

NEW MILLENNIUM

SOCIÉTÉ D'INVESTISSEMENT À CAPITAL VARIABLE

UNAUDITED SEMI ANNUAL REPORT AS AT 30 JUNE 2024

Investment Company with Variable Share Capital
Umbrella Fund

R.C.S. Luxembourg B71.256

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DIRECTORS AND ADMINISTRATION

BOARD OF DIRECTORS**Chairman****Mr. Sante JANNONI**

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Directors**Mr. Emanuele BONABELLO**

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11 rue Béatrix de Bourbon
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Board of Directors of the Management Company**Mr. Alberto ALFIERO (Chairman)**

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Mr. Gianluca COSTANTINI (Director)

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Conducting Persons of the Management Company**Mr. Alberto ALFIERO**

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General Manager
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Mr. Pietro MISSERI

Chief Risk Officer
Natam Management Company S.A.
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CENTRAL ADMINISTRATION AND TRANSFER AGENT

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COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2024		31 December 2023		31 December 2022	
		Total NAV in EUR	per Share in Share Class Currency	Total NAV in EUR	per Share in Share Class Currency	Total NAV in EUR	per Share in Share Class Currency
NEW MILLENNIUM - Augustum Corporate Bond							
Class A	EUR	78,462,672.07	238.70	53,517,775.03	231.73	34,823,368.06	210.58
Class A (H-CHF)	CHF	2,752,032.75	101.40	2,039,502.49	99.54	1,769,696.14	93.05
Class A (H-USD)	USD	7,741,468.23	121.80	8,052,912.45	117.67	5,733,434.65	105.36
Class D	EUR	13,017,107.12	96.41	9,816,425.18	97.00	9,277,034.71	91.32
Class I	EUR	223,624,083.55	263.01	209,685,706.64	254.42	227,624,217.79	229.73
Class L	EUR	90,750.43	258.55	73,589.89	250.31	111,811.28	226.34
Class Y	EUR	0.00	0.00	0.00	0.00	1,283,165.02	185.77
Class Z	EUR	0.00	0.00	0.00	0.00	14,003,405.22	89.19
Total Net Assets	EUR	325,688,114.15		283,185,911.68		294,626,132.87	
NEW MILLENNIUM - Euro Equities							
Class A	EUR	3,522,651.28	78.82	3,583,163.94	73.33	5,144,921.20	61.98
Class I	EUR	21,218,933.66	88.77	20,528,039.18	82.25	21,597,319.57	68.94
Class L	EUR	164,444.77	87.42	167,823.23	81.07	189,349.08	68.09
Class Y	EUR	0.00	0.00	0.00	0.00	875,633.40	61.44
Total Net Assets	EUR	24,906,029.71		24,279,026.35		27,807,223.25	
NEW MILLENNIUM - Global Equities (Eur Hedged)							
Class A	EUR	3,361,910.65	134.33	3,209,526.90	119.89	2,733,429.59	101.43
Class I	EUR	38,563,470.68	151.88	36,088,543.51	134.98	32,165,568.14	113.26
Class L	EUR	280,388.19	149.46	249,430.84	132.96	209,671.29	111.77
Total Net Assets	EUR	42,205,769.52		39,547,501.25		35,108,669.02	
NEW MILLENNIUM - Euro Bonds Short Term							
Class A	EUR	365,548.92	132.01	364,747.26	131.67	337,371.43	127.31
Class D	EUR	36,898.37	88.66	43,351.36	91.87	37,213.88	89.41
Class I	EUR	7,399,571.95	138.18	7,581,353.75	137.64	8,249,646.28	132.69
Class L	EUR	829,635.96	135.74	1,848,798.31	135.33	1,915,180.53	130.72
Class Y	EUR	2,775.86	131.42	2,868.95	135.83	2,779.47	131.59
Total Net Assets	EUR	8,634,431.06		9,841,119.63		10,542,191.59	
NEW MILLENNIUM - Augustum High Quality Bond							
Class A	EUR	53,893,210.25	157.13	49,054,255.94	157.78	41,821,138.73	149.22
Class A (H-CHF)	CHF	0.00	0.00	0.00	0.00	0.00	0.00
Class A (H-USD)	USD	1,595,065.97	109.62	1,474,954.34	109.82	1,428,430.75	102.76
Class D	EUR	15,361,477.87	85.17	13,839,356.25	87.72	14,329,467.53	85.08
Class I	EUR	41,787,662.18	167.31	46,585,555.90	167.55	57,697,345.66	157.74
Class L	EUR	36,899.05	164.73	36,987.29	165.12	34,874.52	155.69
Total Net Assets	EUR	112,674,315.32		110,991,109.72		115,311,368.44	
NEW MILLENNIUM - Large Europe Corporate							
Class A	EUR	2,440,522.31	131.82	2,238,940.95	131.19	2,428,497.78	123.81
Class D	EUR	236,567.36	103.79	236,658.17	107.53	225,275.10	102.36
Class I	EUR	50,138,920.62	141.68	50,667,561.80	140.67	51,069,511.38	132.10
Class L	EUR	1,678,127.39	139.37	2,227,317.15	138.50	2,143,914.88	130.31
Class Y	EUR	2,813.95	132.86	2,906.89	137.25	5,374,731.18	129.90
Total Net Assets	EUR	54,496,951.63		55,373,384.96		61,241,930.32	
NEW MILLENNIUM - Balanced World Conservative							
Class A	EUR	25,558,628.80	148.02	36,731,127.44	144.72	40,923,887.19	135.31
Class D	EUR	411,081.62	138.96	823,443.27	143.00	907,179.30	135.05
Class I	EUR	9,030,626.36	162.55	8,192,804.57	158.45	13,733,028.42	147.29
Class L	EUR	8,074,111.17	160.11	12,548,540.98	156.22	14,329,172.82	145.47
Total Net Assets	EUR	43,074,447.95		58,295,916.26		69,893,267.73	
NEW MILLENNIUM - Total Return Flexible							
Class A	EUR	1,200,210.80	132.78	913,197.80	129.01	746,290.39	119.01
Class I	EUR	2,624,325.54	109.88	5,224,877.46	106.54	4,583,058.66	97.95
Class L	EUR	12,916,437.01	133.05	11,832,677.36	129.13	10,961,510.04	118.93
Total Net Assets	EUR	16,740,973.35		17,970,752.71		16,290,859.18	
NEW MILLENNIUM - Inflation Linked Bond Europe							
Class A	EUR	998,540.05	107.53	2,033,260.73	107.61	2,329,250.30	104.27
Class I	EUR	19,251,066.65	114.82	19,960,399.35	114.73	20,563,087.71	110.69
Class L	EUR	497,124.67	112.80	1,122,378.01	112.76	2,171,613.49	108.98
Class Y	EUR	2,346,172.40	106.66	2,445,716.55	111.19	2,384,531.15	108.41
Total Net Assets	EUR	23,092,903.77		25,561,754.64		27,448,482.65	

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2024		31 December 2023		31 December 2022	
		Total NAV in EUR	per Share in Share Class Currency	Total NAV in EUR	per Share in Share Class Currency	Total NAV in EUR	per Share in Share Class Currency
NEW MILLENNIUM - Augustum Italian Diversified Bond							
Class A	EUR	13,289,854.69	138.40	5,971,747.51	134.42	2,427,334.64	122.50
Class D	EUR	968,936.51	99.99	607,055.06	100.08	592,984.40	94.02
Class I	EUR	48,100,993.16	150.54	46,973,793.31	145.93	50,003,627.57	131.94
Class L	EUR	157,150.46	148.26	152,414.46	143.79	155,256.84	130.25
Total Net Assets	EUR	62,516,934.82		53,705,010.35		53,179,203.46	
NEW MILLENNIUM - Augustum Market Timing							
Class A	EUR	2,078,641.54	108.79	2,093,677.70	106.96	2,178,425.07	102.33
Class D	EUR	203,460.26	83.38	248,122.24	84.09	243,447.95	82.50
Class I	EUR	30,260.61	121.04	29,604.36	118.42	700,628.08	112.10
Class L	EUR	1,100.10	122.23	1,074.22	119.36	1,014.86	112.76
Class Y	EUR	2,966.65	98.53	2,974.47	98.79	2,885.75	95.85
Total Net Assets	EUR	2,316,429.16		2,375,452.99		3,126,401.71	
NEW MILLENNIUM - Alpha Active Allocation (formerly VolActive)							
Class A	EUR	357,265.71	90.66	363,325.73	88.22	453,811.00	84.71
Class D	EUR	15,952.47	67.05	16,220.21	68.18	755.72	65.39
Class I	EUR	45,303,043.52	101.51	43,922,311.70	98.42	5,356,757.88	93.42
Class L	EUR	8,874.88	99.72	8,609.25	96.73	8,183.52	91.95
Total Net Assets	EUR	45,685,136.58		44,310,466.89		5,819,508.12	
NEW MILLENNIUM - Augustum Extra Euro High Quality Bond							
Class A	EUR	122,985.60	105.49	137,216.82	104.44	323,590.94	101.60
Class D	EUR	128,313.44	73.14	132,320.17	75.42	134,106.24	76.44
Class I	EUR	16,024,314.62	112.74	23,495,343.75	111.15	32,633,674.04	107.23
Class L	EUR	28,863.42	111.01	28,483.63	109.55	27,529.75	105.88
Total Net Assets	EUR	16,304,477.08		23,793,364.38		33,118,900.98	
NEW MILLENNIUM - Evergreen Global High Yield Bond							
Class A	EUR	0.00	0.00	0.00	0.00	232,002.29	80.00
Class I	EUR	9,986,131.75	100.09	6,747,909.97	95.57	1,280,848.14	84.78
Total Net Assets	EUR	9,986,131.75		6,747,909.97		1,512,850.52	
NEW MILLENNIUM - Multi Asset Opportunity							
Class A	EUR	23,212,852.28	107.55	23,424,939.19	105.12	23,538,015.85	98.03
Class I	EUR	4,736,459.86	111.66	4,634,312.31	108.87	4,492,162.75	101.03
Class L	EUR	52,228,334.13	110.24	52,783,875.70	107.59	61,132,024.48	100.03
Total Net Assets	EUR	80,177,646.27		80,843,127.20		89,162,203.08	
NEW MILLENNIUM - PIR Bilanciato Sistema Italia							
Class A	EUR	2,190,238.08	103.27	4,726,907.46	98.10	4,859,306.11	90.33
Class I	EUR	3,571,071.90	107.70	3,586,084.35	101.95	3,498,892.81	93.30
Class L	EUR	188,214.42	106.34	199,003.01	100.76	182,447.43	92.38
Total Net Assets	EUR	5,949,524.40		8,511,994.82		8,540,646.35	

COMBINED STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes	
Investments in securities at market value	(2a)	828,538,343.73
Bank balances		20,924,220.51
Amounts due from brokers		18,333,681.75
Swap premium paid	(2f)	821,015.43
Option contracts at market value	(2e, 13)	475,171.80
Unrealised profit on forward foreign exchange contracts	(2c, 13)	323,607.91
Unrealised profit on futures contracts	(2d, 13)	461,938.81
Unrealised profit on swap contracts	(2f, 13)	97,633.80
Dividends receivable		58,108.36
Interest receivable		9,369,138.20
Receivable on investments sold		1,113,522.83
Receivable on subscriptions		1,684,437.23
Other assets		87,050.26
Total assets		882,287,870.62
Liabilities		
Bank overdrafts		-344,874.35
Option contracts at market value	(2e, 13)	-215,271.45
Swap premium received	(2f)	-20,910.91
Unrealised loss on forward foreign exchange contracts	(2c, 13)	-509,222.91
Unrealised loss on futures contracts	(2d, 13)	-278,398.89
Unrealised loss on swap contracts	(2f, 13)	-826,865.47
Interest payable on swap contracts		-17,248.29
Payable on redemptions		-1,798,640.98
Other liabilities		-3,826,220.85
Total liabilities		-7,837,654.10
Total net assets		874,450,216.52

The accompanying notes form an integral part of these financial statements.

COMBINED STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	845,333,803.80
Net income from investments		15,564,020.29
Other income		12,180.76
Total income		15,576,201.05
Management fees	(5)	-4,146,019.42
Advisory fees	(6)	-118,947.88
Performance fees	(7)	-1,178,600.79
Depositary fees	(8)	-247,492.52
Subscription tax	(3)	-105,810.27
Interest paid on swap contracts		-263,501.04
Central administration fees	(8)	-378,031.56
Transfer agency fees		-50,309.20
Professional fees	(9)	-92,094.86
Printing fees		-20,722.24
Other charges and taxes	(4)	-225,958.05
Total expenses		-6,827,487.83
Net investment income / (loss)		8,748,713.22
Net realised profit / (loss) on:		
- Investments	(2b)	7,826,194.37
- Forward foreign exchange contracts and foreign currencies		-2,191,371.16
- Option contracts		-298,553.52
- Futures contracts		-1,963,892.47
- Swap contracts		11,884.33
Change in unrealised appreciation / (depreciation) on:		
- Investments		15,032,842.20
- Forward foreign exchange contracts and foreign currencies	(2c)	-817,462.13
- Option contracts		190,745.35
- Futures contracts	(2d)	-1,786,044.43
- Swap contracts		-129,156.83
Net result of operations for the period		24,623,898.93
Distributions	(14)	-874,870.06
Subscriptions for the period		105,527,368.10
Redemptions for the period		-100,159,984.25
Net assets at the end of the period		874,450,216.52

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Corporate Bond

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes		
Investments in securities at market value	(2a)	307,113,279.32	
Bank balances		9,653,695.74	
Amounts due from brokers		5,128,988.37	
Swap premium paid	(2f)	821,015.43	
Option contracts at market value	(2e, 13)	451,403.80	
Unrealised profit on forward foreign exchange contracts	(2c, 13)	160,830.94	
Unrealised profit on futures contracts	(2d, 13)	82,916.34	
Unrealised profit on swap contracts	(2f, 13)	97,633.80	
Dividends receivable		12.93	
Interest receivable		4,726,436.33	
Receivable on subscriptions		1,254,206.58	
Other assets		13,776.22	
Total assets		329,504,195.80	
Liabilities			
Bank overdrafts		-344,874.35	
Option contracts at market value	(2e, 13)	-215,268.25	
Swap premium received	(2f)	-9,797.24	
Unrealised loss on forward foreign exchange contracts	(2c, 13)	-344,891.64	
Unrealised loss on swap contracts	(2f, 13)	-685,899.47	
Interest payable on swap contracts		-13,743.96	
Payable on redemptions		-323,975.67	
Other liabilities		-1,877,631.07	
Total liabilities		-3,816,081.65	
Total net assets		325,688,114.15	
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	238.70	328,703.068
Class A (H-CHF)	CHF	101.40	26,137.404
Class A (H-USD)	USD	121.80	68,114.120
Class D	EUR	96.41	135,011.389
Class I	EUR	263.01	850,244.752
Class L	EUR	258.55	351.000

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Corporate Bond

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	283,185,911.68
Net income from investments		7,174,666.96
Other income		8,865.98
Total income		7,183,532.94
Management fees	(5)	-1,456,453.64
Advisory fees	(6)	-11,770.26
Performance fees	(7)	-1,026,877.16
Depositary fees	(8)	-85,300.57
Subscription tax	(3)	-33,209.58
Interest paid on swap contracts		-193,368.88
Central administration fees	(8)	-76,772.67
Transfer agency fees		-17,149.38
Professional fees	(9)	-8,811.40
Printing fees		-7,004.98
Other charges and taxes	(4)	-43,240.21
Total expenses		-2,959,958.73
Net investment income / (loss)		4,223,574.21
Net realised profit / (loss) on:		
- Investments	(2b)	2,047,309.14
- Forward foreign exchange contracts and foreign currencies		-1,585,032.77
- Option contracts		-194,875.00
- Futures contracts		-86,639.89
- Swap contracts		11,884.33
Change in unrealised appreciation / (depreciation) on:		
- Investments		6,360,545.56
- Forward foreign exchange contracts and foreign currencies	(2c)	-677,318.34
- Option contracts		181,910.55
- Futures contracts	(2d)	-349,915.36
- Swap contracts		-118,551.05
Net result of operations for the period		9,812,891.38
Distributions	(14)	-344,394.63
Subscriptions for the period		64,867,297.16
Redemptions for the period		-31,833,591.44
Net assets at the end of the period		325,688,114.15

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			305,951,515.84	307,113,279.32	94.30
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			262,319,612.70	269,060,956.70	82.62
Ordinary Bonds			83,135,581.93	83,439,279.97	25.62
UNITED STATES			19,371,589.91	18,845,102.37	5.79
Consumer Discretionary			7,752,905.20	8,123,379.19	2.50
3,000,000.00	FORD MOTOR CREDIT CO. LLC 4.87% 03/08/2027	EUR	2,925,500.00	3,078,690.00	0.95
1,800,000.00	FORD MOTOR CREDIT CO. LLC 4.54% 06/03/2025	GBP	1,965,251.04	2,106,765.42	0.65
2,000,000.00	COTY, INC. 4.50% 15/05/2027	EUR	2,012,600.00	2,018,540.00	0.62
1,000,000.00	MACY'S RETAIL HOLDINGS LLC 6.70% 15/09/2028	USD	849,554.16	919,383.77	0.28
Government			3,816,331.07	3,849,740.24	1.18
3,000,000.00	U.S. TREASURY NOTES 1.13% 15/01/2025	USD	2,724,745.13	2,737,818.06	0.84
1,200,000.00	U.S. TREASURY NOTES 1.25% 31/08/2024	USD	1,091,585.94	1,111,922.18	0.34
Health Care			2,916,290.17	2,096,150.22	0.64
3,000,000.00	ST. JUDE MEDICAL LLC 4.75% 15/04/2043	USD	2,916,290.17	2,096,150.22	0.64
Information Technology			1,913,766.44	1,761,461.77	0.54
1,925,000.00	LEIDOS HOLDINGS, INC. 5.95% 01/12/2040	USD	1,913,766.44	1,761,461.77	0.54
Supranational			1,687,957.18	1,657,487.95	0.51
10,000,000.00	INTERNATIONAL FINANCE CORP. 10.00% 03/02/2027	BRL	1,687,957.18	1,657,487.95	0.51
Financials			824,307.78	889,134.20	0.27
1,000,000.00	CITADEL FINANCE LLC 3.38% 09/03/2026	USD	824,307.78	889,134.20	0.27
Industrials			460,032.07	467,748.80	0.15
500,000.00	TD SYNnex CORP. 6.10% 12/04/2034	USD	460,032.07	467,748.80	0.15
FRANCE			11,559,350.68	11,690,075.10	3.59
Consumer Discretionary			6,652,089.00	6,805,268.00	2.09
3,000,000.00	AIR FRANCE-KLM SA 4.63% 23/05/2029	EUR	2,977,140.00	2,959,440.00	0.91
2,000,000.00	VALEO SE 4.50% 11/04/2030	EUR	1,974,620.00	1,961,820.00	0.60
1,700,000.00	AIR FRANCE-KLM 8.13% 31/05/2028	EUR	1,700,329.00	1,884,008.00	0.58
Financials			2,916,961.68	2,918,167.10	0.90
1,600,000.00	CREDIT AGRICOLE SA 3.88% 20/04/2031	EUR	1,596,320.00	1,617,536.00	0.50
1,600,000.00	CREDIT AGRICOLE SA 4.75% 31/12/2099	USD	1,320,641.68	1,300,631.10	0.40
Consumer Staples			1,990,300.00	1,966,640.00	0.60
2,000,000.00	ELO SACA 6.00% 22/03/2029	EUR	1,990,300.00	1,966,640.00	0.60
LUXEMBOURG			8,200,086.64	8,067,503.86	2.48
Telecommunication Services			6,788,504.82	6,602,280.58	2.03
1,941,000.00	TELECOM ITALIA CAPITAL SA 6.38% 15/11/2033	USD	1,763,112.16	1,784,016.81	0.55
1,784,000.00	TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034	USD	1,706,372.60	1,598,333.45	0.49
1,231,000.00	TELECOM ITALIA CAPITAL SA 7.72% 04/06/2038	USD	1,231,766.89	1,218,387.95	0.37
752,000.00	TELECOM ITALIA CAPITAL SA 7.20% 18/07/2036	USD	706,963.92	722,067.03	0.22
734,000.00	TELECOM ITALIA CAPITAL SA 7.72% 04/06/2038	USD	734,457.27	669,554.26	0.21
327,000.00	TELECOM ITALIA CAPITAL SA 6.38% 15/11/2033	USD	297,031.26	285,386.13	0.09
253,000.00	TELECOM ITALIA CAPITAL SA 7.20% 18/07/2036	USD	237,848.24	226,801.68	0.07
116,000.00	TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034	USD	110,952.48	97,733.27	0.03
Financials			1,411,581.82	1,465,223.28	0.45
1,725,000.00	MEXICO REMITTANCES FUNDING FIDUCIARY ESTATE MANAGEMENT SARL 4.88% 15/01/2028	USD	1,411,581.82	1,465,223.28	0.45

