

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
LU0437189599	08/31/2022	New Millennium Inflation Linked Bond Europe A Cap	4	-7,17%	-2,91%	2,91%	-2,15%	-0,66%	0,45%	-21,88%	-5,68%
LU0863466057	08/31/2022	New Millennium Inflation Linked Bond Europe D Dis	4	-7,17%	-2,91%	2,91%	-2,15%	-0,66%	0,45%	-20,46%	-5,53%
LU0437191736	08/31/2022	New Millennium Inflation Linked Bond Europe I Cap	4	-3,91%	0,51%	6,56%	-0,98%	0,54%	1,65%	-19,48%	-4,97%
LU1148874040	08/31/2022	New Millennium Inflation Linked Bond Europe L Cap	4	-4,07%	0,14%	6,36%	-1,16%	0,34%	1,47%	-19,43%	-4,97%
LU1362558600	08/31/2022	New Millennium Inflation Linked Bond Europe Y Dis	4	-3,70%	0,18%	6,12%	-1,01%	0,41%	1,66%	-19,46%	-4,96%
LU0149079047	08/31/2022	New Millennium Balanced World Conservative A Cap	5	-12,78%	-1,23%	8,18%	-2,70%	1,17%	2,35%	-21,92%	-5,36%
LU0373792802	08/31/2022	New Millennium Balanced World Conservative I Cap	5	-9,55%	2,40%	12,05%	-1,99%	2,40%	3,67%	-19,48%	-4,77%
LU1148874552	08/31/2022	New Millennium Balanced World Conservative L Cap	5	-9,71%	2,03%	11,86%	-2,02%	2,10%	3,19%	-19,45%	-4,77%
LU0956012941	08/31/2022	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,30%	8,38%	-2,57%	-1,04%	1,32%	-26,14%	-7,73%
LU0956013089	08/31/2022	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,70%	-3,30%	8,41%	-2,57%	-0,94%	1,43%	-26,10%	-7,72%
LU0956013162	08/31/2022	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,94%	-0,09%	12,57%	-1,69%	0,20%	2,81%	-23,77%	-7,02%
LU1148873828	08/31/2022	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,94%	-0,11%	12,34%	-1,84%	0,17%	2,86%	-23,76%	-7,02%
LU1362558519	08/31/2022	New Millennium Augustum Extra Euro High Quality Bd Y D	4	-8,19%	-0,31%	11,74%	-1,83%	-0,28%	2,10%	-16,06%	-5,04%
LU0163795908	08/31/2022	New Millennium Augustum High Quality Bond A Cap	4	-7,48%	-1,84%	5,18%	-1,59%	0,00%	1,61%	-23,36%	-5,59%
LU1796860663	08/31/2022	New Millennium Augustum High Quality Bond A USD H	4	-7,49%	-1,74%	5,06%	-1,82%	0,57%	1,61%	-23,98%	-6,29%
LU0777019158	08/31/2022	New Millennium Augustum High Quality Bond D Dis	4	-7,48%	-1,84%	3,99%	-1,60%	-0,04%	1,59%	-23,10%	-5,53%
LU0373791820	08/31/2022	New Millennium Augustum High Quality Bond I Cap	4	-4,17%	1,57%	8,97%	-0,53%	1,18%	2,72%	-20,99%	-4,86%
LU1148873745	08/31/2022	New Millennium Augustum High Quality Bond L Cap	4	-4,33%	1,36%	8,79%	-0,62%	1,04%	2,43%	-20,96%	-4,86%
LU1362558436	08/31/2022	New Millennium Augustum High Quality Bond Y Dis	4	-4,62%	1,19%	8,43%	-0,84%	0,76%	2,39%	-7,80%	-2,31%
LU0851647247	08/31/2022	New Millennium Augustum Italian Diversified Bond A EUR C	5	-12,77%	-0,08%	14,77%	-2,67%	2,50%	5,31%	-43,65%	-9,89%
LU0851648567	08/31/2022	New Millennium Augustum Italian Diversified Bond D EUR D	5	-12,76%	-0,03%	14,80%	-2,67%	2,50%	5,28%	-43,59%	-9,88%
LU0851648724	08/31/2022	New Millennium Augustum Italian Diversified Bond I EUR C	5	-9,38%	3,56%	19,14%	-1,92%	3,67%	6,43%	-41,85%	-9,32%
LU1148874479	08/31/2022	New Millennium Augustum Italian Diversified Bond L Cap	5	-9,55%	3,49%	18,94%	-1,96%	3,48%	6,19%	-41,86%	-9,33%
LU1362559087	08/31/2022	New Millennium Augustum Italian Diversified Bond Y Dis	5	-10,07%	3,01%	18,32%	-2,08%	3,13%	5,95%	-42,86%	-3,21%
LU0956012602	08/31/2022	New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-1,15%	13,19%	-2,67%	-0,54%	2,70%	-47,88%	-12,28%
LU0956012784	08/31/2022	New Millennium New Mill Aug Market Timing D Dis	4	-17,59%	-2,37%	13,19%	-3,58%	-1,08%	1,41%	-47,82%	-12,26%
LU0956012867	08/31/2022	New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	2,86%	17,79%	-1,67%	1,20%	4,46%	-46,26%	-11,57%
LU1148874636	08/31/2022	New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	2,84%	17,96%	-1,62%	1,39%	3,99%	-46,26%	-11,58%
LU1362559160	08/31/2022	New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	2,57%	17,78%	-1,70%	1,11%	3,65%	-46,23%	-11,60%
LU0163796203	08/31/2022	New Millennium Augustum Corporate Bond A Cap	4	-13,38%	0,16%	16,55%	-3,13%	1,82%	4,82%	-50,67%	-13,30%
LU1796860580	08/31/2022	New Millennium Augustum Corporate Bond A USD H	4	-12,41%	0,98%	17,25%	-2,78%	2,84%	5,91%	-51,13%	-14,71%
LU2003425266	08/31/2022	New Millennium Augustum Corporate Bond Z EUR	4	-10,60%	3,26%	20,20%	-2,57%	2,61%	5,70%	-49,80%	-15,21%
LU0777018002	08/31/2022	New Millennium Augustum Corporate Bond D Dis	4	-13,38%	0,18%	12,48%	-3,13%	1,62%	4,83%	-50,16%	-13,24%
LU0373793016	08/31/2022	New Millennium Augustum Corporate Bond I Cap	4	-10,03%	3,75%	20,99%	-2,20%	3,18%	6,21%	-49,13%	-12,64%
LU1148874396	08/31/2022	New Millennium Augustum Corporate Bond L Cap	4	-10,19%	3,45%	20,78%	-2,24%	2,99%	5,99%	-49,13%	-12,63%
LU1362558865	08/31/2022	New Millennium Augustum Corporate Bond Y Dis	4	-10,03%	3,72%	16,75%	-2,20%	2,40%	5,55%	-48,62%	-12,58%
LU0993156016	08/31/2022	New Millennium VolActive A Cap	5	-19,50%	-1,57%	8,04%	-3,23%	-0,37%	1,76%	-36,14%	-8,16%
LU0993156289	08/31/2022	New Millennium VolActive D Dis	5	-24,51%	-3,02%	8,04%	-4,59%	-1,48%	0,92%	-36,17%	-8,16%
LU0993156446	08/31/2022	New Millennium VolActive I Cap	5	-16,06%	2,65%	11,38%	-2,44%	1,41%	3,59%	-34,15%	-7,60%
LU1148874800	08/31/2022	New Millennium VolActive L Cap	5	-16,32%	2,30%	11,38%	-2,47%	1,08%	3,37%	-34,15%	-7,59%
LU1363165595	08/31/2022	New Millennium Multi Asset Opportunity A Cap	5	-11,39%	-0,20%	10,97%	-2,36%	1,13%	3,96%	-37,78%	-9,04%
LU1363165678	08/31/2022	New Millennium Multi Asset Opportunity I Cap	5	-8,32%	3,29%	14,94%	-1,69%	2,13%	4,71%	-35,85%	-8,47%
LU1363165751	08/31/2022	New Millennium Multi Asset Opportunity L Cap	5	-8,38%	3,18%	14,72%	-1,71%	2,02%	4,69%	-35,85%	-8,47%
LU1363165835	08/31/2022	New Millennium Evergreen Global High Yield Bond A Cap	4	-25,95%	-2,25%	12,41%	-7,96%	-1,38%	5,44%	-48,62%	-13,11%
LU1550198169	08/31/2022	New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	1,53%	16,90%	-6,48%	-0,05%	6,24%	-41,77%	-12,44%
LU1363165918	08/31/2022	New Millennium Evergreen Global High Yield Bond L Cap	4	-23,66%	0,77%	15,89%	-7,26%	-0,63%	6,24%	-41,77%	-12,44%
LU1602468479	08/31/2022	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-17,32%	0,64%	17,70%	-3,73%	0,78%	5,31%	-49,12%	-12,83%
LU1602468636	08/31/2022	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-14,21%	4,09%	21,34%	-3,02%	1,71%	6,01%	-47,48%	-12,28%
LU1602468800	08/31/2022	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-14,35%	3,90%	21,34%	-3,05%	1,63%	5,99%	-47,52%	-12,29%
LU0097542376	08/31/2022	New Millennium Euro Bonds Sh Term A Cap	3	-6,26%	-3,30%	0,71%	-2,67%	-1,73%	0,75%	-12,79%	-3,38%
LU0452433385	08/31/2022	New Millennium Euro Bonds Sh Term D Dis	3	-6,26%	-3,40%	0,19%	-2,67%	-1,72%	0,11%	-12,80%	-3,38%
LU0373792984	08/31/2022	New Millennium Euro Bonds Sh Term I Cap	3	-3,08%	-0,02%	4,11%	-1,39%	-0,43%	2,06%	-10,05%	-2,39%
LU1148873661	08/31/2022	New Millennium Euro Bonds Short Term L Cap	3	-3,27%	-0,22%	3,83%	-1,58%	-0,62%	1,79%	-10,08%	-2,39%
LU1362558352	08/31/2022	New Millennium Euro Bonds Sh Term Y Dis	3	-3,00%	-0,07%	3,83%	-1,29%	-0,26%	1,78%	-10,08%	-2,39%
LU0097542707	08/31/2022	New Millennium Euro Equities A Cap	6	-21,40%	6,30%	34,59%	-3,43%	4,66%	10,80%	-79,23%	-25,22%
LU0373792398	08/31/2022	New Millennium Euro Equities I Cap	6	-18,29%	10,51%	39,27%	-2,81%	5,97%	12,16%	-78,55%	-24,82%
LU1148873406	08/31/2022	New Millennium Euro Equities L Cap	6	-18,45%	10,07%	39,25%	-2,83%	5,72%	11,61%	-78,58%	-24,83%
LU0097544745	08/31/2022	New Millennium Global Equities A Cap	6	-18,03%	6,17%	36,26%	-3,26%	6,15%	9,34%	-82,87%	-27,58%
LU0373792042	08/31/2022	New Millennium Global Equities I Cap	6	-14,79%	10,21%	41,44%	-2,63%	7,47%	10,66%	-82,36%	-27,20%
LU1148873588	08/31/2022	New Millennium Global Equities L Cap	6	-14,94%	9,54%	41,26%	-2,66%	7,06%	10,53%	-82,36%	-27,22%
LU0215785253	08/31/2022	New Millennium Large Europe Corporate A Cap	4	-12,17%	-2,47%	3,01%	-3,38%	-0,68%	2,30%	-16,02%	-4,22%
LU0452433468	08/31/2022	New Millennium Large Europe Corporate D Dis	4	-12,17%	-2,78%	2,50%	-3,37%	-0,69%	1,52%	-16,04%	-4,22%
LU0373792471	08/31/2022	New Millennium Large Europe Corporate I Cap	4	-9,01%	0,98%	6,68%	-2,39%	0,54%	3,54%	-13,42%	-3,49%
LU1148874123	08/31/2022	New Millennium Large Europe Corporate L Cap	4	-9,18%	0,72%	6,20%	-2,44%	0,36%	3,20%	-13,40%	-3,48%
LU1362558782	08/31/2022	New Millennium Large Europe Corporate Y Dis	4	-9,01%	0,83%	6,20%	-2,39%	0,55%	3,12%	-13,40%	-3,49%
LU0215785410	08/31/2022	New Millennium Total Return Flexible A Cap	4	-10,64%	-2,40%	5,73%	-2,57%	-0,60%	0,84%	-20,01%	-5,41%
LU1109961877	08/31/2022	New Millennium Total Return Flexible I Cap	4	-7,84%	0,62%	9,00%	-1,80%	0,16%	1,61%	-15,63%	-4,48%
LU1675756339	08/31/2022	New Millennium Augustum Corporate Bond A CHF H	4	-16,06%	1,67%	25,51%	-3,27%	3,86%	9,55%	-61,18%	-22,70%
LU2149247145	08/31/2022	New Millennium Balanced World Conservative D Dis	5	-12,78%	-1,23%	8,18%	-2,70%	1,17%	2,35%	-15,45%	-3,79%
LU2149247228	08/31/2022	New Millennium Balanced World Conservative Y Dis	5	-10,08%	1,83%	11,52%	-2,10%	1,79%	2,97%	-12,84%	-3,21%
LU2149246923	08/31/2022	New Millennium Euro Equities D Dis	6	-21,40%	6,30%	34,59%	-3,43%	4,66%	10,80%	-66,24%	-21,56%
LU2149247061	08/31/2022	New Millennium Euro Equities Y Dis	6	-18,97%	9,59%	38,04%	-2,81%	5,30%	11,37%	-65,15%	-21,06%
LU2149247491	08/31/2022	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-17,32%	0,64%	17,70%	-3,73%	0,78%	5,31%	-28,19%	-7,63%
LU2149247574	08/31/2022	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-14,77%	3,75%	21,34%	-3,15%	1,40%	5,95%	-25,97%	-7,07%
LU2249747283	08/31/2022	New Millennium Total Return Flexible L Cap	4	-7,88%	0,62%	8,83%	-1,82%	0,13%	1,61%	-15,63%	-4,47%

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	01/31/2023	New Millennium Augustum Corporate Bond A Cap	4	-14.96%	-1.04%	16.55%	-2.25%	1.52%	4.75%	-50.41%	-13.27%
LU1675756339	01/31/2023	New Millennium Augustum Corporate Bond A CHF H	4	-16.06%	0.56%	25.51%	-2.62%	3.86%	9.55%	-61.09%	-14.43%
LU1796860580	01/31/2023	New Millennium Augustum Corporate Bond A USD H	4	-13.64%	-0.32%	17.25%	-1.62%	2.59%	5.91%	-50.92%	-13.40%
LU0777018002	01/31/2023	New Millennium Augustum Corporate Bond D Dis	4	-14.96%	-1.04%	16.55%	-2.25%	1.53%	4.77%	-50.39%	-13.27%
LU0373793016	01/31/2023	New Millennium Augustum Corporate Bond I Cap	4	-11.65%	2.61%	20.99%	-1.23%	2.88%	6.14%	-48.86%	-12.61%
LU1148874396	01/31/2023	New Millennium Augustum Corporate Bond L Cap	4	-11.81%	2.54%	20.78%	-1.29%	2.65%	5.99%	-48.86%	-12.60%
LU1362558865	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	01/31/2023	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10.95%	-3.30%	8.38%	-3.04%	-0.87%	1.32%	-26.10%	-7.70%
LU0956013089	01/31/2023	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10.68%	-3.30%	8.41%	-3.05%	-0.78%	1.43%	-26.07%	-7.70%
LU0956013162	01/31/2023	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7.39%	-0.09%	12.57%	-1.68%	0.54%	2.81%	-23.74%	-7.00%
LU1148873828	01/31/2023	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7.74%	-0.11%	12.34%	-1.82%	0.44%	2.86%	-23.73%	-6.99%
LU1362558919	08/31/2022	New Millennium Augustum Extra Euro High Quality Bd Y D	4	-8.19%	-0.31%	11.74%	-1.83%	-0.28%	2.10%	-16.06%	-5.04%
LU0163795908	01/31/2023	New Millennium Augustum High Quality Bond A Cap	4	-8.56%	-1.98%	5.18%	-1.59%	-0.04%	0.83%	-22.97%	-5.55%
LU1796860663	01/31/2023	New Millennium Augustum High Quality Bond A USD H	4	-9.33%	-1.84%	5.06%	-1.38%	0.54%	1.36%	-23.51%	-6.18%
LU0770191518	01/31/2023	New Millennium Augustum High Quality Bond D Dis	4	-8.55%	-2.04%	5.19%	-1.60%	-0.04%	0.81%	-22.98%	-5.55%
LU0373791820	01/31/2023	New Millennium Augustum High Quality Bond I Cap	4	-5.23%	1.38%	8.97%	-0.49%	1.15%	1.92%	-20.58%	-4.82%
LU1148873745	01/31/2023	New Millennium Augustum High Quality Bond L Cap	4	-5.41%	1.09%	8.79%	-0.62%	0.97%	1.68%	-20.56%	-4.82%
LU1362558436	08/31/2022	New Millennium Augustum High Quality Bond Y Dis	4	-4.62%	1.19%	8.43%	-0.84%	0.76%	2.39%	-7.80%	-2.31%
LU0851647247	01/31/2023	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15.98%	-0.46%	14.77%	-2.52%	1.98%	4.05%	-43.45%	-9.88%
LU0851648567	01/31/2023	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15.96%	-0.42%	14.80%	-2.52%	1.96%	4.02%	-43.39%	-9.87%
LU0851648724	01/31/2023	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12.69%	3.27%	19.14%	-1.71%	3.17%	5.30%	-41.64%	-9.31%
LU1148874479	01/31/2023	New Millennium Augustum Italian Diversified Bond L Cap	5	-12.85%	2.98%	18.94%	-1.76%	2.97%	5.09%	-41.66%	-9.32%
LU1362559087	08/31/2022	New Millennium Augustum Italian Diversified Bond Y Dis	5	-10.07%	3.01%	18.32%	-2.08%	3.13%	5.95%	-12.86%	-3.21%
LU0149079047	01/31/2023	New Millennium Balanced World Conservative A Cap	5	-15.39%	-1.45%	8.18%	-3.00%	0.89%	2.20%	-21.82%	-5.34%
LU2149247145	01/31/2023	New Millennium Balanced World Conservative D Dis	5	-15.39%	-1.45%	8.18%	-3.19%	0.89%	2.20%	-15.45%	-3.84%
LU0373792802	01/31/2023	New Millennium Balanced World Conservative I Cap	5	-12.72%	2.19%	12.05%	-2.24%	2.08%	3.47%	-19.38%	-4.75%
LU1148874552	01/31/2023	New Millennium Balanced World Conservative L Cap	5	-12.43%	1.99%	11.86%	-2.29%	1.81%	3.08%	-19.35%	-4.75%
LU2149247228	08/31/2022	New Millennium Balanced World Conservative Y Dis	5	-10.08%	1.83%	11.52%	-2.10%	1.79%	2.97%	-12.84%	-3.21%
LU0097542376	01/31/2023	New Millennium Euro Bonds Sh Term A Cap	3	-6.90%	-3.36%	0.71%	-2.88%	-1.93%	0.48%	-12.72%	-3.38%
