

ISIN	Share Class Name	RHP	Stress Net Average Return HP1	Stress Net Average Return HP3	Unfavorable Net Average Return HP1	Unfavorable Net Average Return HP3	Moderate Net Average Return HP1	Moderate Net Average Return HP3	Favorable Net Average Return HP1	Favorable Net Average Return HP3
LU0163796203	New Millennium Augustum Corporate Bond A Cap	4	-50,67%	-13,30%	-13,38%	-3,13%	0,16%	1,82%	16,55%	4,82%
LU1675756339	New Millennium Augustum Corporate Bond A CHF H	4	-61,18%	-22,70%	-16,06%	-3,27%	1,67%	3,86%	25,51%	9,55%
LU1796860580	New Millennium Augustum Corporate Bond A USD H	4	-51,13%	-14,71%	-12,41%	-2,78%	0,98%	2,84%	17,25%	5,91%
LU0777018002	New Millennium Augustum Corporate Bond D Dis	4	-50,16%	-13,24%	-13,38%	-3,13%	0,18%	1,62%	12,48%	4,83%
LU0373793016	New Millennium Augustum Corporate Bond I Cap	4	-49,13%	-12,64%	-10,03%	-2,20%	3,75%	3,18%	20,99%	6,21%
LU1148874396	New Millennium Augustum Corporate Bond L Cap	4	-49,13%	-12,63%	-10,19%	-2,24%	3,45%	2,99%	20,78%	5,99%
LU1362558865	New Millennium Augustum Corporate Bond Y Dis	4	-48,62%	-12,58%	-10,03%	-2,20%	3,72%	2,40%	16,75%	5,55%
LU2003425266	New Millennium Augustum Corporate Bond Z EUR	4	-49,80%	-15,21%	-10,60%	-2,57%	3,26%	2,61%	20,20%	5,70%
LU0956012941	New Millennium Augustum Extra Euro High Quality Bd A C	4	-26,14%	-7,73%	-10,95%	-2,57%	-3,30%	-1,04%	8,38%	1,32%
LU0956013089	New Millennium Augustum Extra Euro High Quality Bd D D	4	-26,10%	-7,72%	-10,70%	-2,57%	-3,30%	-0,94%	8,41%	1,43%
LU0956013162	New Millennium Augustum Extra Euro High Quality Bd I C	4	-23,77%	-7,02%	-7,94%	-1,69%	-0,09%	0,20%	12,57%	2,81%
LU1148873828	New Millennium Augustum Extra Euro High Quality Bd L C	4	-23,76%	-7,02%	-7,94%	-1,84%	-0,11%	0,17%	12,34%	2,86%
LU1362558519	New Millennium Augustum Extra Euro High Quality Bd Y D	4	-16,06%	-5,04%	-8,19%	-1,83%	-0,31%	-0,28%	11,74%	2,10%
LU0163795908	New Millennium Augustum High Quality Bond A Cap	4	-23,36%	-5,59%	-7,48%	-1,59%	-1,84%	0,00%	5,18%	1,61%
LU1796860663	New Millennium Augustum High Quality Bond A USD H	4	-23,98%	-6,29%	-7,49%	-1,82%	-1,74%	0,57%	5,06%	1,61%
LU0777019158	New Millennium Augustum High Quality Bond D Dis	4	-23,10%	-5,53%	-7,48%	-1,60%	-1,84%	-0,04%	3,99%	1,59%
LU0373791820	New Millennium Augustum High Quality Bond I Cap	4	-20,99%	-4,86%	-4,17%	-0,53%	1,57%	1,18%	8,97%	2,72%
LU1148873745	New Millennium Augustum High Quality Bond L Cap	4	-20,96%	-4,86%	-4,33%	-0,62%	1,36%	1,04%	8,79%	2,43%
LU1362558436	New Millennium Augustum High Quality Bond Y Dis	4	-7,80%	-2,31%	-4,62%	-0,84%	1,19%	0,76%	8,43%	2,39%
LU0851647247	New Millennium Augustum Italian Diversified Bond A EUR C	5	-43,65%	-9,89%	-12,77%	-2,67%	-0,08%	2,50%	14,77%	5,31%
LU0851648567	New Millennium Augustum Italian Diversified Bond D EUR D	5	-43,59%	-9,88%	-12,76%	-2,67%	-0,03%	2,50%	14,80%	5,28%
LU0851648724	New Millennium Augustum Italian Diversified Bond I EUR C	5	-41,85%	-9,32%	-9,38%	-1,92%	3,56%	3,67%	19,14%	6,43%
LU1148874479	New Millennium Augustum Italian Diversified Bond L Cap	5	-41,86%	-9,33%	-9,55%	-1,96%	3,49%	3,48%	18,94%	6,19%