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
NETHERLANDS			6,666,996.80	7,350,463.60	2.26
Telecommunication Services			2,898,485.39	3,196,987.50	0.98
1,738,000.00	PROSUS NV 1.99% 13/07/2033	EUR	1,187,054.00	1,369,057.36	0.42
1,500,000.00	PROSUS NV 4.03% 03/08/2050	USD	853,106.65	954,807.13	0.29
1,000,000.00	PROSUS NV 3.26% 19/01/2027	USD	858,324.74	873,123.01	0.27
Utilities			2,230,990.33	2,565,065.33	0.79
3,000,000.00	ENEL FINANCE INTERNATIONAL NV 5.50% 15/06/2052	USD	2,230,990.33	2,565,065.33	0.79
Materials			1,537,521.08	1,588,410.77	0.49
2,000,000.00	BRASKEM NETHERLANDS FINANCE BV 4.50% 31/01/2030	USD	1,537,521.08	1,588,410.77	0.49
ITALY			5,486,819.02	5,484,102.42	1.68
Financials			5,486,819.02	5,484,102.42	1.68
3,499,000.00	VITTORIA ASSICURAZIONI SPA 5.75% 11/07/2028	EUR	3,809,105.00	3,611,702.79	1.11
1,000,000.00	INTESA SANPAOLO SPA 7.20% 28/11/2033	USD	913,214.02	1,001,949.63	0.31
1,000,000.00	INTESA SANPAOLO VITA SPA 2.38% 22/12/2030	EUR	764,500.00	870,450.00	0.26
UNITED KINGDOM			4,831,179.73	4,982,459.65	1.53
Materials			2,579,240.00	2,575,525.00	0.79
2,500,000.00	INEOS FINANCE PLC 6.38% 15/04/2029	EUR	2,579,240.00	2,575,525.00	0.79
Financials			1,323,707.50	1,403,558.00	0.43
1,300,000.00	MAREX GROUP PLC 8.38% 02/02/2028	EUR	1,323,707.50	1,403,558.00	0.43
Consumer Staples			928,232.23	1,003,376.65	0.31
1,000,000.00	OCADO GROUP PLC 3.88% 08/10/2026	GBP	928,232.23	1,003,376.65	0.31
MEXICO			3,639,487.01	4,008,829.50	1.23
Energy			3,639,487.01	4,008,829.50	1.23
3,500,000.00	PETROLEOS MEXICANOS 2.75% 21/04/2027	EUR	2,755,000.00	3,109,400.00	0.96
600,000.00	PETROLEOS MEXICANOS 10.00% 07/02/2033	USD	539,754.20	562,233.48	0.17
500,000.00	PETROLEOS MEXICANOS 7.69% 23/01/2050	USD	344,732.81	337,196.02	0.10
COLOMBIA			4,227,987.59	3,608,891.32	1.11
Telecommunication Services			4,227,987.59	3,608,891.32	1.11
4,950,000.00	COLOMBIA TELECOMUNICACIONES SA ESP 4.95% 17/07/2030	USD	4,227,987.59	3,608,891.32	1.11
SPAIN			3,216,847.24	3,268,665.00	1.00
Industrials			3,216,847.24	3,268,665.00	1.00
2,000,000.00	CELLNEX TELECOM SA 0.75% 20/11/2031	EUR	1,680,000.00	1,647,560.00	0.50
1,000,000.00	CELLNEX FINANCE CO. SA 2.00% 15/02/2033	EUR	757,500.00	848,410.00	0.26
900,000.00	CELLNEX FINANCE CO. SA 2.00% 15/09/2032	EUR	779,347.24	772,695.00	0.24
GERMANY			2,728,800.00	2,776,210.00	0.85
Materials			2,001,300.00	1,996,540.00	0.61
2,000,000.00	K&S AG 4.25% 19/06/2029	EUR	2,001,300.00	1,996,540.00	0.61
Telecommunication Services			727,500.00	779,670.00	0.24
1,000,000.00	DELIVERY HERO SE 1.50% 15/01/2028	EUR	727,500.00	779,670.00	0.24
BELGIUM			1,991,380.00	1,999,460.00	0.61
Government			1,991,380.00	1,999,460.00	0.61
2,000,000.00	SOLVAY SA 3.88% 03/04/2028	EUR	1,991,380.00	1,999,460.00	0.61
CANADA			2,063,646.57	1,986,973.69	0.61
Materials			2,063,646.57	1,986,973.69	0.61
2,000,000.00	KINROSS GOLD CORP. 6.88% 01/09/2041	USD	2,063,646.57	1,986,973.69	0.61

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
JAPAN			1,671,212.00	1,670,030.32	0.51
Consumer Discretionary			1,671,212.00	1,670,030.32	0.51
1,250,000.00	NISSAN MOTOR CO. LTD. 2.65% 17/03/2026	EUR	1,250,000.00	1,223,975.00	0.37
500,000.00	NISSAN MOTOR CO. LTD. 4.35% 17/09/2027	USD	421,212.00	446,055.32	0.14
BERMUDA			1,527,600.00	1,586,070.00	0.49
Financials			1,527,600.00	1,586,070.00	0.49
1,500,000.00	ATHORA HOLDING LTD. 6.63% 16/06/2028	EUR	1,527,600.00	1,586,070.00	0.49
JERSEY			1,400,725.55	1,337,273.31	0.41
Consumer Discretionary			1,191,972.32	1,173,798.52	0.36
1,000,000.00	ASTON MARTIN CAPITAL HOLDINGS LTD 10.38% 31/03/2029	GBP	1,191,972.32	1,173,798.52	0.36
Telecommunication Services			208,753.23	163,474.79	0.05
200,000.00	CORNWALL JERSEY LTD. 0.75% 16/04/2026	GBP	208,753.23	163,474.79	0.05
SWITZERLAND			969,483.90	986,647.56	0.30
Financials			969,483.90	986,647.56	0.30
1,000,000.00	VONTOBEL HOLDING AG 9.48% 31/12/2099	USD	969,483.90	986,647.56	0.30
GUERNSEY			831,000.00	895,840.00	0.28
Financials			831,000.00	895,840.00	0.28
1,000,000.00	PERSHING SQUARE HOLDINGS LTD. 1.38% 01/10/2027	EUR	831,000.00	895,840.00	0.28
BRITISH VIRGIN ISLANDS			710,579.90	844,328.99	0.26
Financials			710,579.90	844,328.99	0.26
1,000,000.00	HUARONG FINANCE 2019 CO. LTD. 4.50% 29/05/2029	USD	710,579.90	844,328.99	0.26
AUSTRIA			807,500.00	788,390.00	0.24
Information Technology			807,500.00	788,390.00	0.24
1,000,000.00	AMS-OSRAM AG 2.13% 03/11/2027	EUR	807,500.00	788,390.00	0.24
CHILE			746,226.21	745,486.95	0.23
Materials			746,226.21	745,486.95	0.23
800,000.00	CORP. NACIONAL DEL COBRE DE CHILE 5.95% 08/01/2034	USD	746,226.21	745,486.95	0.23
NORWAY			487,083.18	516,476.33	0.16
Energy			487,083.18	516,476.33	0.16
495,000.00	VAR ENERGI ASA 8.00% 15/11/2032	USD	487,083.18	516,476.33	0.16
Floating rate notes			177,193,804.31	184,007,778.07	56.50
ITALY			48,643,304.36	52,050,134.55	15.98
Financials			42,028,866.86	45,265,534.55	13.90
8,500,000.00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	6,762,737.50	8,128,210.00	2.50
6,500,000.00	BPER BANCA FRN 11/09/2029	EUR	6,554,838.00	6,843,655.00	2.10
4,500,000.00	BANCO BPM SPA FRN 14/06/2028	EUR	4,513,065.00	4,724,190.00	1.45
5,000,000.00	UNICREDIT SPA FRN 30/06/2035	USD	4,098,167.63	4,378,724.43	1.34
3,500,000.00	ICCREA BANCA SPA FRN 18/01/2032	EUR	3,494,600.00	3,446,660.00	1.06
3,000,000.00	BANCA POPOLARE DI SONDRIO SPA FRN 26/09/2028	EUR	2,995,170.00	3,137,910.00	0.96
3,000,000.00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	3,000,000.00	2,979,840.00	0.91
2,098,000.00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2099	EUR	1,990,539.13	2,107,315.12	0.65
2,000,000.00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 07/02/2029	EUR	2,030,600.00	2,055,600.00	0.63
2,000,000.00	UNICREDIT SPA FRN 31/12/2099	EUR	1,480,000.00	1,832,020.00	0.56
1,600,000.00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 15/03/2029	EUR	1,600,000.00	1,604,832.00	0.49
1,500,000.00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	1,039,755.00	1,287,510.00	0.40
1,000,000.00	ASSICURAZIONI GENERALI SPA FRN 27/10/2047	EUR	999,019.60	1,033,930.00	0.32

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
1,000,000.00	UNICREDIT SPA FRN 31/12/2099	EUR	670,375.00	900,810.00	0.28
800,000.00	BANCA POPOLARE DI SONDRIO SPA FRN 13/03/2034	EUR	800,000.00	804,328.00	0.25
Utilities			4,392,687.50	4,465,375.00	1.37
2,000,000.00	ENEL SPA FRN 31/12/2099	EUR	1,650,000.00	1,652,760.00	0.51
1,000,000.00	ENEL SPA FRN 31/12/2099	EUR	1,000,000.00	1,079,640.00	0.33
1,000,000.00	A2A SPA FRN 31/12/2099	EUR	994,600.00	991,900.00	0.30
750,000.00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	748,087.50	741,075.00	0.23
Energy			2,221,750.00	2,319,225.00	0.71
2,500,000.00	ENI SPA FRN 31/12/2099	EUR	2,221,750.00	2,319,225.00	0.71
FRANCE			25,131,919.10	26,313,368.04	8.08
Financials			21,026,454.10	21,908,094.04	6.73
5,500,000.00	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	5,309,671.06	5,533,990.00	1.70
4,000,000.00	BNP PARIBAS SA FRN 31/12/2099	USD	3,287,729.00	3,348,018.10	1.03
3,000,000.00	LA BANQUE POSTALE SA FRN 31/12/2099	EUR	1,978,500.00	2,311,890.00	0.71
2,000,000.00	LA MONDIALE SAM FRN 18/01/2048	USD	1,770,247.67	1,735,049.38	0.53
2,000,000.00	SCOR SE FRN 31/12/2049	USD	1,512,497.43	1,609,348.48	0.49
1,500,000.00	CNP ASSURANCES SACA FRN 31/12/2099	EUR	1,306,875.00	1,271,250.00	0.39
1,000,000.00	SOGECAP SA FRN 16/05/2044	EUR	1,067,000.00	1,068,080.00	0.33
1,000,000.00	AXA SA FRN 11/07/2043	EUR	995,370.00	1,056,220.00	0.32
1,000,000.00	BNP PARIBAS SA FRN 31/12/2099	EUR	1,017,100.00	1,041,420.00	0.32
1,000,000.00	CNP ASSURANCES SACA FRN 18/07/2053	EUR	945,300.00	1,025,380.00	0.32
1,000,000.00	AXA SA FRN 31/12/2099	EUR	1,000,000.00	1,024,980.00	0.32
600,000.00	CNP ASSURANCES SACA FRN 29/03/2049	EUR	531,000.00	546,360.00	0.17
400,000.00	BNP PARIBAS SA FRN 31/12/2099	USD	305,163.94	336,108.08	0.10
Utilities			3,605,465.00	3,897,024.00	1.20
2,400,000.00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	1,901,340.00	2,098,104.00	0.65
2,000,000.00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	1,704,125.00	1,798,920.00	0.55
Industrials			500,000.00	508,250.00	0.15
500,000.00	ALSTOM SA FRN 31/12/2099	EUR	500,000.00	508,250.00	0.15
UNITED KINGDOM			18,304,349.54	18,238,081.24	5.60
Financials			15,659,849.54	15,375,631.24	4.72
3,500,000.00	ROTHESAY LIFE PLC FRN 31/12/2099	GBP	4,572,655.54	3,903,414.69	1.20
2,000,000.00	BARCLAYS PLC FRN 31/12/2099	GBP	2,273,250.17	2,418,624.84	0.74
2,000,000.00	STANDARD CHARTERED PLC FRN 10/05/2031	EUR	2,000,000.00	2,078,460.00	0.64
1,952,000.00	PHOENIX GROUP HOLDINGS PLC FRN 31/12/2049	GBP	1,997,575.37	2,074,789.75	0.64
1,800,000.00	ROTHESAY LIFE PLC FRN 31/12/2099	GBP	1,619,793.86	1,630,247.03	0.50
2,000,000.00	STANDARD CHARTERED PLC FRN 31/12/2099	USD	1,512,292.46	1,565,308.37	0.48
800,000.00	BARCLAYS PLC FRN 31/12/2099	USD	736,275.20	808,762.88	0.25
1,000,000.00	BARCLAYS BANK PLC FRN 28/12/2040	EUR	773,750.00	711,240.00	0.22
200,000.00	PHOENIX GROUP HOLDINGS PLC FRN 31/12/2099	USD	174,256.94	184,783.68	0.05
Utilities			1,835,000.00	1,956,560.00	0.60
2,000,000.00	SSE PLC FRN 31/12/2099	EUR	1,835,000.00	1,956,560.00	0.60
Telecommunication Services			809,500.00	905,890.00	0.28
1,000,000.00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	809,500.00	905,890.00	0.28
LUXEMBOURG			16,114,576.18	15,845,807.00	4.87
Financials			15,114,576.18	14,835,497.00	4.56
9,000,000.00	HELVETIA EUROPE SA FRN 30/09/2041	EUR	7,605,012.00	7,908,660.00	2.43
9,100,000.00	MITSUBISHI UFJ INVESTOR SERVICES & BANKING LUXEMBOURG SA FRN 15/12/2050	EUR	5,634,314.18	5,065,697.00	1.56
1,000,000.00	BANQUE INTERNATIONALE A LUXEMBOURG SA FRN 01/05/2033	EUR	994,000.00	965,510.00	0.30
1,000,000.00	BANQUE INTERNATIONALE A LUXEMBOURG SA FRN 18/08/2031	EUR	881,250.00	895,630.00	0.27
Health Care			1,000,000.00	1,010,310.00	0.31
1,000,000.00	EUROFINS SCIENTIFIC SE FRN 31/12/2099	EUR	1,000,000.00	1,010,310.00	0.31

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
GERMANY			14,736,257.25	15,412,351.87	4.73
Financials			8,605,625.17	8,920,573.87	2.74
2,000,000.00	COMMERZBANK AG FRN 28/02/2033	GBP	2,385,432.98	2,503,263.73	0.77
3,000,000.00	ALLIANZ SE FRN 31/12/2099	USD	2,392,445.86	2,302,784.14	0.71
2,000,000.00	DEUTSCHE BANK AG FRN 24/06/2032	EUR	1,865,397.33	1,952,140.00	0.60
1,400,000.00	ALLIANZ SE FRN 05/07/2052	EUR	1,261,099.00	1,383,536.00	0.42
1,000,000.00	ALLIANZ SE FRN 31/12/2099	EUR	701,250.00	778,850.00	0.24
Health Care			4,563,132.08	4,661,346.00	1.43
3,400,000.00	BAYER AG FRN 25/03/2082	EUR	3,192,320.60	3,242,274.00	0.99
1,000,000.00	BAYER AG FRN 25/09/2083	EUR	992,931.48	1,033,520.00	0.32
400,000.00	BAYER AG FRN 25/03/2082	EUR	377,880.00	385,552.00	0.12
Utilities			1,567,500.00	1,830,432.00	0.56
2,000,000.00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	1,367,500.00	1,624,780.00	0.50
200,000.00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 23/01/2084	EUR	200,000.00	205,652.00	0.06
NETHERLANDS			14,744,285.70	15,230,292.19	4.68
Financials			6,159,755.70	6,202,514.89	1.91
3,190,000.00	ACHMEA BV FRN 31/12/2099	EUR	2,971,488.70	2,882,994.40	0.89
1,000,000.00	ASR NEDERLAND NV FRN 07/12/2043	EUR	1,051,000.00	1,130,210.00	0.35
1,000,000.00	ABN AMRO BANK NV FRN 22/02/2033	EUR	1,005,600.00	1,020,960.00	0.31
1,000,000.00	ING GROEP NV FRN 31/12/2049	USD	932,357.00	952,516.49	0.29
200,000.00	NN GROUP NV FRN 03/11/2043	EUR	199,310.00	215,834.00	0.07
Consumer Discretionary			5,268,885.00	5,624,078.00	1.73
6,100,000.00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	5,268,885.00	5,624,078.00	1.73
Energy			2,016,455.00	2,084,743.30	0.64
2,110,000.00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	2,016,455.00	2,084,743.30	0.64
Telecommunication Services			800,000.00	820,056.00	0.25
800,000.00	TELFONICA EUROPE BV FRN 31/12/2099	EUR	800,000.00	820,056.00	0.25
Utilities			499,190.00	498,900.00	0.15
500,000.00	TENNET HOLDING BV FRN 31/12/2099	EUR	499,190.00	498,900.00	0.15
UNITED STATES			8,658,238.52	8,931,124.58	2.74
Telecommunication Services			4,775,338.55	4,908,350.00	1.51
5,000,000.00	AT&T, INC. FRN 31/12/2099	EUR	4,775,338.55	4,908,350.00	1.51
Utilities			3,416,111.97	3,545,629.94	1.09
2,500,000.00	SOUTHERN CO. FRN 15/09/2081	EUR	2,183,330.00	2,230,725.00	0.69
1,500,000.00	SOUTHERN CO. FRN 15/09/2051	USD	1,232,781.97	1,314,904.94	0.40
Financials			466,788.00	477,144.64	0.14
500,000.00	CAPITAL ONE FINANCIAL CORP. FRN 08/06/2029	USD	466,788.00	477,144.64	0.14
BERMUDA			7,374,433.62	6,982,983.24	2.15
Financials			7,374,433.62	6,982,983.24	2.15
12,500,000.00	AEGON LTD. FRN 29/06/2049	NLG	5,099,576.67	4,748,299.46	1.46
6,500,000.00	AEGON LTD. FRN 31/12/2099	NLG	2,274,856.95	2,234,683.78	0.69
SPAIN			5,486,835.00	6,033,508.00	1.85
Financials			5,486,835.00	6,033,508.00	1.85
2,400,000.00	BANCO SANTANDER SA FRN 31/12/2099	EUR	1,802,000.00	2,159,448.00	0.66
2,000,000.00	BANCO SANTANDER SA FRN 31/12/2099	EUR	2,000,000.00	2,009,740.00	0.62
2,000,000.00	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 09/03/2028	EUR	1,684,835.00	1,864,320.00	0.57