LU0452433385	01/31/2023	New Millennium Euro Bonds Sh Term D Dis	3	-6.90%	-3.51%	0.19%	-2.88%	-1.97%	0.04%	-12.73%	-3.38%
LU0373792984	01/31/2023	New Millennium Euro Bonds Sh Term I Cap	3	-3.75%	-0.09%	4.11%	-1.61%	-0.65%	1.78%	-9.98%	-2.39%
LU1362558352	01/31/2023	New Millennium Euro Bonds Sh Term Y Dis	3	-3.66%	-0.22%	3.83%	-1.46%	-0.57%	1.52%	-10.01%	-2.39%
LU1148873661	01/31/2023	New Millennium Euro Bonds Short Term L Cap	3	-3.92%	-0.28%	3.83%	-1.79%	-0.83%	1.54%	-10.01%	-2.39%
LU0097542707	01/31/2023	New Millennium Euro Equities A Cap	6	-21.63%	3.79%	34.59%	-1.38%	4.35%	10.44%	-78.98%	-25.22%
LU2149246923	08/31/2022	New Millennium Euro Equities D Dis	6	-21.40%	6.30%	34.59%	-3.43%	4.66%	10.80%	-66.24%	-21.56%
LU0373792398	01/31/2023	New Millennium Euro Equities I Cap	6	-18.52%	7.80%	39.27%	-0.73%	5.65%	11.82%	-78.29%	-24.81%
LU1148873406	01/31/2023	New Millennium Euro Equities L Cap	6	-18.67%	7.47%	39.25%	-0.76%	5.45%	11.35%	-78.32%	-24.82%
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%
LU1363165835	01/31/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25.95%	-2.82%	12.41%	-7.96%	-1.75%	4.51%	-43.44%	-13.09%
LU1550198169	01/31/2023	New Millennium Evergreen Global High Yield Bond I Cap	4	-22.97%	0.37%	16.90%	-6.48%	-0.44%	5.32%	-41.69%	-12.42%
LU1363165918	08/31/2022	New Millennium Evergreen Global High Yield Bond L Cap	4	-23.66%	0.77%	15.89%	-7.26%	-0.63%	6.24%	-23.66%	-7.26%
LU0097544745	01/31/2023	New Millennium Global Equities A Cap	6	-23.46%	5.58%	36.26%	-3.55%	5.61%	9.24%	-82.63%	-27.55%
LU0373792042	01/31/2023	New Millennium Global Equities I Cap	6	-20.44%	9.76%	41.44%	-2.91%	6.98%	10.65%	-82.11%	-27.17%
LU1148873588	01/31/2023	New Millennium Global Equities L Cap	6	-20.58%	9.53%	41.26%	-2.95%	6.69%	10.53%	-82.11%	-27.19%
LU0437189599	01/31/2023	New Millennium Inflation Linked Bond Europe A Cap	4	-7.25%	-2.91%	2.91%	-2.15%	-0.66%	0.45%	-21.82%	-5.76%
LU0863466057	08/31/2022	New Millennium Inflation Linked Bond Europe D Dis	4	-7.17%	-2.91%	2.91%	-2.15%	-0.66%	0.45%	-20.46%	-5.53%
LU0437191736	01/31/2023	New Millennium Inflation Linked Bond Europe I Cap	4	-3.96%	0.51%	6.56%	-0.98%	0.54%	1.65%	-19.41%	-5.00%
LU1148874040	01/31/2023	New Millennium Inflation Linked Bond Europe L Cap	4	-4.14%	0.14%	6.36%	-1.16%	0.35%	1.47%	-19.36%	-5.03%
LU1362558600	01/31/2023	New Millennium Inflation Linked Bond Europe Y Dis	4	-3.96%	0.18%	6.12%	-1.01%	0.44%	1.66%	-19.39%	-4.98%
LU0215785253	01/31/2023	New Millennium Large Europe Corporate A Cap	4	-13.89%	-2.87%	3.01%	-3.60%	-0.72%	1.42%	-15.89%	-4.28%
LU0452433468	01/31/2023	New Millennium Large Europe Corporate D Dis	4	-13.89%	-2.99%	2.50%	-3.59%	-0.84%	0.88%	-15.90%	-4.27%
LU0373792471	01/31/2023	New Millennium Large Europe Corporate I Cap	4	-10.79%	0.58%	6.68%	-2.56%	0.49%	2.65%	-13.28%	-3.55%
LU1148874123	01/31/2023	New Millennium Large Europe Corporate L Cap	4	-10.97%	0.40%	6.20%	-2.63%	0.29%	2.34%	-13.27%	-3.54%
LU1362558782	01/31/2023	New Millennium Large Europe Corporate Y Dis	4	-10.80%	0.56%	6.20%	-2.56%	0.45%	2.23%	-13.26%	-3.54%
LU1363165595	01/31/2023	New Millennium Multi Asset Opportunity A Cap	5	-13.93%	-1.09%	10.97%	-1.99%	1.06%	3.33%	-37.58%	-9.02%
LU1363165678	01/31/2023	New Millennium Multi Asset Opportunity I Cap	5	-11.00%	2.47%	14.94%	-1.29%	2.04%	4.13%	-35.66%	-8.45%
LU1363165751	01/31/2023	New Millennium Multi Asset Opportunity L Cap	5	-11.02%	2.30%	14.72%	-1.33%	1.93%	4.08%	-35.65%	-8.46%
LU0956012602	01/31/2023	New Millennium New Mill Aug Market Timing A Cap	4	-15.37%	-2.41%	13.19%	-2.74%	-0.58%	2.70%	-47.62%	-12.27%
LU0956012784	01/31/2023	New Millennium New Mill Aug Market Timing D Dis	4	-15.44%	-2.40%	13.19%	-2.74%	-0.58%	2.63%	-47.55%	-12.25%
LU0956012867	01/31/2023	New Millennium New Mill Aug Market Timing I Cap	4	-11.89%	1.55%	17.79%	-1.64%	1.14%	4.46%	-45.99%	-11.56%
LU1148874636	01/31/2023	New Millennium New Mill Aug Market Timing L Cap	4	-12.26%	1.45%	17.96%	-1.57%	1.28%	3.99%	-46.01%	-11.56%
LU1362559160	01/31/2023	New Millennium New Mill Aug Market Timing Y Dis	4	-12.75%	1.29%	17.78%	-1.67%	1.02%	3.65%	-45.96%	-11.58%
LU1602468479	01/31/2023	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19.73%	-0.28%	22.08%	-3.48%	1.73%	6.71%	-48.96%	-12.82%
LU2149247491	08/31/2022	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-17.32%	1.33%	22.08%	-3.73%	1.97%	8.52%	-28.19%	-7.63%
LU11488746836	01/31/2023	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16.73%	2.81%	25.85%	-2.76%	2.75%	7.49%	-47.32%	-12.27%
LU1602468800	01/31/2023	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16.87%	2.81%	25.85%	-2.80%	2.65%	7.44%	-47.36%	-12.28%
LU2149247574	08/31/2022	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-14.77%	4.46%	25.85%	-3.15%	2.59%	9.18%	-25.97%	-7.07%
LU0215785410	01/31/2023	New Millennium Total Return Flexible A Cap	4	-12.19%	-2.68%	5.73%	-2.16%	-0.73%	0.65%	-19.88%	-5.41%
LU1109961877	01/31/2023	New Millennium Total Return Flexible I Cap	4	-9.31%	0.33%	9.00%	-1.41%	0.03%	1.42%	-15.67%	-4.48%
LU2249747283	01/31/2023	New Millennium Total Return Flexible L Cap	4	-9.44%	0.33%	8.83%	-1.41%	0.03%	1.42%	-15.67%	-4.48%
LU0993156016	01/31/2023	New Millennium VolActive A Cap	5	-19.50%	-2.04%	5.64%	-3.86%	-1.01%	1.76%	-23.59%	-6.30%
LU0993156289	01/31/2023	New Millennium VolActive D Dis	5	-19.50%	-2.04%	5.64%	-3.86%	-1.01%	1.76%	-23.74%	-6.49%
LU0993156446	01/31/2023	New Millennium VolActive I Cap	5	-16.06%	1.82%	10.17%	-3.04%	0.74%	3.59%	-20.25%	-5.73%
LU1148874800	01/31/2023	New Millennium VolActive L Cap	5	-16.32%	1.59%	9.95%	-3.07%	0.39%	3.37%	-20.15%	-5.72%

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	02/28/2023	New Millennium Augustum Corporate Bond A Cap	4	-14,96%	-1,10%	16,55%	-2,53%	1,50%	4,75%	-50,37%	-13,27%
LU1675756339	02/28/2023	New Millennium Augustum Corporate Bond A CHF H	4	-16,06%	0,05%	25,51%	-2,95%	3,86%	9,55%	-38,86%	-12,20%
LU1796860580	02/28/2023	New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-0,63%	17,25%	-1,86%	2,58%	5,91%	-50,86%	-13,37%
LU0777018002	02/28/2023	New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,04%	16,55%	-2,53%	1,52%	4,77%	-50,36%	-13,27%
LU0373793016	02/28/2023	New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,60%	20,99%	-1,50%	2,86%	6,14%	-48,83%	-12,60%
LU1148874396	02/28/2023	New Millennium Augustum Corporate Bond L Cap	4	-11,81%	2,43%	20,78%	-1,56%	2,58%	5,99%	-48,83%	-12,60%
LU1362558865	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	02/28/2023	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,30%	8,38%	-3,12%	-0,87%	1,32%	-26,10%	-7,70%
LU0956013089	02/28/2023	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,68%	-3,30%	8,41%	-3,13%	-0,78%	1,43%	-26,06%	-7,70%
LU0956013162	02/28/2023	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,09%	12,57%	-1,75%	0,54%	2,81%	-23,74%	-6,99%
LU1148873828	02/28/2023	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,74%	-0,11%	12,34%	-1,88%	0,44%	2,86%	-23,73%	-6,99%
LU1362558519	08/31/2022	New Millennium Augustum Extra Euro High Quality Bd Y Dis	4	-8,19%	-0,31%	11,74%	-1,83%	-0,28%	2,10%	-16,06%	-5,04%
LU0163795908	02/28/2023	New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,02%	5,18%	-1,61%	-0,06%	0,83%	-22,93%	-5,55%
LU1796860663	02/28/2023	New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-1,85%	5,06%	-1,65%	0,54%	1,36%	-23,43%	-6,14%
LU0777019158	02/28/2023	New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,06%	5,19%	-1,61%	-0,07%	0,81%	-22,94%	-5,55%
LU0373791820	02/28/2023	New Millennium Augustum High Quality Bond I Cap	4	-5,23%	1,34%	8,97%	-0,69%	1,14%	1,92%	-20,54%	-4,82%
LU1148873745	02/28/2023	New Millennium Augustum High Quality Bond L Cap	4	-5,41%	1,07%	8,79%	-0,74%	0,97%	1,68%	-20,52%	-4,82%
LU1362558436	08/31/2022	New Millennium Augustum High Quality Bond Y Dis	4	-4,62%	1,19%	8,43%	-0,84%	0,76%	2,39%	-7,80%	-2,31%
LU0851647247	02/28/2023	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-0,49%	14,77%	-2,53%	1,91%	4,05%	-43,42%	-9,88%
LU0851648567	02/28/2023	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-0,47%	14,80%	-2,53%	1,88%	4,02%	-43,37%	-9,86%
LU0851648724	02/28/2023	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	3,17%	19,14%	-1,72%	3,10%	5,30%	-41,62%	-9,31%
LU1148874479	02/28/2023	New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,93%	18,94%	-1,77%	2,94%	5,09%	-41,63%	-9,31%
LU1362559087	08/31/2022	New Millennium Augustum Italian Diversified Bond Y Dis	5	-10,07%	3,01%	18,32%	-2,08%	3,13%	5,95%	-42,86%	-3,21%
LU0149079047	02/28/2023	New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,46%	8,18%	-3,19%	0,80%	2,20%	-21,78%	-5,34%
LU2149247145	02/28/2023	New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,46%	8,18%	-3,38%	0,80%	2,20%	-15,40%	-3,90%
LU0373792802	02/28/2023	New Millennium Balanced World Conservative I Cap	5	-12,27%	2,14%	12,05%	-2,43%	2,00%	3,47%	-19,34%	-4,75%
LU1148874552	02/28/2023	New Millennium Balanced World Conservative L Cap	5	-12,43%	1,95%	11,86%	-2,48%	1,76%	3,08%	-19,31%	-4,75%
LU2149247228	08/31/2022	New Millennium Balanced World Conservative Y Dis	5	-10,08%	1,83%	11,52%	-2,10%	1,79%	2,97%	-12,84%	-3,21%
LU0097542376	02/28/2023	New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,43%	0,71%	-2,88%	-1,97%	0,48%	-12,70%	-3,38%
LU0452433385	02/28/2023	New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,51%	0,19%	-2,88%	-1,98%	0,04%	-12,71%	-3,38%
LU0373792984	02/28/2023	New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,16%	4,11%	-1,61%	-0,68%	1,78%	-9,96%	-2,39%
LU1362558352	02/28/2023	New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,23%	3,83%	-1,46%	-0,61%	1,52%	-9,99%	-2,38%
LU1148873661	02/28/2023	New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,35%	3,83%	-1,79%	-0,87%	1,54%	-9,99%	-2,39%
LU0097542707	02/28/2023	New Millennium Euro Equities A Cap	6	-21,63%	3,68%	34,59%	-1,09%	4,28%	10,44%	-78,99%	-25,22%
LU2149246923	08/31/2022	New Millennium Euro Equities D Dis	6	-21,40%	6,30%	34,59%	-3,43%	4,66%	10,80%	-66,24%	-21,56%
LU0373792398	02/28/2023	New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	-0,43%	5,56%	11,82%	-78,30%	-24,81%
LU1148873406	02/28/2023	New Millennium Euro Equities L Cap	6	-18,67%	7,29%	39,25%	-0,47%	5,44%	11,35%	-78,33%	-24,82%
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%
LU1363165835	02/28/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25,95%	-2,99%	12,41%	-7,96%	-1,91%	4,49%	-43,44%	-13,09%
LU1550198169	02/28/2023	New Millennium Evergreen Global High Yield Bond L Cap	4	-22,97%	0,27%	16,90%	-6,48%	-0,64%	5,32%	-41,70%	-12,43%
LU1363165918	08/31/2022	New Millennium Evergreen Global High Yield Bond Y Dis	4	-23,66%	0,77%	15,89%	-7,26%	-0,63%	6,24%	-23,66%	-7,26%
LU0097544745	02/28/2023	New Millennium Global Equities A Cap	6	-23,46%	5,56%	36,26%	-3,89%	5,60%	9,24%	-82,63%	-27,55%
LU0373792042	02/28/2023	New Millennium Global Equities I Cap	6	-20,44%	9,62%	41,44%	-3,25%	6,97%	10,65%	-82,10%	-27,17%
LU1148873588	02/28/2023	New Millennium Global Equities L Cap	6	-20,58%	9,53%	41,26%	-3,28%	6,68%	10,53%	-82,10%	-27,19%
LU0437189599	02/28/2023	New Millennium Inflation Linked Bond Europe A Cap	4	-7,25%	-2,91%	2,91%	-2,15%	-0,66%	0,45%	-21,80%	-5,75%
LU0863466057	08/31/2022	New Millennium Inflation Linked Bond Europe D Dis	4	-7,17%	-2,91%	2,91%	-2,15%	-0,66%	0,45%	-20,46%	-5,53%
LU0437191736	02/28/2023	New Millennium Inflation Linked Bond Europe I Cap	4	-3,97%	0,51%	6,56%	-1,01%	0,54%	1,65%	-19,40%	-5,00%
LU1148874040	02/28/2023	New Millennium Inflation Linked Bond Europe L Cap	4	-4,14%	0,14%	6,36%	-1,16%	0,35%	1,47%	-19,35%	-5,03%
LU1362558600	02/28/2023	New Millennium Inflation Linked Bond Europe Y Dis	4	-4,02%	0,18%	6,12%	-1,02%	0,47%	1,66%	-19,38%	-4,98%
LU0215785253	02/28/2023	New Millennium Large Europe Corporate A Cap	4	-13,89%	-2,91%	3,01%	-3,80%	-0,76%	1,33%	-15,84%	-4,28%
LU0452433468	02/28/2023	New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,08%	2,50%	-3,79%	-0,86%	0,79%	-15,86%	-4,27%
LU0373792471	02/28/2023	New Millennium Large Europe Corporate I Cap	4	-10,79%	0,57%	6,68%	-2,76%	0,45%	2,55%	-13,24%	-3,54%
LU1148874123	02/28/2023	New Millennium Large Europe Corporate L Cap	4	-10,97%	0,39%	6,20%	-2,83%	0,28%	2,25%	-13,22%	-3,54%
LU1362558782	02/28/2023	New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,41%	6,20%	-2,76%	0,43%	2,15%	-13,22%	-3,54%
LU1363165595	02/28/2023	New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,28%	10,97%	-2,02%	1,05%	2,91%	-37,59%	-9,02%
LU1363165678	02/28/2023	New Millennium Multi Asset Opportunity I Cap	5	-11,00%	2,29%	14,94%	-1,31%	2,02%	3,71%	-35,66%	-8,45%
LU1363165751	02/28/2023	New Millennium Multi Asset Opportunity L Cap	5	-11,02%	2,15%	14,72%	-1,35%	1,92%	3,66%	-35,65%	-8,46%
LU0956012602	02/28/2023	New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-2,57%	13,19%	-2,91%	-0,63%	2,70%	-47,60%	-12,26%
LU0956012784	02/28/2023	New Millennium New Mill Aug Market Timing D Dis	4	-15,44%	-2,57%	13,19%	-2,91%	-0,63%	2,63%	-47,53%	-12,25%
LU0956012867	02/28/2023	New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	1,37%	17,79%	-1,79%	1,09%	4,46%	-45,97%	-11,56%
LU1148874636	02/28/2023	New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	1,42%	17,96%	-1,72%	1,22%	3,99%	-45,99%	-11,56%
