03%	2,51%	1,96%	14,72%	4,00%
LU1602468479	2025-08-31	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-34,89%	-7,81%	-19,73%	-3,40%	-1,17%	0,13%	15,38%	3,23%
LU2149247491	2025-08-31	New Millennium PIR Bilanciato Sistema Italia D Dis	EUR	EUR	5	-34,89%	-7,81%	-19,73%	-3,40%	-1,17%	0,13%	15,38%	3,23%
LU1602468636	2025-08-31	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-32,87%	-7,23%	-16,73%	-2,26%	2,53%	1,31%	19,57%	4,35%
LU1602468800	2025-08-31	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-32,86%	-7,24%	-16,87%	-2,43%	2,31%	1,13%	19,37%	4,17%
LU2149247574	2025-08-31	New Millennium PIR Bilanciato Sistema Italia Y Dis	EUR	EUR	5	-32,87%	-7,24%	-17,24%	-2,81%	1,89%	0,74%	18,95%	3,86%
LU0215785410	2025-08-31	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-18,61%	-4,94%	-12,19%	-2,16%	-2,47%	-0,29%	8,65%	2,72%
LU1109961877	2025-08-31	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-16,05%	-4,21%	-9,31%	-1,41%	0,54%	0,50%	12,37%	3,74%
LU2249747283	2025-08-31	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-16,11%	-4,21%	-9,44%	-1,41%	0,54%	0,46%	12,19%	3,57%

ISIN	Reporting 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	2025-09-30	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,05%	-12,12%	-17,35%	-0,40%	1,02%	1,43%	9,84%	4,14%
LU0993156289	2025-09-30	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,05%	-12,12%	-17,35%	-0,40%	1,01%	1,43%	9,84%	4,14%
LU0993156446	2025-09-30	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,42%	-11,59%	-14,80%	0,21%	4,47%	2,19%	13,38%	4,78%
LU1148874800	2025-09-30	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45,41%	-11,59%	-14,80%	0,21%	4,40%	2,19%	13,27%	4,78%
LU0163796203	2025-09-30	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-20,42%	-5,15%	-14,96%	-1,82%	1,32%	1,20%	16,55%	4,81%
LU1675756339	2025-09-30	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-20,16%	-5,11%	-15,53%	-2,87%	-0,50%	-0,16%	15,77%	4,21%
LU1796860580	2025-09-30	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-20,58%	-5,19%	-13,64%	-0,21%	2,73%	2,59%	17,25%	6,09%
LU0777018002	2025-09-30	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-20,40%	-5,15%	-14,96%	-1,81%	1,31%	1,21%	16,55%	4,82%
LU0373793016	2025-09-30	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-17,94%	-4,42%	-11,65%	-0,37%	5,22%	2,61%	20,99%	6,36%
LU1148874396	2025-09-30	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-17,92%	-4,42%	-11,81%	-0,53%	5,03%	2,37%	20,78%	6,18%
LU1362558865	2025-09-30	New Millennium Augustum Corporate Bond Y Dis	EUR	EUR	4	-17,95%	-4,43%	-12,33%	-1,07%	4,45%	1,98%	20,15%	5,61%
LU2003425266	2025-09-30	New Millennium Augustum Corporate Bond Z EUR	EUR	EUR	4	-17,95%	-4,43%	-12,33%	-1,07%	4,45%	1,98%	20,15%	5,61%
LU0956012941	2025-09-30	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-23,94%	-6,65%	-10,95%	-2,66%	-3,24%	-0,88%	8,38%	1,32%
LU0956013089	2025-09-30	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-23,88%	-6,65%	-10,68%	-2,66%	-3,24%	-0,87%	8,41%	1,43%
LU0956013162	2025-09-30	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-21,55%	-5,93%	-7,39%	-1,09%	0,54%	0,69%	12,57%	2,81%
LU1148873828	2025-09-30	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-21,63%	-5,95%	-7,74%	-1,28%	0,41%	0,53%	12,34%	2,86%
LU1362558519	2025-09-30	New Millennium Augustum Extra Euro High Quality Bd Y D	EUR	EUR	4	-21,59%	-5,94%	-8,19%	-1,91%	-0,25%	-0,13%	11,74%	2,10%
LU0163795908	2025-09-30	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-11,71%	-3,63%	-8,56%	-1,59%	-1,71%	0,00%	5,18%	1,89%
LU1796860663	2025-09-30	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-11,64%	-3,68%	-9,33%	-0,78%	-1,54%	0,66%	5,06%	1,78%
LU0777019158	2025-09-30	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-11,69%	-3,63%	-8,55%	-1,60%	-1,71%	0,00%	5,19%	1,89%
LU0373791820	2025-09-30	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-8,99%	-2,89%	-5,23%	-0,49%	1,69%	1,22%	8,97%	3,18%
LU1148873745	2025-09-30	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-8,99%	-2,89%	-5,41%	-0,62%	1,52%	1,05%	8,79%	3,00%
LU1362558436	2025-09-30	New Millennium Augustum High Quality Bond Y Dis	EUR	EUR	4	-8,97%	-2,89%	-5,73%	-0,84%	1,33%	0,76%	8,43%	2,67%
LU0851647247	2025-09-30	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-21,57%	-4,60%	-15,98%	-1,62%	0,70%	1,53%	14,77%	4,10%
LU0851648567	2025-09-30	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-21,58%	-4,60%	-15,96%	-1,61%	0,70%	1,53%	14,80%	4,12%
LU0851648724	2025-09-30	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-19,16%	-4,02%	-12,69%	-0,37%	4,64%	2,82%	19,14%	5,49%
LU1148874479	2025-09-30	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-19,16%	-4,02%	-12,85%	-0,53%	4,44%	2,62%	18,94%	5,31%
