ISIN	Reporting Date	Shareclass Name	Fund Currency	Shareclass Currency	Recommended Holding Period	Stressed % Return 1y	Stressed % Return RHP	Unfavourable % Return 1y	Unfavourable % Return RHP	Moderate % Return 1y	Moderate % Return RHP	Favourable % Return 1y	Favourable % Return RHP
LU3285671056	2026-08-31	Augustum Flexible Equity Class A	EUR	EUR	5	-41,48%	-11,17%	-18,39%	1,56%	5,66%	5,49%	25,77%	7,96%
LU3285671213	2026-08-31	Augustum Flexible Equity Class I	EUR	EUR	5	-39,67%	-10,63%	-15,86%	2,18%	8,92%	6,15%	29,66%	8,62%
LU3285671486	2026-08-31	Augustum Flexible Equity Class L	EUR	EUR	5	-39,67%	-10,63%	-15,86%	2,18%	8,92%	6,15%	29,66%	8,62%
LU0993156016	2026-08-31	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47,03%	-12,12%	-17,35%	-0,40%	0,93%	1,26%	9,84%	4,06%
LU0993156289	2026-08-31	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47,03%	-12,12%	-17,35%	-0,40%	1,03%	1,27%	9,84%	4,06%
LU0993156446	2026-08-31	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45,40%	-11,59%	-14,80%	0,21%	4,52%	2,01%	13,38%	4,70%
LU1148874800	2026-08-31	New Millennium Alpha Active Allocation L Cap	EUR	EUR	5	-45,40%	-11,59%	-14,80%	0,21%	4,47%	2,00%	13,27%	4,70%
LU0163796203	2026-08-31	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-20,39%	-5,15%	-14,96%	-1,82%	0,53%	1,40%	16,55%	5,34%
LU1675756339	2026-08-31	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-20,13%	-5,12%	-15,53%	-2,87%	-1,58%	-0,13%	15,77%	3,37%
LU1796860580	2026-08-31	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-20,56%	-5,19%	-13,64%	-0,21%	2,13%	2,71%	17,25%	6,76%
LU3285760073	2026-08-31	New Millennium Augustum Corporate Bond Class I-CHF Hedged	EUR	CHF	4	-17,66%	-4,39%	-12,92%	-2,13%	1,47%	0,63%	19,35%	4,16%
LU0777018002	2026-08-31	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-20,38%	-5,15%	-14,96%	-1,81%	0,53%	1,41%	16,55%	5,35%
LU0373793016	2026-08-31	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-17,92%	-4,42%	-11,65%	-0,37%	4,38%	2,81%	20,99%	6,90%
LU1148874396	2026-08-31	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-17,90%	-4,42%	-11,81%	-0,53%	4,21%	2,58%	20,78%	6,72%
LU1362558865	2026-08-31	New Millennium Augustum Corporate Bond Y Dis	EUR	EUR	4	-17,93%	-4,43%	-12,33%	-1,07%	3,64%	2,18%	20,15%	6,14%
LU2003425266	2026-08-31	New Millennium Augustum Corporate Bond Z EUR	EUR	EUR	4	-17,93%	-4,43%	-12,33%	-1,07%	4,05%	2,18%	20,15%	6,30%
LU0163795908	2026-08-31	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-12,96%	-3,78%	-8,56%	-0,90%	-1,65%	0,07%	5,18%	1,91%
LU1796860663	2026-08-31	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-12,80%	-3,79%	-9,33%	-0,78%	-1,05%	0,77%	5,06%	3,05%
LU0777019158	2026-08-31	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-12,94%	-3,78%	-8,55%	-0,90%	-1,65%	0,07%	5,19%	1,91%
LU0373791820	2026-08-31	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-10,25%	-3,05%	-5,23%	0,11%	1,70%	1,27%	8,97%	3,19%
LU1148873745	2026-08-31	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-10,24%	-3,05%	-5,41%	0,06%	1,55%	1,12%	8,79%	3,02%
LU1362558436	2026-08-31	New Millennium Augustum High Quality Bond Y Dis	EUR	EUR	4	-10,27%	-3,04%	-5,73%	-0,14%	1,40%	0,84%	8,43%	2,68%