LU1362559087	New Millennium Augustum Italian Diversified Bond Y Dis	5	-12,86%	-3,21%	-10,07%	-2,08%	3,01%	3,13%	18,32%	5,95%
LU0149079047	New Millennium Balanced World Conservative A Cap	5	-21,92%	-5,36%	-12,78%	-2,70%	-1,23%	1,17%	8,18%	2,35%
LU2149247145	New Millennium Balanced World Conservative D Dis	5	-15,45%	-3,79%	-12,78%	-2,70%	-1,23%	1,17%	8,18%	2,35%
LU0373792802	New Millennium Balanced World Conservative I Cap	5	-19,48%	-4,77%	-9,55%	-1,99%	2,40%	2,40%	12,05%	3,67%
LU1148874552	New Millennium Balanced World Conservative L Cap	5	-19,45%	-4,77%	-9,71%	-2,02%	2,03%	2,10%	11,86%	3,19%
LU2149247228	New Millennium Balanced World Conservative Y Dis	5	-12,84%	-3,21%	-10,08%	-2,10%	1,83%	1,79%	11,52%	2,97%
LU0097542376	New Millennium Euro Bonds Sh Term A Cap	3	-12,79%	-3,38%	-6,26%	-2,67%	-3,30%	-1,73%	0,71%	0,75%
LU0452433385	New Millennium Euro Bonds Sh Term D Dis	3	-12,80%	-3,38%	-6,26%	-2,67%	-3,40%	-1,72%	0,19%	0,11%
LU0373792984	New Millennium Euro Bonds Sh Term I Cap	3	-10,05%	-2,39%	-3,08%	-1,39%	-0,02%	-0,43%	4,11%	2,06%
LU1362558352	New Millennium Euro Bonds Sh Term Y Dis	3	-10,08%	-2,39%	-3,00%	-1,29%	-0,07%	-0,26%	3,83%	1,78%
LU1148873661	New Millennium Euro Bonds Short Term L Cap	3	-10,08%	-2,39%	-3,27%	-1,58%	-0,22%	-0,62%	3,83%	1,79%
LU0097542707	New Millennium Euro Equities A Cap	6	-79,23%	-25,22%	-21,40%	-3,43%	6,30%	4,66%	34,59%	10,80%
LU2149246923	New Millennium Euro Equities D Dis	6	-66,24%	-21,56%	-21,40%	-3,43%	6,30%	4,66%	34,59%	10,80%
LU0373792398	New Millennium Euro Equities I Cap	6	-78,55%	-24,82%	-18,29%	-2,81%	10,51%	5,97%	39,27%	12,16%
LU1148873406	New Millennium Euro Equities L Cap	6	-78,58%	-24,83%	-18,45%	-2,83%	10,07%	5,72%	39,25%	11,61%
LU2149247061	New Millennium Euro Equities Y Dis	6	-65,15%	-21,06%	-18,97%	-2,81%	9,59%	5,30%	38,04%	11,37%
LU1363165835	New Millennium Evergreen Global High Yield Bond A Cap	4	-43,52%	-13,11%	-25,95%	-7,96%	-2,25%	-1,38%	12,41%	5,44%
LU1550198169	New Millennium Evergreen Global High Yield Bond I Cap	4	-41,77%	-12,44%	-22,97%	-6,48%	1,53%	-0,05%	16,90%	6,24%
LU1363165918	New Millennium Evergreen Global High Yield Bond L Cap	4	-15,47%	-4,29%	-23,66%	-7,26%	0,77%	-0,63%	15,89%	6,24%
LU0097544745	New Millennium Global Equities A Cap	6	-82,87%	-27,58%	-18,03%	-3,26%	6,17%	6,15%	36,26%	9,34%
LU0373792042	New Millennium Global Equities I Cap	6	-82,36%	-27,20%	-14,79%	-2,63%	10,21%	7,47%	41,44%	10,66%
LU1148873588	New Millennium Global Equities L Cap	6	-82,36%	-27,22%	-14,94%	-2,66%	9,54%	7,06%	41,26%	10,53%
LU0437189599	New Millennium Inflation Linked Bond Europe A Cap	4	-21,88%	-5,68%	-7,17%	-2,15%	-2,91%	-0,66%	2,91%	0,45%
LU0863466057	New Millennium Inflation Linked Bond Europe D Dis	4	-20,46%	-5,53%	-7,17%	-2,15%	-2,91%	-0,66%	2,91%	0,45%
LU0437191736	New Millennium Inflation Linked Bond Europe I Cap	4	-19,48%	-4,97%	-3,91%	-0,98%	0,51%	0,54%	6,56%	1,65%
LU1148874040	New Millennium Inflation Linked Bond Europe L Cap	4	-19,43%	-4,97%	-4,07%	-1,16%	0,14%	0,34%	6,36%	1,47%
