

ISIN	Reporting Date	Share Class Name	Fund Currency	Share Class Currency	RHP	Unfavorable Net Average Return HP1	Moderate Net Average Return HP1	Favorable Net Average Return HP1	Unfavorable Net Average Return HP3	Moderate Net Average Return HP3	Favorable Net Average Return HP3	Stress Net Average Return HP1	Stress Net Average Return HP3
LU0993156016	31/12/2024	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-17.35%	0.81%	9.84%	-0.93%	1.73%	4.14%	-47.24%	-12.14%
LU0993156289	31/12/2024	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-17.35%	0.81%	9.84%	-0.93%	1.73%	4.14%	-47.24%	-12.14%
LU0993156446	31/12/2024	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-14.80%	3.93%	13.38%	-0.17%	2.38%	4.78%	-45.61%	-11.60%
LU1148874800	31/12/2024	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-14.80%	3.93%	13.27%	-0.19%	2.38%	4.78%	-45.61%	-11.60%
LU0163796203	31/12/2024	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-14.96%	-1.03%	16.55%	-1.82%	0.90%	4.81%	-50.24%	-7.98%
LU1167556339	31/12/2024	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-15.53%	-1.55%	15.77%	-2.87%	0.27%	4.21%	-50.33%	-7.98%
LU1796860580	31/12/2024	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-13.64%	0.13%	17.25%	-0.21%	2.19%	6.09%	-50.41%	-8.01%
LU077018002	31/12/2024	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-14.96%	-1.03%	16.55%	-1.81%	0.90%	4.82%	-50.22%	-7.98%
LU0373793016	31/12/2024	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-11.65%	2.74%	20.99%	-0.37%	2.27%	6.36%	-48.69%	-7.28%
LU1148874396	31/12/2024	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-11.81%	2.62%	20.78%	-0.53%	2.03%	6.18%	-48.69%	-7.28%
LU1362558865	31/12/2024	New Millennium Augustum Corporate Bond Y Dis	EUR	EUR	4	-12.33%	2.03%	20.15%	-1.07%	1.67%	5.61%	-48.70%	-7.27%
LU2003425266	31/12/2024	New Millennium Augustum Corporate Bond Z EUR	EUR	EUR	4	-12.33%	2.03%	20.15%	-1.07%	1.67%	5.61%	-48.70%	-7.27%
LU0956012941	31/12/2024	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-10.95%	-3.30%	8.38%	-2.66%	-0.87%	1.32%	-25.94%	-7.48%
LU0956013089	31/12/2024	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-10.68%	-3.30%	8.41%	-2.66%	-0.80%	1.43%	-25.90%	-7.46%
LU0956013162	31/12/2024	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-7.39%	0.51%	12.57%	-1.09%	0.62%	2.81%	-23.60%	-6.76%
LU1148873828	31/12/2024	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-7.74%	0.36%	12.34%	-1.28%	0.55%	2.86%	-23.63%	-6.79%
LU1362558519	31/12/2024	New Millennium Augustum Extra Euro High Quality Bd Y D	EUR	EUR	4	-8.19%	-0.31%	11.74%	-1.91%	-0.11%	2.10%	-23.65%	-6.78%
LU0163795908	31/12/2024	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-8.56%	-2.55%	5.18%	-1.59%	-0.07%	1.89%	-22.53%	-3.88%
LU1796860663	31/12/2024	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-9.33%	-1.79%	5.06%	-0.78%	0.45%	1.78%	-22.07%	-3.92%
LU077019158	31/12/2024	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-8.55%	-2.54%	5.19%	-1.60%	-0.07%	1.89%	-22.54%	-3.89%
LU0373791820	31/12/2024	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-5.23%	1.00%	8.97%	-0.49%	1.15%	3.88%	-20.13%	-3.16%
LU1148873745	31/12/2024	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-5.41%	0.81%	8.79%	-0.62%	0.97%	3.00%	-20.11%	-3.15%
LU1362558436	31/12/2024	New Millennium Augustum High Quality Bond Y Dis	EUR	EUR	4	-5.73%	0.47%	8.43%	-0.84%	0.69%	2.67%	-20.13%	-3.15%