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
SWITZERLAND			4,412,562.16	4,729,107.89	1.45
Financials			4,412,562.16	4,729,107.89	1.45
2,000,000.00	UBS GROUP AG FRN 09/06/2033	EUR	2,027,700.00	2,019,000.00	0.62
2,000,000.00	EFG INTERNATIONAL AG FRN 31/12/2099	USD	1,497,292.16	1,701,422.15	0.52
1,000,000.00	UBS GROUP AG FRN 31/12/2099	CHF	887,570.00	1,008,685.74	0.31
AUSTRIA			4,231,900.00	4,603,470.00	1.41
Financials			4,231,900.00	4,603,470.00	1.41
2,000,000.00	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE FRN 15/06/2042	EUR	1,909,000.00	2,005,480.00	0.61
2,000,000.00	UNIQA INSURANCE GROUP AG FRN 09/12/2041	EUR	1,447,000.00	1,693,220.00	0.52
1,000,000.00	ERSTE GROUP BANK AG FRN 31/12/2099	EUR	875,900.00	904,770.00	0.28
BELGIUM			3,252,700.00	3,469,270.00	1.07
Financials			3,252,700.00	3,469,270.00	1.07
3,000,000.00	AGEAS SA FRN 31/12/2099	EUR	2,401,500.00	2,554,770.00	0.79
1,000,000.00	BNP PARIBAS FORTIS SA FRN 29/12/2049	EUR	851,200.00	914,500.00	0.28
IVORY COAST			3,182,913.44	3,137,376.72	0.96
Supranational			3,182,913.44	3,137,376.72	0.96
3,500,000.00	AFRICAN DEVELOPMENT BANK FRN 31/12/2099	USD	3,182,913.44	3,137,376.72	0.96
KUWAIT			1,166,932.45	1,242,322.75	0.38
Financials			1,166,932.45	1,242,322.75	0.38
1,500,000.00	BURGAN BANK SAK FRN 15/12/2031	USD	1,166,932.45	1,242,322.75	0.38
ROMANIA			1,004,490.00	1,050,570.00	0.32
Financials			1,004,490.00	1,050,570.00	0.32
1,000,000.00	BANCA COMERCIALA ROMANA SA FRN 19/05/2027	EUR	1,004,490.00	1,050,570.00	0.32
JAPAN			395,000.00	395,110.00	0.12
Telecommunication Services			395,000.00	395,110.00	0.12
500,000.00	RAKUTEN GROUP, INC. FRN 31/12/2099	EUR	395,000.00	395,110.00	0.12
CAYMAN ISLANDS			353,106.99	342,900.00	0.11
Financials			353,106.99	342,900.00	0.11
360,000.00	EMERGING MARKETS CAPITAL PROTECTED INVESTMENTS LTD. FRN 20/04/2028	EUR	353,106.99	342,900.00	0.11
Zero-Coupon bonds			1,990,226.46	1,613,898.66	0.50
CHILE			987,357.21	1,107,840.38	0.34
Utilities			987,357.21	1,107,840.38	0.34
1,485,423.18	CHILE ELECTRICITY PEC SPA 0.00% 25/01/2028	USD	987,357.21	1,107,840.38	0.34
UKRAINE			735,575.00	264,160.00	0.08
Government			735,575.00	264,160.00	0.08
1,000,000.00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 4.38% 27/01/2032	EUR	735,575.00	264,160.00	0.08
IVORY COAST			267,294.25	241,898.28	0.08
Supranational			267,294.25	241,898.28	0.08
60,000,000.00	AFRICAN DEVELOPMENT BANK 0.00% 03/02/2053	MXN	267,294.25	241,898.28	0.08

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
TRANSFERABLE SECURITIES LISTED ON ANOTHER REGULATED MARKET			17,970,389.06	19,157,114.44	5.88
Ordinary Bonds			7,024,832.51	7,233,223.58	2.22
ITALY			2,990,749.99	3,105,359.00	0.95
Financials			2,990,749.99	3,105,359.00	0.95
3,000,000.00	INTESA SANPAOLO SPA 7.80% 28/11/2053	USD	2,990,749.99	3,105,359.00	0.95
UNITED STATES			2,788,458.04	2,795,641.39	0.86
Consumer Discretionary			1,875,899.24	1,860,880.90	0.57
2,000,000.00	HARLEY-DAVIDSON FINANCIAL SERVICES, INC. 5.95% 11/06/2029	USD	1,875,899.24	1,860,880.90	0.57
Utilities			912,558.80	934,760.49	0.29
1,000,000.00	VISTRA OPERATIONS CO. LLC 6.00% 15/04/2034	USD	912,558.80	934,760.49	0.29
LUXEMBOURG			788,732.48	874,000.86	0.27
Energy			788,732.48	874,000.86	0.27
969,700.04	ACU PETROLEO LUXEMBOURG SARL 7.50% 13/01/2032	USD	788,732.48	874,000.86	0.27
JERSEY			456,892.00	458,222.33	0.14
Consumer Discretionary			456,892.00	458,222.33	0.14
500,000.00	ASTON MARTIN CAPITAL HOLDINGS LTD. 10.00% 31/03/2029	USD	456,892.00	458,222.33	0.14
Floating rate notes			10,945,556.55	11,923,890.86	3.66
ITALY			9,320,853.83	10,268,318.94	3.15
Financials			9,320,853.83	10,268,318.94	3.15
7,000,000.00	INTESA SANPAOLO SPA FRN 20/06/2054	USD	6,203,337.02	6,882,105.62	2.11
4,275,000.00	INTESA SANPAOLO SPA FRN 01/06/2032	USD	3,117,516.81	3,386,213.32	1.04
FRANCE			932,749.00	937,447.68	0.29
Financials			932,749.00	937,447.68	0.29
1,000,000.00	BNP PARIBAS SA FRN 31/12/2099	USD	932,749.00	937,447.68	0.29
UNITED STATES			691,953.72	718,124.24	0.22
Financials			691,953.72	718,124.24	0.22
1,000,000.00	USB REALTY CORP. FRN 29/12/2049	USD	691,953.72	718,124.24	0.22
OTHER TRANSFERABLE SECURITIES			7,039,648.48	6.22	0.00
Ordinary Bonds			835,864.93	0.00	0.00
IRELAND			835,864.93	0.00	0.00
Financials			835,864.93	0.00	0.00
1,000,000.00	GTLK EUROPE CAPITAL DAC 4.80% 26/02/2028*	USD	835,864.93	0.00	0.00
Asset and Mortgage Backed Securities			6,203,783.55	6.22	0.00
ITALY			6,203,783.55	6.22	0.00
Financials			6,203,783.55	6.22	0.00
4,800,000.00	SIERRA ONE SPV SRL 7.00% 30/06/2025*	EUR	4,800,000.00	4.80	0.00
1,423,715.56	SPV PROJECT SRL 7.00% 15/11/2037*	EUR	1,403,783.55	1.42	0.00

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Corporate Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
INVESTMENT FUNDS			18,621,865.60	18,895,201.96	5.80
UCI Shares			18,621,865.60	18,895,201.96	5.80
LUXEMBOURG			15,858,884.80	16,252,401.96	4.99
Financials			15,858,884.80	16,252,401.96	4.99
1,021,409.17	AZ FUND 1 - CGM OPPORTUNISTIC CORPORATE BOND -A-AZ- EUR - (1.200%)	EUR	6,575,034.33	6,167,268.57	1.89
40,385.77	PLANETARIUM FUND - ENHANCED EURO CREDIT -B- EUR - (0.650%)	EUR	3,916,200.06	4,134,694.93	1.27
29,985.37	PLANETARIUM FUND - EURO CURRENCIES BONDS -A- EUR - (0.200%)	EUR	2,500,000.01	2,580,241.17	0.79
281,320.33	AZ FUND 1 - AZ BOND - TARGET 2024 -A-AZ- USD - (1.200%)	USD	1,243,884.00	1,425,565.69	0.44
191,497.51	AZ MULTI ASSET - MAMG GLOBAL SUKUK -A-ME- USD - (1.000%)	USD	809,651.00	1,082,427.25	0.33
184,150.64	AZ FUND 1 - AZ BOND - US DOLLAR AGGREGATE USD - (1.000%)	USD	814,115.40	862,204.35	0.27
IRELAND			2,762,980.80	2,642,800.00	0.81
Financials			2,762,980.80	2,642,800.00	0.81
40,000.00	ISHARES VI PLC - ISHARES J.P. MORGAN \$ EM BOND EUR HEDGED UCITS ETF EUR (HEDGED) - (0.500%)	EUR	2,762,980.80	2,642,800.00	0.81
Total portfolio			305,951,515.84	307,113,279.32	94.30

* Security priced at fair value

NEW MILLENNIUM - Augustum Corporate Bond

COMMITMENTS ON FUTURES CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Contract	Maturity	Market price as at 30 June 2024	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
							82,916.34	12,430,379.92
100,000	125	Purchase	US 5YR NOTE (CBT)	30/09/2024	99.44	USD	82,916.34	12,430,379.92

The counterparties are disclosed in Note 13.

NEW MILLENNIUM - Augustum Corporate Bond

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Purchase / Sale	Call/Put	Description	Currency	Acquisition cost	Market value	Commitment (EUR)
OPTION CONTRACTS					167,225.00	236,135.55	55,750,000.00
PURCHASED					417,850.00	451,403.80	0.00
55,000,000	Purchase	PUT	CDS EUR PUT 3.63 18/09/2024	EUR	393,250.00	451,371.80	0.00
2,000,000	Purchase	PUT	EUR/USD PUT 1.03 03/07/2024	EUR	24,600.00	32.00	0.00
WRITTEN					-250,625.00	-215,268.25	55,750,000.00
-750,000	Sale	PUT	EUR/USD PUT 1.03 03/07/2024	EUR	-41,625.00	-12.00	750,000.00
-55,000,000	Sale	PUT	CDS EUR PUT 4.25 18/09/2024	EUR	-209,000.00	-215,256.25	55,000,000.00

The counterparties are disclosed in Note 13.

NEW MILLENNIUM - Augustum Corporate Bond

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Amount bought	Currency bought	Amount sold	Currency sold	Unrealised profit/loss (EUR)
					-184,060.70
18/09/2024	984,800.00	EUR	1,059,428.64	USD	-34.34
18/09/2024	960,585.91	EUR	920,000.00	CHF	-93.16
18/09/2024	12,000.00	CHF	12,671.59	EUR	-140.99
18/09/2024	18,000.00	CHF	18,983.84	EUR	-187.95
18/09/2024	90,000.00	CHF	94,752.24	EUR	-772.77
18/09/2024	508,935,000.00	JPY	3,000,000.00	EUR	-23,917.32
12/09/2024	8,772,000.00	BRL	1,500,000.00	EUR	-43,034.05
18/09/2024	77,883,221.48	EUR	84,080,000.00	USD	-276,711.06
18/09/2024	16,262,564.78	EUR	13,760,000.00	GBP	84,400.58
18/09/2024	8,933,000.00	USD	8,240,414.58	EUR	63,613.46
18/09/2024	2,540,000.00	CHF	2,640,253.87	EUR	12,055.75
18/09/2024	243,000.00	USD	225,129.24	EUR	761.15

The counterparties are disclosed in Note 13.

NEW MILLENNIUM - Augustum Corporate Bond

SWAP CONTRACTS AS AT 30 JUNE 2024

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss)(EUR)
CREDIT DEFAULT SWAP CONTRACTS						0.00	-588,265.67
ITRAXX EUROPE SUB FINANCIALS SERIES 38 VERSION 1	EUR	Long	2,500,000.00	J.P. MORGAN SE	12/20/2027	0.00	-73,565.68
ITRAXX EUROPE SUB FINANCIALS SERIES 38 VERSION 1	EUR	Long	2,500,000.00	J.P. MORGAN SE	12/20/2027	0.00	-117,154.19
ITRAXX EUROPE SUB FINANCIALS SERIES 39 VERSION 1	EUR	Long	7,500,000.00	J.P. MORGAN SE	06/20/2028	0.00	-232,480.22
ITALY GOVERNMENT INTERNATIONAL BOND	USD	Long	8,000,000.00	J.P. MORGAN SE	12/20/2028	0.00	-71,311.92
ITRAXX EUROPE SUB FINANCIALS SERIES 40 VERSION 1	EUR	Long	25,000,000.00	J.P. MORGAN SE	12/20/2028	0.00	-191,387.46
ITRAXX EUROPE SUB FINANCIALS SERIES 41 VERSION 1	EUR	Long	10,000,000.00	J.P. MORGAN SE	06/20/2029	0.00	97,633.80

The counterparties are disclosed in Note 13.

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Euro Equities

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes		
Investments in securities at market value	(2a)	23,772,260.65	
Bank balances		796,795.29	
Amounts due from brokers		397,340.00	
Dividends receivable		31,881.34	
Receivable on subscriptions		518.13	
Other assets		3,662.68	
Total assets		25,002,458.09	
Liabilities			
Payable on redemptions		-15,673.87	
Other liabilities		-80,754.51	
Total liabilities		-96,428.38	
Total net assets		24,906,029.71	
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	78.82	44,694.549
Class I	EUR	88.77	239,030.479
Class L	EUR	87.42	1,881.000

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Euro Equities

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	24,279,026.35
Net income from investments		642,967.15
Other income		132.16
Total income		643,099.31
Management fees	(5)	-102,964.28
Advisory fees	(6)	-6,626.00
Depositary fees	(8)	-7,599.56
Subscription tax	(3)	-2,091.84
Central administration fees	(8)	-20,240.73
Transfer agency fees		-2,753.82
Professional fees	(9)	-5,626.74
Printing fees		-597.14
Other charges and taxes	(4)	-10,475.14
Total expenses		-158,975.25
Net investment income / (loss)		484,124.06
Net realised profit / (loss) on:		
- Investments	(2b)	1,865,666.92
- Futures contracts		9,996.90
Change in unrealised appreciation / (depreciation) on:		
- Investments		-442,346.73
- Forward foreign exchange contracts and foreign currencies	(2c)	22.31
- Futures contracts	(2d)	4,650.00
Net result of operations for the period		1,922,113.46
Subscriptions for the period		1,033,310.41
Redemptions for the period		-2,328,420.51
Net assets at the end of the period		24,906,029.71

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Euro Equities

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			21,927,882.24	23,772,260.65	95.45
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			21,927,882.24	23,772,260.65	95.45
Shares			21,927,882.24	23,772,260.65	95.45
FRANCE			8,850,337.96	9,406,206.46	37.77
Consumer Discretionary			2,522,959.65	2,778,828.02	11.16
1,593.00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	993,340.89	1,136,764.80	4.56
1,686.00	L'OREAL SA	EUR	634,860.34	691,344.30	2.77
3,952.00	SEB SA	EUR	359,062.13	377,811.20	1.52
6,133.00	RENAULT SA	EUR	217,240.31	293,402.72	1.18
10,735.00	WORLDLINE SA	EUR	138,509.74	108,638.20	0.44
1,146.00	SODEXO SA	EUR	90,405.74	96,264.00	0.39
2,346.00	LA FRANCAISE DES JEUX SAEM	EUR	89,540.50	74,602.80	0.30
Industrials			1,729,156.32	2,007,633.26	8.06
2,921.00	SCHNEIDER ELECTRIC SE	EUR	471,319.37	655,180.30	2.63
5,350.00	CIE DE SAINT-GOBAIN SA	EUR	345,077.72	388,517.00	1.56
3,741.00	VINCI SA	EUR	408,733.54	368,039.58	1.48
16,891.00	ALSTOM SA	EUR	206,165.46	265,188.70	1.06
2,183.00	SODEXO, INC.	EUR	119,141.55	183,372.00	0.74
1,718.00	EIFFAGE SA	EUR	178,718.68	147,335.68	0.59
Health Care			1,028,802.56	1,095,682.08	4.40
7,077.00	SANOFI SA	EUR	630,149.71	636,505.38	2.56
1,536.00	ESSILORLUXOTTICA SA	EUR	236,036.78	309,043.20	1.24
888.00	IPSEN SA	EUR	107,095.19	101,676.00	0.41
546.00	BIOMÉRIEUX SA	EUR	55,520.88	48,457.50	0.19
Financials			1,089,929.01	1,084,668.61	4.36
11,483.00	BNP PARIBAS SA	EUR	661,492.15	683,582.99	2.75
10,461.00	SOCIETE GENERALE SA	EUR	248,953.19	229,305.12	0.92
1,432.00	AMUNDI SA	EUR	92,456.95	86,278.00	0.35
1,150.00	EURAZEO SE	EUR	87,026.72	85,502.50	0.34
Energy			498,580.04	692,174.65	2.78
11,105.00	TOTALENERGIES SE	EUR	498,580.04	692,174.65	2.78
Materials			588,613.29	543,307.53	2.18
2,856.00	AIR LIQUIDE SA	EUR	494,913.81	460,615.68	1.85
1,019.00	ARKEMA SA	EUR	93,699.48	82,691.85	0.33
Information Technology			607,948.65	521,805.00	2.10
2,670.00	TELEPERFORMANCE SE	EUR	335,549.64	262,567.80	1.06
1,396.00	CAPGEMINI SE	EUR	272,399.01	259,237.20	1.04
Utilities			303,971.11	282,574.91	1.13
5,275.00	VEOLIA ENVIRONNEMENT SA	EUR	155,093.83	147,278.00	0.59
10,146.00	ENGIE SA	EUR	148,877.28	135,296.91	0.54
Consumer Staples			307,509.63	254,667.00	1.02
2,010.00	PERNOD RICARD SA	EUR	307,509.63	254,667.00	1.02
Telecommunication Services			172,867.70	144,865.40	0.58
15,487.00	ORANGE SA	EUR	172,867.70	144,865.40	0.58
GERMANY			7,681,443.82	8,273,643.08	33.22
Information Technology			1,442,280.89	1,945,207.83	7.81
6,832.00	SAP SE	EUR	815,354.55	1,294,800.64	5.20
14,766.00	INFINEON TECHNOLOGIES AG	EUR	468,835.33	506,547.63	2.03
3,274.00	BECHTLE AG	EUR	158,091.01	143,859.56	0.58