LU1362559087	2025-09-30	New Millennium Augustum Italian Diversified Bond Y Dis	EUR	EUR	5	-19,16%	-4,02%	-12,69%	-0,37%	4,64%	2,82%	19,14%	5,49%
LU0149079047	2025-09-30	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-16,66%	-3,87%	-15,39%	-1,86%	0,04%	0,04%	8,18%	1,81%
LU2149247145	2025-09-30	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-16,65%	-3,87%	-15,39%	-1,86%	-1,45%	0,04%	8,18%	1,81%
LU0373792802	2025-09-30	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-13,94%	-3,27%	-12,27%	-0,71%	2,19%	1,21%	12,05%	2,96%
LU1148874552	2025-09-30	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-13,93%	-3,27%	-12,43%	-0,88%	2,01%	1,03%	11,86%	2,84%
LU2149247228	2025-09-30	New Millennium Balanced World Conservative Y Dis	EUR	EUR	5	-14,08%	-3,28%	-12,78%	-1,26%	1,60%	0,65%	11,52%	2,43%
LU0097542376	2025-09-30	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,31%	-2,96%	-6,90%	-2,88%	-3,47%	-2,01%	1,14%	1,01%
LU0452433385	2025-09-30	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,32%	-2,97%	-6,90%	-2,88%	-3,27%	-1,40%	1,12%	1,00%
LU0373792984	2025-09-30	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,50%	-1,97%	-3,75%	-1,61%	-0,20%	-0,72%	4,56%	2,33%
LU1362558352	2025-09-30	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,48%	-1,98%	-3,66%	-1,46%	-0,07%	-0,02%	4,74%	2,50%
LU1148873661	2025-09-30	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,47%	-1,97%	-3,92%	-1,79%	-0,39%	-0,91%	4,37%	2,14%
LU0097542707	2025-09-30	New Millennium Euro Equities A Cap	EUR	EUR	6	-64,07%	-19,59%	-21,63%	0,89%	3,58%	3,95%	34,59%	6,80%
LU2149246923	2025-09-30	New Millennium Euro Equities D Dis	EUR	EUR	6	-64,07%	-19,59%	-21,63%	0,89%	3,58%	3,95%	34,59%	6,80%
LU0373792398	2025-09-30	New Millennium Euro Equities I Cap	EUR	EUR	6	-62,97%	-19,17%	-18,52%	1,79%	7,68%	5,23%	39,27%	8,16%
LU1148873406	2025-09-30	New Millennium Euro Equities L Cap	EUR	EUR	6	-62,98%	-19,19%	-18,67%	1,75%	7,29%	5,13%	39,25%	7,99%
LU2149247061	2025-09-30	New Millennium Euro Equities Y Dis	EUR	EUR	6	-62,96%	-19,18%	-19,20%	1,40%	6,78%	4,47%	38,75%	7,34%
LU1363165835	2025-09-30	New Millennium Evergreen Global High Yield Bond A Cap	EUR	EUR	4	-25,28%	-7,55%	-25,28%	-7,55%	-2,64%	-4,03%	14,23%	5,10%
LU1550198169	2025-09-30	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-6,84%	0,37%	-3,30%	17,77%	5,90%
LU1363165918	2025-09-30	New Millennium Evergreen Global High Yield Bond L Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-6,84%	0,37%	-3,30%	17,77%	5,90%
LU0097544745	2025-09-30	New Millennium Global Equities A Cap	EUR	EUR	6	-63,00%	-18,84%	-23,46%	1,85%	5,13%	6,15%	36,26%	9,36%
LU0373792042	2025-09-30	New Millennium Global Equities I Cap	EUR	EUR	6	-61,89%	-18,42%	-20,44%	2,49%	9,29%	7,52%	41,44%	10,80%
LU1148873588	2025-09-30	New Millennium Global Equities L Cap	EUR	EUR	6	-61,83%	-18,42%	-20,58%	2,47%	9,09%	7,38%	41,26%	10,60%
LU0437189599	2025-09-30	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-19,41%	-5,48%	-7,42%	-2,15%	-2,63%	-0,38%	2,91%	0,90%
LU0863466057	2025-09-30	New Millennium Inflation Linked Bond Europe D Dis	EUR	EUR	4	-19,41%	-5,48%	-7,42%	-2,15%	-2,63%	-0,38%	2,91%	0,90%
LU0437191736	2025-09-30	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-16,97%	-4,75%	-4,15%	-0,98%	0,83%	0,81%	6,56%	2,12%
LU1148874040	2025-09-30	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-16,95%	-4,75%	-4,33%	-1,16%	0,63%	0,63%	6,36%	1,92%
LU1362558600	2025-09-30	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-16,95%	-4,76%	-4,19%	-0,92%	0,79%	0,90%	6,66%	2,17%
LU0215785253	2025-09-30	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-14,18%	-3,99%	-13,89%	-3,37%	-2,69%	-1,46%	3,40%	0,06%
LU0452433468	2025-09-30	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-14,17%	-3,98%	-13,89%	-3,36%	-2,69%	-1,46%	3,40%	0,05%
LU0373792471	2025-09-30	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-11,44%	-3,23%	-10,79%	-2,15%	0,82%	-0,22%	7,12%	1,26%
LU1148874123	2025-09-30	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-11,44%	-3,24%	-10,97%	-2,34%	0,62%	-0,41%	6,93%	1,11%
LU1362558782	2025-09-30	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-11,55%	-3,25%	-10,80%	-2,12%	0,86%	-0,18%	7,21%	1,22%
LU1363165595	2025-09-30	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-23,30%	-5,62%	-13,93%	-1,93%	-0,97%	1,05%	10,97%	3,07%
LU1363165678	2025-09-30	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-20,90%	-5,02%	-11,00%	-0,86%	2,69%	2,13%	14,94%	4,17%
LU1363165751	2025-09-30	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-20,95%	-5,03%	-11,02%	-1,03%	2,51%	1,96%	14,72%	4,00%
LU1602468479	2025-09-30	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-34,89%	-7,81%	-19,73%	-3,40%	-1,05%	0,14%	15,38%	3,23%
LU2149247491	2025-09-30	New Millennium PIR Bilanciato Sistema Italia D Dis	EUR	EUR	5	-34,89%	-7,81%	-19,73%	-3,40%	-1,05%	0,14%	15,38%	3,23%
