

ISIN	Reporting Date	Share Class Name	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
LU0163796203	30/06/2023	New Millennium Augustum Corporate Bond A Cap	4	-14.96%	-1.49%	16.55%	-2.45%	1.20%	4.75%	-50.32%	-13.27%
LU11675756339	30/06/2023	New Millennium Augustum Corporate Bond A CHF H	4	-16.06%	-0.97%	25.51%	-3.11%	3.86%	9.55%	-50.43%	-13.34%
LU11796860580	30/06/2023	New Millennium Augustum Corporate Bond A USD H	4	-13.64%	-1.10%	17.25%	-1.62%	2.25%	5.91%	-50.51%	-13.16%
LU0777018002	30/06/2023	New Millennium Augustum Corporate Bond D Dis	4	-14.96%	-1.48%	16.55%	-2.45%	1.21%	4.77%	-50.30%	-13.27%
LU0373793016	30/06/2023	New Millennium Augustum Corporate Bond I Cap	4	-11.65%	2.24%	20.89%	-1.36%	2.61%	6.14%	-48.77%	-12.61%
LU1148874396	30/06/2023	New Millennium Augustum Corporate Bond L Cap	4	-11.81%	2.08%	20.78%	-1.44%	2.37%	5.99%	-48.77%	-12.60%
LU11362558865	12/31/2022	New Millennium Augustum Corporate Bond Y Dis	4	-11.65%	2.58%	20.98%	-2.10%	2.84%	6.04%	-48.90%	-12.62%
LU2003425266	01/31/2023	New Millennium Augustum Corporate Bond Z EUR	4	-12.99%	2.02%	20.20%	-1.58%	2.49%	5.70%	-49.63%	-15.01%
LU0956012941	30/06/2023	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10.95%	-3.49%	8.38%	-3.10%	-1.04%	1.32%	-26.04%	-7.70%
LU0956013089	30/06/2023	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10.68%	-3.51%	8.41%	-3.11%	-1.00%	1.43%	-25.99%	-7.70%
LU0956013162	30/06/2023	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7.39%	-0.11%	12.57%	-1.66%	0.20%	2.81%	-23.70%	-7.00%
LU1148873828	30/06/2023	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7.74%	-0.28%	12.34%	-1.82%	0.17%	2.86%	-23.72%	-6.99%
LU11362558519	12/31/2022	New Millennium Augustum Extra Euro High Quality Bd Y D	4	-8.19%	-0.31%	11.74%	-2.46%	-0.11%	2.10%	-16.50%	-5.83%
LU0163795908	30/06/2023	New Millennium Augustum High Quality Bond A Cap	4	-8.56%	-2.26%	5.18%	-1.59%	-0.10%	0.83%	-22.83%	-5.54%
LU11796860663	30/06/2023	New Millennium Augustum High Quality Bond A USD H	4	-9.33%	-2.02%	5.06%	-1.41%	0.40%	1.36%	-23.33%	-5.63%
LU0777019158	30/06/2023	New Millennium Augustum High Quality Bond D Dis	4	-8.55%	-2.23%	5.19%	-1.60%	-0.11%	0.80%	-22.84%	-5.55%
LU0373791820	30/06/2023	New Millennium Augustum High Quality Bond I Cap	4	-5.23%	1.08%	8.97%	-0.56%	1.06%	1.92%	-20.44%	-4.82%
LU1148873745	30/06/2023	New Millennium Augustum High Quality Bond L Cap	4	-5.41%	0.81%	8.79%	-0.62%	0.89%	1.68%	-20.42%	-4.81%
LU11362558436	12/31/2022	New Millennium Augustum High Quality Bond Y Dis	4	-5.73%	1.09%	8.43%	-1.07%	0.73%	1.60%	-8.32%	-2.96%
LU0851647247	30/06/2023	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15.98%	-0.99%	14.77%	-2.53%	1.73%	4.05%	-43.37%	-9.87%
LU0851648567	30/06/2023	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15.96%	-0.98%	14.80%	-2.53%	1.70%	4.02%	-43.32%	-9.86%
LU0851648724	30/06/2023	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12.69%	2.62%	19.14%	-1.66%	2.93%	5.30%	-41.57%	-9.31%
LU1148874479	30/06/2023	New Millennium Augustum Italian Diversified Bond L Cap	5	-12.85%	2.30%	18.94%	-1.73%	2.70%	5.09%	-41.59%	-9.31%
LU1362559087	12/31/2022	New Millennium Augustum Italian Diversified Bond Y Dis	5	-13.38%	2.67%	18.32%	-2.38%	2.63%	4.68%	-13.38%	-3.43%