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Euro Equities

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
Financials			1,734,755.36	1,874,089.73	7.53
2,992.00	ALLIANZ SE REG	EUR	702,595.83	776,424.00	3.12
971.00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	444,897.91	453,457.00	1.82
20,428.00	COMMERZBANK AG	EUR	273,026.85	289,771.18	1.16
2,535.00	TALANX AG	EUR	167,455.43	188,984.25	0.76
699.00	HANNOVER RUECK SE	EUR	146,779.34	165,453.30	0.67
Consumer Discretionary			1,686,821.15	1,741,195.45	6.99
23,279.00	ZALANDO SE	EUR	420,441.24	509,577.31	2.04
11,194.00	PUMA SE	EUR	460,301.38	479,886.78	1.93
4,190.00	BAYERISCHE MOTOREN WERKE AG	EUR	396,256.82	370,312.20	1.49
1,851.00	VOLKSWAGEN AG	EUR	224,748.72	195,095.40	0.78
3,803.00	DAIMLER TRUCK HOLDING AG	EUR	125,011.69	141,357.51	0.57
7,875.00	DEUTSCHE LUFTHANSA AG	EUR	60,061.30	44,966.25	0.18
Industrials			1,381,984.64	1,538,788.19	6.18
3,999.00	SIEMENS AG	EUR	545,988.02	694,706.28	2.79
5,217.00	DEUTSCHE POST AG	EUR	209,619.89	197,150.43	0.79
2,650.00	KNORR-BREMSE AG	EUR	189,588.50	188,945.00	0.76
757.00	MTU AERO ENGINES AG	EUR	176,944.81	180,771.60	0.73
4,615.00	GEA GROUP AG	EUR	175,794.72	179,523.50	0.72
1,009.00	HEIDELBERG MATERIALS AG	EUR	84,048.70	97,691.38	0.39
Health Care			667,991.54	416,975.91	1.67
9,033.00	BAYER AG	EUR	491,205.21	238,290.54	0.96
763.00	MERCK KGAA	EUR	113,968.24	118,074.25	0.47
2,174.00	FRESENIUS SE & CO. KGAA	EUR	62,818.09	60,611.12	0.24
Telecommunication Services			354,186.86	383,334.48	1.54
16,326.00	DEUTSCHE TELEKOM AG	EUR	354,186.86	383,334.48	1.54
Materials			248,890.02	231,586.44	0.93
2,019.00	BRENNTAG AG	EUR	160,871.11	127,116.24	0.51
914.00	SYMRISE AG	EUR	88,018.91	104,470.20	0.42
Utilities			164,533.36	142,465.05	0.57
4,459.00	RWE AG	EUR	164,533.36	142,465.05	0.57
NETHERLANDS			2,383,598.21	2,824,535.70	11.34
Information Technology			1,535,739.21	2,133,955.65	8.57
1,732.00	ASML HOLDING NV	EUR	1,000,636.82	1,669,994.40	6.71
12,582.00	STMICROELECTRONICS NV	EUR	535,102.39	463,961.25	1.86
Consumer Discretionary			562,122.47	421,614.69	1.69
22,827.00	STELLANTIS NV	EUR	562,122.47	421,614.69	1.69
Consumer Staples			189,365.70	187,372.50	0.75
2,075.00	HEINEKEN NV	EUR	189,365.70	187,372.50	0.75
Materials			96,370.83	81,592.86	0.33
1,437.00	AKZO NOBEL NV	EUR	96,370.83	81,592.86	0.33
ITALY			1,350,830.00	1,595,172.32	6.40
Financials			916,235.70	1,129,944.83	4.53
160,611.00	INTESA SANPAOLO SPA	EUR	567,987.66	557,480.78	2.24
13,365.00	UNICREDIT SPA	EUR	230,155.61	462,495.83	1.85
19,313.00	NEXI SPA	EUR	118,092.43	109,968.22	0.44
Energy			434,594.30	465,227.49	1.87
32,411.00	ENI SPA	EUR	434,594.30	465,227.49	1.87

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Euro Equities

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
SPAIN			582,904.24	565,104.61	2.27
Industrials			406,313.48	394,278.64	1.58
1,890.00	ACCIONA SA	EUR	222,593.48	208,467.00	0.84
4,613.00	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	183,720.00	185,811.64	0.74
Utilities			176,590.76	170,825.97	0.69
9,742.00	ENDESA SA	EUR	176,590.76	170,825.97	0.69
AUSTRIA			429,236.09	443,726.49	1.78
Financials			258,807.96	273,668.64	1.10
6,186.00	ERSTE GROUP BANK AG	EUR	258,807.96	273,668.64	1.10
Utilities			170,428.13	170,057.85	0.68
2,309.00	VERBUND AG	EUR	170,428.13	170,057.85	0.68
BELGIUM			164,381.17	202,230.00	0.81
Consumer Staples			164,381.17	202,230.00	0.81
21.00	LOTUS BAKERIES NV	EUR	164,381.17	202,230.00	0.81
BERMUDA			199,624.72	190,741.99	0.77
Financials			199,624.72	190,741.99	0.77
33,069.00	AEGON LTD.	EUR	199,624.72	190,741.99	0.77
FINLAND			179,395.01	173,930.40	0.70
Telecommunication Services			179,395.01	173,930.40	0.70
4,060.00	ELISA OYJ	EUR	179,395.01	173,930.40	0.70
IRELAND			106,131.02	96,969.60	0.39
Materials			106,131.02	96,969.60	0.39
2,331.00	SMURFIT KAPPA GROUP PLC	EUR	106,131.02	96,969.60	0.39
Total portfolio			21,927,882.24	23,772,260.65	95.45

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Global Equities (Eur Hedged)

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes		
Investments in securities at market value	(2a)	38,459,182.59	
Bank balances		906,091.16	
Amounts due from brokers		2,895,988.06	
Unrealised profit on futures contracts	(2d, 13)	102,532.94	
Dividends receivable		6,104.94	
Other assets		4,005.03	
Total assets		42,373,904.72	
Liabilities			
Unrealised loss on futures contracts	(2d, 13)	-43,245.38	
Payable on redemptions		-5,705.40	
Other liabilities		-119,184.42	
Total liabilities		-168,135.20	
Total net assets		42,205,769.52	
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	134.33	25,027.420
Class I	EUR	151.88	253,902.346
Class L	EUR	149.46	1,876.000

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Global Equities (Eur Hedged)**STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR**

Net assets at the beginning of the period	Notes	39,547,501.25
Net income from investments		258,646.42
Total income		258,646.42
Management fees	(5)	-176,244.98
Advisory fees	(6)	-6,872.64
Depository fees	(8)	-11,971.21
Subscription tax	(3)	-2,861.86
Central administration fees	(8)	-26,424.77
Transfer agency fees		-2,765.40
Professional fees	(9)	-4,919.66
Printing fees		-968.86
Other charges and taxes	(4)	-11,415.93
Total expenses		-244,445.31
Net investment income / (loss)		14,201.11
Net realised profit / (loss) on:		
- Investments	(2b)	2,407,497.09
- Forward foreign exchange contracts and foreign currencies		-14,993.76
- Futures contracts		-636,861.44
Change in unrealised appreciation / (depreciation) on:		
- Investments		3,419,113.08
- Forward foreign exchange contracts and foreign currencies	(2c)	-19,021.46
- Futures contracts	(2d)	-338,635.83
Net result of operations for the period		4,831,298.79
Subscriptions for the period		1,471,186.34
Redemptions for the period		-3,644,216.86
Net assets at the end of the period		42,205,769.52

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Global Equities (Eur Hedged)

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			23,909,952.54	38,459,182.59	91.12
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			22,862,682.37	37,138,687.97	87.99
Shares			22,862,682.37	37,138,687.97	87.99
UNITED STATES			19,272,072.45	32,456,148.28	76.90
Information Technology			4,103,501.67	9,963,551.49	23.61
5,000.00	MICROSOFT CORP.	USD	724,720.20	2,085,140.19	4.94
10,430.00	APPLE, INC.	USD	564,851.79	2,049,699.67	4.86
17,300.00	NVIDIA CORP.	USD	148,282.54	1,994,160.06	4.72
750.00	BROADCOM, INC.	USD	406,459.65	1,123,533.44	2.66
2,500.00	QUALCOMM, INC.	USD	286,684.19	464,613.74	1.10
15,000.00	INTEL CORP.	USD	487,767.40	433,449.77	1.03
1,500.00	SALESFORCE, INC.	USD	286,492.48	359,831.89	0.85
2,000.00	ADVANCED MICRO DEVICES, INC.	USD	203,414.58	302,701.05	0.72
500.00	ADOBE, INC.	USD	121,825.46	259,174.13	0.61
300.00	SERVICENOW, INC.	USD	206,862.43	220,201.44	0.52
300.00	INTUIT, INC.	USD	169,031.44	183,963.53	0.44
1,450.00	SKYWORKS SOLUTIONS, INC.	USD	141,946.91	144,194.94	0.34
750.00	INTERNATIONAL BUSINESS MACHINES CORP.	USD	118,922.82	121,028.64	0.29
500.00	WORKDAY, INC.	USD	109,155.81	104,296.66	0.25
1,250.00	FORTINET, INC.	USD	82,209.95	70,293.88	0.17
2,000.00	PALANTIR TECHNOLOGIES, INC.	USD	44,874.02	47,268.46	0.11
Telecommunication Services			2,876,641.71	6,448,047.04	15.28
12,000.00	AMAZON.COM, INC.	USD	953,763.45	2,163,749.91	5.13
12,500.00	ALPHABET, INC.	USD	563,792.51	2,124,445.05	5.03
2,000.00	META PLATFORMS, INC.	USD	422,166.87	940,927.97	2.23
800.00	NETFLIX, INC.	USD	261,571.75	503,759.05	1.20
1,350.00	PALO ALTO NETWORKS, INC.	USD	353,325.51	427,024.30	1.01
6,500.00	CISCO SYSTEMS, INC.	USD	322,021.62	288,140.76	0.68
Financials			3,341,771.66	5,040,804.84	11.94
3,000.00	VISA, INC.	USD	411,124.89	734,695.26	1.74
3,500.00	JPMORGAN CHASE & CO.	USD	379,285.75	660,517.55	1.56
1,500.00	BERKSHIRE HATHAWAY, INC.	USD	369,698.85	569,348.94	1.35
1,250.00	MASTERCARD, INC.	USD	337,034.70	514,532.08	1.22
1,000.00	GOLDMAN SACHS GROUP, INC.	USD	282,257.88	422,038.53	1.00
7,000.00	WELLS FARGO & CO.	USD	268,204.34	387,898.12	0.92
10,000.00	BANK OF AMERICA CORP.	USD	266,654.61	371,075.18	0.88
2,500.00	MORGAN STANLEY	USD	102,302.47	226,708.55	0.54
4,000.00	BANK OF NEW YORK MELLON CORP.	USD	164,078.74	223,522.18	0.53
300.00	BLACKROCK, INC.	USD	151,236.84	220,383.39	0.52
1,500.00	SIMON PROPERTY GROUP, INC.	USD	119,124.25	212,456.17	0.50
1,000.00	COINBASE GLOBAL, INC.	USD	208,052.19	207,352.37	0.49
4,000.00	U.S. BANCORP	USD	169,118.50	148,168.82	0.35
2,400.00	CITIGROUP, INC.	USD	113,597.65	142,107.70	0.34
Health Care			2,940,256.60	3,393,519.24	8.04
6,268.00	JOHNSON & JOHNSON	USD	851,024.96	854,798.67	2.03
10,000.00	CVS HEALTH CORP.	USD	657,507.33	551,061.10	1.31
750.00	UNITEDHEALTH GROUP, INC.	USD	221,229.51	356,374.93	0.84
1,200.00	AMGEN, INC.	USD	246,309.33	349,838.89	0.83
2,000.00	ABBVIE, INC.	USD	157,174.08	320,074.50	0.76
500.00	THERMO FISHER SCIENTIFIC, INC.	USD	220,575.63	257,989.15	0.61
1,000.00	DANAHER CORP.	USD	79,766.57	233,123.29	0.55
3,000.00	GILEAD SCIENCES, INC.	USD	186,744.35	192,050.30	0.45
4,000.00	PFIZER, INC.	USD	148,041.54	104,427.29	0.25
2,000.00	IONIS PHARMACEUTICALS, INC.	USD	88,315.41	88,938.61	0.21
1,500.00	INCYTE CORP.	USD	83,567.89	84,842.51	0.20

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Global Equities (Eur Hedged)

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
Consumer Discretionary			2,448,126.08	3,049,357.16	7.23
13,000.00	COLGATE-PALMOLIVE CO.	USD	970,425.09	1,177,065.02	2.79
4,000.00	PROCTER & GAMBLE CO.	USD	427,597.65	615,516.40	1.46
4,000.00	TARGET CORP	USD	525,944.31	552,516.66	1.31
1,500.00	TESLA, INC.	USD	243,267.54	276,948.79	0.66
1,000.00	MCDONALD'S CORP.	USD	146,147.05	237,779.23	0.56
3,000.00	WALMART, INC.	USD	134,744.44	189,531.06	0.45
Industrials			1,616,355.60	1,917,068.42	4.54
8,000.00	3M CO.	USD	691,608.50	762,789.49	1.81
2,750.00	HONEYWELL INTERNATIONAL, INC.	USD	462,598.67	547,921.38	1.30
1,000.00	CATERPILLAR, INC.	USD	198,831.46	310,799.95	0.73
1,400.00	UNION PACIFIC CORP.	USD	263,316.97	295,557.60	0.70
Energy			826,455.34	1,297,447.52	3.07
5,000.00	EXXON MOBIL CORP.	USD	354,246.66	537,065.31	1.27
3,000.00	CONOCOPHILLIPS	USD	110,462.19	320,167.81	0.76
2,000.00	CHEVRON CORP.	USD	239,988.93	291,896.30	0.69
8,000.00	KINDER MORGAN, INC.	USD	121,757.56	148,318.10	0.35
Consumer Staples			912,876.19	1,112,552.81	2.64
5,300.00	PEPSICO, INC.	USD	691,909.84	815,608.69	1.93
5,000.00	COCA-COLA CO.	USD	220,966.35	296,944.12	0.71
Utilities			206,087.60	233,799.76	0.55
2,500.00	DUKE ENERGY CORP.	USD	206,087.60	233,799.76	0.55
JAPAN			2,692,154.50	3,638,034.91	8.62
Industrials			891,986.07	1,200,146.53	2.84
20,000.00	HITACHI LTD.	JPY	214,731.43	431,318.05	1.02
8,400.00	OMRON CORP.	JPY	377,312.81	276,066.75	0.65
9,100.00	KOMATSU LTD.	JPY	201,552.12	252,305.98	0.60
2,000.00	SCREEN HOLDINGS CO. LTD.	JPY	42,259.33	166,297.58	0.39
5,000.00	MITSUBISHI ELECTRIC CORP.	JPY	56,130.38	74,158.17	0.18
Consumer Discretionary			710,652.81	917,618.13	2.18
20,000.00	TOYOTA MOTOR CORP.	JPY	239,808.01	380,970.54	0.90
4,100.00	SONY GROUP CORP.	JPY	337,175.13	326,997.78	0.77
12,000.00	YAMAHA MOTOR CO. LTD.	JPY	53,664.17	103,363.20	0.25
3,000.00	SEKISUI HOUSE LTD.	JPY	40,916.58	62,000.52	0.15
1,500.00	UNICHARM CORP.	JPY	39,088.92	44,286.09	0.11
Information Technology			362,966.52	848,186.71	2.01
2,400.00	TOKYO ELECTRON LTD.	JPY	190,884.25	484,728.17	1.15
5,600.00	ADVANTEST CORP.	JPY	80,438.37	208,536.13	0.49
8,900.00	RENESAS ELECTRONICS CORP.	JPY	91,643.90	154,922.41	0.37
Health Care			618,504.51	539,180.04	1.28
30,200.00	ASTELLAS PHARMA, INC.	JPY	386,336.75	278,261.04	0.66
5,100.00	FUJIFILM HOLDINGS CORP.	JPY	58,648.69	110,991.89	0.26
6,600.00	SYSMEX CORP.	JPY	128,209.12	96,721.16	0.23
3,600.00	TERUMO CORP.	JPY	45,309.95	53,205.95	0.13
Financials			49,434.95	68,159.39	0.16
2,900.00	NOMURA REAL ESTATE HOLDINGS, INC.	JPY	49,434.95	68,159.39	0.16
Consumer Staples			58,609.64	64,744.11	0.15
2,000.00	ASAHI GROUP HOLDINGS LTD.	JPY	58,609.64	64,744.11	0.15
IRELAND			898,455.42	1,044,504.78	2.47
Materials			454,622.92	532,262.88	1.26
1,300.00	LINDE PLC	USD	454,622.92	532,262.88	1.26

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Global Equities (Eur Hedged)

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
Information Technology			367,707.50	438,801.30	1.04
1,550.00	ACCENTURE PLC	USD	367,707.50	438,801.30	1.04
Health Care			76,125.00	73,440.60	0.17
1,000.00	MEDTRONIC PLC	USD	76,125.00	73,440.60	0.17
OTHER TRANSFERABLE SECURITIES			1,733.47	0.00	0.00
Shares			1,733.47	0.00	0.00
ITALY			1,733.47	0.00	0.00
Telecommunication Services			1,733.47	0.00	0.00
1,463,856.00	TELEUNIT SPA**	GBP	1,733.47	0.00	0.00
INVESTMENT FUNDS			1,045,536.70	1,320,494.62	3.13
UCI Shares			1,045,536.70	1,320,494.62	3.13
IRELAND			639,772.64	745,360.59	1.77
Financials			639,772.64	745,360.59	1.77
79,600.00	ISHARES PLC - ISHARES CORE FTSE 100 UCITS ETF GBP - (0.070%)	GBP	639,772.64	745,360.59	1.77
LUXEMBOURG			405,764.06	575,134.03	1.36
Financials			405,764.06	575,134.03	1.36
35,000.00	MULTI UNITS LUXEMBOURG SICAV - LYXOR FTSE 100 UCITS ETF GBP - (0.150%)	GBP	405,764.06	575,134.03	1.36
Total portfolio			23,909,952.54	38,459,182.59	91.12

** Defaulted / delisted

NEW MILLENNIUM - Global Equities (Eur Hedged)

COMMITMENTS ON FUTURES CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Contract	Maturity	Market price as at 30 June 2024	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
							59,287.56	40,191,949.40
125,000	30	Purchase	EURO/JPY	16/09/2024	0.99	JPY	72,338.29	3,716,681.42
50	-12	Sale	S&P 500 EMINI	20/09/2024	5,151.85	USD	21,525.53	3,091,111.28
125,000	12	Purchase	EURO/GBP	16/09/2024	1.00	GBP	8,669.12	1,503,914.98
10	10	Purchase	SWISS MARKET INDEX	20/09/2024	12,483.97	CHF	-7,683.72	1,248,397.09
10	12	Purchase	FTSE 100 INDEX	20/09/2024	9,685.82	GBP	-11,039.86	1,162,298.67
125,000	235	Purchase	EURO FX CURRENCY	16/09/2024	1.01	USD	-24,521.80	29,469,545.96

The counterparties are disclosed in Note 13.

