

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	2026-01-31	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	2026-01-31	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,04%	-12,12%	-17,35%	-0,40%	1,12%	1,38%	9,84%	4,14%
LU0993156446	2026-01-31	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,41%	-11,59%	-14,80%	0,21%	4,51%	2,14%	13,38%	4,78%
LU1148874800	2026-01-31	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45,41%	-11,59%	-14,80%	0,21%	4,47%	2,12%	13,27%	4,78%
LU0163796203	2026-01-31	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-20,45%	-5,15%	-14,96%	-1,82%	1,32%	1,20%	16,55%	4,81%
LU1675756339	2026-01-31	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-20,19%	-5,12%	-15,53%	-2,87%	-0,93%	-0,16%	15,77%	4,21%
LU1796860580	2026-01-31	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-20,61%	-5,19%	-13,64%	-0,21%	2,73%	2,59%	17,25%	6,09%
LU0777018002	2026-01-31	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-20,44%	-5,15%	-14,96%	-1,81%	1,31%	1,21%	16,55%	4,82%
LU0373793016	2026-01-31	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-17,97%	-4,42%	-11,65%	-0,37%	5,22%	2,61%	20,99%	6,36%
LU1148874396	2026-01-31	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-17,96%	-4,43%	-11,81%	-0,53%	5,03%	2,37%	20,78%	6,18%
LU1362558865	2026-01-31	New Millennium Augustum Corporate Bond Y Dis	EUR	EUR	4	-17,99%	-4,43%	-12,33%	-1,07%	4,45%	1,98%	20,15%	5,61%
LU2003425266	2026-01-31	New Millennium Augustum Corporate Bond Z EUR	EUR	EUR	4	-17,99%	-4,43%	-12,33%	-1,07%	4,45%	1,98%	20,15%	5,61%
LU0956012941	2026-01-31	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-23,95%	-6,65%	-10,95%	-2,66%	-3,90%	-1,05%	8,38%	1,32%
LU0956013089	2026-01-31	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-23,89%	-6,65%	-10,68%	-2,66%	-3,89%	-1,06%	8,41%	1,43%
LU0956013162	2026-01-31	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-21,56%	-5,93%	-9,39%	-1,09%	-0,09%	0,54%	12,57%	2,81%
LU1148873828	2026-01-31	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-21,64%	-5,95%	-7,74%	-1,28%	-0,28%	0,34%	12,34%	2,86%
LU1362558519	2026-01-31	New Millennium Augustum Extra Euro High Quality Bd Y D	EUR	EUR	4	-21,60%	-5,94%	-8,19%	-1,91%	-0,93%	-0,30%	11,74%	2,10%
LU0163795908	2026-01-31	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-11,70%	-3,63%	-8,56%	-1,59%	-1,21%	0,01%	5,18%	1,89%
LU1796860663	2026-01-31	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-11,64%	-3,68%	-9,33%	-0,78%	-1,05%	0,66%	5,06%	2,09%
LU0777019158	2026-01-31	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-11,69%	-3,63%	-8,55%	-1,60%	-1,21%	0,01%	5,19%	1,89%
LU0373791820	2026-01-31	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-8,99%	-2,89%	-5,23%	-0,49%	2,10%	1,24%	8,97%	3,18%
LU1148873745	2026-01-31	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-8,98%	-2,89%	-5,41%	-0,62%	2,05%	1,07%	8,79%	3,00%
LU1362558436	2026-01-31	New Millennium Augustum High Quality Bond Y Dis	EUR	EUR	4	-8,97%	-2,89%	-5,73%	-0,84%	1,84%	0,77%	8,43%	2,67%
LU0851647247	2026-01-31	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-21,60%	-4,61%	-15,98%	-1,62%	1,24%	1,53%	14,77%	4,10%
LU0851648567	2026-01-31	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-21,61%	-4,61%	-15,96%	-1,61%	1,25%	1,53%	14,80%	4,12%
LU0851648724	2026-01-31	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	2026-01-31	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-19,20%	-4,03%	-12,85%	-0,53%	4,95%	2,68%	18,94%	5,31%
LU1362559087	2026-01-31	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	2026-01-31	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-16,66%	-3,87%	-15,39%	-1,86%	-1,43%	-0,09%	8,18%	1,81%
LU2149247145	2026-01-31	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-16,66%	-3,87%	-15,39%	-1,86%	-1,43%	-0,09%	8,18%	1,81%
LU0373792802	2026-01-31	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-13,94%	-3,27%	-12,27%	-0,71%	2,20%	1,05%	12,05%	2,96%
LU1148874552	2026-01-31	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-13,93%	-3,27%	-12,43%	-0,88%	2,03%	0,91%	11,86%	2,84%
LU2149247228	2026-01-31	New Millennium Balanced World Conservative Y Dis	EUR	EUR	5	-14,09%	-3,28%	-12,78%	-1,26%	1,62%	0,52%	11,52%	2,43%