LU1362559160	02/28/2023	New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	1,26%	17,78%	-1,81%	0,98%	3,65%	-45,94%	-11,58%
LU1602468479	02/28/2023	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,05%	22,08%	-3,47%	1,71%	6,71%	-48,98%	-12,82%
LU2149247491	08/31/2022	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-17,32%	1,33%	22,08%	-3,73%	1,97%	8,52%	-28,19%	-7,63%
LU1602468636	02/28/2023	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	2,61%	25,85%	-2,74%	2,73%	7,49%	-47,34%	-12,28%
LU1602468800	02/28/2023	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	2,40%	25,85%	-2,78%	2,62%	7,44%	-47,37%	-12,28%
LU2149247574	08/31/2022	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-14,77%	4,46%	25,85%	-3,15%	2,59%	9,18%	-25,97%	-7,07%
LU0215785410	02/28/2023	New Millennium Total Return Flexible A Cap	4	-12,19%	-2,68%	5,73%	-2,16%	-0,73%	0,65%	-19,86%	-5,41%
LU1109961877	02/28/2023	New Millennium Total Return Flexible I Cap	4	-9,31%	0,33%	9,00%	-1,41%	0,03%	1,42%	-15,65%	-4,48%
LU2249747283	02/28/2023	New Millennium Total Return Flexible L Cap	4	-9,44%	0,33%	8,83%	-1,41%	0,03%	1,42%	-15,63%	-4,47%
LU0993156016	02/28/2023	New Millennium VolActive A Cap	5	-19,50%	-2,55%	5,64%	-4,16%	-1,04%	1,76%	-23,92%	-6,32%
LU0993156289	02/28/2023	New Millennium VolActive D Dis	5	-19,38%	-2,25%	5,55%	-4,13%	-0,96%	1,94%	-23,95%	-6,33%
LU0993156446	02/28/2023	New Millennium VolActive I Cap	5	-16,06%	1,66%	10,17%	-3,32%	0,66%	3,59%	-20,18%	-5,77%
LU1148874800	02/28/2023	New Millennium VolActive L Cap	5	-16,32%	1,42%	9,95%	-3,36%	0,27%	3,37%	-20,14%	-5,75%

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	03/31/2023	New Millennium Augustum Corporate Bond A Cap	4	-14,96%	-1,12%	16,55%	-2,77%	1,42%	4,75%	-50,26%	-13,26%
LU1675756339	03/31/2023	New Millennium Augustum Corporate Bond A CHF H	4	-16,06%	-0,23%	25,51%	-3,25%	3,86%	9,55%	-50,36%	-13,34%
LU1796860580	03/31/2023	New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-0,81%	17,25%	-2,08%	2,57%	5,91%	-50,53%	-13,20%
LU0777018002	03/31/2023	New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,12%	16,55%	-2,77%	1,44%	4,77%	-50,24%	-13,26%
LU0373793016	03/31/2023	New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,53%	20,99%	-1,73%	2,82%	6,14%	-48,70%	-12,59%
LU1148874396	03/31/2023	New Millennium Augustum Corporate Bond L Cap	4	-11,81%	2,15%	20,78%	-1,80%	2,58%	5,99%	-48,70%	-12,59%
LU1362558865	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	03/31/2023	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,30%	8,38%	-3,22%	-0,89%	1,32%	-26,02%	-7,69%
LU0956013089	03/31/2023	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,68%	-3,30%	8,41%	-3,23%	-0,87%	1,43%	-25,99%	-7,69%
LU0956013162	03/31/2023	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,09%	12,57%	-1,83%	0,54%	2,81%	-23,66%	-6,98%
LU1148873828	03/31/2023	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,74%	-0,11%	12,34%	-1,97%	0,34%	2,86%	-23,65%	-6,98%
LU1362558519	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	03/31/2023	New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,04%	5,18%	-1,59%	-0,07%	0,83%	-22,87%	-5,54%
LU1796860663	03/31/2023	New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-1,88%	5,06%	-1,45%	0,51%	1,36%	-23,37%	-5,67%
LU0777019158	03/31/2023	New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,10%	5,19%	-1,60%	-0,09%	0,81%	-22,88%	-5,54%
LU0373791820	03/31/2023	New Millennium Augustum High Quality Bond I Cap	4	-5,23%	1,32%	8,97%	-0,55%	1,13%	1,92%	-20,48%	-4,81%
LU1148873745	03/31/2023	New Millennium Augustum High Quality Bond L Cap	4	-5,41%	1,06%	8,79%	-0,62%	0,96%	1,68%	-20,46%	-4,81%
LU1362558436	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	03/31/2023	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-0,54%	14,77%	-2,82%	1,83%	4,05%	-43,30%	-9,87%
LU0851648567	03/31/2023	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-0,54%	14,80%	-2,82%	1,81%	4,02%	-43,25%	-9,86%
LU0851648724	03/31/2023	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	3,14%	19,14%	-1,99%	3,06%	5,30%	-41,50%	-9,30%
LU1148874479	03/31/2023	New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,77%	18,94%	-2,05%	2,88%	5,09%	-41,52%	-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%	-43,38%	-9,43%
LU0149079047	03/31/2023	New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,49%	8,18%	-3,06%	0,70%	2,20%	-21,77%	-5,33%
LU2149247145	03/31/2023	New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,49%	8,18%	-3,26%	0,70%	2,20%	-15,40%	-3,90%
LU0373792802	03/31/2023	New Millennium Balanced World Conservative I Cap	5	-12,27%	2,08%	12,05%	-2,29%	1,88%	3,47%	-19,33%	-4,74%
LU1148874552	03/31/2023	New Millennium Balanced World Conservative L Cap	5	-12,43%	1,92%	11,86%	-2,35%	1,73%	3,08%	-19,39%	-4,74%
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	03/31/2023	New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,44%	0,71%	-2,88%	-1,97%	0,48%	-12,66%	-3,34%
LU0452433385	03/31/2023	New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,56%	0,19%	-2,88%	-1,98%	0,04%	-12,66%	-3,34%
LU0373792984	03/31/2023	New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,17%	4,11%	-1,61%	-0,68%	1,78%	-9,91%	-2,35%
LU1362558352	03/31/2023	New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,23%	3,83%	-1,46%	-0,61%	1,52%	-9,94%	-2,34%
LU1148873661	03/31/2023	New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,36%	3,83%	-1,79%	-0,87%	1,54%	-9,94%	-2,34%
LU0097542707	03/31/2023	New Millennium Euro Equities A Cap	6	-21,63%	3,58%	34,59%	-1,05%	4,20%	10,44%	-78,94%	-25,22%
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%
LU0373792398	03/31/2023	New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	-0,37%	5,48%	11,82%	-78,25%	-24,82%
LU1148873406	03/31/2023	New Millennium Euro Equities L Cap	6	-18,67%	7,07%	39,25%	-0,41%	5,42%	11,35%	-78,28%	-24,82%
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%
LU1363165835	03/31/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25,95%	-3,34%	12,41%	-7,96%	-4,73%	4,01%	-43,43%	-13,09%
LU1550198169	03/31/2023	New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	0,26%	16,90%	-6,48%	-3,15%	4,91%	-41,70%	-12,42%
LU1363165918	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	03/31/2023	New Millennium Global Equities A Cap	6	-23,46%	5,56%	36,26%	-3,44%	5,53%	9,24%	-82,60%	-27,55%
LU0373792042	03/31/2023	New Millennium Global Equities I Cap	6	-20,44%	9,62%	41,44%	-2,78%	6,87%	10,65%	-66,27%	-27,17%
LU1148873588	03/31/2023	New Millennium Global Equities L Cap	6	-20,58%	9,53%	41,26%	-2,81%	6,65%	10,53%	-82,08%	-27,19%
LU0437189599	03/31/2023	New Millennium Inflation Linked Bond Europe A Cap	4	-7,25%	-2,91%	2,91%	-2,15%	-0,66%	0,45%	-21,78%	-5,75%
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%
LU0437191736	03/31/2023	New Millennium Inflation Linked Bond Europe I Cap	4	-3,98%	0,51%	6,56%	-1,01%	0,54%	1,65%	-19,38%	-5,00%
LU1148874040	03/31/2023	New Millennium Inflation Linked Bond Europe L Cap	4	-4,14%	0,14%	6,36%	-1,16%	0,35%	1,47%	-19,32%	-5,03%
LU1362558600	03/31/2023	New Millennium Inflation Linked Bond Europe Y Dis	4	-4,02%	0,18%	6,12%	-1,02%	0,47%	1,66%	-19,36%	-4,98%
LU0215785253	03/31/2023	New Millennium Large Europe Corporate A Cap	4	-13,89%	-2,92%	3,01%	-3,60%	-0,77%	1,27%	-15,73%	-4,27%
LU0452433468	03/31/2023	New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,11%	2,50%	-3,58%	-0,86%	0,72%	-15,80%	-4,26%
LU0373792471	03/31/2023	New Millennium Large Europe Corporate I Cap	4	-10,79%	0,52%	6,68%	-2,54%	0,45%	2,49%	-13,18%	-3,54%
LU1148874123	03/31/2023	New Millennium Large Europe Corporate L Cap	4	-10,97%	0,35%	6,20%	-2,62%	0,27%	2,21%	-13,17%	-3,53%
LU1362558782	03/31/2023	New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,35%	6,20%	-2,53%	0,40%	2,13%	-13,16%	-3,53%
LU1363165595	03/31/2023	New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,42%	10,97%	-2,00%	0,97%	2,69%	-37,55%	-9,02%
LU1363165678	03/31/2023	New Millennium Multi Asset Opportunity I Cap	5	-11,00%	2,15%	14,94%	-1,28%	2,02%	3,52%	-35,62%	-8,45%
LU1363165751	03/31/2023	New Millennium Multi Asset Opportunity L Cap	5	-11,02%	2,06%	14,72%	-1,33%	1,86%	3,46%	-35,61%	-8,46%
LU0956012602	03/31/2023	New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-3,16%	13,19%	-3,31%	-0,66%	2,70%	-47,54%	-12,26%
LU0956012784	03/31/2023	New Millennium New Mill Aug Market Timing D Dis	4	-15,44%	-3,16%	13,19%	-3,31%	-0,66%	2,63%	-47,47%	-12,25%
LU0956012867	03/31/2023	New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	0,84%	17,79%	-2,18%	1,06%	4,46%	-45,91%	-11,56%
LU1148874636	03/31/2023	New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	1,15%	17,96%	-2,10%	1,22%	3,99%	-45,93%	-11,56%
LU1362559160	03/31/2023	New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	0,83%	17,78%	-2,19%	0,98%	3,65%	-45,88%	-11,58%
LU1602468479	03/31/2023	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,17%	22,08%	-3,65%	1,70%	6,71%	-48,96%	-12,82%
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%
LU1602468636	03/31/2023	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	2,53%	25,85%	-2,91%	2,70%	7,49%	-47,31%	-12,27%
LU1602468800	03/31/2023	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	2,31%	25,85%	-2,96%	2,60%	7,44%	-47,35%	-12,28%
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	03/31/2023	New Millennium Total Return Flexible A Cap	4	-12,19%	-2,71%	5,73%	-2,16%	-0,73%	0,65%	-19,85%	-5,41%
LU1109961877	03/31/2023	New Millennium Total Return Flexible I Cap	4	-9,31%	0,30%	9,00%	-1,41%	0,03%	1,42%	-15,65%	-4,48%
LU2249747283	03/31/2023	New Millennium Total Return Flexible L Cap	4	-9,44%	0,30%	8,83%	-1,41%	0,03%	1,42%	-15,61%	-4,47%
LU0993156016	03/31/2023	New Millennium VolActive A Cap	5	-19,50%	-2,62%	5,64%	-3,89%	-1,12%	1,76%	-23,92%	-6,32%
LU0993156289	03/31/2023	New Millennium VolActive D Dis	5	-19,38%	-2,52%	5,55%	-3,85%	-1,05%	1,94%	-23,95%	-6,33%
LU0993156446	03/31/2023	New Millennium VolActive I Cap	5	-16,06%	1,62%	10,17%	-3,02%	0,55%	3,59%	-20,18%	-5,77%
LU1148874800	03/31/2023	New Millennium VolActive L Cap	5	-16,32%	1,37%	9,95%	-3,07%	0,20%	3,37%	-20,14%	-5,75%

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	04/30/2023	New Millennium Augustum Corporate Bond A Cap	4	-14.96%	-1.42%	16.55%	-2.59%	1.41%	4.75%	-50.25%	-13.26%
LU1765756339	04/30/2023	New Millennium Augustum Corporate Bond A CHF H	4	-16.06%	-0.34%	25.51%	-3.13%	3.86%	9.55%	-50.35%	-13.33%
LU1796860580	04/30/2023	New Millennium Augustum Corporate Bond A USD H	4	-13.64%	-1.02%	17.25%	-1.86%	2.51%	5.91%	-50.43%	-13.14%
LU0777018002	04/30/2023	New Millennium Augustum Corporate Bond D Dis	4	-14.96%	-1.41%	16.55%	-2.59%	1.42%	4.77%	-50.23%	-13.26%
LU0373793016	04/30/2023	New Millennium Augustum Corporate Bond I Cap	4	-11.65%	2.27%	20.99%	-1.53%	2.81%	6.14%	-48.70%	-12.60%
LU1148874396	04/30/2023	New Millennium Augustum Corporate Bond L Cap	4	-11.81%	2.10%	20.78%	-1.61%	2.57%	5.99%	-48.70%	-12.59%
LU1362558865	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	04/30/2023	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10.95%	-3.30%	8.38%	-3.35%	-1.02%	1.32%	-26.04%	-7.69%
LU0956013089	04/30/2023	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10.68%	-3.30%	8.41%	-3.36%	-0.94%	1.43%	-25.99%	-7.69%
LU0956013162	04/30/2023	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7.39%	-0.09%	12.57%	-1.95%	0.41%	2.81%	-23.70%	-6.99%
LU1148873828	04/30/2023	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7.74%	-0.11%	12.34%	-2.10%	0.28%	2.86%	-23.73%	-6.98%
LU1362558519	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%	-20.46%	-5.83%
LU0163795908	04/30/2023	New Millennium Augustum High Quality Bond A Cap	4	-8.56%	-2.10%	5.18%	-1.59%	-0.09%	0.83%	-22.85%	-5.54%
LU1796860663	04/30/2023	New Millennium Augustum High Quality Bond A USD H	4	-9.33%	-1.98%	5.06%	-1.38%	0.50%	1.36%	-23.35%	-5.63%
LU0777019158	04/30/2023	New Millennium Augustum High Quality Bond D Dis	4	-8.55%	-2.12%	5.19%	-1.60%	-0.09%	0.81%	-22.87%	-5.55%
LU0373791820	04/30/2023	New Millennium Augustum High Quality Bond I Cap	4	-5.23%	1.26%	8.97%	-0.49%	1.07%	1.92%	-20.46%	-4.82%
LU1148873745	04/30/2023	New Millennium Augustum High Quality Bond L Cap	4	-5.41%	1.05%	8.79%	-0.62%	0.92%	1.68%	-20.44%	-4.81%
LU1362558436	12/31/2022	New Millennium Augustum High Quality Bond Y Dis	4	-5.73%	1.09%	8.43%	-1.07%	0.73%	1.60%	-18.32%	-2.96%
LU0851647247	04/30/2023	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15.98%	-0.55%	14.77%	-2.66%	1.77%	4.05%	-43.30%	-9.87%
LU0851648567	04/30/2023	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15.96%	-0.54%	14.80%	-2.66%	1.76%	4.02%	-43.25%	-9.86%
LU0851648724	04/30/2023	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12.69%	3.13%	19.14%	-1.82%	2.94%	5.30%	-41.50%	-9.30%
LU1148874479	04/30/2023	New Millennium Augustum Italian Diversified Bond L Cap	5	-12.85%	2.74%	18.94%	-1.88%	2.77%	5.09%	-41.51%	-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%	-41.38%	-9.43%
LU0149079047	04/30/2023	New Millennium Balanced World Conservative A Cap	5	-15.39%	-1.57%	8.18%	-3.08%	0.68%	2.20%	-21.77%	-5.34%
LU2149247145	04/30/2023	New Millennium Balanced World Conservative D Dis	5	-15.39%	-1.57%	8.18%	-3.28%	0.68%	2.20%	-15.39%	-3.89%
LU0373792802	04/30/2023	New Millennium Balanced World Conservative I Cap	5	-12.27%	2.05%	12.05%	-2.30%	1.85%	3.47%	-19.33%	-4.75%