NEW MILLENNIUM - Euro Bonds Short Term

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes		
Investments in securities at market value	(2a)	8,358,551.67	
Bank balances		355,760.38	
Amounts due from brokers		79,089.83	
Interest receivable		46,156.73	
Receivable on investments sold		231,841.83	
Other assets		3,562.05	
Total assets		9,074,962.49	
Liabilities			
Payable on redemptions		-415,709.05	
Other liabilities		-24,822.38	
Total liabilities		-440,531.43	
Total net assets		8,634,431.06	
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	132.01	2,769.122
Class D	EUR	88.66	416.194
Class I	EUR	138.18	53,550.168
Class L	EUR	135.74	6,112.000
Class Y	EUR	131.42	21.122

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Euro Bonds Short Term

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	9,841,119.63
Net income from investments		85,410.65
Total income		85,410.65
Management fees	(5)	-15,945.99
Advisory fees	(6)	-6,442.14
Depository fees	(8)	-2,970.07
Subscription tax	(3)	-808.38
Central administration fees	(8)	-12,813.33
Transfer agency fees		-1,549.68
Professional fees	(9)	-4,593.58
Printing fees		-237.12
Other charges and taxes	(4)	-7,657.24
Total expenses		-53,017.53
Net investment income / (loss)		32,393.12
Net realised profit / (loss) on:		
- Investments	(2b)	-6,178.91
Change in unrealised appreciation / (depreciation) on:		
- Investments		7,193.86
Net result of operations for the period		33,408.07
Distributions	(14)	-1,725.63
Subscriptions for the period		342,582.42
Redemptions for the period		-1,580,953.43
Net assets at the end of the period		8,634,431.06

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Euro Bonds Short Term

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			8,350,620.95	8,358,551.67	96.80
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			7,875,857.67	7,838,599.41	90.78
Ordinary Bonds			5,320,192.47	5,295,387.75	61.33
ITALY			2,300,414.27	2,257,795.80	26.15
Government			1,157,449.44	1,157,775.30	13.41
443,000.00	ITALY BUONI POLIENNALI DEL TESORO 3.25% 13/06/2027	EUR	444,507.28	444,461.90	5.15
342,000.00	ITALY BUONI POLIENNALI DEL TESORO 3.60% 29/09/2025	EUR	343,197.23	342,410.40	3.97
254,000.00	ITALY BUONI POLIENNALI DEL TESORO 2.00% 01/12/2025	EUR	248,751.14	249,097.80	2.88
124,000.00	ITALY BUONI POLIENNALI DEL TESORO 1.50% 01/06/2025	EUR	120,993.79	121,805.20	1.41
Financials			1,042,964.83	998,998.50	11.57
400,000.00	CASSA DEPOSITI E PRESTITI SPA 2.13% 21/03/2026	EUR	441,208.42	393,320.00	4.56
200,000.00	UNICREDIT SPA 0.50% 09/04/2025	EUR	188,815.50	195,212.00	2.26
160,000.00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	163,510.18	157,968.00	1.83
150,000.00	BANCO BPM SPA 4.63% 29/11/2027	EUR	149,786.89	153,625.50	1.78
100,000.00	MEDIOCREDITO CENTRALE - BANCA DEL MEZZOGIORNO SPA 1.50% 24/10/2024	EUR	99,643.84	98,873.00	1.14
Utilities			100,000.00	101,022.00	1.17
100,000.00	ALPERIA SPA 4.75% 05/06/2029	EUR	100,000.00	101,022.00	1.17
GERMANY			1,704,652.14	1,714,366.67	19.86
Government			1,604,885.25	1,613,565.67	18.69
896,000.00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	832,220.32	843,082.24	9.76
414,000.00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.50% 15/02/2028	EUR	386,942.45	385,669.98	4.47
387,000.00	BUNDESSCHATZANWEISUNGEN 2.50% 13/03/2025	EUR	385,722.48	384,813.45	4.46
Consumer Discretionary			99,766.89	100,801.00	1.17
100,000.00	SCHAEFFLER AG 4.50% 14/08/2026	EUR	99,766.89	100,801.00	1.17
SPAIN			606,935.19	614,179.53	7.11
Government			606,935.19	614,179.53	7.11
453,000.00	SPAIN GOVERNMENT BONDS 0.80% 30/07/2027	EUR	415,180.24	423,450.81	4.90
213,000.00	SPAIN GOVERNMENT BONDS 0.80% 30/07/2029	EUR	191,754.95	190,728.72	2.21
PORTUGAL			425,607.89	424,281.75	4.91
Government			425,607.89	424,281.75	4.91
425,000.00	PORTUGAL OBRIGACOES DO TESOURO OT 2.88% 21/07/2026	EUR	425,607.89	424,281.75	4.91
FRANCE			182,809.09	184,718.00	2.14
Government			182,809.09	184,718.00	2.14
200,000.00	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.13% 12/06/2028	EUR	182,809.09	184,718.00	2.14
NETHERLANDS			99,773.89	100,046.00	1.16
Industrials			99,773.89	100,046.00	1.16
100,000.00	SIEMENS ENERGY FINANCE BV 4.00% 05/04/2026	EUR	99,773.89	100,046.00	1.16
Floating rate notes			757,129.62	757,880.74	8.78
ITALY			657,696.86	658,340.74	7.63
Financials			657,696.86	658,340.74	7.63
324,000.00	CASSA DEPOSITI E PRESTITI SPA FRN 04/12/2029	EUR	332,154.58	331,484.40	3.84
127,000.00	ICCREA BANCA SPA FRN 20/10/2025	EUR	126,973.30	126,291.34	1.46
100,000.00	FINECOBANCA BANCA FINECO SPA FRN 23/02/2029	EUR	99,978.98	102,235.00	1.19
100,000.00	SACE SPA FRN 10/02/2049	EUR	98,590.00	98,330.00	1.14

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Euro Bonds Short Term

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
FRANCE			99,432.76	99,540.00	1.15
Financials			99,432.76	99,540.00	1.15
100,000.00	AXA SA FRN 29/11/2049	EUR	99,432.76	99,540.00	1.15
Zero-Coupon bonds			1,798,535.58	1,785,330.92	20.67
SPAIN			818,689.95	816,360.62	9.45
Government			818,689.95	816,360.62	9.45
574,000.00	SPAIN GOVERNMENT BONDS 0.00% 31/05/2025	EUR	539,503.68	556,200.26	6.44
276,000.00	INSTITUTO DE CREDITO OFICIAL 0.00% 30/04/2026	EUR	279,186.27	260,160.36	3.01
FRANCE			473,888.95	463,666.00	5.37
Financials			473,888.95	463,666.00	5.37
300,000.00	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0.00% 28/10/2027	EUR	270,747.73	268,902.00	3.11
200,000.00	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0.00% 25/03/2025	EUR	203,141.22	194,764.00	2.26
GERMANY			264,599.06	264,101.80	3.06
Government			264,599.06	264,101.80	3.06
140,000.00	BUNDESobligation 0.00% 11/04/2025	EUR	132,290.67	136,570.00	1.58
135,000.00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2026	EUR	132,308.39	127,531.80	1.48
ITALY			241,357.62	241,202.50	2.79
Government			241,357.62	241,202.50	2.79
245,000.00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/12/2024	EUR	241,357.62	241,202.50	2.79
INVESTMENT FUNDS			474,763.28	519,952.26	6.02
UCI Shares			474,763.28	519,952.26	6.02
LUXEMBOURG			474,763.28	519,952.26	6.02
Financials			474,763.28	519,952.26	6.02
2,437.30	CB-ACCENT LUX - SWAN SHORT-TERM HIGH YIELD -A- EUR - (1.200%)	EUR	310,000.06	340,368.81	3.94
1,626.81	EURIZON FUND - SECURITIZED BOND FUND -Z- EUR - (0.400%)	EUR	164,763.22	179,583.45	2.08
Total portfolio			8,350,620.95	8,358,551.67	96.80

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum High Quality Bond

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes		
Investments in securities at market value	(2a)	105,590,849.92	
Bank balances		1,941,797.80	
Amounts due from brokers		4,160,518.92	
Unrealised profit on forward foreign exchange contracts	(2c, 13)	140,073.82	
Unrealised profit on futures contracts	(2d, 13)	168,692.05	
Interest receivable		1,283,315.70	
Receivable on subscriptions		9,449.28	
Other assets		11,661.87	
Total assets		113,306,359.36	
Liabilities			
Swap premium received	(2f)	-11,113.67	
Unrealised loss on forward foreign exchange contracts	(2c, 13)	-62,957.69	
Unrealised loss on futures contracts	(2d, 13)	-51,600.00	
Unrealised loss on swap contracts	(2f, 13)	-140,966.00	
Interest payable on swap contracts		-3,504.33	
Payable on redemptions		-21,455.73	
Other liabilities		-340,446.62	
Total liabilities		-632,044.04	
Total net assets		112,674,315.32	
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	157.13	342,988.552
Class A (H-USD)	USD	109.62	15,595.036
Class D	EUR	85.17	180,353.185
Class I	EUR	167.31	249,758.154
Class L	EUR	164.73	224.000

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum High Quality Bond**STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR**

Net assets at the beginning of the period	Notes	110,991,109.72
Net income from investments		1,902,998.19
Total income		1,902,998.19
Management fees	(5)	-564,863.44
Advisory fees	(6)	-7,928.75
Performance fees	(7)	-791.70
Depositary fees	(8)	-31,881.04
Subscription tax	(3)	-19,763.06
Interest paid on swap contracts		-70,132.16
Central administration fees	(8)	-43,693.93
Transfer agency fees		-11,718.82
Professional fees	(9)	-6,871.04
Printing fees		-2,763.13
Other charges and taxes	(4)	-20,574.04
Total expenses		-780,981.11
Net investment income / (loss)		1,122,017.08
Net realised profit / (loss) on:		
- Investments	(2b)	-244,815.85
- Forward foreign exchange contracts and foreign currencies		-207,291.61
- Option contracts		-26,631.44
- Futures contracts		-488,658.52
Change in unrealised appreciation / (depreciation) on:		
- Investments		216,493.34
- Forward foreign exchange contracts and foreign currencies	(2c)	-70,676.35
- Futures contracts	(2d)	-580,611.15
- Swap contracts		-10,605.78
Net result of operations for the period		-290,780.28
Distributions	(14)	-346,513.89
Subscriptions for the period		15,065,324.56
Redemptions for the period		-12,744,824.79
Net assets at the end of the period		112,674,315.32

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum High Quality Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			104,606,957.56	105,590,849.92	93.71
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			101,172,528.80	102,090,231.00	90.60
Ordinary Bonds			62,876,291.60	63,418,152.33	56.28
ITALY			56,398,919.87	56,634,483.85	50.26
Government			49,729,296.28	49,632,513.22	44.05
12,000,000.00	ITALY BUONI POLIENNALI DEL TESORO 4.75% 01/09/2028	EUR	12,706,360.00	12,594,000.00	11.18
11,000,000.00	ITALY BUONI POLIENNALI DEL TESORO 3.20% 28/01/2026	EUR	10,979,774.35	10,954,900.00	9.72
11,000,000.00	ITALY BUONI POLIENNALI DEL TESORO 0.90% 01/04/2031	EUR	9,299,000.00	9,181,700.00	8.15
9,000,000.00	ITALY BUONI POLIENNALI DEL TESORO 3.40% 01/04/2028	EUR	9,074,990.00	8,995,500.00	7.98
4,008,000.00	ITALY BUONI POLIENNALI DEL TESORO 2.00% 14/03/2028	EUR	4,008,000.00	3,952,288.80	3.51
3,500,000.00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BONDS 1.25% 17/02/2026	USD	2,843,464.80	3,057,334.77	2.71
1,000,000.00	ITALY BUONI POLIENNALI DEL TESORO 3.25% 01/03/2038	EUR	814,000.00	895,900.00	0.80
900.00	ITALY BUONI POLIENNALI DEL TESORO 1.40% 26/05/2025	EUR	3,707.13	889.65	0.00
Financials			6,669,623.59	7,001,970.63	6.21
2,000,000.00	INTESA SANPAOLO SPA 6.63% 31/05/2033	GBP	2,272,850.28	2,463,421.18	2.19
1,500,000.00	INTESA SANPAOLO SPA 7.20% 28/11/2033	USD	1,406,178.31	1,502,924.45	1.33
1,000,000.00	AGENZIA NAZIONALE PER L'ATTRAZIONE DEGLI INVESTIMENTI E LO SVILUPPO D'IMPRESA 5.25% 14/11/2025	EUR	998,840.00	1,009,230.00	0.90
1,000,000.00	UNIPOLSAI ASSICURAZIONI SPA 4.90% 23/05/2034	EUR	998,530.00	985,630.00	0.87
500,000.00	INTESA SANPAOLO SPA 5.13% 29/08/2031	EUR	496,415.00	535,570.00	0.47
500,000.00	BANCA IFIS SPA 5.50% 27/02/2029	EUR	496,810.00	505,195.00	0.45
UNITED STATES			5,452,730.60	5,670,465.34	5.03
Supranational			3,040,397.21	3,267,931.12	2.90
20,000,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 5.00% 22/01/2026	BRL	2,916,639.89	3,125,726.29	2.77
600,000,000.00	INTERNATIONAL FINANCE CORP. 12.00% 03/11/2027	COP	123,757.32	142,204.83	0.13
Government			1,939,097.01	1,886,574.66	1.67
1,195,670.00	U.S. TREASURY INFLATION-INDEXED NOTES 0.13% 15/04/2026	USD	1,133,585.92	1,065,376.85	0.95
450,000.00	U.S. TREASURY NOTES 1.13% 15/01/2025	USD	401,733.02	410,672.71	0.36
450,000.00	U.S. TREASURY NOTES 1.38% 31/01/2025	USD	403,778.07	410,525.10	0.36
Consumer Discretionary			473,236.38	515,959.56	0.46
561,788.76	U.S. AIRWAYS PASS-THROUGH TRUST 4.63% 03/06/2025	USD	473,236.38	515,959.56	0.46
HONG KONG			1,024,641.13	1,113,203.14	0.99
Materials			1,024,641.13	1,113,203.14	0.99
1,200,000.00	CNAC HK FINBRIDGE CO. LTD. 4.88% 14/03/2025	USD	1,024,641.13	1,113,203.14	0.99
Floating rate notes			29,561,962.53	29,945,507.26	26.58
ITALY			11,838,191.48	11,949,560.00	10.61
Financials			9,548,191.48	9,554,360.00	8.48
2,000,000.00	UNICREDIT SPA FRN 14/02/2030	EUR	1,997,740.00	2,069,420.00	1.84
1,900,000.00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	2,084,790.23	1,898,024.00	1.68
1,500,000.00	ASSICURAZIONI GENERALI SPA FRN 27/10/2047	EUR	1,517,006.25	1,550,895.00	1.38
1,000,000.00	BANCO BPM SPA FRN 14/06/2028	EUR	999,550.00	1,049,820.00	0.93
1,000,000.00	ICCREA BANCA SPA FRN 20/09/2027	EUR	1,053,000.00	1,047,570.00	0.93
700,000.00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 13/09/2027	EUR	699,755.00	714,987.00	0.64
700,000.00	ICCREA BANCA SPA FRN 05/02/2030	EUR	696,610.00	701,519.00	0.62
500,000.00	UNICREDIT SPA FRN 15/11/2027	EUR	499,740.00	522,125.00	0.46
Energy			1,790,000.00	1,855,380.00	1.65
2,000,000.00	ENI SPA FRN 31/12/2099	EUR	1,790,000.00	1,855,380.00	1.65

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum High Quality Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
Utilities			500,000.00	539,820.00	0.48
500,000.00	ENEL SPA FRN 31/12/2099	EUR	500,000.00	539,820.00	0.48
FRANCE			6,492,664.08	6,482,131.80	5.75
Financials			6,492,664.08	6,482,131.80	5.75
2,000,000.00	BNP PARIBAS SA FRN 23/01/2027	EUR	1,888,400.00	1,947,000.00	1.73
1,800,000.00	BNP PARIBAS SA FRN 31/12/2099	USD	1,587,790.80	1,512,486.38	1.34
1,000,000.00	BNP PARIBAS SA FRN 25/07/2028	EUR	1,002,910.00	969,310.00	0.86
1,000,000.00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	934,928.81	932,007.98	0.83
500,000.00	BNP PARIBAS SA FRN 18/08/2029	GBP	578,634.47	608,837.44	0.54
500,000.00	AXA SA FRN 31/12/2099	EUR	500,000.00	512,490.00	0.45
UNITED STATES			2,000,000.00	1,963,340.00	1.74
Telecommunication Services			2,000,000.00	1,963,340.00	1.74
2,000,000.00	AT&T, INC. FRN 31/12/2099	EUR	2,000,000.00	1,963,340.00	1.74
GERMANY			1,671,483.72	1,637,769.27	1.45
Financials			1,671,483.72	1,637,769.27	1.45
1,000,000.00	ALLIANZ SE FRN 31/12/2099	USD	848,463.48	870,174.56	0.77
1,000,000.00	ALLIANZ SE FRN 31/12/2099	USD	823,020.24	767,594.71	0.68
SWITZERLAND			1,241,500.00	1,426,795.00	1.27
Financials			1,241,500.00	1,426,795.00	1.27
1,000,000.00	UBS GROUP AG FRN 14/01/2028	EUR	767,000.00	925,120.00	0.82
500,000.00	UBS GROUP AG FRN 16/01/2026	EUR	474,500.00	501,675.00	0.45
NETHERLANDS			1,190,000.00	1,303,164.00	1.16
Consumer Discretionary			1,190,000.00	1,303,164.00	1.16
800,000.00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	690,000.00	737,584.00	0.66
500,000.00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	500,000.00	565,580.00	0.50
BERMUDA			1,184,366.37	1,139,591.87	1.01
Financials			1,184,366.37	1,139,591.87	1.01
3,000,000.00	AEGON LTD. FRN 29/06/2049	NLG	1,184,366.37	1,139,591.87	1.01
IRELAND			1,016,600.00	1,073,120.00	0.95
Financials			1,016,600.00	1,073,120.00	0.95
1,000,000.00	BANK OF IRELAND GROUP PLC FRN 01/03/2033	EUR	1,016,600.00	1,073,120.00	0.95
UNITED KINGDOM			972,337.56	1,019,966.25	0.91
Financials			695,215.72	734,702.41	0.65
600,000.00	NATWEST GROUP PLC FRN 06/06/2033	GBP	695,215.72	734,702.41	0.65
Energy			277,121.84	285,263.84	0.26
311,000.00	BP CAPITAL MARKETS PLC FRN 31/12/2099	USD	277,121.84	285,263.84	0.26
SPAIN			1,008,000.00	1,017,240.00	0.90
Financials			1,008,000.00	1,017,240.00	0.90
1,000,000.00	BANCO DE SABADELL SA FRN 08/09/2026	EUR	1,008,000.00	1,017,240.00	0.90
DENMARK			946,819.32	932,829.07	0.83
Financials			946,819.32	932,829.07	0.83
1,000,000.00	DANSKE BANK AS FRN 31/12/2099	USD	946,819.32	932,829.07	0.83