LU0956012602	30/06/2023	New Millennium New Mill Aug Market Timing A Cap	4	-15.37%	-3.65%	13.19%	-3.09%	-0.70%	2.70%	-47.61%	-12.26%
LU0956012784	30/06/2023	New Millennium New Mill Aug Market Timing D Dis	4	-15.47%	-3.65%	13.19%	-3.09%	-0.70%	2.62%	-47.55%	-12.25%
LU0956012867	30/06/2023	New Millennium New Mill Aug Market Timing I Cap	4	-11.89%	0.34%	17.79%	-1.89%	1.02%	4.46%	-45.98%	-11.56%
LU1148874636	30/06/2023	New Millennium New Mill Aug Market Timing L Cap	4	-12.26%	0.12%	17.96%	-1.80%	1.21%	3.99%	-46.00%	-11.56%
LU11362559160	30/06/2023	New Millennium New Mill Aug Market Timing Y Dis	4	-12.75%	-0.04%	17.78%	-1.89%	0.93%	3.65%	-45.95%	-11.58%
LU0149079047	30/06/2023	New Millennium Balanced World Conservative A Cap	5	-15.39%	-1.61%	8.18%	-2.78%	0.58%	2.20%	-21.78%	-5.34%
LU2149247145	30/06/2023	New Millennium Balanced World Conservative D Dis	5	-15.39%	-1.61%	8.18%	-2.98%	0.58%	2.20%	-15.39%	-3.89%
LU0373792802	30/06/2023	New Millennium Balanced World Conservative I Cap	5	-12.27%	1.96%	12.05%	-1.98%	1.74%	3.47%	-19.34%	-4.76%
LU1148874552	30/06/2023	New Millennium Balanced World Conservative L Cap	5	-12.43%	1.78%	11.86%	-2.05%	1.60%	3.08%	-19.31%	-4.75%
LU2149247228	12/31/2022	New Millennium Balanced World Conservative Y Dis	5	-12.78%	1.62%	11.52%	-2.85%	1.51%	2.82%	-12.85%	-3.23%
LU0097542376	30/06/2023	New Millennium Euro Bonds Sh Term A Cap	3	-6.90%	-3.52%	0.71%	-2.88%	-1.98%	0.48%	-9.58%	-3.00%
LU0452433385	30/06/2023	New Millennium Euro Bonds Sh Term D Dis	3	-6.90%	-3.22%	0.71%	-2.88%	-1.12%	0.47%	-9.56%	-3.00%
LU0373792984	30/06/2023	New Millennium Euro Bonds Sh Term I Cap	3	-3.75%	-0.25%	4.11%	-1.61%	-0.70%	1.78%	-6.78%	-2.01%
LU11362558352	30/06/2023	New Millennium Euro Bonds Sh Term Y Dis	3	-3.66%	-0.17%	3.83%	-1.46%	0.03%	1.52%	-6.77%	-2.01%
LU1148873661	30/06/2023	New Millennium Euro Bonds Short Term L Cap	3	-3.92%	-0.44%	3.83%	-1.79%	-0.88%	1.54%	-6.80%	-2.01%
LU0097542707	30/06/2023	New Millennium Euro Equities A Cap	6	-21.63%	3.58%	34.59%	-0.54%	4.02%	9.16%	-79.08%	-25.22%
LU0373792398	30/06/2023	New Millennium Euro Equities I Cap	6	-18.52%	7.68%	39.27%	0.18%	5.30%	10.48%	-78.39%	-24.82%
LU1148873406	30/06/2023	New Millennium Euro Equities L Cap	6	-18.67%	7.07%	39.25%	0.13%	5.24%	10.03%	-78.43%	-24.82%
LU2149246923	12/31/2022	New Millennium Euro Equities D Dis	6	-21.63%	4.30%	34.59%	-2.90%	4.42%	10.44%	-66.24%	-21.56%
LU2149247061	12/31/2022	New Millennium Euro Equities Y Dis	6	-18.97%	8.08%	38.04%	-2.04%	5.05%	11.00%	-64.98%	-21.02%
LU11363165835	30/06/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25.95%	-3.59%	12.41%	-7.96%	-4.83%	4.01%	-43.52%	-13.10%
LU11550198169	30/06/2023	New Millennium Evergreen Global High Yield Bond I Cap	4	-22.97%	-0.22%	16.90%	-6.48%	-3.24%	4.91%	-41.78%	-12.44%
LU11363165918	12/31/2022	New Millennium Evergreen Global High Yield Bond L Cap	4	-23.66%	0.26%	15.89%	-7.26%	-0.87%	5.31%	-23.66%	-7.26%
LU0097544745	30/06/2023	New Millennium Global Equities A Cap	6	-23.46%	5.45%	36.26%	-2.35%	5.38%	9.24%	-82.69%	-27.56%
LU0373792042	30/06/2023	New Millennium Global Equities I Cap	6	-20.44%	9.52%	41.44%	-1.65%	6.68%	10.65%	-82.16%	-27.18%