LU0851647247	2026-08-31	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-21,50%	-4,60%	-15,98%	-1,62%	-0,27%	1,20%	14,77%	4,10%
LU0851648567	2026-08-31	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-21,51%	-4,60%	-15,96%	-1,61%	-0,28%	1,22%	14,80%	4,12%
LU0851648724	2026-08-31	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-19,09%	-4,02%	-12,69%	-0,37%	3,54%	2,56%	19,14%	5,49%
LU1148874479	2026-08-31	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-19,10%	-4,02%	-12,85%	-0,53%	3,37%	2,38%	18,94%	5,31%
LU1362559087	2026-08-31	New Millennium Augustum Italian Diversified Bond Y Dis	EUR	EUR	5	-19,09%	-4,02%	-12,69%	-0,37%	3,54%	2,56%	19,14%	5,49%
LU0149079047	2026-08-31	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-16,62%	-3,96%	-15,39%	-1,86%	-1,45%	-0,22%	8,18%	1,67%
LU2149247145	2026-08-31	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-16,62%	-3,96%	-15,39%	-1,86%	-1,45%	-0,22%	8,18%	1,67%
LU0373792802	2026-08-31	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-13,89%	-3,36%	-12,27%	-0,71%	2,19%	0,97%	12,05%	2,83%
LU1148874552	2026-08-31	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-13,88%	-3,35%	-12,43%	-0,88%	2,01%	0,80%	11,86%	2,70%
LU2149247228	2026-08-31	New Millennium Balanced World Conservative Y Dis	EUR	EUR	5	-14,04%	-3,37%	-12,78%	-1,26%	1,60%	0,39%	11,52%	2,30%
LU0097542376	2026-08-31	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9,61%	-3,10%	-6,90%	-2,88%	-3,32%	-1,73%	1,14%	1,28%
LU0452433385	2026-08-31	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9,61%	-3,10%	-6,90%	-2,88%	-3,06%	-1,40%	1,12%	1,27%
LU0373792984	2026-08-31	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6,81%	-2,11%	-3,75%	-1,61%	-0,03%	-0,43%	4,56%	2,60%
LU1362558352	2026-08-31	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6,82%	-2,11%	-4,02%	-1,89%	-0,33%	-0,72%	4,27%	2,31%
LU1148873661	2026-08-31	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6,79%	-2,10%	-3,92%	-1,79%	-0,23%	-0,62%	4,37%	2,41%
LU0097542707	2026-08-31	New Millennium Euro Equities A Cap	EUR	EUR	6	-64,05%	-19,65%	-21,63%	0,89%	6,43%	4,65%	34,59%	11,14%
LU2149246923	2026-08-31	New Millennium Euro Equities D Dis	EUR	EUR	6	-64,05%	-19,65%	-21,63%	0,89%	6,43%	4,65%	34,59%	11,14%
LU0373792398	2026-08-31	New Millennium Euro Equities I Cap	EUR	EUR	6	-62,95%	-19,23%	-18,52%	2,15%	10,64%	5,95%	39,27%	12,56%
LU1148873406	2026-08-31	New Millennium Euro Equities L Cap	EUR	EUR	6	-62,96%	-19,25%	-18,67%	1,99%	10,44%	5,80%	39,25%	12,38%
LU2149247061	2026-08-31	New Millennium Euro Equities Y Dis	EUR	EUR	6	-62,93%	-19,24%	-19,20%	1,40%	9,73%	5,18%	38,75%	11,71%
LU1363165835	2026-08-31	New Millennium Evergreen Global High Yield Bond A Cap	EUR	EUR	4	-18,35%	-7,12%	-25,28%	-7,12%	-2,64%	-3,76%	14,23%	7,21%
LU1550198169	2026-08-31	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-15,82%	-6,41%	-22,97%	-6,41%	0,37%	-3,03%	17,77%	8,18%
LU1363165918	2026-08-31	New Millennium Evergreen Global High Yield Bond L Cap	EUR	EUR	4	-15,82%	-6,41%	-22,97%	-6,41%	0,37%	-3,03%	17,77%	8,12%
LU0097544745	2026-08-31	New Millennium Global Equities A Cap	EUR	EUR	6	-63,00%	-18,84%	-23,46%	2,38%	7,83%	6,75%	36,26%	11,27%