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum High Quality Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
Zero-Coupon bonds			8,734,274.67	8,726,571.41	7.74
ITALY			8,312,017.35	8,391,600.00	7.45
Government			8,312,017.35	8,391,600.00	7.45
9,000,000.00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 01/08/2026	EUR	8,312,017.35	8,391,600.00	7.45
PHILIPPINES			244,061.16	173,705.89	0.15
Supranational			244,061.16	173,705.89	0.15
20,000,000.00	ASIAN DEVELOPMENT BANK 0.00% 20/04/2043	MXN	244,061.16	173,705.89	0.15
IVORY COAST			178,196.16	161,265.52	0.14
Supranational			178,196.16	161,265.52	0.14
40,000,000.00	AFRICAN DEVELOPMENT BANK 0.00% 03/02/2053	MXN	178,196.16	161,265.52	0.14
TRANSFERABLE SECURITIES LISTED ON ANOTHER REGULATED MARKET			3,434,428.76	3,500,618.92	3.11
Ordinary Bonds			1,850,131.51	1,916,425.55	1.70
FRANCE			923,220.10	968,238.43	0.86
Utilities			923,220.10	968,238.43	0.86
1,000,000.00	ELECTRICITE DE FRANCE SA 6.25% 23/05/2033	USD	923,220.10	968,238.43	0.86
ITALY			926,911.41	948,187.12	0.84
Financials			926,911.41	948,187.12	0.84
1,000,000.00	CASSA DEPOSITI E PRESTITI SPA 5.88% 30/04/2029	USD	926,911.41	948,187.12	0.84
Floating rate notes			1,584,297.25	1,584,193.37	1.41
ITALY			1,584,297.25	1,584,193.37	1.41
Financials			1,584,297.25	1,584,193.37	1.41
2,000,000.00	INTESA SANPAOLO SPA FRN 01/06/2032	USD	1,584,297.25	1,584,193.37	1.41
Total portfolio			104,606,957.56	105,590,849.92	93.71

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum High Quality Bond

COMMITMENTS ON FUTURES CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Contract	Maturity	Market price as at 30 June 2024	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
							117,092.05	55,137,452.94
200,000	170	Purchase	US 2YR NOTE (CBT)	30/09/2024	95.28	USD	81,776.03	32,392,975.96
100,000	116	Purchase	EURO SCHATZ	06/09/2024	105.70	EUR	35,380.00	12,261,200.00
100,000	50	Purchase	US 5YR NOTE (CBT)	30/09/2024	99.44	USD	33,166.54	4,972,151.96
100,000	20	Purchase	US 10YR NOTE (CBT)	19/09/2024	102.62	USD	18,369.48	2,052,425.02
100,000	30	Purchase	EURO BTP	06/09/2024	115.29	EUR	-51,600.00	3,458,700.00

The counterparties are disclosed in Note 13.

NEW MILLENNIUM - Augustum High Quality Bond

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Amount bought	Currency bought	Amount sold	Currency sold	Unrealised profit/loss (EUR)
					77,116.13
18/09/2024	17,720,100.23	EUR	19,130,000.00	USD	-62,957.69
12/09/2024	3,600,509.61	USD	19,500,000.00	BRL	109,160.22
18/09/2024	3,744,971.90	EUR	3,170,000.00	GBP	17,880.29
18/09/2024	1,690,200.00	USD	1,558,159.82	EUR	13,033.31

The counterparties are disclosed in Note 13.

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum High Quality Bond

SWAP CONTRACTS AS AT 30 JUNE 2024

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss)(EUR)
CREDIT DEFAULT SWAP CONTRACTS						0.00	-140,966.00
ITALY GOVERNMENT INTERNATIONAL BOND	USD	Long	15,000,000.00	J.P. MORGAN SE	12/20/2028	0.00	-140,966.00

The counterparties are disclosed in Note 13.

NEW MILLENNIUM - Large Europe Corporate

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes		
Investments in securities at market value	(2a)	52,792,702.69	
Bank balances		1,047,415.09	
Amounts due from brokers		340,498.89	
Interest receivable		415,204.72	
Receivable on subscriptions		20.55	
Other assets		4,670.89	
Total assets		54,600,512.83	
Liabilities			
Payable on redemptions		-9,854.95	
Other liabilities		-93,706.25	
Total liabilities		-103,561.20	
Total net assets		54,496,951.63	
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	131.82	18,514.250
Class D	EUR	103.79	2,279.243
Class I	EUR	141.68	353,886.827
Class L	EUR	139.37	12,041.000
Class Y	EUR	132.86	21.180

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Large Europe Corporate

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	55,373,384.96
Net income from investments		699,053.71
Other income		53.99
Total income		699,107.70
Management fees	(5)	-129,977.65
Advisory fees	(6)	-7,103.98
Depositary fees	(8)	-15,996.20
Subscription tax	(3)	-3,657.41
Central administration fees	(8)	-18,795.93
Transfer agency fees		-2,966.42
Professional fees	(9)	-5,095.50
Printing fees		-1,340.45
Other charges and taxes	(4)	-13,356.54
Total expenses		-198,290.08
Net investment income / (loss)		500,817.62
Net realised profit / (loss) on:		
- Investments	(2b)	-173,450.22
Change in unrealised appreciation / (depreciation) on:		
- Investments		60,099.07
Net result of operations for the period		387,466.47
Distributions	(14)	-9,423.58
Subscriptions for the period		2,381,572.98
Redemptions for the period		-3,636,049.20
Net assets at the end of the period		54,496,951.63

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Large Europe Corporate

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			54,256,836.66	52,792,702.69	96.87
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			53,489,133.69	52,517,441.23	96.37
Ordinary Bonds			36,451,003.40	35,381,021.23	64.92
ITALY			13,927,309.77	13,543,738.23	24.85
Financials			3,569,698.31	3,676,884.00	6.75
1,000,000.00	MEDIOCREDITO CENTRALE - BANCA DEL MEZZOGIORNO SPA 1.50% 24/10/2024	EUR	995,790.16	988,730.00	1.82
1,000,000.00	ANIMA HOLDING SPA 1.50% 22/04/2028	EUR	894,845.80	917,270.00	1.68
1,000,000.00	ASSICURAZIONI GENERALI SPA 2.43% 14/07/2031	EUR	829,611.71	879,280.00	1.61
500,000.00	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	475,425.09	498,220.00	0.92
400,000.00	BANCA MONTE DEI PASCHI DI SIENA SPA 2.63% 28/04/2025	EUR	374,025.55	393,384.00	0.72
Industrials			2,630,437.76	2,471,778.23	4.53
1,500,000.00	POSTE ITALIANE SPA 0.50% 10/12/2028	EUR	1,485,850.10	1,312,110.00	2.40
1,000,000.00	FERROVIE DELLO STATO ITALIANE SPA 4.50% 23/05/2033	EUR	1,033,978.43	1,040,540.00	1.91
117,000.00	WEBUILD SPA 5.88% 15/12/2025	EUR	110,609.23	119,128.23	0.22
Utilities			2,565,831.92	2,363,960.00	4.34
1,500,000.00	A2A SPA 1.63% 19/10/2027	EUR	1,629,367.48	1,411,245.00	2.59
500,000.00	A2A SPA 4.50% 19/09/2030	EUR	508,498.32	517,690.00	0.95
500,000.00	SNAM SPA 0.75% 20/06/2029	EUR	427,966.12	435,025.00	0.80
Energy			2,522,011.17	2,314,690.00	4.25
1,500,000.00	ENI SPA 0.38% 14/06/2028	EUR	1,498,610.20	1,330,050.00	2.44
1,000,000.00	ERG SPA 1.88% 11/04/2025	EUR	1,023,400.97	984,640.00	1.81
Consumer Discretionary			1,612,197.62	1,682,986.00	3.09
1,400,000.00	ASTM SPA 1.50% 25/01/2030	EUR	1,208,536.22	1,229,956.00	2.26
500,000.00	NEXI SPA 2.13% 30/04/2029	EUR	403,661.40	453,030.00	0.83
Government			1,027,132.99	1,033,440.00	1.89
1,200,000.00	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	1,027,132.99	1,033,440.00	1.89
NETHERLANDS			5,926,020.54	5,956,600.00	10.93
Financials			2,850,272.16	2,815,994.00	5.17
1,500,000.00	NE PROPERTY BV 1.75% 23/11/2024	EUR	1,541,668.42	1,483,650.00	2.72
1,300,000.00	ABN AMRO BANK NV 4.25% 21/02/2030	EUR	1,308,603.74	1,332,344.00	2.45
Materials			1,386,248.28	1,440,800.00	2.64
1,600,000.00	AKZO NOBEL NV 1.63% 14/04/2030	EUR	1,386,248.28	1,440,800.00	2.64
Consumer Staples			897,658.92	896,430.00	1.65
1,000,000.00	HEINEKEN NV 1.75% 17/03/2031	EUR	897,658.92	896,430.00	1.65
Consumer Discretionary			791,841.18	803,376.00	1.47
400,000.00	STELLANTIS NV 4.38% 14/03/2030	EUR	402,325.44	411,192.00	0.75
400,000.00	FERRARI NV 1.50% 27/05/2025	EUR	389,515.74	392,184.00	0.72
GERMANY			4,775,577.47	4,507,404.00	8.27
Utilities			1,393,352.12	1,431,105.00	2.62
1,500,000.00	RWE AG 2.75% 24/05/2030	EUR	1,393,352.12	1,431,105.00	2.62
Consumer Discretionary			1,572,492.75	1,350,720.00	2.48
1,400,000.00	VOLKSWAGEN FINANCIAL SERVICES AG 2.25% 01/10/2027	EUR	1,572,492.75	1,350,720.00	2.48
Health Care			1,299,178.46	1,214,889.00	2.23
1,300,000.00	FRESENIUS SE & CO. KGAA 0.38% 28/09/2026	EUR	1,299,178.46	1,214,889.00	2.23
Financials			510,554.14	510,690.00	0.94
500,000.00	TALANX AG 4.00% 25/10/2029	EUR	510,554.14	510,690.00	0.94

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Large Europe Corporate

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
UNITED STATES			4,297,331.24	3,959,036.00	7.26
Telecommunication Services			2,592,349.52	2,420,122.00	4.44
1,000,000.00	VERIZON COMMUNICATIONS, INC. 1.38% 02/11/2028	EUR	1,087,481.82	920,670.00	1.69
1,000,000.00	AT&T, INC. 0.80% 04/03/2030	EUR	829,811.79	858,560.00	1.57
700,000.00	COMCAST CORP. 0.25% 20/05/2027	EUR	675,055.91	640,892.00	1.18
Financials			901,860.60	831,186.00	1.52
900,000.00	AMERICAN TOWER CORP. 0.45% 15/01/2027	EUR	901,860.60	831,186.00	1.52
Consumer Discretionary			803,121.12	707,728.00	1.30
800,000.00	AMERICAN HONDA FINANCE CORP. 0.30% 07/07/2028	EUR	803,121.12	707,728.00	1.30
FRANCE			3,357,590.51	3,302,041.00	6.06
Financials			1,654,319.47	1,737,956.00	3.19
1,300,000.00	CREDIT AGRICOLE ASSURANCES SA 2.00% 17/07/2030	EUR	1,058,341.17	1,128,764.00	2.07
600,000.00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 4.00% 21/11/2029	EUR	595,978.30	609,192.00	1.12
Industrials			1,703,271.04	1,564,085.00	2.87
1,700,000.00	THALES SA 0.25% 29/01/2027	EUR	1,703,271.04	1,564,085.00	2.87
CANADA			992,897.00	940,180.00	1.73
Energy			992,897.00	940,180.00	1.73
1,000,000.00	TOTALENERGIES CAPITAL CANADA LTD. 2.13% 18/09/2029	EUR	992,897.00	940,180.00	1.73
SPAIN			905,892.21	908,160.00	1.67
Financials			905,892.21	908,160.00	1.67
1,000,000.00	BANKINTER SA 0.63% 06/10/2027	EUR	905,892.21	908,160.00	1.67
SWEDEN			827,841.00	834,804.00	1.53
Consumer Discretionary			827,841.00	834,804.00	1.53
900,000.00	ELECTROLUX AB 2.50% 18/05/2030	EUR	827,841.00	834,804.00	1.53
DENMARK			768,322.21	765,567.00	1.40
Consumer Staples			768,322.21	765,567.00	1.40
900,000.00	CARLSBERG BREWERIES AS 0.63% 09/03/2030	EUR	768,322.21	765,567.00	1.40
LUXEMBOURG			413,367.95	374,444.00	0.69
Financials			413,367.95	374,444.00	0.69
400,000.00	GRAND CITY PROPERTIES SA 1.38% 03/08/2026	EUR	413,367.95	374,444.00	0.69
ICELAND			258,853.50	289,047.00	0.53
Financials			258,853.50	289,047.00	0.53
300,000.00	ARION BANKI HF. 0.38% 14/07/2025	EUR	258,853.50	289,047.00	0.53
Floating rate notes			16,029,257.90	16,091,484.00	29.53
ITALY			7,144,951.60	7,171,159.00	13.16
Financials			4,294,492.74	4,274,541.00	7.84
1,000,000.00	UNICREDIT SPA FRN 09/03/2026	EUR	983,493.24	1,001,240.00	1.84
900,000.00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 28/12/2024	EUR	908,463.24	902,979.00	1.65
600,000.00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 10/09/2025	EUR	631,689.71	608,790.00	1.12
500,000.00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 15/03/2029	EUR	500,200.00	501,510.00	0.92
500,000.00	BANCA POPOLARE DI SONDRIO SPA FRN 04/06/2030	EUR	498,209.20	497,575.00	0.91
400,000.00	CASSA DEPOSITI E PRESTITI SPA FRN 28/06/2026	EUR	415,766.24	414,400.00	0.76
350,000.00	ICCREA BANCA SPA FRN 20/10/2025	EUR	356,671.11	348,047.00	0.64

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Large Europe Corporate

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
Utilities			1,959,633.60	2,001,460.00	3.67
2,000,000.00	SNAM SPA FRN 02/08/2024	EUR	1,959,633.60	2,001,460.00	3.67
Government			585,002.98	590,700.00	1.09
600,000.00	ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 15/10/2030	EUR	585,002.98	590,700.00	1.09
Consumer Discretionary			305,822.28	304,458.00	0.56
300,000.00	LOTTOMATICA SPA FRN 15/12/2030	EUR	305,822.28	304,458.00	0.56
NETHERLANDS			3,813,518.80	3,806,885.00	6.99
Consumer Discretionary			3,311,217.96	3,305,410.00	6.07
1,000,000.00	TOYOTA MOTOR FINANCE NETHERLANDS BV FRN 31/08/2025	EUR	1,003,001.04	1,002,490.00	1.84
1,000,000.00	MERCEDES-BENZ INTERNATIONAL FINANCE BV FRN 03/07/2024	EUR	1,004,401.60	1,000,050.00	1.84
800,000.00	MERCEDES-BENZ INTERNATIONAL FINANCE BV FRN 01/12/2025	EUR	802,865.02	802,120.00	1.47
500,000.00	TOYOTA MOTOR FINANCE NETHERLANDS BV FRN 13/03/2026	EUR	500,950.30	500,750.00	0.92
Industrials			502,300.84	501,475.00	0.92
500,000.00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV FRN 18/12/2025	EUR	502,300.84	501,475.00	0.92
UNITED STATES			3,087,384.45	3,107,010.00	5.70
Consumer Staples			1,502,750.86	1,503,675.00	2.76
1,500,000.00	KRAFT HEINZ FOODS CO. FRN 09/05/2025	EUR	1,502,750.86	1,503,675.00	2.76
Consumer Discretionary			1,084,073.45	1,102,255.00	2.02
1,100,000.00	FORD MOTOR CREDIT CO. LLC FRN 01/12/2024	EUR	1,084,073.45	1,102,255.00	2.02
Telecommunication Services			500,560.14	501,080.00	0.92
500,000.00	AT&T, INC. FRN 06/03/2025	EUR	500,560.14	501,080.00	0.92
FRANCE			1,483,313.09	1,503,630.00	2.76
Consumer Discretionary			1,483,313.09	1,503,630.00	2.76
1,500,000.00	RCI BANQUE SA FRN 12/03/2025	EUR	1,483,313.09	1,503,630.00	2.76
UNITED KINGDOM			500,089.96	502,800.00	0.92
Financials			500,089.96	502,800.00	0.92
500,000.00	BARCLAYS PLC FRN 12/05/2026	EUR	500,089.96	502,800.00	0.92
Zero-Coupon bonds			1,008,872.39	1,044,936.00	1.92
FRANCE			1,008,872.39	1,044,936.00	1.92
Industrials			1,008,872.39	1,044,936.00	1.92
1,200,000.00	VINCI SA 0.00% 27/11/2028	EUR	1,008,872.39	1,044,936.00	1.92
OTHER TRANSFERABLE SECURITIES			767,702.97	275,261.46	0.50
Ordinary Bonds			767,702.97	275,261.46	0.50
ITALY			767,702.97	275,261.46	0.50
Information Technology			285,720.00	275,261.46	0.50
285,720.00	INNOVATEC SPA 6.00% 30/09/2026	EUR	285,720.00	275,261.46	0.50
Energy			481,982.97	0.00	0.00
507,600.00	ENERTRONICA SANTERNO SPA 7.00% 31/12/2022*	EUR	481,982.97	0.00	0.00
Total portfolio			54,256,836.66	52,792,702.69	96.87