LU1148873588	30/06/2023	New Millennium Global Equities L Cap	6	-20.58%	9.42%	41.26%	-1.70%	6.37%	10.53%	-82.17%	-27.19%
LU0437189599	30/06/2023	New Millennium Inflation Linked Bond Europe A Cap	4	-7.42%	-3.10%	2.91%	-2.15%	-0.66%	0.45%	-21.76%	-5.75%
LU0437191736	30/06/2023	New Millennium Inflation Linked Bond Europe I Cap	4	-4.15%	0.31%	6.56%	-1.22%	0.54%	1.65%	-19.36%	-5.00%
LU1148874040	30/06/2023	New Millennium Inflation Linked Bond Europe L Cap	4	-4.33%	0.10%	6.36%	-1.27%	0.35%	1.47%	-19.30%	-5.03%
LU11362558600	30/06/2023	New Millennium Inflation Linked Bond Europe Y Dis	4	-4.19%	0.18%	6.66%	-1.22%	0.59%	1.79%	-19.34%	-4.98%
LU0863466057	12/31/2022	New Millennium Inflation Linked Bond Europe D Dis	4	-7.25%	-2.91%	2.91%	-2.15%	-0.66%	0.45%	-20.44%	-5.65%
LU0215785253	30/06/2023	New Millennium Large Europe Corporate A Cap	4	-13.89%	-3.00%	3.01%	-3.51%	-0.80%	1.27%	-15.76%	-4.27%
LU0452433468	30/06/2023	New Millennium Large Europe Corporate D Dis	4	-13.89%	-2.99%	3.02%	-3.50%	-0.80%	1.27%	-15.77%	-4.27%
LU0373792471	30/06/2023	New Millennium Large Europe Corporate I Cap	4	-10.79%	0.45%	6.68%	-2.43%	0.42%	2.49%	-13.15%	-3.54%
LU1148874123	30/06/2023	New Millennium Large Europe Corporate L Cap	4	-10.97%	0.24%	6.20%	-2.51%	0.24%	2.21%	-13.13%	-3.54%
LU1362558782	30/06/2023	New Millennium Large Europe Corporate Y Dis	4	-10.80%	0.19%	6.20%	-2.41%	0.33%	2.19%	-13.13%	-3.54%
LU11363165595	30/06/2023	New Millennium Multi Asset Opportunity A Cap	5	-13.93%	-1.57%	10.97%	-1.93%	0.85%	2.69%	-37.63%	-9.03%
LU11363165678	30/06/2023	New Millennium Multi Asset Opportunity I Cap	5	-11.00%	1.87%	14.94%	-1.10%	1.82%	3.52%	-35.71%	-8.46%
LU11363165751	30/06/2023	New Millennium Multi Asset Opportunity L Cap	5	-11.02%	1.82%	14.72%	-1.15%	1.73%	3.46%	-35.70%	-8.46%
LU11602468479	30/06/2023	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19.73%	-1.84%	17.92%	-3.40%	1.60%	6.35%	-49.00%	-12.82%
LU11602468636	30/06/2023	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16.73%	1.85%	21.57%	-2.56%	2.47%	7.16%	-47.36%	-12.28%
LU11602468800	30/06/2023	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16.87%	1.65%	21.57%	-2.61%	2.39%	7.10%	-47.40%	-12.28%
LU2149247491	12/31/2022	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-19.73%	-0.24%	22.08%	-4.30%	1.81%	7.10%	-28.13%	-7.63%
LU2149247574	12/31/2022	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-17.24%	2.85%	25.85%	-3.71%	2.43%	7.75%	-25.91%	-7.06%
LU0215785410	30/06/2023	New Millennium Total Return Flexible A Cap	4	-12.19%	-2.89%	5.73%	-2.16%	-0.73%	0.65%	-19.87%	-5.41%
LU1109961877	30/06/2023	New Millennium Total Return Flexible I Cap	4	-9.31%	0.11%	9.00%	-1.41%	0.03%	1.42%	-15.64%	-4.44%
LU2249747283	30/06/2023	New Millennium Total Return Flexible L Cap	4	-9.44%	0.11%	8.83%	-1.41%	0.03%	1.42%	-15.59%	-4.44%
LU09933156016	30/06/2023	New Millennium VolActive A Cap	5	-19.50%	-3.20%	5.64%	-3.77%	-1.19%	1.76%	-23.93%	-6.06%
LU09933156289	30/06/2023	New Millennium VolActive D Dis	5	-19.38%	-3.02%	5.55%	-3.73%	-1.07%	1.94%	-23.96%	-6.06%
LU09933156446	30/06/2023	New Millennium VolActive I Cap	5	-16.06%	0.94%	10.17%	-2.85%	0.53%	3.59%	-19.34%	-5.47%
LU1148874800	30/06/2023	New Millennium VolActive L Cap	5	-16.32%	0.74%	9.95%	-2.90%	0.15%	3.37%	-19.33%	-5.47%