LU1602468636	2025-09-30	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-32,87%	-7,23%	-16,73%	-2,26%	2,61%	1,32%	19,57%	4,35%
LU1602468800	2025-09-30	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-32,86%	-7,24%	-16,87%	-2,43%	2,40%	1,14%	19,37%	4,17%
LU2149247574	2025-09-30	New Millennium PIR Bilanciato Sistema Italia Y Dis	EUR	EUR	5	-32,87%	-7,24%	-17,24%	-2,81%	2,01%	0,75%	18,95%	3,86%
LU0215785410	2025-09-30	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-18,61%	-4,94%	-12,19%	-2,16%	-2,40%	-0,25%	8,65%	2,72%
LU1109961877	2025-09-30	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-16,06%	-4,21%	-9,31%	-1,41%	0,62%	0,58%	12,37%	3,74%
LU2249747283	2025-09-30	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-16,12%	-4,21%	-9,44%	-1,41%	0,62%	0,49%	12,19%	3,57%

ISIN	Reporting 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
LU0993156016	2025-10-31	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,05%	-12,12%	-17,35%	-0,40%	1,02%	1,43%	9,84%	4,14%
LU0993156289	2025-10-31	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,05%	-12,12%	-17,35%	-0,40%	1,01%	1,43%	9,84%	4,14%
LU0993156446	2025-10-31	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,42%	-11,59%	-14,80%	0,21%	4,47%	2,19%	13,38%	4,78%
LU1148874800	2025-10-31	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45,42%	-11,59%	-14,80%	0,21%	4,40%	2,16%	13,27%	4,78%
LU0163796203	2025-10-31	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-20,42%	-5,15%	-14,96%	-1,82%	1,40%	1,20%	16,55%	4,81%
LU1675756339	2025-10-31	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-20,16%	-5,11%	-15,53%	-2,87%	-0,51%	-0,16%	15,77%	4,21%
LU1796860580	2025-10-31	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-20,58%	-5,19%	-13,64%	-0,21%	2,99%	2,59%	17,25%	6,09%
LU0777018002	2025-10-31	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-20,41%	-5,15%	-14,96%	-1,81%	1,43%	1,21%	16,55%	4,82%
LU0373793016	2025-10-31	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-17,94%	-4,42%	-11,65%	-0,37%	5,28%	2,61%	20,99%	6,36%
LU1148874396	2025-10-31	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-17,92%	-4,42%	-11,81%	-0,53%	5,10%	2,37%	20,78%	6,18%
LU1362558865	2025-10-31	New Millennium Augustum Corporate Bond Y Dis	EUR	EUR	4	-17,96%	-4,43%	-12,33%	-1,07%	4,54%	1,98%	20,15%	5,61%
LU2003425266	2025-10-31	New Millennium Augustum Corporate Bond Z EUR	EUR	EUR	4	-17,96%	-4,43%	-12,33%	-1,07%	4,54%	1,98%	20,15%	5,61%
LU0956012941	2025-10-31	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-23,94%	-6,65%	-10,95%	-2,66%	-3,30%	-0,89%	8,38%	1,32%
LU0956013089	2025-10-31	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-23,88%	-6,65%	-10,68%	-2,66%	-3,30%	-0,88%	8,41%	1,43%
LU0956013162	2025-10-31	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-21,55%	-5,93%	-7,39%	-1,09%	0,51%	0,61%	12,57%	2,81%
LU1148873828	2025-10-31	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-21,63%	-5,95%	-7,74%	-1,28%	0,36%	0,50%	12,34%	2,86%
LU1362558519	2025-10-31	New Millennium Augustum Extra Euro High Quality Bd Y D	EUR	EUR	4	-21,59%	-5,94%	-8,19%	-1,91%	-0,31%	-0,13%	11,74%	2,10%
LU0163795908	2025-10-31	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-11,70%	-3,63%	-8,56%	-1,59%	-1,65%	0,00%	5,18%	1,89%
LU1796860663	2025-10-31	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-11,64%	-3,68%	-9,33%	-0,78%	-1,36%	0,66%	5,06%	1,82%
LU0777019158	2025-10-31	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-11,69%	-3,63%	-8,55%	-1,60%	-1,65%	0,00%	5,19%	1,89%
LU0373791820	2025-10-31	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-8,99%	-2,89%	-5,23%	-0,49%	1,70%	1,23%	8,97%	3,18%
LU1148873745	2025-10-31	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-8,99%	-2,89%	-5,41%	-0,62%	1,55%	1,06%	8,79%	3,00%
LU1362558436	2025-10-31	New Millennium Augustum High Quality Bond Y Dis	EUR	EUR	4	-8,97%	-2,89%	-5,73%	-0,84%	1,40%	0,77%	8,43%	2,67%
LU0851647247	2025-10-31	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-21,57%	-4,60%	-15,98%	-1,62%	1,24%	1,53%	14,77%	4,10%
LU0851648567	2025-10-31	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-21,58%	-4,60%	-15,96%	-1,61%	1,25%	1,53%	14,80%	4,12%
LU0851648724	2025-10-31	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-19,16%	-4,02%	-12,69%	-0,37%	5,12%	2,82%	19,14%	5,49%
LU1148874479	2025-10-31	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-19,17%	-4,02%	-12,85%	-0,53%	4,95%	2,62%	18,94%	5,31%
LU1362559087	2025-10-31	New Millennium Augustum Italian Diversified Bond Y Dis	EUR	EUR	5	-19,16%	-4,02%	-12,69%	-0,37%	5,12%	2,82%	19,14%	5,49%
LU0149079047	2025-10-31	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-16,66%	-3,87%	-15,39%	-1,86%	-1,43%	0,04%	8,18%	1,81%