LU0851647247	31/12/2024	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-15.98%	-0.56%	14.77%	-1.62%	1.33%	4.05%	-43.45%	-5.99%
LU0851648567	31/12/2024	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-15.96%	-0.56%	14.80%	-1.61%	1.31%	4.02%	-43.39%	-5.99%
LU0851648724	31/12/2024	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-12.69%	3.14%	19.14%	-0.37%	2.58%	5.30%	-41.64%	-5.41%
LU1148874479	31/12/2024	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-12.85%	2.98%	18.94%	-0.53%	2.41%	5.09%	-41.67%	-5.42%
LU1362559087	31/12/2024	New Millennium Augustum Italian Diversified Bond Y Dis	EUR	EUR	5	-13.38%	2.52%	18.32%	-1.02%	1.95%	4.68%	-41.70%	-5.42%
LU0149079040	31/12/2024	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-15.39%	-1.72%	8.18%	-1.86%	-0.13%	1.81%	-21.67%	-3.90%
LU1249247145	31/12/2024	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-15.39%	-1.72%	8.18%	-1.86%	-0.12%	1.81%	-21.67%	-3.89%
LU0373792802	31/12/2024	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-12.27%	1.88%	12.05%	-0.71%	1.05%	2.96%	-19.23%	-3.31%
LU1148874552	31/12/2024	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-12.43%	1.72%	11.86%	-0.88%	0.87%	2.84%	-19.20%	-3.31%
LU1249247228	31/12/2024	New Millennium Balanced World Conservative Y Dis	EUR	EUR	5	-12.78%	1.32%	11.52%	-1.26%	0.28%	2.43%	-19.25%	-3.31%
LU0097542376	31/12/2024	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-6.90%	-3.54%	1.14%	-2.88%	-0.24%	-0.50%	-9.57%	-3.00%
LU0452433885	31/12/2024	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-6.90%	-3.36%	1.12%	-2.88%	-1.40%	-0.15%	-9.55%	-3.00%
LU0373792984	31/12/2024	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-3.75%	-0.26%	4.56%	-1.61%	-0.75%	0.80%	-6.77%	-2.01%
LU1362558352	31/12/2024	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-3.66%	-0.20%	4.74%	-1.46%	-0.03%	0.94%	-6.76%	-2.01%
LU1148873661	31/12/2024	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-3.92%	-0.48%	4.37%	-1.79%	-0.94%	0.61%	-6.78%	-2.01%
LU0097542707	31/12/2024	New Millennium Euro Equities A Cap	EUR	EUR	6	-21.63%	3.58%	34.59%	-0.42%	3.32%	6.40%	-78.89%	-21.90%
LU1249246923	31/12/2024	New Millennium Euro Equities D Dis	EUR	EUR	6	-21.63%	3.58%	34.59%	-0.42%	3.32%	6.40%	-78.89%	-21.90%
LU0373792398	31/12/2024	New Millennium Euro Equities I Cap	EUR	EUR	6	-18.53%	7.68%	39.27%	0.82%	4.62%	7.76%	-78.20%	-21.49%
LU1148873406	31/12/2024	New Millennium Euro Equities L Cap	EUR	EUR	6	-18.67%	7.29%	39.25%	0.56%	4.45%	7.59%	-78.24%	-21.51%
LU1249247061	31/12/2024	New Millennium Euro Equities Y Dis	EUR	EUR	6	-19.20%	6.78%	38.75%	0.08%	3.84%	6.94%	-78.24%	-21.50%
LU1363165835	31/12/2024	New Millennium Evergreen Global High Yield Bond A Cap	EUR	EUR	4	-25.28%	-3.09%	14.23%	-7.55%	-4.03%	5.10%	-43.79%	-11.94%
LU11550198169	31/12/2024	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-22.97%	-0.10%	17.77%	-6.84%	-3.30%	5.90%	-42.05%	-11.27%
LU1363165918	31/12/2024	New Millennium Evergreen Global High Yield Bond L Cap	EUR	EUR	4	-22.97%	-0.10%	17.77%	-6.84%	-3.30%	5.90%	-42.05%	-11.27%
LU0097544745	31/12/2024	New Millennium Global Equities A Cap	EUR	EUR	6	-23.46%	4.57%	36.26%	0.86%	5.42%	9.28%	-82.57%	-19.78%
LU0373792042	31/12/2024	New Millennium Global Equities I Cap	EUR	EUR	6	-20.44%	8.59%	41.44%	1.80%	6.83%	10.74%	-82.05%	-19.38%
LU1148873588	31/12/2024	New Millennium Global Equities L Cap	EUR	EUR	6	-20.58%	8.50%	41.26%	1.70%	6.64%	10.54%	-82.05%	-19.37%