* Security priced at fair value

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Balanced World Conservative**STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR**

Assets	Notes		
Investments in securities at market value	(2a)	41,706,213.03	
Bank balances		1,049,029.78	
Amounts due from brokers		267,901.34	
Interest receivable		147,943.75	
Receivable on investments sold		881,681.00	
Receivable on subscriptions		19,975.00	
Other assets		5,664.19	
Total assets		44,078,408.09	
Liabilities			
Payable on redemptions		-860,744.79	
Other liabilities		-143,215.35	
Total liabilities		-1,003,960.14	
Total net assets		43,074,447.95	
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	148.02	172,672.097
Class D	EUR	138.96	2,958.299
Class I	EUR	162.55	55,557.531
Class L	EUR	160.11	50,429.000

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Balanced World Conservative**STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR**

Net assets at the beginning of the period	Notes	58,295,916.26
Net income from investments		288,190.05
Other income		16.32
Total income		288,206.37
Management fees	(5)	-245,678.66
Advisory fees	(6)	-7,143.86
Depositary fees	(8)	-15,563.83
Subscription tax	(3)	-8,576.22
Central administration fees	(8)	-21,687.97
Transfer agency fees		-1,981.18
Professional fees	(9)	-5,117.98
Printing fees		-1,394.52
Other charges and taxes	(4)	-13,588.20
Total expenses		-320,732.42
Net investment income / (loss)		-32,526.05
Net realised profit / (loss) on:		
- Investments	(2b)	409,052.45
- Forward foreign exchange contracts and foreign currencies		38,672.13
Change in unrealised appreciation / (depreciation) on:		
- Investments		807,986.34
- Forward foreign exchange contracts and foreign currencies	(2c)	712.94
Net result of operations for the period		1,223,897.81
Distributions	(14)	-41,171.84
Subscriptions for the period		794,190.63
Redemptions for the period		-17,198,384.91
Net assets at the end of the period		43,074,447.95

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Balanced World Conservative

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			39,741,451.65	41,706,213.03	96.82
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			25,240,868.56	24,981,493.32	57.99
Shares			178,768.90	178,818.50	0.41
ITALY			178,768.90	178,818.50	0.41
Health Care			176,641.63	170,450.00	0.40
3,500.00	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	176,641.63	170,450.00	0.40
Consumer Discretionary			1,309.09	6,726.00	0.01
400.00	POWERSOFT SPA	EUR	1,309.09	6,600.00	0.01
100.00	SOSTRAVEL.COM SPA	EUR	0.00	126.00	0.00
Industrials			818.18	1,642.50	0.00
150.00	OFFICINA STELLARE SPA	EUR	818.18	1,642.50	0.00
Ordinary Bonds			21,993,350.33	21,775,257.82	50.55
ITALY			6,055,538.11	6,075,239.00	14.10
Government			2,198,165.85	2,193,320.00	5.09
1,600,000.00	ITALY BUONI POLIENNALI DEL TESORO 1.65% 01/03/2032	EUR	1,358,302.91	1,377,920.00	3.20
500,000.00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	463,912.76	463,650.00	1.07
500,000.00	ITALY BUONI POLIENNALI DEL TESORO 2.80% 01/03/2067	EUR	375,950.18	351,750.00	0.82
Financials			1,396,540.39	1,435,606.00	3.33
500,000.00	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	486,489.52	498,220.00	1.16
500,000.00	ASSICURAZIONI GENERALI SPA 2.12% 01/10/2030	EUR	415,791.25	444,075.00	1.03
300,000.00	MEDIOCREDITO CENTRALE - BANCA DEL MEZZOGIORNO SPA 1.50% 24/10/2024	EUR	298,931.52	296,619.00	0.69
200,000.00	BANCA MONTE DEI PASCHI DI SIENA SPA 2.63% 28/04/2025	EUR	195,328.10	196,692.00	0.45
Industrials			931,560.40	976,446.00	2.27
800,000.00	POSTE ITALIANE SPA 0.50% 10/12/2028	EUR	671,209.30	699,792.00	1.63
300,000.00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.63% 21/10/2028	EUR	260,351.10	276,654.00	0.64
Utilities			827,695.95	849,177.00	1.97
500,000.00	SNAM SPA 0.75% 20/06/2029	EUR	420,333.07	435,025.00	1.01
400,000.00	A2A SPA 4.50% 19/09/2030	EUR	407,362.88	414,152.00	0.96
Energy			701,575.52	620,690.00	1.44
700,000.00	ENI SPA 0.38% 14/06/2028	EUR	701,575.52	620,690.00	1.44
GERMANY			2,948,910.59	2,982,617.00	6.92
Government			1,406,041.69	1,411,410.00	3.27
1,500,000.00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	1,406,041.69	1,411,410.00	3.27
Financials			606,224.39	611,772.00	1.42
300,000.00	TALANX AG 4.00% 25/10/2029	EUR	306,332.48	306,414.00	0.71
300,000.00	BAYERISCHE LANDESBANK 4.25% 21/06/2027	EUR	299,891.91	305,358.00	0.71
Consumer Discretionary			473,059.15	482,400.00	1.12
500,000.00	VOLKSWAGEN FINANCIAL SERVICES AG 2.25% 01/10/2027	EUR	473,059.15	482,400.00	1.12
Utilities			463,585.36	477,035.00	1.11
500,000.00	RWE AG 2.75% 24/05/2030	EUR	463,585.36	477,035.00	1.11
FRANCE			2,269,506.43	2,312,325.00	5.37
Government			1,861,393.25	1,870,740.00	4.34
2,000,000.00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.25% 25/11/2026	EUR	1,861,393.25	1,870,740.00	4.34
Financials			408,113.18	441,585.00	1.03
500,000.00	TIKEHAU CAPITAL SCA 1.63% 31/03/2029	EUR	408,113.18	441,585.00	1.03

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Balanced World Conservative

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
SPAIN			2,253,417.42	2,201,520.00	5.11
Government			1,740,712.42	1,736,315.00	4.03
1,500,000.00	SPAIN GOVERNMENT BONDS 0.50% 31/10/2031	EUR	1,245,168.81	1,243,335.00	2.89
500,000.00	SPAIN GOVERNMENT BONDS 2.15% 31/10/2025	EUR	495,543.61	492,980.00	1.14
Financials			512,705.00	465,205.00	1.08
500,000.00	SANTANDER CONSUMER FINANCE SA 0.50% 14/11/2026	EUR	512,705.00	465,205.00	1.08
UNITED STATES			2,138,318.59	2,010,655.00	4.67
Telecommunication Services			1,068,094.07	975,471.00	2.27
600,000.00	AT&T, INC. 0.80% 04/03/2030	EUR	518,499.32	515,136.00	1.20
500,000.00	VERIZON COMMUNICATIONS, INC. 1.38% 02/11/2028	EUR	549,594.75	460,335.00	1.07
Industrials			570,954.89	573,414.00	1.33
600,000.00	FEDEX CORP. 1.63% 11/01/2027	EUR	570,954.89	573,414.00	1.33
Financials			499,269.63	461,770.00	1.07
500,000.00	AMERICAN TOWER CORP. 0.45% 15/01/2027	EUR	499,269.63	461,770.00	1.07
NETHERLANDS			1,802,835.85	1,818,089.00	4.22
Financials			810,494.07	802,014.00	1.86
500,000.00	NE PROPERTY BV 1.75% 23/11/2024	EUR	514,059.54	494,550.00	1.15
300,000.00	ABN AMRO BANK NV 4.25% 21/02/2030	EUR	296,434.53	307,464.00	0.71
Consumer Discretionary			509,898.88	513,990.00	1.19
500,000.00	STELLANTIS NV 4.38% 14/03/2030	EUR	509,898.88	513,990.00	1.19
Industrials			482,442.90	502,085.00	1.17
500,000.00	SIEMENS ENERGY FINANCE BV 4.25% 05/04/2029	EUR	482,442.90	502,085.00	1.17
LUXEMBOURG			1,323,153.24	1,296,451.82	3.01
Supranational			1,217,692.35	1,202,840.82	2.79
1,233,000.00	EUROPEAN INVESTMENT BANK 0.13% 15/04/2025	EUR	1,217,692.35	1,202,840.82	2.79
Financials			105,460.89	93,611.00	0.22
100,000.00	GRAND CITY PROPERTIES SA 1.38% 03/08/2026	EUR	105,460.89	93,611.00	0.22
UNITED ARAB EMIRATES			995,498.04	942,390.00	2.19
Financials			995,498.04	942,390.00	2.19
1,000,000.00	FIRST ABU DHABI BANK PJSC 0.13% 16/02/2026	EUR	995,498.04	942,390.00	2.19
PORTUGAL			771,127.27	768,496.00	1.78
Government			771,127.27	768,496.00	1.78
800,000.00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	771,127.27	768,496.00	1.78
UNITED KINGDOM			492,697.00	481,520.00	1.12
Telecommunication Services			492,697.00	481,520.00	1.12
500,000.00	BRITISH TELECOMMUNICATIONS PLC 0.50% 12/09/2025	EUR	492,697.00	481,520.00	1.12
HUNGARY			515,006.92	460,640.00	1.07
Energy			515,006.92	460,640.00	1.07
500,000.00	MOL HUNGARIAN OIL & GAS PLC 1.50% 08/10/2027	EUR	515,006.92	460,640.00	1.07
DENMARK			427,340.87	425,315.00	0.99
Consumer Staples			427,340.87	425,315.00	0.99
500,000.00	CARLSBERG BREWERIES AS 0.63% 09/03/2030	EUR	427,340.87	425,315.00	0.99

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Balanced World Conservative

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
Floating rate notes			568,054.63	563,937.00	1.31
ITALY			568,054.63	563,937.00	1.31
Financials			568,054.63	563,937.00	1.31
300,000.00	UNICREDIT SPA FRN 09/03/2026	EUR	296,708.64	300,372.00	0.70
250,000.00	INTESA SANPAOLO SPA FRN 29/06/2027	EUR	271,345.99	263,565.00	0.61
Zero-Coupon bonds			2,500,694.70	2,463,480.00	5.72
GERMANY			1,267,249.06	1,251,360.00	2.91
Government			1,267,249.06	1,251,360.00	2.91
1,500,000.00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	1,267,249.06	1,251,360.00	2.91
ITALY			1,233,445.64	1,212,120.00	2.81
Government			1,233,445.64	1,212,120.00	2.81
1,300,000.00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 01/08/2026	EUR	1,233,445.64	1,212,120.00	2.81
INVESTMENT FUNDS			14,500,583.09	16,724,719.71	38.83
UCI Shares			14,500,583.09	16,724,719.71	38.83
LUXEMBOURG			7,397,195.14	8,991,180.71	20.88
Financials			7,397,195.14	8,991,180.71	20.88
395.93	IMGP - JAPAN OPPORTUNITIES -R EUR HP PR- EUR (HEDGED) - (1.000%)	EUR	698,827.35	1,378,387.22	3.20
22,000.06	JPMORGAN FUNDS SICAV - US VALUE FUND -C- USD - (0.600%)	USD	650,820.80	1,017,739.71	2.36
4,781.89	SWISSCANTO (LU) BOND FUND FCP - COCO -B- EUR (HEDGED) - (1.450%)	EUR	900,000.00	965,990.00	2.24
6,818.34	BLACKROCK SYSTEMATIC US EQUITY ABSOLUTE RETURN FUND -I2- USD- (1.000%)	USD	877,477.00	900,014.12	2.09
6,576.81	VONTOBEL FUND - EMERGING MARKETS DEBT -I- USD - (0.550%)	USD	745,058.60	878,871.02	2.04
3,831.74	PICTET - JAPANESE EQUITY SELECTION -HI- EUR - (0.900%)	EUR	449,999.90	689,598.79	1.60
6,000.00	NEW MILLENNIUM SICAV - AIM SISTEMA ITALIA PIR -I- EUR - (1.100%)	EUR	600,000.00	577,553.40	1.34
2,678.95	MFS MERIDIAN FUNDS - CONTRARIAN VALUE FUND -I1- EUR - (0.700%)	EUR	500,000.00	543,666.92	1.26
3,159.36	JPMORGAN FUNDS SICAV - EUROPE EQUITY ABSOLUTE ALPHA FUND -C- EUR (0.750%)	EUR	500,000.00	514,848.98	1.20
3,796.27	DNCA INVEST - ALPHA BONDS -I- EUR - (0.600%)	EUR	480,000.00	482,771.27	1.12
2,859.58	VONTOBEL FUND - MTX SUSTAINABLE EMERGING MARKETS LEADERS -I- USD - (0.825%)	USD	400,050.76	437,974.52	1.02
383.49	VARIOPARTNER SICAV - SECTORAL HEALTHCARE OPPORTUNITIES FUND -I- USD - (0.600%)	USD	297,480.08	307,278.49	0.72
21,401.25	M&G (LUX) INVESTMENT FUNDS 1 - M&G (LUX) GLOBAL LISTED INFRASTRUCTURE FUND -CI- USD - (0.750%)	USD	297,480.65	296,486.27	0.69
IRELAND			6,103,390.97	6,651,068.99	15.44
Financials			6,103,390.97	6,651,068.99	15.44
13,216.47	LAZARD GLOBAL INVESTMENT FUNDS - LAZARD GLOBAL CONVERTIBLES RECOVERY FUND -C- EUR (HEDGED) - (0.850%)	EUR	1,499,999.99	1,419,046.42	3.29
75,000.00	NEUBERGER BERMAN INVESTMENT FUNDS PLC - NEUBERGER BERMAN GLOBAL EQUITY MEGATRENDS FUND -I- USD - (0.850%)	USD	996,932.34	1,273,617.35	2.96
30,000.00	WISDOMTREE ISSUER ICAV - WISDOMTREE GLOBAL QUALITY DIVIDEND GROWTH UCITS ETF EUR - (0.380%)	EUR	926,247.83	1,100,550.00	2.55
35,069.79	LIONTRUST GLOBAL FUNDS PLC - LIONTRUST GF EUROPEAN STRATEGIC EQUITY FUND -A3- EUR (1.000%)	EUR	700,000.00	733,347.84	1.70
30,795.60	GUINNESS ASSET MANAGEMENT FUNDS PLC - GUINNESS GLOBAL EQUITY INCOME FUND -Y- EUR - (0.790%)	EUR	599,999.91	698,102.38	1.62
8,000.00	ISHARES PLC - ISHARES CHINA LARGE CAP UCITS ETF EUR - (0.740%)	EUR	578,057.79	562,480.00	1.31

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Balanced World Conservative**PORTFOLIO AS AT 30 JUNE 2024 IN EUR**

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
50,000.00	HANETF ICAV - FUTURE OF DEFENCE UCITS ETF EUR - (0.490%)	EUR	493,178.68	494,050.00	1.15
11,000.00	FIRST TRUST GLOBAL FUNDS PLC - FIRST TRUST NASDAQ CYBERSECURITY UCITS ETF EUR - (0.600%)	EUR	308,974.43	369,875.00	0.86
FRANCE			999,996.98	1,082,470.01	2.51
Financials			999,996.98	1,082,470.01	2.51
100.12	ELLIPSIS DISRUPTION CONVERTIBLE FUND - ELLIPSIS DISRUPTION CONVERTIBLE FUND -JEUR- EUR - (1.200%)	EUR	999,996.98	1,082,470.01	2.51
Total portfolio			39,741,451.65	41,706,213.03	96.82

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Total Return Flexible

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes		
Investments in securities at market value	(2a)	16,136,439.02	
Bank balances		80,031.11	
Amounts due from brokers		217,707.26	
Option contracts at market value	(2e, 13)	23,760.00	
Unrealised profit on futures contracts	(2d, 13)	8,018.19	
Dividends receivable		1,963.32	
Interest receivable		273,206.13	
Receivable on subscriptions		110,050.00	
Other assets		4,322.70	
Total assets		16,855,497.73	
Liabilities			
Unrealised loss on futures contracts	(2d, 13)	-42,713.17	
Other liabilities		-71,811.21	
Total liabilities		-114,524.38	
Total net assets		16,740,973.35	
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	132.78	9,038.814
Class I	EUR	109.88	23,883.522
Class L	EUR	133.05	97,080.000

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Total Return Flexible

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	17,970,752.71
Net income from investments		344,172.32
Other income		1,379.67
Total income		345,551.99
Management fees	(5)	-93,455.71
Advisory fees	(6)	-11,279.07
Depositary fees	(8)	-5,108.51
Subscription tax	(3)	-3,557.69
Central administration fees	(8)	-15,227.33
Transfer agency fees		-179.54
Professional fees	(9)	-4,682.88
Printing fees		-427.26
Other charges and taxes	(4)	-8,643.34
Total expenses		-142,561.33
Net investment income / (loss)		202,990.66
Net realised profit / (loss) on:		
- Investments	(2b)	100,946.32
- Forward foreign exchange contracts and foreign currencies		9,074.73
- Option contracts		-67,334.49
- Futures contracts		-58,395.22
Change in unrealised appreciation / (depreciation) on:		
- Investments		407,938.65
- Forward foreign exchange contracts and foreign currencies	(2c)	13,533.37
- Option contracts		3,880.00
- Futures contracts	(2d)	-127,916.80
Net result of operations for the period		484,717.22
Subscriptions for the period		1,148,215.80
Redemptions for the period		-2,862,712.38
Net assets at the end of the period		16,740,973.35