LU1148874552	04/30/2023	New Millennium Balanced World Conservative L Cap	5	-12.43%	1.90%	11.86%	-2.36%	1.64%	3.08%	-19.29%	-4.74%
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	04/30/2023	New Millennium Euro Bonds Sh Term A Cap	3	-6.90%	-3.47%	0.71%	-2.88%	-1.97%	0.48%	-12.65%	-3.10%
LU0452433385	04/30/2023	New Millennium Euro Bonds Sh Term D Dis	3	-6.90%	-3.58%	0.19%	-2.88%	-1.98%	0.04%	-12.66%	-3.10%
LU0373792984	04/30/2023	New Millennium Euro Bonds Sh Term I Cap	3	-3.75%	-0.20%	4.11%	-1.61%	-0.68%	1.78%	-9.90%	-2.11%
LU1362558352	04/30/2023	New Millennium Euro Bonds Sh Term Y Dis	3	-3.66%	-0.24%	3.83%	-1.46%	-0.61%	1.52%	-9.93%	-2.10%
LU1148873661	04/30/2023	New Millennium Euro Bonds Short Term L Cap	3	-3.92%	-0.39%	3.83%	-1.79%	-0.87%	1.54%	-9.93%	-2.10%
LU0097542707	04/30/2023	New Millennium Euro Equities A Cap	6	-21.63%	3.58%	34.59%	-0.80%	4.18%	10.44%	-78.99%	-25.22%
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%
LU0373792398	04/30/2023	New Millennium Euro Equities I Cap	6	-18.52%	7.68%	39.27%	-0.11%	5.45%	11.82%	-48.10%	-27.17%
LU1148873406	04/30/2023	New Millennium Euro Equities L Cap	6	-18.67%	7.07%	39.25%	-0.15%	5.33%	11.35%	-48.33%	-24.82%
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%
LU1363165835	04/30/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25.95%	-3.50%	12.41%	-7.96%	-4.81%	4.01%	-43.45%	-13.09%
LU1550198169	04/30/2023	New Millennium Evergreen Global High Yield Bond I Cap	4	-22.97%	-0.01%	16.90%	-6.48%	-3.23%	4.91%	-41.71%	-12.43%
LU1363165918	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	04/30/2023	New Millennium Global Equities A Cap	6	-23.46%	5.56%	36.26%	-3.21%	5.48%	9.24%	-82.63%	-27.55%
LU0373792042	04/30/2023	New Millennium Global Equities I Cap	6	-20.44%	9.62%	41.44%	-2.54%	6.78%	10.65%	-82.10%	-27.17%
LU1148873588	04/30/2023	New Millennium Global Equities L Cap	6	-20.58%	9.53%	41.26%	-2.58%	6.57%	10.53%	-82.11%	-27.19%
LU0437189599	04/30/2023	New Millennium Inflation Linked Bond Europe A Cap	4	-7.42%	-2.91%	2.91%	-2.15%	-0.66%	0.45%	-21.78%	-5.75%
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%
LU0437191736	04/30/2023	New Millennium Inflation Linked Bond Europe I Cap	4	-4.15%	0.51%	6.56%	-1.05%	0.54%	1.65%	-19.37%	-5.00%
LU1148874040	04/30/2023	New Millennium Inflation Linked Bond Europe L Cap	4	-4.33%	0.14%	6.36%	-1.16%	0.35%	1.47%	-19.32%	-5.03%
LU1362558600	04/30/2023	New Millennium Inflation Linked Bond Europe Y Dis	4	-4.19%	0.18%	6.12%	-1.06%	0.49%	1.66%	-19.35%	-4.98%
LU0215785253	04/30/2023	New Millennium Large Europe Corporate A Cap	4	-13.89%	-2.93%	3.01%	-3.47%	-0.77%	1.27%	-15.78%	-4.27%
LU0452433468	04/30/2023	New Millennium Large Europe Corporate D Dis	4	-13.89%	-3.17%	2.50%	-3.45%	-0.89%	0.72%	-15.79%	-4.26%
LU0373792471	04/30/2023	New Millennium Large Europe Corporate I Cap	4	-10.79%	0.49%	6.68%	-2.40%	0.44%	2.49%	-13.17%	-3.54%
LU1148874123	04/30/2023	New Millennium Large Europe Corporate L Cap	4	-10.97%	0.34%	6.20%	-2.48%	0.25%	2.21%	-13.15%	-3.54%
LU1362558782	04/30/2023	New Millennium Large Europe Corporate Y Dis	4	-10.80%	0.34%	6.20%	-2.39%	0.34%	2.13%	-13.15%	-3.54%
LU1363165595	04/30/2023	New Millennium Multi Asset Opportunity A Cap	5	-13.93%	-1.50%	10.97%	-1.95%	0.96%	2.69%	-37.58%	-9.02%
LU1363165678	04/30/2023	New Millennium Multi Asset Opportunity I Cap	5	-11.00%	2.13%	14.94%	-1.22%	1.99%	3.52%	-35.65%	-8.45%
LU1363165751	04/30/2023	New Millennium Multi Asset Opportunity L Cap	5	-11.02%	1.94%	14.72%	-1.27%	1.82%	3.46%	-35.65%	-8.46%
LU0956012602	04/30/2023	New Millennium New Mill Aug Market Timing A Cap	4	-15.37%	-3.20%	13.19%	-3.25%	-0.67%	2.70%	-47.55%	-12.26%
LU0956012784	04/30/2023	New Millennium New Mill Aug Market Timing D Dis	4	-15.44%	-3.21%	13.19%	-3.25%	-0.67%	2.63%	-47.49%	-12.25%
LU0956012867	04/30/2023	New Millennium New Mill Aug Market Timing I Cap	4	-11.89%	0.80%	17.79%	-2.10%	1.05%	4.46%	-45.92%	-11.55%
LU1148874636	04/30/2023	New Millennium New Mill Aug Market Timing L Cap	4	-12.26%	0.99%	17.96%	-2.02%	1.21%	3.99%	-45.94%	-11.56%
LU1362559160	04/30/2023	New Millennium New Mill Aug Market Timing Y Dis	4	-12.75%	0.79%	17.78%	-2.11%	0.95%	3.65%	-45.89%	-11.58%
LU1602468479	04/30/2023	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19.73%	-1.34%	17.92%	-3.53%	1.69%	6.35%	-48.97%	-12.82%
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%
LU1602468636	04/30/2023	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16.73%	2.36%	21.57%	-2.78%	2.67%	7.16%	-47.32%	-12.27%
LU1602468800	04/30/2023	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16.87%	2.17%	21.57%	-2.83%	2.56%	7.10%	-47.36%	-12.28%
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	04/30/2023	New Millennium Total Return Flexible A Cap	4	-12.19%	-2.85%	5.73%	-2.16%	-0.73%	0.65%	-19.86%	-5.41%
LU1109961877	04/30/2023	New Millennium Total Return Flexible I Cap	4	-9.31%	0.16%	9.00%	-1.41%	0.03%	1.42%	-15.64%	-4.48%
LU2249747283	04/30/2023	New Millennium Total Return Flexible L Cap	4	-9.44%	0.16%	8.83%	-1.41%	0.03%	1.42%	-15.60%	-4.46%
LU0993156016	04/30/2023	New Millennium VolActive A Cap	5	-19.50%	-2.96%	5.64%	-3.87%	-1.13%	1.76%	-23.92%	-6.26%
LU0993156289	04/30/2023	New Millennium VolActive D Dis	5	-19.38%	-2.71%	5.55%	-3.84%	-1.07%	1.94%	-23.95%	-6.27%
LU0993156446	04/30/2023	New Millennium VolActive I Cap	5	-16.06%	1.18%	10.17%	-2.99%	0.53%	3.59%	-20.18%	-5.70%
LU1148874800	04/30/2023	New Millennium VolActive L Cap	5	-16.32%	1.02%	9.95%	-3.04%	0.15%	3.37%	-20.14%	-5.69%

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	31/05/2023	New Millennium Augustum Corporate Bond A Cap	4	-14.96%	-1.49%	16.55%	-2.50%	1.35%	4.75%	-50.29%	-13.26%
LU1675756339	31/05/2023	New Millennium Augustum Corporate Bond A CHF H	4	-16.06%	-0.97%	25.51%	-3.09%	3.86%	9.55%	-50.39%	-13.34%
LU1796860580	31/05/2023	New Millennium Augustum Corporate Bond A USD H	4	-13.64%	-1.10%	17.25%	-1.73%	2.41%	5.91%	-50.47%	-13.15%
LU0777018002	31/05/2023	New Millennium Augustum Corporate Bond D Dis	4	-14.96%	-1.48%	16.55%	-2.50%	1.36%	4.77%	-50.27%	-13.26%
LU0373793016	31/05/2023	New Millennium Augustum Corporate Bond I Cap	4	-11.65%	2.24%	20.99%	-1.42%	2.73%	6.14%	-48.74%	-12.60%
LU1148874396	31/05/2023	New Millennium Augustum Corporate Bond L Cap	4	-11.81%	2.08%	20.78%	-1.49%	2.50%	5.99%	-48.74%	-12.60%
LU1362558865	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	31/05/2023	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10.95%	-3.30%	8.38%	-2.72%	-1.04%	1.32%	-26.04%	-7.70%
LU0956013089	31/05/2023	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10.68%	-3.30%	8.41%	-2.73%	-0.94%	1.43%	-25.99%	-7.70%
LU0956013162	31/05/2023	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7.39%	-0.09%	12.57%	-1.29%	0.29%	2.81%	-23.70%	-6.99%
LU1148873828	31/05/2023	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7.74%	-0.11%	12.34%	-1.44%	0.22%	2.86%	-23.72%	-6.99%
LU1362558519	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	31/05/2023	New Millennium Augustum High Quality Bond A Cap	4	-8.56%	-2.26%	5.18%	-1.59%	-0.09%	0.83%	-22.84%	-5.54%
LU1796860663	31/05/2023	New Millennium Augustum High Quality Bond A USD H	4	-9.33%	-2.02%	5.06%	-1.31%	0.41%	1.36%	-23.34%	-5.63%
LU0777019158	31/05/2023	New Millennium Augustum High Quality Bond D Dis	4	-8.55%	-2.26%	5.19%	-1.60%	-0.09%	0.81%	-22.85%	-5.55%
LU0373791820	31/05/2023	New Millennium Augustum High Quality Bond I Cap	4	-5.23%	1.14%	8.97%	-0.49%	1.07%	1.92%	-20.45%	-4.82%
LU1148873745	31/05/2023	New Millennium Augustum High Quality Bond L Cap	4	-5.41%	1.05%	8.79%	-0.62%	0.92%	1.68%	-20.43%	-4.81%
LU1362558436	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	31/05/2023	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15.98%	-0.86%	14.77%	-2.57%	1.76%	4.05%	-43.33%	-9.87%
LU0851648567	31/05/2023	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15.96%	-0.97%	14.80%	-2.57%	1.76%	4.02%	-43.28%	-9.86%
LU0851648724	31/05/2023	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12.69%	2.62%	19.14%	-1.71%	2.94%	5.30%	-41.53%	-9.30%
LU1148874479	31/05/2023	New Millennium Augustum Italian Diversified Bond L Cap	5	-12.85%	2.33%	18.94%	-1.78%	2.70%	5.09%	-41.55%	-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%
LU0149079047	31/05/2023	New Millennium Balanced World Conservative A Cap	5	-15.39%	-1.58%	8.18%	-2.91%	0.67%	2.20%	-21.77%	-5.34%
LU2149247145	31/05/2023	New Millennium Balanced World Conservative D Dis	5	-15.54%	-1.58%	8.18%	-3.14%	0.67%	2.20%	-15.54%	-3.89%
LU0373792802	31/05/2023	New Millennium Balanced World Conservative I Cap	5	-12.27%	2.03%	12.05%	-2.11%	1.84%	3.47%	-19.33%	-4.75%
LU1148874552	31/05/2023	New Millennium Balanced World Conservative L Cap	5	-12.43%	1.86%	11.86%	-2.17%	1.63%	3.08%	-19.30%	-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	31/05/2023	New Millennium Euro Bonds Sh Term A Cap	3	-6.90%	-3.49%	0.71%	-2.88%	-1.98%	0.48%	-9.57%	-3.00%
LU0452433385	31/05/2023	New Millennium Euro Bonds Sh Term D Dis	3	-6.90%	-3.61%	0.19%	-2.88%	-1.98%	0.04%	-9.56%	-3.00%
LU0373792984	31/05/2023	New Millennium Euro Bonds Sh Term I Cap	3	-3.75%	-0.21%	4.11%	-1.61%	-0.69%	1.78%	-6.77%	-2.01%
LU1362558352	31/05/2023	New Millennium Euro Bonds Sh Term Y Dis	3	-3.66%	-0.28%	3.83%	-1.46%	-0.61%	1.52%	-6.76%	-2.01%
LU1148873661	31/05/2023	New Millennium Euro Bonds Short Term L Cap	3	-3.92%	-0.43%	3.83%	-1.79%	-0.88%	1.54%	-6.79%	-2.01%
LU0097542707	31/05/2023	New Millennium Euro Equities A Cap	6	-21.63%	3.58%	34.59%	-1.18%	4.09%	10.44%	-79.03%	-25.22%
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%
LU0373792398	31/05/2023	New Millennium Euro Equities I Cap	6	-18.52%	7.68%	39.27%	-0.48%	5.35%	11.82%	-78.34%	-24.82%
LU1148873406	31/05/2023	New Millennium Euro Equities L Cap	6	-18.67%	7.07%	39.25%	-0.52%	5.29%	11.35%	-78.37%	-24.82%
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%
LU1363165835	31/05/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25.95%	-3.59%	12.41%	-7.96%	-4.82%	4.01%	-43.49%	-13.10%
LU1550198169	31/05/2023	New Millennium Evergreen Global High Yield Bond I Cap	4	-22.97%	-0.22%	16.90%	-6.48%	-3.24%	4.91%	-41.75%	-12.43%
LU1363165918	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	31/05/2023	New Millennium Global Equities A Cap	6	-23.46%	5.45%	36.26%	-2.97%	5.38%	9.24%	-82.66%	-27.56%
LU0373792042	31/05/2023	New Millennium Global Equities I Cap	6	-20.44%	9.52%	41.44%	-2.31%	6.69%	10.65%	-82.13%	-27.18%
LU1148873588	31/05/2023	New Millennium Global Equities L Cap	6	-20.58%	9.42%	41.26%	-2.36%	6.44%	10.53%	-82.14%	-27.19%
LU0437189599	31/05/2023	New Millennium Inflation Linked Bond Europe A Cap	4	-7.42%	-2.91%	2.91%	-2.15%	-0.66%	0.45%	-21.77%	-5.75%
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%
LU0437191736	31/05/2023	New Millennium Inflation Linked Bond Europe I Cap	4	-4.15%	0.51%	6.56%	-1.02%	0.54%	1.65%	-19.36%	-5.00%
LU1148874040	31/05/2023	New Millennium Inflation Linked Bond Europe L Cap	4	-4.33%	0.14%	6.36%	-1.16%	0.35%	1.47%	-19.31%	-5.03%
LU1362558600	31/05/2023	New Millennium Inflation Linked Bond Europe Y Dis	4	-4.19%	0.18%	6.12%	-1.02%	0.49%	1.66%	-19.34%	-4.98%
LU0215785253	31/05/2023	New Millennium Large Europe Corporate A Cap	4	-13.89%	-2.97%	3.01%	-3.44%	-0.80%	1.27%	-15.77%	-4.27%
LU0452433468	31/05/2023	New Millennium Large Europe Corporate D Dis	4	-13.89%	-3.28%	2.50%	-3.43%	-0.94%	0.72%	-15.78%	-4.26%
LU0373792471	31/05/2023	New Millennium Large Europe Corporate I Cap	4	-10.79%	0.47%	6.68%	-2.36%	0.42%	2.49%	-13.16%	-3.54%
LU1148874123	31/05/2023	New Millennium Large Europe Corporate L Cap	4	-10.97%	0.28%	6.20%	-2.45%	0.25%	2.21%	-13.14%	-3.54%
LU1362558782	31/05/2023	New Millennium Large Europe Corporate Y Dis	4	-10.80%	0.24%	6.20%	-2.35%	0.31%	2.13%	-13.14%	-3.54%
LU1363165595	31/05/2023	New Millennium Multi Asset Opportunity A Cap	5	-13.93%	-1.57%	10.97%	-1.93%	0.91%	2.69%	-37.61%	-9.02%
LU1363165678	31/05/2023	New Millennium Multi Asset Opportunity I Cap	5	-11.00%	1.87%	14.94%	-1.20%	1.90%	3.52%	-35.68%	-8.45%
LU1363165751	31/05/2023	New Millennium Multi Asset Opportunity L Cap	5	-11.02%	1.82%	14.72%	-1.25%	1.80%	3.46%	-35.67%	-8.46%
LU0956012602	31/05/2023	New Millennium New Mill Aug Market Timing A Cap	4	-15.37%	-3.41%	13.19%	-3.08%	-0.68%	2.70%	-47.58%	-12.26%
LU0956012784	31/05/2023	New Millennium New Mill Aug Market Timing D Dis	4	-15.44%	-3.56%	13.19%	-3.08%	-0.68%	2.63%	-47.51%	-12.25%
LU0956012867	31/05/2023	New Millennium New Mill Aug Market Timing I Cap	4	-11.89%	0.60%	17.79%	-1.90%	1.05%	4.46%	-45.95%	-11.55%
LU1148874636	31/05/2023	New Millennium New Mill Aug Market Timing L Cap	4	-12.26%	0.12%	17.96%	-1.82%	1.21%	3.99%	-45.97%	-11.56%
LU1362559160	31/05/2023	New Millennium New Mill Aug Market Timing Y Dis	4	-12.75%	-0.04%	17.78%	-1.91%	0.94%	3.65%	-45.92%	-11.58%
LU1602468479	31/05/2023	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19.73%	-1.84%	17.92%	-3.74%	1.68%	6.35%	-48.98%	-12.82%
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%
LU1602468636	31/05/2023	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16.73%	1.85%	21.57%	-2.98%	2.66%	7.16%	-47.34%	-12.28%
LU1602468800	31/05/2023	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16.87%	1.65%	21.57%	-3.03%	2.56%	7.10%	-47.38%	-12.28%
