

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%	2,16%	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%	-1,45%	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%