

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