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	31/05/2023	New Millennium Total Return Flexible A Cap	4	-12.19%	-2.89%	5.73%	-2.16%	-0.73%	0.65%	-19.86%	-5.41%
LU1109961877	31/05/2023	New Millennium Total Return Flexible I Cap	4	-9.31%	0.11%	9.00%	-1.41%	0.03%	1.42%	-15.64%	-4.48%
LU2249747283	31/05/2023	New Millennium Total Return Flexible L Cap	4	-9.44%	0.11%	8.83%	-1.41%	0.03%	1.42%	-15.59%	-4.46%
LU0993156016	31/05/2023	New Millennium VolActive A Cap	5	-19.50%	-2.96%	5.64%	-3.87%	-1.13%	1.76%	-23.93%	-6.06%
LU0993156289	31/05/2023	New Millennium VolActive D Dis	5	-19.38%	-2.71%	5.55%	-3.83%	-1.07%	1.94%	-23.96%	-6.06%
LU0993156446	31/05/2023	New Millennium VolActive I Cap	5	-16.06%	1.18%	10.17%	-2.97%	0.53%	3.59%	-19.33%	-5.47%
LU1148874800	31/05/2023	New Millennium VolActive L Cap	5	-16.32%	1.02%	9.95%	-3.02%	0.15%	3.37%	-19.32%	-5.46%

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%

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	31/07/2023	New Millennium Augustum Corporate Bond A Cap	4	-14,96%	-1,49%	16,55%	-2,08%	1,15%	4,75%	-50,32%	-13,27%
LU1675756339	31/07/2023	New Millennium Augustum Corporate Bond A CHF H	4	-15,53%	-0,32%	16,86%	-2,79%	4,01%	7,91%	-50,43%	-13,34%
LU1796860580	31/07/2023	New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-1,10%	17,25%	-1,21%	2,19%	5,91%	-50,51%	-13,16%
LU0777018002	31/07/2023	New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,48%	16,55%	-2,08%	1,16%	4,77%	-50,31%	-13,27%
LU0373793016	31/07/2023	New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,24%	20,99%	-0,96%	2,53%	6,14%	-48,77%	-12,61%
LU1148874396	31/07/2023	New Millennium Augustum Corporate Bond L Cap	4	-11,81%	2,08%	20,78%	-1,05%	2,30%	5,99%	-48,77%	-12,60%
LU1362558865	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	31/07/2023	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,71%	8,38%	-3,09%	-1,10%	1,32%	-26,03%	-7,70%
LU0956013089	31/07/2023	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,68%	-3,73%	8,41%	-3,10%	-1,01%	1,43%	-25,99%	-7,70%
LU0956013162	31/07/2023	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,12%	12,57%	-1,63%	0,17%	2,81%	-23,70%	-7,00%
LU1148873828	31/07/2023	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,74%	-0,58%	12,34%	-1,79%	0,08%	2,86%	-23,72%	-6,99%
LU1362558519	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	31/07/2023	New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,55%	5,18%	-1,59%	-0,13%	0,83%	-22,81%	-5,54%
LU1796860663	31/07/2023	New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-2,02%	5,06%	-1,20%	0,38%	1,36%	-23,31%	-5,63%
LU0777019158	31/07/2023	New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,54%	5,19%	-1,60%	-0,12%	0,80%	-22,82%	-5,55%
LU0373791820	31/07/2023	New Millennium Augustum High Quality Bond I Cap	4	-5,23%	1,00%	8,97%	-0,49%	1,00%	1,92%	-20,41%	-4,82%
LU1148873745	31/07/2023	New Millennium Augustum High Quality Bond L Cap	4	-5,41%	0,75%	8,79%	-0,62%	0,86%	1,68%	-20,40%	-4,81%
LU1362558436	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	31/07/2023	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-1,00%	14,77%	-2,25%	1,67%	4,05%	-43,39%	-9,87%
LU0851648567	31/07/2023	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-1,06%	14,80%	-2,24%	1,67%	4,02%	-43,33%	-9,86%
LU0851648724	31/07/2023	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	2,61%	19,14%	-1,36%	2,91%	5,30%	-41,58%	-9,31%
LU1148874479	31/07/2023	New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,27%	18,94%	-1,43%	2,68%	5,09%	-41,60%	-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%
LU0149079047	31/07/2023	New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,63%	8,18%	-2,67%	0,57%	2,10%	-21,78%	-5,34%
LU2149247145	31/07/2023	New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,63%	8,18%	-2,67%	0,57%	2,10%	-15,39%	-3,89%
LU0373792802	31/07/2023	New Millennium Balanced World Conservative I Cap	5	-12,27%	1,91%	12,05%	-1,85%	1,72%	3,36%	-19,34%	-4,76%
LU1148874552	31/07/2023	New Millennium Balanced World Conservative L Cap	5	-12,43%	1,75%	11,86%	-1,92%	1,57%	3,00%	-19,30%	-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	31/07/2023	New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,54%	0,71%	-2,88%	-1,99%	0,43%	-9,58%	-3,00%
LU0452433385	31/07/2023	New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,34%	0,71%	-2,88%	-1,13%	0,42%	-9,56%	-3,00%
LU0373792984	31/07/2023	New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,26%	4,11%	-1,61%	-0,70%	1,73%	-6,78%	-2,01%
LU1362558352	31/07/2023	New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,20%	3,82%	-1,46%	0,02%	1,47%	-6,77%	-2,01%
LU1148873661	31/07/2023	New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,48%	3,82%	-1,79%	-0,89%	1,49%	-6,79%	-2,01%
LU0097542707	31/07/2023	New Millennium Euro Equities A Cap	6	-21,63%	3,58%	34,59%	-0,42%	4,02%	9,05%	-79,07%	-25,22%
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%
LU0373792398	31/07/2023	New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	0,36%	5,30%	10,38%	-78,39%	-24,82%
LU1148873406	31/07/2023	New Millennium Euro Equities L Cap	6	-18,67%	7,07%	39,25%	0,30%	5,13%	9,93%	-78,42%	-24,82%
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%
LU1363165835	31/07/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25,95%	-3,59%	12,41%	-7,96%	-4,88%	3,96%	-43,54%	-13,10%
LU1550198169	31/07/2023	New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	-0,22%	16,90%	-6,48%	-3,30%	4,88%	-41,81%	-12,44%
LU1363165918	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	31/07/2023	New Millennium Global Equities A Cap	6	-23,46%	5,43%	36,26%	-2,01%	5,32%	9,24%	-82,69%	-27,56%
LU0373792042	31/07/2023	New Millennium Global Equities I Cap	6	-20,44%	9,47%	41,44%	-1,29%	6,68%	10,65%	-82,17%	-27,18%
LU1148873588	31/07/2023	New Millennium Global Equities L Cap	6	-20,58%	8,80%	41,26%	-1,34%	6,37%	10,53%	-82,17%	-27,19%
LU0437189599	31/07/2023	New Millennium Inflation Linked Bond Europe A Cap	4	-7,42%	-3,18%	2,91%	-2,15%	-0,66%	0,45%	-21,76%	-5,75%
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%
LU0437191736	31/07/2023	New Millennium Inflation Linked Bond Europe I Cap	4	-4,15%	0,22%	6,56%	-1,02%	0,54%	1,65%	-19,36%	-5,00%
LU1148874040	31/07/2023	New Millennium Inflation Linked Bond Europe L Cap	4	-4,33%	0,06%	6,36%	-1,16%	0,35%	1,47%	-19,30%	-5,03%
LU1362558600	31/07/2023	New Millennium Inflation Linked Bond Europe Y Dis	4	-4,19%	0,12%	6,66%	-1,02%	0,58%	1,79%	-19,34%	-4,98%
LU0215785253	31/07/2023	New Millennium Large Europe Corporate A Cap	4	-13,89%	-3,07%	3,01%	-3,34%	-0,86%	1,25%	-15,75%	-4,27%
LU0452433468	31/07/2023	New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,08%	3,02%	-3,33%	-0,86%	1,26%	-15,77%	-4,26%
LU0373792471	31/07/2023	New Millennium Large Europe Corporate I Cap	4	-10,79%	0,36%	6,68%	-2,24%	0,36%	2,47%	-13,14%	-3,54%
LU1148874123	31/07/2023	New Millennium Large Europe Corporate L Cap	4	-10,97%	0,20%	6,20%	-2,33%	0,19%	2,20%	-13,13%	-3,54%
LU1362558782	31/07/2023	New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,18%	6,20%	-2,22%	0,31%	2,18%	-13,12%	-3,54%
LU1363165595	31/07/2023	New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,57%	10,97%	-1,93%	0,85%	2,57%	-37,63%	-9,03%
LU1363165678	31/07/2023	New Millennium Multi Asset Opportunity I Cap	5	-11,00%	1,87%	14,94%	-0,90%	1,81%	3,41%	-35,70%	-8,46%
LU1363165751	31/07/2023	New Millennium Multi Asset Opportunity L Cap	5	-11,02%	1,82%	14,72%	-1,03%	1,65%	3,35%	-35,70%	-8,46%
LU0956012602	31/07/2023	New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-3,85%	13,19%	-2,71%	-0,71%	2,43%	-47,59%	-12,26%
LU0956012784	31/07/2023	New Millennium New Mill Aug Market Timing D Dis	4	-15,47%	-3,85%	13,19%	-2,72%	-0,72%	2,35%	-47,53%	-12,24%
LU0956012867	31/07/2023	New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	0,05%	17,79%	-1,50%	1,02%	4,22%	-45,97%	-11,55%
LU1148874636	31/07/2023	New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	-0,02%	17,96%	-1,40%	1,12%	3,98%	-45,98%	-11,56%
LU1362559160	31/07/2023	New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	-0,17%	17,78%	-1,50%	0,93%	3,64%	-45,93%	-11,58%
LU1602468479	31/07/2023	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,91%	15,38%	-3,40%	1,24%	5,82%	-49,01%	-12,82%
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%
LU1602468636	31/07/2023	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	1,76%	19,57%	-2,29%	2,13%	6,64%	-47,37%	-12,28%
LU1602468800	31/07/2023	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	1,57%	19,37%	-2,43%	2,04%	6,58%	-47,40%	-12,28%
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	31/07/2023	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	31/07/2023	New Millennium Total Return Flexible I Cap	4	-9,31%	0,11%	9,00%	-1,41%	0,03%	1,42%	-15,64%	-4,48%
LU2249747283	31/07/2023	New Millennium Total Return Flexible L Cap	4	-9,44%	0,11%	8,83%	-1,41%	0,03%	1,42%	-15,58%	-4,42%
LU0993156016	31/07/2023	New Millennium VolActive A Cap	5	-19,50%	-3,32%	5,64%	-3,67%	-1,19%	1,76%	-23,95%	-6,06%
LU0993156289	31/07/2023	New Millennium VolActive D Dis	5	-19,38%	-3,13%	5,55%	-3,62%	-1,07%	1,94%	-23,98%	-6,06%
LU0993156446	31/07/2023	New Millennium VolActive I Cap	5	-16,06%	0,82%	10,17%	-2,73%	0,53%	3,59%	-19,36%	-5,47%
LU1148874800	31/07/2023	New Millennium VolActive L Cap	5	-16,32%	0,63%	9,95%	-2,78%	0,15%	3,37%	-19,35%	-5,47%

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
New Millennium Augustum Corporate Bond A Cap	4	-14,96%	-1,49%	16,55%	-2,14%	1,14%	4,75%	-50,32%	-13,27%
New Millennium Augustum Corporate Bond A CHF H	4	-15,53%	-0,64%	16,86%	-2,91%	3,96%	7,91%	-50,42%	-13,34%
New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-1,10%	17,25%	-1,24%	2,18%	5,91%	-50,50%	-13,16%
New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,48%	16,55%	-2,14%	1,15%	4,77%	-50,30%	-13,27%
New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,24%	20,99%	-1,01%	2,48%	6,14%	-48,77%	-12,61%
New Millennium Augustum Corporate Bond L Cap	4	-11,81%	2,08%	20,78%	-1,09%	2,28%	5,99%	-48,77%	-12,60%
New Millennium Augustum Corporate Bond Y Dis	4	-11,65%	2,58%	20,98%	-2,10%	2,84%	6,04%	-48,90%	-12,62%
New Millennium Augustum Corporate Bond Z EUR	4	-12,99%	2,02%	20,20%	-1,58%	2,49%	5,70%	-49,63%	-15,01%
New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,86%	8,38%	-3,11%	-1,11%	1,32%	-26,03%	-7,70%
New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,68%	-3,86%	8,41%	-3,12%	-1,04%	1,43%	-25,99%	-7,70%
New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,42%	12,57%	-1,63%	0,17%	2,81%	-23,70%	-7,00%
New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,74%	-0,68%	12,34%	-1,79%	0,08%	2,86%	-23,72%	-6,99%
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%
New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,55%	5,18%	-1,59%	-0,13%	0,80%	-22,79%	-5,54%
New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-2,02%	5,06%	-1,19%	0,37%	1,36%	-23,30%	-5,63%
New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,54%	5,19%	-1,60%	-0,14%	0,77%	-22,81%	-5,55%
New Millennium Augustum High Quality Bond I Cap	4	-5,23%	1,00%	8,97%	-0,49%	1,00%	1,89%	-20,40%	-4,82%
New Millennium Augustum High Quality Bond L Cap	4	-5,41%	0,75%	8,79%	-0,62%	0,83%	1,65%	-20,38%	-4,81%
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%
New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-1,00%	14,77%	-2,19%	1,64%	4,05%	-43,40%	-9,88%
New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-1,06%	14,80%	-2,18%	1,61%	4,02%	-43,35%	-9,86%
New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	2,61%	19,14%	-1,28%	2,83%	5,30%	-41,59%	-9,31%
New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,27%	18,94%	-1,36%	2,62%	5,09%	-41,61%	-9,31%
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%
New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,67%	8,18%	-2,72%	0,57%	2,10%	-21,77%	-5,34%
New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,68%	8,18%	-2,91%	0,57%	2,10%	-15,39%	-3,89%
New Millennium Balanced World Conservative I Cap	5	-12,27%	1,90%	12,05%	-1,90%	1,71%	3,36%	-19,33%	-4,75%
New Millennium Balanced World Conservative L Cap	5	-12,43%	1,73%	11,86%	-1,96%	1,54%	3,00%	-19,29%	-4,75%
New Millennium Balanced World Conservative Y Dis	5	-12,78%	1,62%	11,52%	-2,85%	1,51%	2,82%	-12,85%	-3,23%
New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,54%	0,71%	-2,88%	-2,00%	0,43%	-9,58%	-3,00%
New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,36%	0,71%	-2,88%	-1,13%	0,42%	-9,56%	-3,00%
New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,26%	4,11%	-1,61%	-0,71%	1,73%	-6,78%	-2,01%
New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,20%	3,82%	-1,46%	0,02%	1,47%	-6,77%	-2,01%
New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,48%	3,82%	-1,79%	-0,91%	1,49%	-6,79%	-2,01%
New Millennium Euro Equities A Cap	6	-21,63%	3,58%	34,59%	-0,74%	3,95%	7,98%	-79,07%	-25,22%
New Millennium Euro Equities D Dis	6	-21,63%	4,30%	34,59%	-2,90%	4,42%	10,44%	-66,24%	-21,56%
New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	0,00%	5,23%	9,27%	-78,38%	-24,82%
New Millennium Euro Equities L Cap	6	-18,67%	7,07%	39,25%	-0,05%	5,08%	8,84%	-78,42%	-24,82%
New Millennium Euro Equities Y Dis	6	-18,97%	8,08%	38,04%	-2,04%	5,05%	11,00%	-64,98%	-21,02%
New Millennium Evergreen Global High Yield Bond A Cap	4	-25,95%	-3,59%	12,41%	-7,96%	-4,88%	3,18%	-43,55%	-13,11%
