

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%