LU1362558600	New Millennium Inflation Linked Bond Europe Y Dis	4	-19,46%	-4,96%	-3,70%	-1,01%	0,18%	0,41%	6,12%	1,66%
LU0215785253	New Millennium Large Europe Corporate A Cap	4	-16,02%	-4,22%	-12,17%	-3,38%	-2,47%	-0,68%	3,01%	2,30%
LU0452433468	New Millennium Large Europe Corporate D Dis	4	-16,04%	-4,22%	-12,17%	-3,37%	-2,78%	-0,69%	2,50%	1,52%
LU0373792471	New Millennium Large Europe Corporate I Cap	4	-13,42%	-3,49%	-9,01%	-2,39%	0,98%	0,54%	6,68%	3,54%
LU1148874123	New Millennium Large Europe Corporate L Cap	4	-13,40%	-3,48%	-9,18%	-2,44%	0,72%	0,36%	6,20%	3,20%
LU1362558782	New Millennium Large Europe Corporate Y Dis	4	-13,40%	-3,49%	-9,01%	-2,39%	0,83%	0,55%	6,20%	3,12%
LU1363165595	New Millennium Multi Asset Opportunity A Cap	5	-37,78%	-9,04%	-11,39%	-2,36%	-0,20%	1,13%	10,97%	3,96%
LU1363165678	New Millennium Multi Asset Opportunity I Cap	5	-35,85%	-8,47%	-8,32%	-1,69%	3,29%	2,13%	14,94%	4,71%
LU1363165751	New Millennium Multi Asset Opportunity L Cap	5	-35,85%	-8,47%	-8,38%	-1,71%	3,18%	2,02%	14,72%	4,69%
LU0956012602	New Millennium New Mill Aug Market Timing A Cap	4	-47,88%	-12,28%	-15,37%	-2,67%	-1,15%	-0,54%	13,19%	2,70%
LU0956012784	New Millennium New Mill Aug Market Timing D Dis	4	-47,82%	-12,26%	-17,59%	-3,58%	-2,37%	-1,08%	13,19%	1,41%
LU0956012867	New Millennium New Mill Aug Market Timing I Cap	4	-46,26%	-11,57%	-11,89%	-1,67%	2,86%	1,20%	17,79%	4,46%
LU1148874636	New Millennium New Mill Aug Market Timing L Cap	4	-46,28%	-11,58%	-12,26%	-1,62%	2,84%	1,39%	17,96%	3,99%
LU1362559160	New Millennium New Mill Aug Market Timing Y Dis	4	-46,23%	-11,60%	-12,75%	-1,70%	2,57%	1,11%	17,78%	3,65%
LU1602468479	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-49,12%	-12,83%	-17,32%	-3,73%	0,64%	0,78%	17,70%	5,31%
LU2149247491	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-28,19%	-7,63%	-17,32%	-3,73%	0,64%	0,78%	17,70%	5,31%
LU1602468636	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-47,48%	-12,28%	-14,21%	-3,02%	4,09%	1,71%	21,34%	6,01%
LU1602468800	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-47,52%	-12,29%	-14,35%	-3,05%	3,90%	1,63%	21,34%	5,99%
LU2149247574	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-25,97%	-7,07%	-14,77%	-3,15%	3,75%	1,40%	21,34%	5,95%
LU0215785410	New Millennium Total Return Flexible A Cap	4	-20,01%	-5,41%	-10,64%	-2,57%	-2,40%	-0,60%	5,73%	0,84%
LU1109961877	New Millennium Total Return Flexible I Cap	4	-15,63%	-4,48%	-7,84%	-1,80%	0,62%	0,16%	9,00%	1,61%
LU2249747283	New Millennium Total Return Flexible L Cap	4	-15,63%	-4,47%	-7,88%	-1,82%	0,62%	0,13%	8,83%	1,61%
LU0993156016	New Millennium VolActive A Cap	5	-36,14%	-8,16%	-19,50%	-3,23%	-1,57%	-0,37%	8,04%	1,76%
LU0993156289	New Millennium VolActive D Dis	5	-36,17%	-8,16%	-24,51%	-4,59%	-3,02%	-1,48%	8,04%	0,92%
LU0993156446	New Millennium VolActive I Cap	5	-34,15%	-7,60%	-16,06%	-2,44%	2,65%	1,41%	11,38%	3,59%
LU1148874800	New Millennium VolActive L Cap	5	-34,15%	-7,59%	-16,32%	-2,47%	2,30%	1,08%	11,38%	3,37%