LU2149247145	2025-10-31	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-16,66%	-3,87%	-15,39%	-1,86%	-1,43%	0,04%	8,18%	1,81%
LU0373792802	2025-10-31	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-13,94%	-3,27%	-12,27%	-0,71%	2,20%	1,21%	12,05%	2,96%
LU1148874552	2025-10-31	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-13,93%	-3,27%	-12,43%	-0,88%	2,03%	1,03%	11,86%	2,84%
LU2149247228	2025-10-31	New Millennium Balanced World Conservative Y Dis	EUR	EUR	5	-14,08%	-3,28%	-12,78%	-1,26%	1,62%	0,65%	11,52%	2,43%
LU0097542376	2025-10-31	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,31%	-2,96%	-6,90%	-2,88%	-3,47%	-1,99%	1,14%	1,06%
LU0452433385	2025-10-31	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,32%	-2,97%	-6,90%	-2,88%	-3,27%	-1,40%	1,12%	1,05%
LU0373792984	2025-10-31	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,50%	-1,97%	-3,75%	-1,61%	-0,20%	-0,70%	4,56%	2,38%
LU1362558352	2025-10-31	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,48%	-1,98%	-3,66%	-1,46%	-0,07%	-0,02%	4,74%	2,56%
LU1148873661	2025-10-31	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,47%	-1,97%	-3,92%	-1,79%	-0,39%	-0,89%	4,37%	2,19%
LU0097542707	2025-10-31	New Millennium Euro Equities A Cap	EUR	EUR	6	-64,06%	-19,59%	-21,63%	0,89%	3,79%	3,98%	34,59%	6,80%
LU2149246923	2025-10-31	New Millennium Euro Equities D Dis	EUR	EUR	6	-64,06%	-19,59%	-21,63%	0,89%	3,79%	3,98%	34,59%	6,80%
LU0373792398	2025-10-31	New Millennium Euro Equities I Cap	EUR	EUR	6	-62,95%	-19,17%	-18,52%	2,15%	7,80%	5,30%	39,27%	8,16%
LU1148873406	2025-10-31	New Millennium Euro Equities L Cap	EUR	EUR	6	-62,97%	-19,18%	-18,67%	1,99%	7,47%	5,14%	39,25%	7,99%
LU2149247061	2025-10-31	New Millennium Euro Equities Y Dis	EUR	EUR	6	-62,94%	-19,18%	-19,20%	1,40%	7,00%	4,51%	38,75%	7,34%
LU1363165835	2025-10-31	New Millennium Evergreen Global High Yield Bond A Cap	EUR	EUR	4	-25,28%	-7,55%	-25,28%	-7,55%	-2,64%	-4,03%	14,23%	5,10%
LU1550198169	2025-10-31	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-6,84%	0,37%	-3,30%	17,77%	5,90%
LU1363165918	2025-10-31	New Millennium Evergreen Global High Yield Bond L Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-6,84%	0,37%	-3,30%	17,77%	5,90%
LU0097544745	2025-10-31	New Millennium Global Equities A Cap	EUR	EUR	6	-63,00%	-18,84%	-23,46%	2,62%	5,45%	6,16%	36,26%	9,98%
LU0373792042	2025-10-31	New Millennium Global Equities I Cap	EUR	EUR	6	-61,89%	-18,42%	-20,44%	3,27%	9,52%	7,55%	41,44%	11,42%
LU1148873588	2025-10-31	New Millennium Global Equities L Cap	EUR	EUR	6	-61,84%	-18,42%	-20,58%	3,25%	9,42%	7,38%	41,26%	11,23%
LU0437189599	2025-10-31	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-19,41%	-5,48%	-7,42%	-2,15%	-2,63%	-0,37%	2,91%	0,90%
LU0863466057	2025-10-31	New Millennium Inflation Linked Bond Europe D Dis	EUR	EUR	4	-19,41%	-5,48%	-7,42%	-2,15%	-2,63%	-0,37%	2,91%	0,90%
LU0437191736	2025-10-31	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-16,97%	-4,75%	-4,15%	-0,98%	0,83%	0,81%	6,56%	2,12%
LU1148874040	2025-10-31	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-16,95%	-4,75%	-4,33%	-1,16%	0,63%	0,64%	6,36%	1,92%
LU1362558600	2025-10-31	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-16,95%	-4,75%	-4,19%	-0,92%	0,79%	0,91%	6,66%	2,17%
LU0215785253	2025-10-31	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-14,18%	-3,99%	-13,89%	-3,37%	-2,69%	-1,46%	3,40%	-0,08%
LU0452433468	2025-10-31	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-14,17%	-3,98%	-13,89%	-3,36%	-2,69%	-1,46%	3,40%	-0,07%
LU0373792471	2025-10-31	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-11,44%	-3,23%	-10,79%	-2,15%	0,82%	-0,22%	7,12%	1,12%
LU1148874123	2025-10-31	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-11,44%	-3,24%	-10,97%	-2,34%	0,62%	-0,41%	6,93%	0,98%
LU1362558782	2025-10-31	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-11,55%	-3,25%	-10,80%	-2,12%	0,86%	-0,18%	7,21%	1,14%
LU1363165595	2025-10-31	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-23,30%	-5,62%	-13,93%	-1,93%	-0,97%	1,05%	10,97%	3,07%
LU1363165678	2025-10-31	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-20,89%	-5,02%	-11,00%	-0,86%	2,69%	2,13%	14,94%	4,17%
LU1363165751	2025-10-31	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-20,95%	-5,03%	-11,02%	-1,03%	2,51%	1,96%	14,72%	4,00%
LU1602468479	2025-10-31	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-34,87%	-7,80%	-19,73%	-3,40%	-0,24%	0,24%	15,38%	3,43%
LU2149247491	2025-10-31	New Millennium PIR Bilanciato Sistema Italia D Dis	EUR	EUR	5	-34,87%	-7,80%	-19,73%	-3,40%	-0,24%	0,24%	15,38%	3,43%
LU1602468636	2025-10-31	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-32,85%	-7,23%	-16,73%	-2,26%	2,85%	1,43%	19,57%	4,65%
LU1602468800	2025-10-31	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-32,85%	-7,24%	-16,87%	-2,43%	2,85%	1,25%	19,37%	4,47%