LU0373792042	2026-08-31	New Millennium Global Equities I Cap	EUR	EUR	6	-61,88%	-18,42%	-20,44%	3,01%	12,00%	8,18%	41,44%	12,72%
LU1148873588	2026-08-31	New Millennium Global Equities L Cap	EUR	EUR	6	-61,83%	-18,42%	-20,58%	2,99%	12,06%	7,98%	41,26%	12,53%
LU0437189599	2026-08-31	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-19,41%	-5,48%	-7,42%	-1,88%	-1,86%	-0,28%	2,91%	0,90%
LU0863466057	2026-08-31	New Millennium Inflation Linked Bond Europe D Dis	EUR	EUR	4	-19,41%	-5,48%	-7,42%	-1,88%	-1,86%	-0,28%	2,91%	0,90%
LU0437191736	2026-08-31	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-16,98%	-4,75%	-4,15%	-0,70%	1,63%	0,92%	6,56%	2,12%
LU1148874040	2026-08-31	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-16,95%	-4,75%	-4,33%	-0,89%	1,44%	0,75%	6,36%	1,92%
LU1362558600	2026-08-31	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-16,95%	-4,76%	-4,19%	-0,63%	1,66%	1,04%	6,66%	2,17%
LU0215785253	2026-08-31	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-14,16%	-3,98%	-13,89%	-3,37%	-2,69%	-1,36%	3,40%	1,45%
LU0452433468	2026-08-31	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-14,15%	-3,98%	-13,89%	-3,36%	-2,69%	-1,36%	3,40%	1,45%
LU0373792471	2026-08-31	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-11,42%	-3,23%	-10,79%	-2,15%	0,82%	-0,12%	7,12%	2,73%
LU1148874123	2026-08-31	New Millennium Large Europe Corporate l Cap	EUR	EUR	4	-11,42%	-3,23%	-10,97%	-2,34%	0,62%	-0,31%	6,93%	2,53%
LU1362558782	2026-08-31	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-11,53%	-3,25%	-10,80%	-2,12%	0,86%	-0,06%	7,21%	2,81%
LU1363165595	2026-08-31	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-23,23%	-5,67%	-13,93%	-1,93%	-0,55%	1,11%	10,97%	3,07%
LU1363165678	2026-08-31	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-20,82%	-5,10%	-11,00%	-0,86%	3,02%	2,21%	14,94%	4,17%
LU1363165751	2026-08-31	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-20,88%	-5,09%	-11,02%	-1,03%	2,83%	2,04%	14,72%	4,00%
LU1602468479	2026-08-31	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-34,84%	-7,81%	-19,73%	-3,40%	0,86%	0,42%	15,38%	3,43%
LU2149247491	2026-08-31	New Millennium PIR Bilanciato Sistema Italia D Dis	EUR	EUR	5	-34,84%	-7,81%	-19,73%	-3,40%	0,86%	0,42%	15,38%	3,43%
LU1602468636	2026-08-31	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-32,83%	-7,23%	-16,73%	-2,26%	4,56%	1,60%	19,57%	4,65%
LU1602468800	2026-08-31	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-32,82%	-7,24%	-16,87%	-2,43%	4,37%	1,43%	19,37%	4,47%
LU2149247574	2026-08-31	New Millennium PIR Bilanciato Sistema Italia Y Dis	EUR	EUR	5	-32,83%	-7,24%	-17,24%	-2,81%	3,98%	1,04%	18,95%	4,07%
LU0215785410	2026-08-31	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-18,66%	-4,94%	-12,19%	-1,91%	-1,97%	0,21%	8,65%	3,43%
LU1109961877	2026-08-31	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-16,11%	-4,22%	-9,31%	-1,12%	1,06%	0,98%	12,37%	4,67%
LU2249747283	2026-08-31	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-16,17%	-4,22%	-9,44%	-1,19%	1,06%	0,94%	12,19%	4,43%

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