New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	-0,22%	16,90%	-6,48%	-3,30%	4,11%	-41,81%	-12,44%
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%
New Millennium Global Equities A Cap	6	-23,46%	5,43%	36,26%	-2,26%	5,29%	9,24%	-82,68%	-27,56%
New Millennium Global Equities I Cap	6	-20,44%	9,47%	41,44%	-1,54%	6,64%	10,65%	-82,16%	-27,18%
New Millennium Global Equities L Cap	6	-20,58%	8,80%	41,26%	-1,59%	6,33%	10,53%	-82,16%	-27,19%
New Millennium Inflation Linked Bond Europe A Cap	4	-7,42%	-3,29%	2,91%	-2,15%	-0,66%	0,45%	-21,76%	-5,75%
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%
New Millennium Inflation Linked Bond Europe I Cap	4	-4,15%	0,15%	6,56%	-1,04%	0,53%	1,65%	-19,35%	-5,00%
New Millennium Inflation Linked Bond Europe L Cap	4	-4,33%	-0,06%	6,36%	-1,16%	0,34%	1,47%	-19,30%	-5,03%
New Millennium Inflation Linked Bond Europe Y Dis	4	-4,19%	0,09%	6,66%	-1,04%	0,58%	1,79%	-19,33%	-4,98%
New Millennium Large Europe Corporate A Cap	4	-13,89%	-3,07%	3,01%	-3,31%	-0,89%	1,25%	-15,75%	-4,27%
New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,08%	3,02%	-3,31%	-0,88%	1,26%	-15,76%	-4,26%
New Millennium Large Europe Corporate I Cap	4	-10,79%	0,36%	6,68%	-2,21%	0,32%	2,47%	-13,14%	-3,54%
New Millennium Large Europe Corporate L Cap	4	-10,97%	0,20%	6,20%	-2,30%	0,15%	2,20%	-13,12%	-3,54%
New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,18%	6,20%	-2,19%	0,27%	2,18%	-13,12%	-3,54%
New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,57%	10,97%	-1,93%	0,79%	2,48%	-37,62%	-9,02%
New Millennium Multi Asset Opportunity I Cap	5	-11,00%	1,87%	14,94%	-1,03%	1,77%	3,33%	-35,69%	-8,46%
New Millennium Multi Asset Opportunity L Cap	5	-11,02%	1,82%	14,72%	-1,09%	1,65%	3,26%	-35,69%	-8,46%
New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-3,92%	13,19%	-2,92%	-0,72%	2,43%	-47,58%	-12,26%
New Millennium New Mill Aug Market Timing D Dis	4	-15,47%	-3,92%	13,19%	-2,92%	-0,72%	2,35%	-47,51%	-12,24%
New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	0,05%	17,79%	-1,68%	1,02%	4,22%	-45,95%	-11,55%
New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	-0,02%	17,96%	-1,58%	1,11%	3,98%	-45,97%	-11,56%
New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	-0,17%	17,78%	-1,68%	0,92%	3,64%	-45,92%	-11,57%
New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,91%	15,38%	-3,40%	1,01%	5,01%	-49,01%	-12,82%
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%
New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	1,76%	19,57%	-2,37%	2,10%	5,84%	-47,37%	-12,28%
New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	1,57%	19,37%	-2,43%	1,95%	5,77%	-47,41%	-12,28%
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%
New Millennium Total Return Flexible A Cap	4	-12,19%	-2,89%	5,73%	-2,16%	-0,73%	0,65%	-19,86%	-5,41%
New Millennium Total Return Flexible I Cap	4	-9,31%	0,11%	9,00%	-1,41%	0,03%	1,42%	-15,63%	-4,48%
New Millennium Total Return Flexible L Cap	4	-9,44%	0,11%	8,83%	-1,41%	0,03%	1,42%	-15,57%	-4,42%
New Millennium VolActive A Cap	5	-19,50%	-3,46%	5,64%	-3,71%	-1,19%	1,76%	-23,95%	-6,06%
New Millennium VolActive D Dis	5	-19,38%	-3,25%	5,55%	-3,66%	-1,07%	1,94%	-23,98%	-6,06%
New Millennium VolActive I Cap	5	-16,06%	0,64%	10,17%	-2,75%	0,53%	3,59%	-19,36%	-5,47%
New Millennium VolActive L Cap	5	-16,32%	0,35%	9,95%	-2,80%	0,15%	3,37%	-19,35%	-5,47%

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	30/09/2023	New Millennium Augustum Corporate Bond A Cap	4	-14,96%	-1,49%	16,55%	-2,38%	1,08%	4,75%	-50,31%	-13,27%
LU1675756339	30/09/2023	New Millennium Augustum Corporate Bond A CHF H	4	-15,53%	-0,64%	16,86%	-3,20%	3,95%	7,91%	-50,41%	-13,34%
LU1796860580	30/09/2023	New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-1,10%	17,25%	-1,49%	2,17%	5,91%	-50,49%	-13,15%
LU0777018002	30/09/2023	New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,48%	16,55%	-2,38%	1,08%	4,77%	-50,29%	-13,27%
LU0373793016	30/09/2023	New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,24%	20,99%	-1,24%	2,47%	6,14%	-48,76%	-12,60%
LU1148874396	30/09/2023	New Millennium Augustum Corporate Bond L Cap	4	-11,81%	2,08%	20,78%	-1,33%	2,22%	5,99%	-48,76%	-12,60%
LU1362558865	31/12/2022	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	31/01/2023	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	30/09/2023	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,90%	8,38%	-2,64%	-1,12%	1,32%	-26,03%	-7,70%
LU0956013089	30/09/2023	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,68%	-3,89%	8,41%	-2,66%	-1,04%	1,43%	-25,99%	-7,70%
LU0956013162	30/09/2023	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,42%	12,57%	-1,11%	0,17%	2,81%	-23,70%	-7,00%
LU1148873828	30/09/2023	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,74%	-0,68%	12,34%	-1,28%	0,08%	2,86%	-23,72%	-6,99%
LU1362558519	31/12/2022	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	30/09/2023	New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,55%	5,18%	-1,59%	-0,19%	0,80%	-22,78%	-5,54%
LU1796860663	30/09/2023	New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-2,02%	5,06%	-1,41%	0,28%	1,36%	-23,29%	-5,63%
LU0777019158	30/09/2023	New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,54%	5,19%	-1,60%	-0,19%	0,77%	-22,79%	-5,55%
LU0373791820	30/09/2023	New Millennium Augustum High Quality Bond I Cap	4	-5,23%	1,00%	8,97%	-0,55%	1,00%	1,88%	-20,39%	-4,81%
LU1148873745	30/09/2023	New Millennium Augustum High Quality Bond L Cap	4	-5,41%	0,75%	8,79%	-0,62%	0,82%	1,65%	-20,37%	-4,81%
LU1362558436	31/12/2022	New Millennium Augustum High Quality Bond Y Dis	4	-5,73%	1,09%	8,43%	-1,07%	0,73%	1,60%	-18,32%	-2,96%
LU0851647247	30/09/2023	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-1,00%	14,77%	-2,28%	1,58%	4,05%	-43,41%	-9,88%
LU0851648567	30/09/2023	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-1,06%	14,80%	-2,28%	1,55%	4,02%	-43,35%	-9,86%
LU0851648724	30/09/2023	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	2,61%	19,14%	-1,37%	2,82%	5,30%	-41,60%	-9,31%
LU1148874479	30/09/2023	New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,27%	18,94%	-1,44%	2,60%	5,09%	-41,62%	-9,31%
LU1362559087	31/12/2022	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%
LU0149079047	30/09/2023	New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,72%	8,18%	-3,03%	0,54%	1,84%	-21,76%	-5,34%
LU2149247145	30/09/2023	New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,72%	8,18%	-3,23%	0,54%	1,84%	-15,39%	-3,89%
LU0373792802	30/09/2023	New Millennium Balanced World Conservative I Cap	5	-12,27%	1,88%	12,05%	-2,20%	1,70%	3,10%	-19,32%	-4,75%
LU1148874552	30/09/2023	New Millennium Balanced World Conservative L Cap	5	-12,43%	1,72%	11,86%	-2,27%	1,53%	2,84%	-19,28%	-4,75%
LU2149247228	31/12/2022	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	30/09/2023	New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,54%	0,51%	-2,88%	-2,01%	0,34%	-9,57%	-3,00%
LU0452433385	30/09/2023	New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,36%	0,51%	-2,88%	-1,16%	0,33%	-9,56%	-3,00%
LU0373792984	30/09/2023	New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,26%	3,89%	-1,61%	-0,72%	1,64%	-6,77%	-2,01%
LU1362558352	30/09/2023	New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,20%	3,62%	-1,46%	0,01%	1,39%	-6,76%	-2,01%
LU1148873661	30/09/2023	New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,48%	3,62%	-1,79%	-0,91%	1,41%	-6,79%	-2,01%
LU0097542707	30/09/2023	New Millennium Euro Equities A Cap	6	-21,63%	3,58%	34,59%	-1,24%	3,82%	7,81%	-79,07%	-25,22%
LU2149246923	31/12/2022	New Millennium Euro Equities D Dis	6	-21,63%	4,30%	34,59%	-2,90%	4,42%	10,44%	-66,24%	-21,56%
LU0373792398	30/09/2023	New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	-0,49%	5,09%	9,12%	-78,38%	-24,81%
LU1148873406	30/09/2023	New Millennium Euro Equities L Cap	6	-18,67%	7,07%	39,25%	-0,55%	4,98%	8,70%	-78,41%	-24,82%
LU2149247061	31/12/2022	New Millennium Euro Equities Y Dis	6	-18,97%	8,08%	38,04%	-2,04%	5,05%	11,00%	-64,98%	-21,02%
LU1363165835	30/09/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25,95%	-3,59%	12,41%	-7,96%	-4,88%	3,07%	-43,54%	-13,10%
LU1550198169	30/09/2023	New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	-0,22%	16,90%	-6,48%	-3,30%	4,02%	-41,81%	-12,44%
LU1363165918	31/12/2022	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	30/09/2023	New Millennium Global Equities A Cap	6	-23,46%	5,43%	36,26%	-2,86%	5,27%	9,24%	-82,68%	-27,56%
LU0373792042	30/09/2023	New Millennium Global Equities I Cap	6	-20,44%	9,47%	41,44%	-2,13%	6,60%	10,65%	-82,16%	-27,18%
LU1148873588	30/09/2023	New Millennium Global Equities L Cap	6	-20,58%	8,80%	41,26%	-2,18%	6,32%	10,53%	-82,16%	-27,19%
LU0437189599	30/09/2023	New Millennium Inflation Linked Bond Europe A Cap	4	-7,42%	-3,32%	2,91%	-2,28%	-0,66%	0,45%	-21,75%	-5,75%
LU0863466057	31/12/2022	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%
LU0437191736	30/09/2023	New Millennium Inflation Linked Bond Europe I Cap	4	-4,15%	0,11%	6,56%	-1,38%	0,53%	1,65%	-19,35%	-5,00%
LU1148874040	30/09/2023	New Millennium Inflation Linked Bond Europe L Cap	4	-4,33%	-0,08%	6,36%	-1,45%	0,34%	1,47%	-19,29%	-5,03%
LU1362558600	30/09/2023	New Millennium Inflation Linked Bond Europe Y Dis	4	-4,19%	0,09%	6,66%	-1,38%	0,57%	1,79%	-19,33%	-4,98%
LU0215785253	30/09/2023	New Millennium Large Europe Corporate A Cap	4	-13,89%	-3,07%	2,56%	-3,42%	-0,90%	1,11%	-15,74%	-4,27%
LU0452433468	30/09/2023	New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,08%	2,56%	-3,42%	-0,90%	1,12%	-15,76%	-4,26%
LU0373792471	30/09/2023	New Millennium Large Europe Corporate I Cap	4	-10,79%	0,36%	6,19%	-2,35%	0,31%	2,32%	-13,13%	-3,54%
LU1148874123	30/09/2023	New Millennium Large Europe Corporate L Cap	4	-10,97%	0,20%	5,98%	-2,45%	0,14%	2,07%	-13,11%	-3,54%
LU1362558782	30/09/2023	New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,18%	6,20%	-2,34%	0,20%	2,04%	-13,11%	-3,54%
LU1363165595	30/09/2023	New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,57%	10,97%	-2,09%	0,74%	2,27%	-37,61%	-9,02%
LU1363165678	30/09/2023	New Millennium Multi Asset Opportunity I Cap	5	-11,00%	1,87%	14,94%	-1,32%	1,72%	3,13%	-35,68%	-8,46%
LU1363165751	30/09/2023	New Millennium Multi Asset Opportunity L Cap	5	-11,02%	1,82%	14,72%	-1,38%	1,64%	3,06%	-35,68%	-8,46%
LU0956012602	30/09/2023	New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-3,92%	13,19%	-3,10%	-0,72%	2,30%	-47,57%	-12,26%
LU0956012784	30/09/2023	New Millennium New Mill Aug Market Timing D Dis	4	-15,47%	-3,92%	13,19%	-3,10%	-0,73%	2,22%	-47,50%	-12,24%
LU0956012867	30/09/2023	New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	0,05%	17,79%	-1,84%	1,01%	4,09%	-45,94%	-11,55%
LU1148874636	30/09/2023	New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	-0,02%	17,96%	-1,73%	1,10%	3,98%	-45,96%	-11,56%
LU1362559160	30/09/2023	New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	-0,17%	17,78%	-1,84%	0,91%	3,64%	-45,90%	-11,57%
LU1602468479	30/09/2023	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,91%	15,38%	-3,60%	0,82%	4,69%	-49,00%	-12,82%
LU2149247491	31/12/2022	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%
LU1602468636	30/09/2023	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	1,76%	19,57%	-2,80%	1,99%	5,03%	-47,36%	-12,28%
LU1602468800	30/09/2023	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	1,57%	19,37%	-2,86%	1,81%	5,46%	-47,40%	-12,28%
LU2149247574	31/12/2022	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	30/09/2023	New Millennium Total Return Flexible A Cap	4	-12,19%	-2,89%	5,73%	-2,16%	-0,73%	0,50%	-19,86%	-5,41%
LU1109961877	30/09/2023	New Millennium Total Return Flexible I Cap	4	-9,31%	0,11%	9,00%	-1,41%	0,03%	1,27%	-15,61%	-4,47%
LU2249747283	30/09/2023	New Millennium Total Return Flexible L Cap	4	-9,44%	0,11%	8,83%	-1,41%	0,03%	1,27%	-15,57%	-4,41%
LU0993156016	30/09/2023	New Millennium VolActive A Cap	5	-19,50%	-3,46%	5,64%	-3,96%	-1,32%	1,76%	-23,96%	-6,06%
LU0993156289	30/09/2023	New Millennium VolActive D Dis	5	-19,38%	-3,25%	5,55%	-3,90%	-1,07%	1,94%	-23,99%	-6,06%
LU0993156446	30/09/2023	New Millennium VolActive I Cap	5	-16,06%	0,64%	10,17%	-2,99%	0,33%	3,59%	-19,37%	-5,47%
LU1148874800	30/09/2023	New Millennium VolActive L Cap	5	-16,32%	0,35%	9,95%	-3,04%	0,11%	3,37%	-19,36%	-5,47%

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
LU0851647247	31/10/2023	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-1,00%	14,77%	-2,34%	1,57%	4,05%	-43,42%	-9,88%
LU0851648567	31/10/2023	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-1,06%	14,80%	-2,34%	1,55%	4,02%	-43,37%	-9,86%
LU0851648724	31/10/2023	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	2,61%	19,14%	-1,42%	2,80%	5,30%	-41,62%	-9,31%
LU1148874479	31/10/2023	New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,27%	18,94%	-1,49%	2,56%	5,09%	-41,64%	-9,32%
LU0097542376	31/10/2023	New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,54%	-0,35%	-2,88%	-2,04%	-0,03%	-9,57%	-3,00%
LU0452433385	31/10/2023	New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,36%	0,28%	-2,88%	-1,16%	-0,04%	-9,56%	-3,00%
LU0373792984	31/10/2023	New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,26%	3,00%	-1,61%	-0,75%	1,26%	-6,77%	-2,01%
LU1362558352	31/10/2023	New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,20%	2,92%	-1,46%	0,01%	1,02%	-6,76%	-2,01%