LU0437189599	31/12/2024	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-7.42%	-3.32%	2.91%	-2.15%	-0.56%	0.90%	-21.74%	-5.74%
LU0863466057	31/12/2024	New Millennium Inflation Linked Bond Europe D Dis	EUR	EUR	4	-7.42%	-3.32%	2.91%	-2.15%	-0.56%	0.90%	-21.74%	-5.74%
LU0437191736	31/12/2024	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-4.15%	0.11%	6.56%	-0.98%	0.63%	2.12%	-19.33%	-4.99%
LU1148874040	31/12/2024	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-4.33%	-0.08%	6.36%	-1.16%	0.45%	1.92%	-19.38%	-5.01%
LU1362558600	31/12/2024	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-4.19%	0.09%	6.66%	-0.92%	0.66%	2.17%	-19.31%	-4.98%
LU0215785253	31/12/2024	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-13.89%	-2.93%	3.40%	-3.37%	-1.32%	0.06%	-15.70%	-4.26%
LU0452433468	31/12/2024	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-13.89%	-2.94%	3.40%	-3.36%	-1.32%	0.05%	-15.71%	-4.25%
LU0373792471	31/12/2024	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-10.79%	0.52%	7.12%	-2.15%	-0.12%	1.26%	-13.09%	-3.53%
LU1148874123	31/12/2024	New Millennium Large Europe Corporate L Cap	EUR	EUR	4	-10.97%	0.35%	6.93%	-2.34%	-0.29%	1.11%	-13.07%	-3.53%
LU1362558782	31/12/2024	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-10.80%	0.41%	7.21%	-2.12%	-0.15%	1.22%	-13.07%	-3.53%
LU1363165595	31/12/2024	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-13.93%	-1.57%	10.97%	-1.93%	0.30%	1.71%	-37.48%	-6.33%
LU1363165678	31/12/2024	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-11.00%	1.87%	14.94%	-0.90%	1.42%	2.80%	-35.54%	-5.75%
LU1363165751	31/12/2024	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-11.02%	1.82%	14.72%	-1.03%	1.25%	2.63%	-35.54%	-5.75%
LU0956012602	31/12/2024	New Millennium New Mill Aug Market Timing A Cap	EUR	EUR	4	-15.37%	-3.92%	13.19%	-2.45%	-0.89%	2.53%	-47.42%	-6.40%
LU0956012784	31/12/2024	New Millennium New Mill Aug Market Timing D Dis	EUR	EUR	4	-15.47%	-3.92%	13.19%	-2.45%	-0.88%	2.53%	-47.35%	-6.41%
LU0956012867	31/12/2024	New Millennium New Mill Aug Market Timing I Cap	EUR	EUR	4	-11.89%	0.05%	17.79%	-0.74%	0.83%	4.35%	-45.79%	-5.68%
LU1148874636	31/12/2024	New Millennium New Mill Aug Market Timing L Cap	EUR	EUR	4	-12.26%	0.12%	17.96%	-0.64%	0.93%	4.53%	-45.81%	-5.68%
LU1362559160	31/12/2024	New Millennium New Mill Aug Market Timing Y Dis	EUR	EUR	4	-12.75%	-0.04%	17.78%	-1.00%	0.63%	4.36%	-45.75%	-5.68%
LU1624684791	31/12/2024	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-19.73%	-1.91%	15.38%	-3.40%	-0.08%	3.23%	-49.02%	-8.11%
LU1249247491	31/12/2024	New Millennium PIR Bilanciato Sistema Italia D Dis	EUR	EUR	5	-19.73%	-1.91%	15.38%	-3.40%	-0.08%	3.23%	-49.02%	-8.11%
LU162468636	31/12/2024	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-16.73%	1.76%	19.57%	-2.26%	1.10%	4.33%	-47.38%	-7.55%
LU162468800	31/12/2024	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-16.87%	1.57%	19.37%	-2.43%	0.92%	4.17%	-47.41%	-7.55%
LU1249247574	31/12/2024	New Millennium PIR Bilanciato Sistema Italia Y Dis	EUR	EUR	5	-17.24%	1.12%	18.95%	-2.81%	0.53%	3.86%	-47.44%	-7.55%
LU0215785410	31/12/2024	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-12.19%	-2.89%	8.65%	-2.16%	-0.58%	2.72%	-19.82%	-5.40%
LU1109961877	31/12/2024	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-9.31%	0.11%	12.37%	-1.41%	0.26%	3.74%	-17.34%	-4.69%
LU2249747283	31/12/2024	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-9.44%	0.11%	12.19%	-1.41%	0.17%	3.57%	-17.34%	-4.69%