

| 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 I 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%                   |