LU1148873661	31/10/2023	New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,48%	2,73%	-1,79%	-0,94%	1,04%	-6,79%	-2,01%
LU0097542707	31/10/2023	New Millennium Euro Equities A Cap	6	-21,63%	3,58%	34,59%	-1,77%	3,74%	6,55%	-79,07%	-25,22%
LU0373792398	31/10/2023	New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	-1,02%	4,97%	7,84%	-78,39%	-24,82%
LU1148873406	31/10/2023	New Millennium Euro Equities L Cap	6	-18,67%	7,07%	39,25%	-1,08%	4,86%	7,51%	-78,42%	-24,82%
LU0097544745	31/10/2023	New Millennium Global Equities A Cap	6	-23,46%	4,81%	36,26%	-3,22%	5,09%	9,24%	-82,68%	-27,56%
LU0373792042	31/10/2023	New Millennium Global Equities I Cap	6	-20,44%	9,00%	41,44%	-2,48%	6,45%	10,65%	-82,16%	-27,18%
LU1148873588	31/10/2023	New Millennium Global Equities L Cap	6	-20,58%	8,76%	41,26%	-2,53%	6,32%	10,53%	-82,16%	-27,19%
LU0437189599	31/10/2023	New Millennium Inflation Linked Bond Europe A Cap	4	-7,42%	-3,35%	2,91%	-2,22%	-0,68%	0,45%	-21,74%	-5,75%
LU0437191736	31/10/2023	New Millennium Inflation Linked Bond Europe I Cap	4	-4,15%	0,05%	6,56%	-1,31%	0,51%	1,65%	-19,33%	-5,00%
LU1148874040	31/10/2023	New Millennium Inflation Linked Bond Europe L Cap	4	-4,33%	-0,11%	6,36%	-1,38%	0,33%	1,47%	-19,28%	-5,03%
LU1362558600	31/10/2023	New Millennium Inflation Linked Bond Europe Y Dis	4	-4,19%	0,08%	6,66%	-1,31%	0,56%	1,79%	-19,32%	-4,98%
LU0215785253	31/10/2023	New Millennium Large Europe Corporate A Cap	4	-13,89%	-3,07%	2,50%	-3,38%	-0,99%	0,95%	-15,74%	-4,27%
LU0452433468	31/10/2023	New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,08%	2,50%	-3,38%	-0,98%	0,96%	-15,76%	-4,26%
LU0373792471	31/10/2023	New Millennium Large Europe Corporate I Cap	4	-10,79%	0,36%	6,18%	-2,31%	0,21%	2,17%	-13,13%	-3,54%
LU1148874123	31/10/2023	New Millennium Large Europe Corporate L Cap	4	-10,97%	0,20%	5,98%	-2,41%	0,03%	1,91%	-13,11%	-3,54%
LU1362558782	31/10/2023	New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,18%	6,20%	-2,29%	0,20%	1,89%	-13,11%	-3,54%
LU0149079047	31/10/2023	New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,73%	8,18%	-3,21%	0,53%	1,81%	-21,76%	-5,34%
LU2149247145	31/10/2023	New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,73%	8,18%	-3,41%	0,53%	1,81%	-21,76%	-5,34%
LU0373792802	31/10/2023	New Millennium Balanced World Conservative I Cap	5	-12,27%	1,87%	12,05%	-2,38%	1,69%	2,96%	-19,32%	-4,75%
LU1148874552	31/10/2023	New Millennium Balanced World Conservative L Cap	5	-12,43%	1,69%	11,86%	-2,45%	1,52%	2,84%	-19,28%	-4,75%
LU0956012602	31/10/2023	New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-3,92%	13,19%	-3,31%	-0,77%	2,05%	-47,57%	-12,26%
LU0956012784	31/10/2023	New Millennium New Mill Aug Market Timing D Dis	4	-15,47%	-3,92%	13,19%	-3,31%	-0,77%	2,05%	-47,50%	-12,24%
LU0956012867	31/10/2023	New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	0,05%	17,79%	-2,02%	0,96%	3,82%	-45,94%	-11,55%
LU1148874636	31/10/2023	New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	-0,02%	17,96%	-1,92%	1,10%	3,98%	-45,96%	-11,56%
LU1362559160	31/10/2023	New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	-0,17%	17,78%	-2,03%	0,89%	3,64%	-45,91%	-11,57%
LU0956012941	31/10/2023	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,86%	8,38%	-2,67%	-1,12%	1,32%	-26,03%	-7,70%
LU0956013089	31/10/2023	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,68%	-3,86%	8,41%	-2,68%	-1,04%	1,43%	-25,98%	-7,70%
LU0956013162	31/10/2023	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,41%	12,57%	-1,15%	0,17%	2,81%	-23,69%	-7,00%
LU1148873828	31/10/2023	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,74%	-0,58%	12,34%	-1,32%	0,08%	2,86%	-23,72%	-6,99%
LU0993156016	31/10/2023	New Millennium VolActive A Cap	5	-19,50%	-3,46%	5,64%	-4,17%	-1,41%	1,76%	-23,97%	-6,06%
LU0993156289	31/10/2023	New Millennium VolActive D Dis	5	-19,38%	-3,25%	5,55%	-4,11%	-1,30%	1,94%	-24,00%	-6,06%
LU0993156446	31/10/2023	New Millennium VolActive I Cap	5	-16,06%	0,64%	10,17%	-3,18%	0,33%	3,59%	-19,38%	-5,47%
LU1148874800	31/10/2023	New Millennium VolActive L Cap	5	-16,32%	0,35%	9,95%	-3,23%	-0,04%	3,37%	-19,37%	-5,47%
LU1363165595	31/10/2023	New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,57%	10,97%	-2,32%	0,30%	1,51%	-37,61%	-9,02%
LU1363165678	31/10/2023	New Millennium Multi Asset Opportunity I Cap	5	-11,00%	1,87%	14,94%	-1,54%	1,42%	2,46%	-35,68%	-8,46%
LU1363165751	31/10/2023	New Millennium Multi Asset Opportunity L Cap	5	-11,02%	1,82%	14,72%	-1,61%	1,25%	2,30%	-35,68%	-8,46%
LU0163795908	31/10/2023	New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,55%	5,18%	-1,59%	-0,19%	0,70%	-22,77%	-5,54%
LU1796860663	31/10/2023	New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-2,02%	5,06%	-1,35%	0,27%	1,36%	-23,28%	-5,63%
LU0777019158	31/10/2023	New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,54%	5,19%	-1,60%	-0,22%	0,67%	-22,78%	-5,54%
LU0373791820	31/10/2023	New Millennium Augustum High Quality Bond I Cap	4	-5,23%	1,00%	8,97%	-0,49%	0,96%	1,76%	-20,38%	-4,81%
LU1148873745	31/10/2023	New Millennium Augustum High Quality Bond L Cap	4	-5,41%	0,75%	8,79%	-0,62%	0,80%	1,55%	-20,36%	-4,81%
LU1550198169	31/10/2023	New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	-0,22%	16,90%	-6,48%	-3,30%	3,75%	-41,81%	-12,44%
LU1602468479	31/10/2023	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,91%	15,38%	-3,86%	0,39%	3,23%	-49,03%	-12,82%
LU1602468636	31/10/2023	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	1,76%	19,57%	-3,05%	1,45%	4,33%	-47,39%	-12,28%
LU1602468800	31/10/2023	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	1,57%	19,37%	-3,11%	1,31%	4,17%	-47,43%	-12,28%
LU0163796203	31/10/2023	New Millennium Augustum Corporate Bond A Cap	4	-14,96%	-1,49%	16,55%	-2,53%	1,06%	4,75%	-50,30%	-13,27%
LU1675756339	31/10/2023	New Millennium Augustum Corporate Bond A CHF H	4	-15,53%	-0,94%	16,86%	-3,41%	3,90%	7,91%	-50,40%	-13,34%
LU1796860580	31/10/2023	New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-1,10%	17,25%	-1,61%	2,17%	5,91%	-50,48%	-13,15%
LU0777018002	31/10/2023	New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,48%	16,55%	-2,54%	1,07%	4,77%	-50,28%	-13,26%
LU0373793016	31/10/2023	New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,24%	20,99%	-1,38%	2,43%	6,14%	-48,75%	-12,60%
LU1148874396	31/10/2023	New Millennium Augustum Corporate Bond L Cap	4	-11,81%	2,08%	20,78%	-1,47%	2,22%	5,99%	-48,75%	-12,60%
LU0215785410	31/10/2023	New Millennium Total Return Flexible A Cap	4	-12,19%	-2,89%	5,73%	-2,16%	-0,73%	0,28%	-19,86%	-5,41%
LU1109961877	31/10/2023	New Millennium Total Return Flexible I Cap	4	-9,31%	0,11%	9,00%	-1,41%	0,03%	1,01%	-15,60%	-4,47%
LU2249747283	31/10/2023	New Millennium Total Return Flexible L Cap	4	-9,44%	0,11%	8,83%	-1,41%	0,03%	0,98%	-15,57%	-4,41%
LU1362559087	31/12/2022	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%
LU2149246923	31/12/2022	New Millennium Euro Equities D Dis	6	-21,63%	4,30%	34,59%	-2,90%	4,42%	10,44%	-66,24%	-21,56%
LU2149247061	31/12/2022	New Millennium Euro Equities Y Dis	6	-18,97%	8,08%	38,04%	-2,04%	5,05%	11,00%	-64,98%	-21,02%
LU0863466057	31/12/2022	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%
LU2149247228	31/12/2022	New Millennium Balanced World Conservative Y Dis	5	-12,78%	1,62%	11,52%	-2,85%	1,51%	2,82%	-12,85%	-3,23%
LU1362558519	31/12/2022	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%
LU1362558436	31/12/2022	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%
LU1363165918	31/12/2022	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%
LU2149247491	31/12/2022	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	31/12/2022	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%
LU1362558865	31/12/2022	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	31/01/2023	New Millennium Augustum Corporate Bond Z EUR	4	-12,99%	2,02%	20,20%	-1,58%	2,49%	5,70%	-49,63%	-15,01%
LU1363165835	30/09/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25,95%	-3,59%	12,41%	-7,96%	-4,88%	3,07%	-43,54%	-13,10%

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	30/11/2023	New Millennium Augustum Corporate Bond A Cap	4	-14.96%	-1.49%	16.55%	-1.82%	1.01%	4.75%	-50.28%	-13.27%
LU1675756339	30/11/2023	New Millennium Augustum Corporate Bond A CHF H	4	-15.53%	-0.97%	16.86%	-2.87%	3.90%	7.91%	-50.39%	-13.34%
LU1796860580	30/11/2023	New Millennium Augustum Corporate Bond A USD H	4	-13.64%	-1.10%	17.25%	-0.58%	2.14%	5.91%	-50.46%	-13.15%
LU0777018002	30/11/2023	New Millennium Augustum Corporate Bond D Dis	4	-14.96%	-1.48%	16.55%	-1.81%	1.01%	4.77%	-50.27%	-13.26%
LU0373793016	30/11/2023	New Millennium Augustum Corporate Bond I Cap	4	-11.65%	2.24%	20.99%	-0.37%	2.42%	6.14%	-48.73%	-12.60%
LU1148874396	30/11/2023	New Millennium Augustum Corporate Bond L Cap	4	-11.81%	2.08%	20.78%	-0.53%	2.21%	5.99%	-48.73%	-12.60%
LU1362558865	31/12/2022	New Millennium Augustum Corporate Bond Y Dis	4	-11.65%	2.58%	20.98%	-2.10%	2.84%	6.04%	-48.90%	-12.62%
LU2003245266	31/01/2023	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	30/11/2023	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10.95%	-3.86%	8.38%	-2.83%	-1.12%	1.32%	-26.03%	-7.70%
LU0956013089	30/11/2023	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10.68%	-3.86%	8.41%	-2.83%	-1.04%	1.43%	-25.99%	-7.70%
LU0956013162	30/11/2023	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7.39%	-0.31%	12.57%	-1.29%	0.17%	2.81%	-23.69%	-7.00%
LU1148873828	30/11/2023	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7.74%	-0.58%	12.34%	-1.47%	0.08%	2.86%	-23.72%	-6.99%
LU1362558519	31/12/2022	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	30/11/2023	New Millennium Augustum High Quality Bond A Cap	4	-8.56%	-2.55%	5.18%	-1.59%	-0.27%	0.61%	-22.72%	-5.54%
LU1796860663	30/11/2023	New Millennium Augustum High Quality Bond A USD H	4	-9.33%	-2.02%	5.06%	-0.83%	0.26%	1.36%	-23.23%	-5.62%
LU0777019158	30/11/2023	New Millennium Augustum High Quality Bond D Dis	4	-8.55%	-2.54%	5.19%	-1.60%	-0.27%	0.58%	-22.73%	-5.54%
LU0373791820	30/11/2023	New Millennium Augustum High Quality Bond I Cap	4	-5.23%	1.00%	8.97%	-0.49%	0.96%	1.67%	-20.32%	-4.81%
LU1148873745	30/11/2023	New Millennium Augustum High Quality Bond L Cap	4	-5.41%	0.75%	8.79%	-0.62%	0.78%	1.47%	-20.30%	-4.81%
LU1362558436	31/12/2022	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	30/11/2023	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15.98%	-1.00%	14.77%	-1.72%	1.56%	4.05%	-43.44%	-9.88%
LU0851648567	30/11/2023	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15.96%	-1.06%	14.80%	-1.71%	1.55%	4.02%	-43.39%	-9.87%
LU0851648724	30/11/2023	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12.69%	2.61%	19.14%	-0.77%	2.80%	5.30%	-41.64%	-9.31%
LU1148874479	30/11/2023	New Millennium Augustum Italian Diversified Bond L Cap	5	-12.85%	2.27%	18.94%	-0.85%	2.60%	5.09%	-41.66%	-9.32%
LU1362559087	31/12/2022	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%
LU0149079047	30/11/2023	New Millennium Balanced World Conservative A Cap	5	-15.39%	-1.73%	8.18%	-2.67%	0.52%	1.81%	-21.75%	-5.34%
LU2149247145	30/11/2023	New Millennium Balanced World Conservative D Dis	5	-15.39%	-1.85%	8.18%	-2.87%	0.52%	1.81%	-15.39%	-3.89%
LU0373792802	30/11/2023	New Millennium Balanced World Conservative I Cap	5	-12.27%	1.87%	12.05%	-1.82%	1.67%	2.96%	-19.31%	-4.75%
LU1148874552	30/11/2023	New Millennium Balanced World Conservative L Cap	5	-12.43%	1.69%	11.86%	-1.90%	1.50%	2.84%	-19.28%	-4.75%
LU2149247228	31/12/2022	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	30/11/2023	New Millennium Euro Bonds Sh Term A Cap	3	-6.90%	-3.54%	0.62%	-2.88%	-0.22%	0.85%	-9.57%	-3.00%
LU0452433385	30/11/2023	New Millennium Euro Bonds Sh Term D Dis	3	-6.90%	-3.36%	0.28%	-2.88%	-1.17%	-0.15%	-9.56%	-3.00%
LU0373792984	30/11/2023	New Millennium Euro Bonds Sh Term I Cap	3	-3.75%	-0.26%	2.72%	-1.61%	-0.75%	1.07%	-6.77%	-2.01%
LU1362558352	30/11/2023	New Millennium Euro Bonds Sh Term Y Dis	3	-3.66%	-0.20%	2.92%	-1.46%	0.01%	0.85%	-6.76%	-2.01%
LU1148873661	30/11/2023	New Millennium Euro Bonds Short Term L Cap	3	-3.92%	-0.48%	2.45%	-1.79%	0.85%	0.85%	-6.79%	-2.01%
LU0097542707	30/11/2023	New Millennium Euro Equities A Cap	6	-21.63%	3.58%	34.59%	-0.68%	3.69%	6.55%	-79.08%	-25.22%
LU2149246923	31/12/2022	New Millennium Euro Equities D Dis	6	-21.63%	4.30%	34.59%	-2.90%	4.42%	10.44%	-66.24%	-21.56%
LU0373792398	30/11/2023	New Millennium Euro Equities I Cap	6	-18.52%	7.68%	39.27%	0.10%	4.93%	7.84%	-78.39%	-24.82%
LU1148873406	30/11/2023	New Millennium Euro Equities L Cap	6	-18.67%	7.07%	39.25%	0.04%	4.93%	7.51%	-78.42%	-24.82%
LU2149247061	31/12/2022	New Millennium Euro Equities Y Dis	6	-18.97%	8.08%	38.04%	-2.04%	5.05%	11.00%	-64.98%	-21.02%
LU1363165835	30/09/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25.95%	-3.59%	12.41%	-7.96%	-4.88%	3.07%	-43.54%	-13.10%
LU1550189169	30/11/2023	New Millennium Evergreen Global High Yield Bond I Cap	4	-22.97%	-0.22%	16.90%	-6.48%	-3.30%	3.66%	-41.84%	-12.44%
LU1363165918	31/12/2022	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	30/11/2023	New Millennium Global Equities A Cap	6	-23.46%	4.57%	36.26%	-2.17%	5.06%	9.24%	-82.68%	-27.56%
LU0373792042	30/11/2023	New Millennium Global Equities I Cap	6	-20.44%	8.59%	41.44%	-1.41%	6.44%	10.65%	-82.16%	-27.18%