LU2149247574	2025-10-31	New Millennium PIR Bilanciato Sistema Italia Y Dis	EUR	EUR	5	-32,86%	-7,24%	-17,24%	-2,81%	2,85%	0,86%	18,95%	4,07%
LU0215785410	2025-10-31	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-18,61%	-4,94%	-12,19%	-2,16%	-2,31%	-0,18%	8,65%	2,72%
LU1109961877	2025-10-31	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-16,06%	-4,21%	-9,31%	-1,41%	0,71%	0,60%	12,37%	3,74%
LU2249747283	2025-10-31	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-16,12%	-4,21%	-9,44%	-1,41%	0,71%	0,54%	12,19%	3,57%

ISIN	Reporting 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	2025-11-30	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,05%	-12,12%	-17,35%	-0,40%	1,02%	1,40%	9,84%	4,14%
LU0993156289	2025-11-30	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,05%	-12,12%	-17,35%	-0,40%	1,02%	1,39%	9,84%	4,14%
LU0993156446	2025-11-30	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,41%	-11,59%	-14,80%	0,21%	4,47%	2,19%	13,38%	4,78%
LU1148874800	2025-11-30	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45,41%	-11,59%	-14,80%	0,21%	4,41%	2,16%	13,27%	4,78%
LU0163796203	2025-11-30	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-20,44%	-5,15%	-14,96%	-1,82%	1,40%	1,20%	16,55%	4,81%
LU1675756339	2025-11-30	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-20,18%	-5,11%	-15,53%	-2,87%	-0,64%	-0,16%	15,77%	4,21%
LU1798660580	2025-11-30	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-20,60%	-5,19%	-13,64%	-0,21%	2,99%	2,59%	17,25%	6,09%
LU0777018002	2025-11-30	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-20,43%	-5,15%	-14,96%	-1,81%	1,43%	1,21%	16,55%	4,82%
LU0373793016	2025-11-30	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-17,96%	-4,42%	-11,65%	-0,37%	5,28%	2,61%	20,99%	6,36%
LU1148874396	2025-11-30	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-17,95%	-4,42%	-11,81%	-0,53%	5,10%	2,37%	20,78%	6,18%
LU1362558865	2025-11-30	New Millennium Augustum Corporate Bond Y Dis	EUR	EUR	4	-17,98%	-4,43%	-12,33%	-1,07%	4,54%	1,98%	20,15%	5,61%
LU2003425266	2025-11-30	New Millennium Augustum Corporate Bond Z EUR	EUR	EUR	4	-17,98%	-4,43%	-12,33%	-1,07%	4,54%	1,98%	20,15%	5,61%
LU0956012941	2025-11-30	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-23,95%	-6,65%	-10,95%	-2,66%	-3,49%	-0,91%	8,38%	1,32%
LU0956013089	2025-11-30	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-23,88%	-6,65%	-10,68%	-2,66%	-3,51%	-0,91%	8,41%	1,43%
LU0956013162	2025-11-30	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-21,56%	-5,93%	-7,39%	-1,09%	0,30%	0,61%	12,57%	2,81%
LU1148873828	2025-11-30	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-21,63%	-5,95%	-7,74%	-1,28%	0,11%	0,44%	12,34%	2,86%
LU1362558519	2025-11-30	New Millennium Augustum Extra Euro High Quality Bd Y D	EUR	EUR	4	-21,59%	-5,94%	-8,19%	-1,91%	-0,50%	-0,15%	11,74%	2,10%
LU0163795908	2025-11-30	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-11,70%	-3,63%	-8,56%	-1,59%	-1,61%	0,00%	5,18%	1,89%
LU1798660663	2025-11-30	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-11,63%	-3,68%	-9,33%	-0,78%	-1,26%	0,66%	5,06%	1,97%
LU0777019158	2025-11-30	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-11,69%	-3,63%	-8,55%	-1,60%	-1,60%	0,01%	5,19%	1,89%
LU0373791820	2025-11-30	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-8,99%	-2,89%	-5,23%	-0,49%	1,95%	1,23%	8,97%	3,18%
LU1148873745	2025-11-30	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-8,98%	-2,89%	-5,41%	-0,62%	1,77%	1,07%	8,79%	3,00%
LU1362558436	2025-11-30	New Millennium Augustum High Quality Bond Y Dis	EUR	EUR	4	-8,97%	-2,89%	-5,73%	-0,84%	1,43%	0,77%	8,43%	2,67%
LU0851647247	2025-11-30	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-21,59%	-4,60%	-15,98%	-1,62%	1,24%	1,53%	14,77%	4,10%
LU0851648567	2025-11-30	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-21,60%	-4,60%	-15,96%	-1,61%	1,25%	1,53%	14,80%	4,12%
LU0851648724	2025-11-30	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-19,18%	-4,02%	-12,69%	-0,37%	5,12%	2,88%	19,14%	5,49%
LU1148874479	2025-11-30	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-19,19%	-4,02%	-12,85%	-0,53%	4,95%	2,68%	18,94%	5,31%
LU1362559087	2025-11-30	New Millennium Augustum Italian Diversified Bond Y Dis	EUR	EUR	5	-19,18%	-4,02%	-12,69%	-0,37%	5,12%	2,88%	19,14%	5,49%
LU0149079047	2025-11-30	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-16,66%	-3,87%	-15,39%	-1,86%	-1,43%	0,01%	8,18%	1,81%
LU2149247145	2025-11-30	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-16,66%	-3,87%	-15,39%	-1,86%	-1,43%	0,01%	8,18%	1,81%
LU0373792802	2025-11-30	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-13,94%	-3,27%	-12,27%	-0,71%	2,20%	1,18%	12,05%	2,96%