LU0097542376	2026-01-31	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,31%	-2,96%	-6,90%	-2,88%	-3,44%	-1,97%	1,14%	1,23%
LU0452433385	2026-01-31	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	2026-01-31	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,50%	-1,97%	-3,75%	-1,61%	-0,17%	-0,68%	4,56%	2,55%
LU1362558352	2026-01-31	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,48%	-1,98%	-3,66%	-1,46%	0,02%	0,02%	4,74%	2,73%
LU1148873661	2026-01-31	New Millennium Euro Bonds Short Term I Cap	EUR	EUR	3	-6,47%	-1,97%	-3,92%	-1,79%	-0,36%	-0,87%	4,37%	2,36%
LU0097542707	2026-01-31	New Millennium Euro Equities A Cap	EUR	EUR	6	-64,12%	-19,63%	-21,63%	0,89%	3,79%	4,12%	34,59%	7,55%
LU2149246923	2026-01-31	New Millennium Euro Equities D Dis	EUR	EUR	6	-64,12%	-19,63%	-21,63%	0,89%	3,79%	4,12%	34,59%	7,55%
LU0373792998	2026-01-31	New Millennium Euro Equities I Cap	EUR	EUR	6	-63,02%	-19,21%	-18,52%	2,15%	7,80%	5,45%	39,27%	8,93%
LU1148873406	2026-01-31	New Millennium Euro Equities L Cap	EUR	EUR	6	-63,03%	-19,22%	-18,67%	1,99%	7,59%	5,29%	39,25%	8,75%
LU2149247061	2026-01-31	New Millennium Euro Equities Y Dis	EUR	EUR	6	-63,01%	-19,22%	-19,20%	1,40%	7,00%	4,65%	38,75%	8,10%
LU1363165835	2026-01-31	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	2026-01-31	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	2026-01-31	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	2026-01-31	New Millennium Global Equities A Cap	EUR	EUR	6	-63,00%	-18,84%	-23,46%	1,68%	5,92%	6,26%	36,26%	9,98%
LU0373792042	2026-01-31	New Millennium Global Equities I Cap	EUR	EUR	6	-61,89%	-18,42%	-20,44%	2,32%	10,10%	7,64%	41,44%	11,42%
LU1148873588	2026-01-31	New Millennium Global Equities L Cap	EUR	EUR	6	-61,84%	-18,42%	-20,58%	2,29%	9,91%	7,47%	41,26%	11,23%
LU0437189599	2026-01-31	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-19,41%	-5,48%	-7,42%	-2,15%	-2,35%	-0,34%	2,91%	0,90%
LU0863466057	2026-01-31	New Millennium Inflation Linked Bond Europe D Dis	EUR	EUR	4	-19,41%	-5,48%	-7,42%	-2,15%	-2,35%	-0,34%	2,91%	0,90%
LU0437191736	2026-01-31	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-16,97%	-4,75%	-4,15%	-0,98%	1,13%	0,86%	6,56%	2,12%
LU1148874040	2026-01-31	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-16,95%	-4,75%	-4,33%	-1,16%	0,93%	0,67%	6,36%	1,92%
LU1362558600	2026-01-31	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-16,95%	-4,76%	-4,19%	-0,92%	1,06%	0,94%	6,66%	2,17%
LU0215785253	2026-01-31	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	2026-01-31	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	2026-01-31	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	2026-01-31	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	2026-01-31	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	2026-01-31	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-23,31%	-5,62%	-13,93%	-1,93%	-0,55%	1,11%	10,97%	3,07%
LU1363165678	2026-01-31	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-20,91%	-5,02%	-11,00%	-0,86%	3,02%	2,25%	14,94%	4,17%
LU1363165751	2026-01-31	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-20,96%	-5,03%	-11,02%	-1,03%	2,83%	2,08%	14,72%	4,00%
LU1602468479	2026-01-31	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-34,89%	-7,81%	-19,73%	-3,40%	0,77%	0,42%	15,38%	3,43%
LU2149247491	2026-01-31	New Millennium PIR Bilanciato Sistema Italia D Dis	EUR	EUR	5	-34,89%	-7,81%	-19,73%	-3,40%	0,77%	0,42%	15,38%	3,43%
LU1602468636	2026-01-31	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-32,88%	-7,23%	-16,73%	-2,26%	4,52%	1,60%	19,57%	4,65%
LU1602468800	2026-01-31	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-32,87%	-7,24%	-16,87%	-2,43%	4,35%	1,43%	19,37%	4,47%
LU2149247574	2026-01-31	New Millennium PIR Bilanciato Sistema Italia Y Dis	EUR	EUR	5	-32,88%	-7,24%	-17,24%	-2,81%	3,89%	1,04%	18,95%	4,07%
LU0215785410	2026-01-31	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-18,68%	-4,94%	-12,19%	-2,16%	-2,14%	-0,05%	8,65%	2,72%
LU1109961877	2026-01-31	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-16,13%	-4,22%	-9,31%	-1,41%	0,81%	0,72%	12,37%	3,74%
LU2249747283	2026-01-31	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-16,18%	-4,22%	-9,44%	-1,41%	0,81%	0,65%	12,19%	3,57%