LU1148873588	30/11/2023	New Millennium Global Equities L Cap	6	-20.58%	8.50%	41.26%	-1.47%	6.27%	10.53%	-82.16%	-27.19%
LU0437189599	30/11/2023	New Millennium Inflation Linked Bond Europe A Cap	4	-7.42%	-3.44%	2.91%	-2.15%	-0.70%	0.45%	-21.74%	-5.75%
LU0863466057	31/12/2022	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%
LU0437191736	30/11/2023	New Millennium Inflation Linked Bond Europe I Cap	4	-4.15%	-0.04%	6.56%	-1.07%	0.49%	1.65%	-19.34%	-5.00%
LU1148874040	30/11/2023	New Millennium Inflation Linked Bond Europe L Cap	4	-4.33%	-0.21%	6.36%	-1.16%	0.31%	1.47%	-19.28%	-5.03%
LU1362558600	30/11/2023	New Millennium Inflation Linked Bond Europe Y Dis	4	-4.19%	0.07%	6.66%	-1.07%	0.56%	1.79%	-19.32%	-4.98%
LU0215785253	30/11/2023	New Millennium Large Europe Corporate A Cap	4	-13.89%	-3.07%	2.50%	-3.37%	-1.06%	0.83%	-15.74%	-4.27%
LU0452433468	30/11/2023	New Millennium Large Europe Corporate D Dis	4	-13.89%	-3.08%	2.50%	-3.36%	-1.06%	0.84%	-15.75%	-4.26%
LU0373792471	30/11/2023	New Millennium Large Europe Corporate I Cap	4	-10.79%	0.36%	6.18%	-2.15%	0.16%	2.05%	-13.13%	-3.54%
LU1148874123	30/11/2023	New Millennium Large Europe Corporate L Cap	4	-10.97%	0.20%	5.98%	-2.34%	-0.02%	1.80%	-13.11%	-3.54%
LU1362558782	30/11/2023	New Millennium Large Europe Corporate Y Dis	4	-10.80%	0.18%	6.20%	-2.12%	0.16%	1.78%	-13.11%	-3.54%
LU1363165595	30/11/2023	New Millennium Multi Asset Opportunity A Cap	5	-13.93%	-1.57%	10.97%	-1.93%	0.30%	1.48%	-37.60%	-9.02%
LU1363165678	30/11/2023	New Millennium Multi Asset Opportunity L Cap	5	-11.00%	1.87%	14.94%	-0.91%	1.42%	2.46%	-35.67%	-8.46%
LU1363165751	30/11/2023	New Millennium Multi Asset Opportunity Y Dis	5	-11.02%	1.82%	14.72%	-1.03%	1.25%	2.30%	-35.67%	-8.46%
LU0956012602	30/11/2023	New Millennium New Mill Aug Market Timing A Cap	4	-15.37%	-3.92%	13.19%	-2.73%	-0.78%	2.05%	-47.57%	-12.26%
LU0956012784	30/11/2023	New Millennium New Mill Aug Market Timing D Dis	4	-15.47%	-3.92%	13.19%	-2.73%	-0.78%	2.05%	-47.50%	-12.24%
LU0956012867	30/11/2023	New Millennium New Mill Aug Market Timing I Cap	4	-11.89%	0.05%	17.79%	-1.42%	0.94%	3.82%	-45.94%	-11.55%
LU1148874636	30/11/2023	New Millennium New Mill Aug Market Timing L Cap	4	-12.26%	-0.02%	17.96%	-1.31%	1.07%	3.98%	-45.96%	-11.56%
LU1362559160	30/11/2023	New Millennium New Mill Aug Market Timing Y Dis	4	-12.75%	-0.17%	17.78%	-1.42%	0.75%	3.64%	-45.90%	-11.57%
LU1602468479	30/11/2023	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19.73%	-1.91%	15.38%	-3.40%	0.26%	3.23%	-49.05%	-12.83%
LU2149247491	31/12/2022	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%
LU1602468636	30/11/2023	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16.73%	1.76%	19.57%	-2.30%	1.93%	4.33%	-47.41%	-12.28%
LU1602468800	30/11/2023	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16.87%	1.57%	19.37%	-2.43%	1.12%	4.17%	-47.45%	-12.28%
LU2149247574	31/12/2022	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	30/11/2023	New Millennium Total Return Flexible A Cap	4	-12.19%	-2.89%	5.73%	-2.16%	-0.73%	0.28%	-19.85%	-5.41%
LU1109961877	30/11/2023	New Millennium Total Return Flexible I Cap	4	-9.31%	0.11%	9.00%	-1.41%	0.03%	1.01%	-15.57%	-4.46%
LU2249747283	30/11/2023	New Millennium Total Return Flexible L Cap	4	-9.44%	0.11%	8.83%	-1.41%	0.03%	0.98%	-15.54%	-4.41%
LU0993156016	30/11/2023	New Millennium VolActive A Cap	5	-19.50%	-3.46%	5.64%	-3.73%	-1.49%	1.76%	-23.96%	-6.06%
LU0993156289	30/11/2023	New Millennium VolActive D Dis	5	-19.38%	-3.25%	5.55%	-3.67%	-1.36%	1.94%	-23.99%	-6.06%
LU0993156446	30/11/2023	New Millennium VolActive I Cap	5	-16.06%	0.64%	10.17%	-2.71%	0.26%	3.59%	-19.37%	-5.47%
LU1148874800	30/11/2023	New Millennium VolActive L Cap	5	-16.32%	0.35%	9.95%	-2.77%	-0.04%	3.37%	-19.37%	-5.47%

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
LU0993156016	31/12/2023	New Millennium Alpha Active Allocation A Cap	5	-17,35%	0,81%	11,41%	-2,00%	2,97%	4,23%	-47,05%	-12,51%
LU0993156289	31/12/2023	New Millennium Alpha Active Allocation D Dis	5	-17,35%	0,81%	11,41%	-2,00%	2,97%	4,23%	-47,05%	-12,51%
LU0993156446	31/12/2023	New Millennium Alpha Active Allocation I Cap	5	-14,80%	3,93%	14,85%	-1,40%	3,60%	4,86%	-45,41%	-11,97%
LU1148874800	31/12/2023	New Millennium Alpha Active Allocation L Cap	5	-14,80%	3,93%	14,85%	-1,40%	3,60%	4,86%	-45,41%	-11,97%
LU0163796203	31/12/2023	New Millennium Augustum Corporate Bond A Cap	4	-14,96%	-1,49%	16,55%	-1,82%	0,94%	4,75%	-50,25%	-13,26%
LU1675756339	31/12/2023	New Millennium Augustum Corporate Bond A CHF H	4	-15,53%	-2,21%	15,77%	-2,87%	0,44%	4,21%	-50,36%	-13,33%
LU1796860580	31/12/2023	New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-1,10%	17,25%	-0,21%	2,07%	5,91%	-50,44%	-13,14%
LU0777018002	31/12/2023	New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,48%	16,55%	-1,81%	0,95%	4,77%	-50,23%	-13,26%
LU0373793016	31/12/2023	New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,24%	20,99%	-0,37%	2,31%	6,14%	-48,71%	-12,60%
LU1148874396	31/12/2023	New Millennium Augustum Corporate Bond L Cap	4	-11,65%	2,24%	20,99%	-0,37%	2,31%	6,14%	-48,71%	-12,60%
LU1362558865	31/12/2023	New Millennium Augustum Corporate Bond Y Dis	4	-12,33%	1,56%	20,15%	-1,07%	1,71%	5,55%	-19,36%	-4,91%
LU2003425266	31/12/2023	New Millennium Augustum Corporate Bond Z EUR	4	-12,33%	1,56%	20,15%	-1,07%	1,71%	5,55%	-19,36%	-4,91%
LU0956012941	31/12/2023	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,71%	8,38%	-2,66%	-1,12%	1,32%	-26,01%	-7,70%
LU0956013089	31/12/2023	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,68%	-3,73%	8,41%	-2,66%	-1,04%	1,43%	-25,97%	-7,69%
LU0956013162	31/12/2023	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,12%	12,57%	-1,09%	0,17%	2,81%	-23,67%	-6,99%
LU1148873828	31/12/2023	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,74%	-0,49%	12,34%	-1,28%	0,08%	2,86%	-23,70%	-6,99%
LU1362558519	31/12/2023	New Millennium Augustum Extra Euro High Quality Bd Y D	4	-8,19%	-0,73%	11,74%	-1,91%	-0,36%	2,10%	-22,32%	-6,59%
LU10613795908	31/12/2023	New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,55%	5,18%	-1,59%	-0,27%	0,59%	-22,68%	-5,53%
LU1796860663	31/12/2023	New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-2,02%	5,06%	-0,78%	0,21%	1,36%	-23,21%	-5,62%
LU0777019158	31/12/2023	New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,54%	5,19%	-1,60%	-0,27%	0,56%	-22,69%	-5,54%
LU0373791820	31/12/2023	New Millennium Augustum High Quality Bond I Cap	4	-5,23%	1,00%	8,97%	-0,49%	0,96%	1,65%	-20,29%	-4,81%
LU1148873745	31/12/2023	New Millennium Augustum High Quality Bond L Cap	4	-5,41%	0,75%	8,79%	-0,62%	0,78%	1,45%	-20,27%	-4,80%
LU1362558436	31/12/2023	New Millennium Augustum High Quality Bond Y Dis	4	-5,73%	0,47%	8,43%	-0,84%	0,49%	1,36%	-19,03%	-2,97%
LU0851647247	31/12/2023	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-1,00%	14,77%	-1,62%	1,57%	4,05%	-43,43%	-9,88%
LU0851648567	31/12/2023	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-1,06%	14,80%	-1,61%	1,55%	4,02%	-43,37%	-9,87%
LU0851648724	31/12/2023	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	2,61%	19,14%	-0,37%	2,82%	5,30%	-41,62%	-9,31%
LU1148874479	31/12/2023	New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,27%	18,94%	-0,53%	2,62%	5,09%	-41,65%	-9,32%
LU1362559087	31/12/2023	New Millennium Augustum Italian Diversified Bond Y Dis	5	-13,38%	2,06%	18,32%	-1,02%	2,19%	4,68%	-20,10%	-4,47%
LU0956012602	31/12/2023	New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-3,92%	13,19%	-2,45%	-0,78%	2,05%	-47,55%	-12,26%
LU0956012784	31/12/2023	New Millennium New Mill Aug Market Timing D Dis	4	-15,47%	-3,92%	13,19%	-2,45%	-0,78%	2,05%	-47,48%	-12,24%
LU0956012867	31/12/2023	New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	0,05%	17,79%	-0,86%	0,94%	3,82%	-45,92%	-11,55%
LU1148874636	31/12/2023	New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	-0,02%	17,96%	-0,74%	1,05%	3,98%	-45,94%	-11,56%
LU1362559160	31/12/2023	New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	-0,17%	17,78%	-1,00%	0,71%	3,64%	-45,88%	-11,57%
LU0149079047	31/12/2023	New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,73%	8,18%	-2,14%	0,35%	1,81%	-21,74%	-5,34%
LU1214924715	31/12/2023	New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,85%	8,18%	-2,33%	0,35%	1,81%	-15,39%	-8,99%
LU0373792802	31/12/2023	New Millennium Balanced World Conservative I Cap	5	-12,27%	1,87%	12,05%	-1,27%	1,48%	2,96%	-19,30%	-4,75%
LU1148874552	31/12/2023	New Millennium Balanced World Conservative L Cap	5	-12,43%	1,69%	11,86%	-1,35%	1,36%	2,84%	-19,26%	-4,75%
LU1214924728	31/12/2023	New Millennium Balanced World Conservative Y Dis	5	-12,78%	1,31%	11,52%	-1,54%	0,96%	2,43%	-12,78%	-3,25%
LU0097542376	31/12/2023	New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,54%	0,32%	-2,88%	-2,04%	-0,22%	-9,57%	-3,00%
LU0452433385	31/12/2023	New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,36%	0,33%	-2,88%	-1,17%	-0,55%	-9,55%	-3,00%
LU0373792984	31/12/2023	New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,26%	3,73%	-1,61%	-0,75%	1,07%	-6,77%	-2,01%
LU1362558352	31/12/2023	New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,20%	3,90%	-1,46%	-0,01%	0,85%	-6,76%	-2,01%
LU1148873661	31/12/2023	New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,48%	3,53%	-1,79%	-0,94%	0,85%	-6,79%	-2,01%
LU0097542707	31/12/2023	New Millennium Euro Equities A Cap	6	-21,63%	3,58%	34,59%	-0,42%	3,61%	6,55%	-79,05%	-25,22%
LU2149246923	31/12/2023	New Millennium Euro Equities D Dis	6	-21,63%	3,58%	34,59%	-0,42%	3,61%	6,55%	-66,21%	-21,56%
LU0373792398	31/12/2023	New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	0,66%	4,87%	7,84%	-78,36%	-24,82%
LU1148873406	31/12/2023	New Millennium Euro Equities L Cap	6	-18,67%	7,07%	39,25%	0,56%	4,75%	7,51%	-78,39%	-24,82%
LU2149247061	31/12/2023	New Millennium Euro Equities Y Dis	6	-19,20%	6,78%	38,75%	0,08%	4,13%	7,09%	-65,16%	-21,16%
LU1363165835	31/12/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25,28%	-3,21%	13,39%	-7,55%	-4,03%	2,46%	-25,28%	-7,55%
LU1550198169	31/12/2023	New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	3,24%	-41,84%	-12,44%
LU1363165918	31/12/2023	New Millennium Evergreen Global High Yield Bond L Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	3,24%	-22,97%	-6,84%
LU0097544745	31/12/2023	New Millennium Global Equities A Cap	6	-23,46%	4,57%	36,26%	-1,65%	4,99%	9,24%	-82,67%	-27,56%
LU0373792042	31/12/2023	New Millennium Global Equities I Cap	6	-20,44%	8,59%	41,44%	-0,88%	6,38%	10,65%	-82,14%	-27,18%
LU1148873588	31/12/2023	New Millennium Global Equities L Cap	6	-20,58%	8,50%	41,26%	-0,94%	6,20%	10,53%	-82,15%	-27,18%
LU0437189599	31/12/2023	New Millennium Inflation Linked Bond Europe A Cap	4	-7,42%	-3,44%	2,91%	-2,15%	-0,70%	0,45%	-21,74%	-5,75%
LU0863466057	31/12/2023	New Millennium Inflation Linked Bond Europe D Dis	4	-7,42%	-3,44%	2,91%	-2,15%	-0,70%	0,45%	-20,36%	-5,66%
LU0437191736	31/12/2023	New Millennium Inflation Linked Bond Europe I Cap	4	-4,15%	-0,04%	6,56%	-0,98%	0,49%	1,65%	-19,33%	-5,00%
LU1148874040	31/12/2023	New Millennium Inflation Linked Bond Europe L Cap	4	-4,33%	-0,21%	6,36%	-1,16%	0,31%	1,47%	-19,28%	-5,03%
LU1362558600	31/12/2023	New Millennium Inflation Linked Bond Europe Y Dis	4	-4,19%	0,07%	6,66%	-0,92%	0,56%	1,79%	-19,31%	-4,98%
LU0215785253	31/12/2023	New Millennium Large Europe Corporate A Cap	4	-13,89%	-3,07%	2,78%	-3,37%	-1,10%	0,77%	-15,73%	-4,27%
LU0452433468	31/12/2023	New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,08%	2,78%	-3,36%	-1,10%	0,78%	-15,74%	-4,26%
LU0373792471	31/12/2023	New Millennium Large Europe Corporate I Cap	4	-10,79%	0,36%	6,49%	-2,15%	0,12%	1,98%	-13,12%	-3,54%
LU1148874123	31/12/2023	New Millennium Large Europe Corporate L Cap	4	-10,97%	0,20%	6,29%	-2,34%	-0,06%	1,74%	-13,10%	-3,53%
LU1362558782	31/12/2023	New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,18%	6,57%	-2,12%	0,14%	1,73%	-13,10%	-3,53%
LU1363165595	31/12/2023	New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,57%	10,97%	-1,93%	0,30%	1,71%	-37,59%	-9,02%
LU1363165678	31/12/2023	New Millennium Multi Asset Opportunity I Cap	5	-11,00%	1,87%	14,94%	-0,90%	1,42%	2,80%	-35,66%	-8,45%
LU1363165751	31/12/2023	New Millennium Multi Asset Opportunity L Cap	5	-11,02%	1,82%	14,72%	-1,03%	1,25%	2,63%	-35,66%	-8,46%
LU1602468479	31/12/2023	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,91%	15,38%	-3,40%	0,26%	3,23%	-49,07%	-12,83%
LU2149247491	31/12/2023	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-19,73%	-1,91%	15,38%	-3,40%	0,26%	3,23%	-48,10%	-12,83%
LU1602468636	31/12/2023	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	1,76%	19,57%	-2,26%	1,23%	4,33%	-47,43%	-12,28%
LU1602468800	31/12/2023	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	1,57%	19,37%	-2,43%	1,12%	4,17%	-47,47%	-12,28%
LU2149247574	31/12/2023	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-17,24%	1,12%	18,95%	-2,81%	0,87%	3,86%	-25,87%	-6,91%
LU0215785410	31/12/2023	New Millennium Total Return Flexible A Cap	4	-12,19%	-2,89%	5,73%	-2,16%	-0,73%	0,57%	-19,84%	-5,41%
LU1109961877	31/12/2023	New Millennium Total Return Flexible I Cap	4	-9,31%	0,11%	9,00%	-1,41%	0,03%	1,49%	-15,56%	-4,46%
LU2249474283	31/12/2023	New Millennium Total Return Flexible L Cap	4	-9,44%	0,11%	8,83%	-1,41%	0,03%	1,36%	-15,53%	-4,40%