LU1148874552	2025-11-30	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-13,93%	-3,27%	-12,43%	-0,88%	2,03%	1,00%	11,86%	2,84%
LU2149247228	2025-11-30	New Millennium Balanced World Conservative Y Dis	EUR	EUR	5	-14,09%	-3,28%	-12,78%	-1,26%	1,62%	0,62%	11,52%	2,43%
LU0097542376	2025-11-30	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,31%	-2,96%	-6,90%	-2,88%	-3,47%	-1,98%	1,14%	1,06%
LU0452433385	2025-11-30	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,32%	-2,97%	-6,90%	-2,88%	-3,27%	-1,40%	1,12%	1,05%
LU0373792984	2025-11-30	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,50%	-1,97%	-3,75%	-1,61%	-0,20%	-0,70%	4,56%	2,38%
LU1362558352	2025-11-30	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,47%	-1,98%	-3,66%	-1,46%	-0,02%	0,01%	4,74%	2,56%
LU1148873661	2025-11-30	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,47%	-1,97%	-3,92%	-1,79%	-0,39%	-0,88%	4,37%	2,19%
LU0097542707	2025-11-30	New Millennium Euro Equities A Cap	EUR	EUR	6	-64,11%	-19,59%	-21,63%	0,89%	3,79%	4,02%	34,59%	6,80%
LU2149246923	2025-11-30	New Millennium Euro Equities D Dis	EUR	EUR	6	-64,11%	-19,59%	-21,63%	0,89%	3,79%	4,02%	34,59%	6,80%
LU0373792398	2025-11-30	New Millennium Euro Equities I Cap	EUR	EUR	6	-63,01%	-19,18%	-18,52%	2,15%	7,80%	5,30%	39,27%	8,16%
LU1148873406	2025-11-30	New Millennium Euro Equities L Cap	EUR	EUR	6	-63,03%	-19,19%	-18,67%	1,99%	7,47%	5,24%	39,25%	7,99%
LU2149247061	2025-11-30	New Millennium Euro Equities Y Dis	EUR	EUR	6	-63,00%	-19,19%	-19,20%	1,40%	7,00%	4,55%	38,75%	7,34%
LU1363165835	2025-11-30	New Millennium Evergreen Global High Yield Bond A Cap	EUR	EUR	4	-25,28%	-7,55%	-25,28%	-7,55%	-2,64%	-4,03%	14,23%	5,10%
LU1550198169	2025-11-30	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-6,84%	0,37%	-3,30%	17,77%	5,90%
LU1363165918	2025-11-30	New Millennium Evergreen Global High Yield Bond L Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-6,84%	0,37%	-3,30%	17,77%	5,90%
LU0097544745	2025-11-30	New Millennium Global Equities A Cap	EUR	EUR	6	-63,01%	-18,84%	-23,46%	2,04%	5,56%	6,19%	36,26%	9,98%
LU0373792042	2025-11-30	New Millennium Global Equities I Cap	EUR	EUR	6	-61,89%	-18,42%	-20,44%	2,68%	9,62%	7,57%	41,44%	11,42%
LU1148873588	2025-11-30	New Millennium Global Equities L Cap	EUR	EUR	6	-61,84%	-18,42%	-20,58%	2,65%	9,53%	7,40%	41,26%	11,23%
LU0437189599	2025-11-30	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-19,40%	-5,48%	-7,42%	-2,15%	-2,54%	-0,36%	2,91%	0,90%
LU0863466057	2025-11-30	New Millennium Inflation Linked Bond Europe D Dis	EUR	EUR	4	-19,40%	-5,48%	-7,42%	-2,15%	-2,54%	-0,36%	2,91%	0,90%
LU0437191736	2025-11-30	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-16,97%	-4,75%	-4,15%	-0,98%	0,93%	0,84%	6,56%	2,12%
LU1148874040	2025-11-30	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-16,95%	-4,75%	-4,33%	-1,16%	0,73%	0,66%	6,36%	1,92%
LU1362558600	2025-11-30	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-16,95%	-4,76%	-4,19%	-0,92%	0,88%	0,93%	6,66%	2,17%
LU0215785253	2025-11-30	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-14,18%	-3,99%	-13,89%	-3,37%	-2,69%	-1,46%	3,40%	-0,08%
LU0452433468	2025-11-30	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-14,17%	-3,98%	-13,89%	-3,36%	-2,69%	-1,46%	3,40%	-0,07%
LU0373792471	2025-11-30	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-11,44%	-3,23%	-10,79%	-2,15%	0,82%	-0,22%	7,12%	1,12%
LU1148874123	2025-11-30	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-11,44%	-3,24%	-10,97%	-2,34%	0,62%	-0,41%	6,93%	0,98%
LU1362558782	2025-11-30	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-11,55%	-3,25%	-10,80%	-2,12%	0,86%	-0,18%	7,21%	1,14%
LU1363165595	2025-11-30	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-23,31%	-5,62%	-13,93%	-1,93%	-0,88%	1,05%	10,97%	3,07%
LU1363165678	2025-11-30	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-20,91%	-5,02%	-11,00%	-0,86%	2,69%	2,13%	14,94%	4,17%
LU1363165751	2025-11-30	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-20,97%	-5,03%	-11,02%	-1,03%	2,54%	1,97%	14,72%	4,00%
LU1602468479	2025-11-30	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-34,89%	-7,81%	-19,73%	-3,40%	0,31%	0,33%	15,38%	3,43%
LU2149247491	2025-11-30	New Millennium PIR Bilanciato Sistema Italia D Dis	EUR	EUR	5	-34,89%	-7,81%	-19,73%	-3,40%	0,31%	0,33%	15,38%	3,43%
LU1602468636	2025-11-30	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-32,87%	-7,23%	-16,73%	-2,26%	4,06%	1,45%	19,57%	4,65%
LU1602468800	2025-11-30	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-32,86%	-7,24%	-16,87%	-2,43%	3,87%	1,31%	19,37%	4,47%
LU2149247574	2025-11-30	New Millennium PIR Bilanciato Sistema Italia Y Dis	EUR	EUR	5	-32,87%	-7,24%	-17,24%	-2,81%	3,41%	0,94%	18,95%	4,07%
LU0215785410	2025-11-30	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-18,67%	-4,94%	-12,19%	-2,16%	-2,25%	-0,16%	8,65%	2,72%
LU1109961877	2025-11-30	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-16,12%	-4,22%	-9,31%	-1,41%	0,77%	0,69%	12,37%	3,74%
LU2249747283	2025-11-30	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-16,17%	-4,22%	-9,44%	-1,41%	0,73%	0,61%	12,19%	3,57%

ISIN	Reporting 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	2025-12-31	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,04%	-12,12%	-17,35%	-0,40%	1,03%	1,39%	9,84%	4,14%
LU0993156289	2025-12-31	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,04%	-12,12%	-17,35%	-0,40%	1,12%	1,39%	9,84%	4,14%
LU0993156446	2025-12-31	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,41%	-11,59%	-14,80%	0,21%	4,49%	2,18%	13,38%	4,78%
LU1148874800	2025-12-31	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45,41%	-11,59%	-14,80%	0,21%	4,47%	2,16%	13,27%	4,78%
LU0163796203	2025-12-31	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-20,45%	-5,15%	-14,96%	-1,82%	1,40%	1,20%	16,55%	4,81%
LU1675756339	2025-12-31	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-20,19%	-5,12%	-15,53%	-2,87%	-0,64%	-0,16%	15,77%	4,21%
LU1796860580	2025-12-31	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-20,61%	-5,19%	-13,64%	-0,21%	2,99%	2,59%	17,25%	6,09%
LU0777018002	2025-12-31	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-20,44%	-5,15%	-14,96%	-1,81%	1,43%	1,21%	16,55%	4,82%
LU0373793016	2025-12-31	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-17,97%	-4,42%	-11,65%	-0,37%	5,28%	2,61%	20,99%	6,36%
LU1148874396	2025-12-31	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-17,96%	-4,43%	-11,81%	-0,53%	5,10%	2,37%	20,78%	6,18%
LU1362558865	2025-12-31	New Millennium Augustum Corporate Bond Y Dis	EUR	EUR	4	-17,99%	-4,43%	-12,33%	-1,07%	4,54%	1,98%	20,15%	5,61%
LU2003425266	2025-12-31	New Millennium Augustum Corporate Bond Z EUR	EUR	EUR	4	-17,99%	-4,43%	-12,33%	-1,07%	4,54%	1,98%	20,15%	5,61%
LU0956012941	2025-12-31	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-23,95%	-6,65%	-10,95%	-2,66%	-3,52%	-1,04%	8,38%	1,32%
LU0956013089	2025-12-31	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-23,89%	-6,65%	-10,68%	-2,66%	-3,53%	-1,04%	8,41%	1,43%
LU0956013162	2025-12-31	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-21,56%	-5,93%	-7,39%	-1,09%	0,30%	0,54%	12,57%	2,81%
LU1148873828	2025-12-31	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-21,64%	-5,95%	-7,74%	-1,28%	0,11%	0,36%	12,34%	2,86%
LU1362558519	2025-12-31	New Millennium Augustum Extra Euro High Quality Bd Y D	EUR	EUR	4	-21,59%	-5,94%	-8,19%	-1,91%	-0,54%	-0,28%	11,74%	2,10%
LU0163795908	2025-12-31	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-11,70%	-3,63%	-8,56%	-1,59%	-1,36%	0,01%	5,18%	1,89%
LU1796860663	2025-12-31	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-11,63%	-3,68%	-9,33%	-0,78%	-1,17%	0,66%	5,06%	1,97%
LU0777019158	2025-12-31	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-11,69%	-3,63%	-8,55%	-1,60%	-1,36%	0,01%	5,19%	1,89%
LU0373791820	2025-12-31	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-8,99%	-2,89%	-5,23%	-0,49%	2,01%	1,24%	8,97%	3,18%
LU1148873745	2025-12-31	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-8,98%	-2,89%	-5,41%	-0,62%	1,89%	1,07%	8,79%	3,00%
LU1362558436	2025-12-31	New Millennium Augustum High Quality Bond Y Dis	EUR	EUR	4	-8,97%	-2,89%	-5,73%	-0,84%	1,70%	0,77%	8,43%	2,67%
LU0851647247	2025-12-31	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-21,59%	-4,61%	-15,98%	-1,62%	1,24%	1,53%	14,77%	4,10%
LU0851648567	2025-12-31	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-21,60%	-4,61%	-15,96%	-1,61%	1,25%	1,53%	14,80%	4,12%
LU0851648724	2025-12-31	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-19,19%	-4,03%	-12,69%	-0,37%	5,12%	2,88%	19,14%	5,49%
LU1148874479	2025-12-31	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-19,19%	-4,02%	-12,85%	-0,53%	4,95%	2,68%	18,94%	5,31%
LU1362559087	2025-12-31	New Millennium Augustum Italian Diversified Bond Y Dis	EUR	EUR	5	-19,19%	-4,03%	-12,69%	-0,37%	5,12%	2,88%	19,14%	5,49%
LU0149079047	2025-12-31	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-16,66%	-3,87%	-15,39%	-1,86%	-1,43%	-0,02%	8,18%	1,81%
LU2149247145	2025-12-31	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-16,66%	-3,87%	-15,39%	-1,86%	-1,43%	-0,02%	8,18%	1,81%
LU0373792802	2025-12-31	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-13,94%	-3,27%	-12,27%	-0,71%	2,20%	1,15%	12,05%	2,96%
LU1148874552	2025-12-31	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-13,93%	-3,27%	-12,43%	-0,88%	2,03%	0,98%	11,86%	2,84%
LU2149247228	2025-12-31	New Millennium Balanced World Conservative Y Dis	EUR	EUR	5	-14,08%	-3,28%	-12,78%	-1,26%	1,62%	0,59%	11,52%	2,43%
LU0097542376	2025-12-31	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,31%	-2,96%	-6,90%	-2,88%	-3,44%	-1,98%	1,14%	1,23%
LU0452433385	2025-12-31	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,32%	-2,97%	-6,90%	-2,88%	-3,26%	-1,40%	1,12%	1,23%
LU0373792984	2025-12-31	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,50%	-1,97%	-3,75%	-1,61%	-0,17%	-0,69%	4,56%	2,55%
LU1362558352	2025-12-31	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,48%	-1,98%	-3,66%	-1,46%	0,02%	0,01%	4,74%	2,73%
LU1148873661	2025-12-31	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,47%	-1,97%	-3,92%	-1,79%	-0,36%	-0,88%	4,37%	2,36%
LU0097542707	2025-12-31	New Millennium Euro Equities A Cap	EUR	EUR	6	-64,11%	-19,63%	-21,63%	0,89%	3,79%	4,02%	34,59%	6,80%
LU2149246923	2025-12-31	New Millennium Euro Equities D Dis	EUR	EUR	6	-64,11%	-19,63%	-21,63%	0,89%	3,79%	4,02%	34,59%	6,80%
LU0373792398	2025-12-31	New Millennium Euro Equities I Cap	EUR	EUR	6	-63,02%	-19,21%	-18,52%	2,15%	7,80%	5,31%	39,27%	8,16%
LU1148873406	2025-12-31	New Millennium Euro Equities L Cap	EUR	EUR	6	-63,03%	-19,22%	-18,67%	1,99%	7,47%	5,28%	39,25%	7,99%
LU2149247061	2025-12-31	New Millennium Euro Equities Y Dis	EUR	EUR	6	-63,00%	-19,22%	-19,20%	1,40%	7,00%	4,55%	38,75%	7,34%
LU1363165835	2025-12-31	New Millennium Evergreen Global High Yield Bond A Cap	EUR	EUR	4	-25,28%	-7,55%	-25,28%	-7,55%	-2,64%	-4,03%	14,23%	5,10%
LU1550198169	2025-12-31	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-6,84%	0,37%	-3,30%	17,77%	5,90%
LU1363165918	2025-12-31	New Millennium Evergreen Global High Yield Bond L Cap	EUR	EUR	4	-22,97%	-6,84%	-22,97%	-6,84%	0,37%	-3,30%	17,77%	5,90%
LU0097544745	2025-12-31	New Millennium Global Equities A Cap	EUR	EUR	6	-63,00%	-18,84%	-23,46%	1,95%	5,58%	6,22%	36,26%	9,98%
LU0373792042	2025-12-31	New Millennium Global Equities I Cap	EUR	EUR	6	-61,89%	-18,42%	-20,44%	2,59%	9,76%	7,62%	41,44%	11,42%
LU1148873588	2025-12-31	New Millennium Global Equities L Cap	EUR	EUR	6	-61,84%	-18,42%	-20,58%	2,56%	9,55%	7,45%	41,26%	11,23%
LU0437189599	2025-12-31	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-19,41%	-5,48%	-7,42%	-2,15%	-2,35%	-0,35%	2,91%	0,90%
LU0863466057	2025-12-31	New Millennium Inflation Linked Bond Europe D Dis	EUR	EUR	4	-19,41%	-5,48%	-7,42%	-2,15%	-2,35%	-0,35%	2,91%	0,90%
LU0437191736	2025-12-31	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-16,97%	-4,75%	-4,15%	-0,98%	1,13%	0,85%	6,56%	2,12%
LU1148874040	2025-12-31	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-16,95%	-4,75%	-4,33%	-1,16%	0,93%	0,66%	6,36%	1,92%
LU1362558600	2025-12-31	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-16,95%	-4,76%	-4,19%	-0,92%	1,06%	0,93%	6,66%	2,17%
LU0215785253	2025-12-31	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-14,18%	-3,99%	-13,89%	-3,37%	-2,69%	-1,46%	3,40%	-0,08%
LU0452433468	2025-12-31	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-14,17%	-3,98%	-13,89%	-3,36%	-2,69%	-1,46%	3,40%	-0,07%
LU0373792471	2025-12-31	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-11,44%	-3,23%	-10,79%	-2,15%	0,82%	-0,22%	7,12%	1,12%
LU1148874123	2025-12-31	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-11,44%	-3,24%	-10,97%	-2,34%	0,62%	-0,41%	6,93%	0,98%
LU1362558782	2025-12-31	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-11,55%	-3,25%	-10,80%	-2,12%	0,86%	-0,18%	7,21%	1,14%
LU1363165595	2025-12-31	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-23,31%	-5,62%	-13,93%	-1,93%	-0,55%	1,06%	10,97%	3,07%
LU1363165678	2025-12-31	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-20,90%	-5,02%	-11,00%	-0,86%	3,02%	2,21%	14,94%	4,17%
LU1363165751	2025-12-31	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-20,96%	-5,03%	-11,02%	-1,03%	2,83%	2,02%	14,72%	4,00%
LU1602468479	2025-12-31	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-34,89%	-7,81%	-19,73%	-3,40%	0,54%	0,39%	15,38%	3,43%
LU2149247491	2025-12-31	New Millennium PIR Bilanciato Sistema Italia D Dis	EUR	EUR	5	-34,89%	-7,81%	-19,73%	-3,40%	0,54%	0,39%	15,38%	3,43%
LU1602468636	2025-12-31	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-32,87%	-7,23%	-16,73%	-2,26%	4,29%	1,51%	19,57%	4,65%
LU1602468800	2025-12-31	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-32,86%	-7,24%	-16,87%	-2,43%	4,10%	1,33%	19,37%	4,47%
LU2149247574	2025-12-31	New Millennium PIR Bilanciato Sistema Italia Y Dis	EUR	EUR	5	-32,87%	-7,24%	-17,24%	-2,81%	3,64%	1,00%	18,95%	4,07%
LU0215785410	2025-12-31	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-18,67%	-4,94%	-12,19%	-2,16%	-2,22%	-0,12%	8,65%	2,72%
LU1109961877	2025-12-31	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-16,12%	-4,22%	-9,31%	-1,41%	0,80%	0,70%	12,37%	3,74%
LU2249747283	2025-12-31	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-16,17%	-4,22%	-9,44%	-1,41%	0,77%	0,63%	12,19%	3,57%