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Total Return Flexible

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			15,208,585.06	16,136,439.02	96.39
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			12,540,587.01	13,221,489.78	78.98
Shares			558,003.19	868,126.21	5.19
UNITED STATES			484,079.78	766,666.79	4.58
Information Technology			208,584.23	448,464.93	2.68
2,000.00	NVIDIA CORP.	USD	81,235.41	230,538.74	1.38
350.00	MICROSOFT CORP.	USD	64,899.02	145,959.81	0.87
300.00	SALESFORCE, INC.	USD	62,449.80	71,966.38	0.43
Telecommunication Services			107,508.06	169,955.60	1.01
1,000.00	ALPHABET, INC.	USD	107,508.06	169,955.60	1.01
Health Care			167,987.49	148,246.26	0.89
400.00	ABBVIE, INC.	USD	38,173.75	64,014.90	0.38
1,500.00	BRISTOL-MYERS SQUIBB CO.	USD	81,572.91	58,124.54	0.35
1,000.00	PFIZER, INC.	USD	48,240.83	26,106.82	0.16
NETHERLANDS			62,700.54	96,420.00	0.58
Information Technology			62,700.54	96,420.00	0.58
100.00	ASML HOLDING NV	EUR	62,700.54	96,420.00	0.58
SWITZERLAND			11,222.87	5,039.42	0.03
Health Care			11,222.87	5,039.42	0.03
100.00	CRISPR THERAPEUTICS AG	USD	11,222.87	5,039.42	0.03
Ordinary Bonds			3,986,928.34	4,068,736.96	24.30
ITALY			1,324,494.00	1,314,092.00	7.85
Government			925,726.00	915,120.00	5.47
900,000.00	ITALY BUONI POLIENNALI DEL TESORO 4.20% 01/03/2034	EUR	925,726.00	915,120.00	5.47
Financials			398,768.00	398,972.00	2.38
200,000.00	AGENZIA NAZIONALE PER L'ATTRAZIONE DEGLI INVESTIMENTI E LO SVILUPPO D'IMPRESA 5.25% 14/11/2025	EUR	199,768.00	201,846.00	1.20
200,000.00	UNIPOLSAI ASSICURAZIONI SPA 4.90% 23/05/2034	EUR	199,000.00	197,126.00	1.18
UNITED STATES			942,310.36	953,821.93	5.70
Consumer Discretionary			384,233.97	394,816.24	2.36
200,000.00	FORD MOTOR CREDIT CO. LLC 4.87% 03/08/2027	EUR	195,000.00	205,246.00	1.23
200,000.00	FORD MOTOR CREDIT CO. LLC 6.95% 06/03/2026	USD	189,233.97	189,570.24	1.13
Government			370,661.39	372,419.35	2.23
400,000.00	U.S. TREASURY NOTES 4.50% 15/05/2027	USD	370,661.39	372,419.35	2.23
Industrials			187,415.00	186,586.34	1.11
200,000.00	STANLEY BLACK & DECKER, INC. 6.27% 06/03/2026	USD	187,415.00	186,586.34	1.11
NETHERLANDS			671,247.27	695,705.97	4.15
Telecommunication Services			284,846.47	318,269.04	1.90
500,000.00	PROSUS NV 4.03% 03/08/2050	USD	284,846.47	318,269.04	1.90
Consumer Discretionary			199,912.00	201,256.00	1.20
200,000.00	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.13% 15/11/2025	EUR	199,912.00	201,256.00	1.20
Materials			186,488.80	176,180.93	1.05
200,000.00	BRASKEM NETHERLANDS FINANCE BV 7.25% 13/02/2033	USD	186,488.80	176,180.93	1.05

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Total Return Flexible

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
FRANCE			299,310.00	303,288.00	1.81
Financials			299,310.00	303,288.00	1.81
300,000.00	CREDIT AGRICOLE SA 3.88% 20/04/2031	EUR	299,310.00	303,288.00	1.81
LUXEMBOURG			234,089.50	283,213.94	1.69
Telecommunication Services			234,089.50	283,213.94	1.69
300,000.00	TELECOM ITALIA CAPITAL SA 7.20% 18/07/2036	USD	234,089.50	283,213.94	1.69
UNITED KINGDOM			280,177.50	282,720.66	1.69
Utilities			280,177.50	282,720.66	1.69
300,000.00	NATIONAL GRID PLC 5.60% 12/06/2028	USD	280,177.50	282,720.66	1.69
SWITZERLAND			235,299.71	235,894.46	1.41
Financials			235,299.71	235,894.46	1.41
250,000.00	CREDIT SUISSE AG 7.95% 09/01/2025	USD	235,299.71	235,894.46	1.41
Floating rate notes			7,995,655.48	8,284,626.61	49.49
FRANCE			2,022,331.00	2,113,467.00	12.62
Financials			1,238,781.00	1,274,293.00	7.61
500,000.00	AXA SA FRN 10/03/2043	EUR	464,600.00	486,920.00	2.91
300,000.00	BNP PARIBAS SA FRN 23/01/2027	EUR	282,960.00	292,050.00	1.74
300,000.00	LA BANQUE POSTALE SA FRN 17/06/2026	EUR	302,221.00	290,247.00	1.73
200,000.00	CNP ASSURANCES SACA FRN 18/07/2053	EUR	189,000.00	205,076.00	1.23
Energy			466,750.00	489,490.00	2.92
500,000.00	TOTALENERGIES SE FRN 29/12/2049	EUR	466,750.00	489,490.00	2.92
Utilities			316,800.00	349,684.00	2.09
400,000.00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	316,800.00	349,684.00	2.09
ITALY			1,588,387.39	1,653,135.47	9.87
Financials			1,588,387.39	1,653,135.47	9.87
650,000.00	BANCO BPM SPA FRN 14/06/2028	EUR	649,595.00	682,383.00	4.07
300,000.00	UNICREDIT SPA FRN 30/06/2035	USD	240,214.39	262,723.47	1.57
200,000.00	BANCA POPOLARE DI SONDRIO SPA FRN 26/09/2028	EUR	199,678.00	209,194.00	1.25
200,000.00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 02/03/2026	EUR	201,800.00	202,210.00	1.21
200,000.00	ICCREA BANCA SPA FRN 18/01/2032	EUR	200,000.00	196,952.00	1.18
100,000.00	INTESA SANPAOLO VITA SPA FRN 31/12/2049	EUR	97,100.00	99,673.00	0.59
SPAIN			703,686.00	719,646.00	4.30
Financials			703,686.00	719,646.00	4.30
500,000.00	BANCO DE SABADELL SA FRN 08/09/2026	EUR	504,000.00	508,620.00	3.04
200,000.00	UNICAJA BANCO SA FRN 11/09/2028	EUR	199,686.00	211,026.00	1.26
NETHERLANDS			578,889.00	631,314.00	3.77
Consumer Discretionary			300,000.00	339,348.00	2.03
300,000.00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	300,000.00	339,348.00	2.03
Financials			278,889.00	291,966.00	1.74
300,000.00	ELM BV FOR SWISS REINSURANCE CO. LTD. FRN 29/12/2049	EUR	278,889.00	291,966.00	1.74
GERMANY			566,738.30	598,537.00	3.58
Health Care			288,236.30	302,065.00	1.81
200,000.00	BAYER AG FRN 25/09/2083	EUR	198,586.30	206,704.00	1.24
100,000.00	BAYER AG FRN 25/03/2082	EUR	89,650.00	95,361.00	0.57
Financials			278,502.00	296,472.00	1.77
300,000.00	ALLIANZ SE FRN 05/07/2052	EUR	278,502.00	296,472.00	1.77

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Total Return Flexible

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
SWITZERLAND			566,010.40	585,402.35	3.50
Financials			566,010.40	585,402.35	3.50
300,000.00	UBS GROUP AG FRN 16/01/2026	EUR	285,270.00	301,005.00	1.80
300,000.00	UBS GROUP AG FRN 22/12/2027	USD	280,740.40	284,397.35	1.70
UNITED KINGDOM			557,205.00	583,329.00	3.48
Financials			479,455.00	492,740.00	2.94
500,000.00	HSBC HOLDINGS PLC FRN 15/06/2027	EUR	479,455.00	492,740.00	2.94
Telecommunication Services			77,750.00	90,589.00	0.54
100,000.00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	77,750.00	90,589.00	0.54
IVORY COAST			451,647.03	448,196.67	2.68
Supranational			451,647.03	448,196.67	2.68
500,000.00	AFRICAN DEVELOPMENT BANK FRN 31/12/2099	USD	451,647.03	448,196.67	2.68
BERMUDA			352,387.57	303,891.17	1.82
Financials			352,387.57	303,891.17	1.82
800,000.00	AEGON LTD. FRN 29/06/2049	NLG	352,387.57	303,891.17	1.82
LUXEMBOURG			238,950.00	263,622.00	1.57
Financials			238,950.00	263,622.00	1.57
300,000.00	HELVETIA EUROPE SA FRN 30/09/2041	EUR	238,950.00	263,622.00	1.57
DENMARK			198,834.00	201,982.00	1.21
Utilities			198,834.00	201,982.00	1.21
200,000.00	ORSTED AS FRN 14/03/3024	EUR	198,834.00	201,982.00	1.21
UNITED STATES			170,589.79	182,103.95	1.09
Financials			170,589.79	182,103.95	1.09
200,000.00	EVEREST REINSURANCE HOLDINGS, INC. FRN 15/05/2037	USD	170,589.79	182,103.95	1.09
TRANSFERABLE SECURITIES LISTED ON ANOTHER REGULATED MARKET			1,304,215.06	1,385,935.47	8.28
Ordinary Bonds			567,650.75	584,405.62	3.49
NORWAY			295,687.70	294,502.32	1.76
Energy			295,687.70	294,502.32	1.76
300,000.00	VAR ENERGI ASA 7.50% 15/01/2028	USD	295,687.70	294,502.32	1.76
ITALY			271,963.05	289,903.30	1.73
Financials			271,963.05	289,903.30	1.73
300,000.00	INTESA SANPAOLO SPA 6.63% 20/06/2033	USD	271,963.05	289,903.30	1.73
Floating rate notes			736,564.31	801,529.85	4.79
ITALY			736,564.31	801,529.85	4.79
Financials			736,564.31	801,529.85	4.79
500,000.00	INTESA SANPAOLO SPA FRN 20/06/2054	USD	444,758.24	491,578.97	2.94
300,000.00	INTESA SANPAOLO SPA FRN 21/11/2033	USD	291,806.07	309,950.88	1.85
OTHER TRANSFERABLE SECURITIES			0.00	0.00	0.00
Warrants			0.00	0.00	0.00
ITALY			0.00	0.00	0.00
Industrials			0.00	0.00	0.00
3,619.00	WEBUILD SPA 02/08/2030**	EUR	0.00	0.00	0.00

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Total Return Flexible

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
INVESTMENT FUNDS			1,363,782.99	1,529,013.77	9.13
UCI Shares			1,363,782.99	1,529,013.77	9.13
LUXEMBOURG			600,732.11	747,673.36	4.46
Financials			600,732.11	747,673.36	4.46
606.30	HELIUM FUND SICAV - HELIUM FUND -I- EUR - (1.250%)	EUR	600,732.11	747,673.36	4.46
AUSTRIA			563,325.57	630,580.41	3.77
Financials			563,325.57	630,580.41	3.77
3,200.26	ERSTE BOND EMERGING MARKETS CORPORATE -VT- EUR - (0.960%)	EUR	563,325.57	630,580.41	3.77
IRELAND			199,725.31	150,760.00	0.90
Financials			199,725.31	150,760.00	0.90
40,000.00	ISHARES IV PLC - ISHARES MSCI CHINA A UCITS ETF EUR - (0.400%)	EUR	199,725.31	150,760.00	0.90
Total portfolio			15,208,585.06	16,136,439.02	96.39

** Defaulted / delisted

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Total Return Flexible

COMMITMENTS ON FUTURES CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Contract	Maturity	Market price as at 30 June 2024	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
							-34,694.98	6,093,940.48
100,000	5	Purchase	US LONG BOND (CBT)	19/09/2024	110.39	USD	8,018.19	551,959.17
100,000	10	Purchase	EURO BTP	06/09/2024	115.29	EUR	-17,200.00	1,152,900.00
125,000	35	Purchase	EURO FX CURRENCY	16/09/2024	1.00	USD	-25,513.17	4,389,081.31

The counterparties are disclosed in Note 13.

NEW MILLENNIUM - Total Return Flexible

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Purchase / Sale	Call/Put	Description	Currency	Acquisition cost	Market value	Commitment (EUR)
OPTION CONTRACTS					19,880.00	23,760.00	0.00
PURCHASED					19,880.00	23,760.00	0.00
40	Purchase	PUT	EURO STOXX 50 PR 4,650.00 20/09/2024	EUR	19,880.00	23,760.00	0.00

The counterparties are disclosed in Note 13.

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Inflation Linked Bond Europe

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets		Notes	
Investments in securities at market value		(2a)	22,138,454.32
Bank balances			868,403.00
Amounts due from brokers			114,627.37
Interest receivable			141,504.34
Other assets			3,714.78
Total assets			23,266,703.81
Liabilities			
Payable on redemptions			-114,630.08
Other liabilities			-59,169.96
Total liabilities			-173,800.04
Total net assets			23,092,903.77
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	107.53	9,286.490
Class I	EUR	114.82	167,670.124
Class L	EUR	112.80	4,407.000
Class Y	EUR	106.66	21,996.025

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Inflation Linked Bond Europe

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	25,561,754.64
Net income from investments		355,449.72
Total income		355,449.72
Management fees	(5)	-52,454.04
Advisory fees	(6)	-6,667.26
Performance fees	(7)	-10,173.86
Depositary fees	(8)	-7,394.08
Subscription tax	(3)	-1,649.44
Central administration fees	(8)	-15,452.87
Transfer agency fees		-2,826.16
Professional fees	(9)	-5,630.68
Printing fees		-612.99
Other charges and taxes	(4)	-9,539.37
Total expenses		-112,400.75
Net investment income / (loss)		243,048.97
Net realised profit / (loss) on:		
- Investments	(2b)	-46,749.48
Change in unrealised appreciation / (depreciation) on:		
- Investments		-181,397.03
Net result of operations for the period		14,902.46
Distributions	(14)	-101,181.72
Subscriptions for the period		869,733.05
Redemptions for the period		-3,252,304.66
Net assets at the end of the period		23,092,903.77

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Inflation Linked Bond Europe

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			22,982,431.94	22,138,454.32	95.87
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			21,958,946.34	21,248,433.22	92.01
Ordinary Bonds			20,088,172.19	19,382,473.22	83.93
FRANCE			12,386,105.50	11,725,132.73	50.77
Government			12,286,276.58	11,624,913.73	50.34
5,187,899.20	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.85% 25/07/2027	EUR	5,702,007.04	5,319,723.72	23.04
3,526,505.50	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.10% 01/03/2029	EUR	3,475,913.00	3,379,802.87	14.63
3,061,437.42	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.10% 01/03/2028	EUR	3,108,356.54	2,925,387.14	12.67
Financials			99,828.92	100,219.00	0.43
100,000.00	BANQUE STELLANTIS FRANCE SACA 3.88% 19/01/2026	EUR	99,828.92	100,219.00	0.43
ITALY			3,925,298.98	3,928,002.26	17.01
Government			3,726,011.29	3,730,256.26	16.15
3,785,140.80	ITALY BUONI POLIENNALI DEL TESORO 1.30% 15/05/2028	EUR	3,726,011.29	3,730,256.26	16.15
Financials			199,287.69	197,746.00	0.86
200,000.00	MEDIOCREDITO CENTRALE - BANCA DEL MEZZOGIORNO SPA 1.50% 24/10/2024	EUR	199,287.69	197,746.00	0.86
SPAIN			2,991,707.19	2,942,639.38	12.74
Government			2,991,707.19	2,942,639.38	12.74
2,990,608.74	SPAIN GOVERNMENT BONDS INFLATION-LINKED 0.65% 30/11/2027	EUR	2,991,707.19	2,942,639.38	12.74
GERMANY			585,512.73	586,606.85	2.54
Government			286,004.98	284,128.85	1.23
305,000.00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.50% 15/02/2028	EUR	286,004.98	284,128.85	1.23
Consumer Discretionary			199,533.78	201,602.00	0.87
200,000.00	SCHAEFFLER AG 4.50% 14/08/2026	EUR	199,533.78	201,602.00	0.87
Health Care			99,973.97	100,876.00	0.44
100,000.00	BAYER AG 4.00% 26/08/2026	EUR	99,973.97	100,876.00	0.44
NETHERLANDS			199,547.79	200,092.00	0.87
Industrials			199,547.79	200,092.00	0.87
200,000.00	SIEMENS ENERGY FINANCE BV 4.00% 05/04/2026	EUR	199,547.79	200,092.00	0.87
Floating rate notes			1,770,557.08	1,770,442.00	7.67
FRANCE			465,899.92	448,364.00	1.94
Financials			348,014.65	348,390.00	1.51
350,000.00	AXA SA FRN 29/11/2049	EUR	348,014.65	348,390.00	1.51
Utilities			117,885.27	99,974.00	0.43
100,000.00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	EUR	117,885.27	99,974.00	0.43
ITALY			432,632.49	443,139.00	1.92
Energy			233,050.68	243,325.00	1.05
250,000.00	ENI SPA FRN 31/12/2099	EUR	233,050.68	243,325.00	1.05
Financials			199,581.81	199,814.00	0.87
100,000.00	FINECOBANK BANCA FINECO SPA FRN 23/02/2029	EUR	99,978.98	102,235.00	0.45
100,000.00	UNICREDIT SPA FRN 16/06/2026	EUR	99,602.83	97,579.00	0.42

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Inflation Linked Bond Europe

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
GERMANY			371,540.56	390,236.00	1.69
Industrials			371,540.56	390,236.00	1.69
400,000.00	DEUTSCHE BAHN FINANCE GMBH FRN 31/12/2099	EUR	371,540.56	390,236.00	1.69
SPAIN			299,323.68	291,125.00	1.26
Financials			299,323.68	291,125.00	1.26
200,000.00	CAIXABANK SA FRN 18/11/2026	EUR	199,545.79	190,782.00	0.83
100,000.00	BANCO SANTANDER SA FRN 29/01/2026	EUR	99,777.89	100,343.00	0.43
NETHERLANDS			201,160.43	197,578.00	0.86
Consumer Discretionary			201,160.43	197,578.00	0.86
200,000.00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	201,160.43	197,578.00	0.86
Zero-Coupon bonds			100,217.07	95,518.00	0.41
ITALY			100,217.07	95,518.00	0.41
Utilities			100,217.07	95,518.00	0.41
100,000.00	ACEA SPA 0.00% 28/09/2025	EUR	100,217.07	95,518.00	0.41
INVESTMENT FUNDS			1,023,485.60	890,021.10	3.86
UCI Shares			1,023,485.60	890,021.10	3.86
JERSEY			1,023,485.60	890,021.10	3.86
Financials			1,023,485.60	890,021.10	3.86
60,952.00	WISDOMTREE INDUSTRIAL METALS - (0.490%)	EUR	1,023,485.60	890,021.10	3.86
Total portfolio			22,982,431.94	22,138,454.32	95.87

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Italian Diversified Bond**STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR**

Assets	Notes		
Investments in securities at market value	(2a)	59,600,706.75	
Bank balances		1,039,415.97	
Amounts due from brokers		596,918.47	
Unrealised profit on forward foreign exchange contracts	(2c, 13)	9,774.12	
Interest receivable		1,293,812.65	
Receivable on subscriptions		290,217.69	
Other assets		8,273.02	
Total assets		62,839,118.67	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(2c, 13)	-9,580.23	
Payable on redemptions		-4,065.66	
Other liabilities		-308,537.96	
Total liabilities		-322,183.85	
Total net assets		62,516,934.82	
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	138.40	96,024.723
Class D	EUR	99.99	9,690.462
Class I	EUR	150.54	319,515.510
Class L	EUR	148.26	1,060.000

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Italian Diversified Bond

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	53,705,010.35
Net income from investments		1,583,652.09
Other income		804.95
Total income		1,584,457.04
Management fees	(5)	-255,942.10
Advisory fees	(6)	-7,105.10
Performance fees	(7)	-140,758.07
Depositary fees	(8)	-16,850.82
Subscription tax	(3)	-5,495.52
Central administration fees	(8)	-19,538.40
Transfer agency fees		-2,436.92
Professional fees	(9)	-5,082.58
Printing fees		-1,332.01
Other charges and taxes	(4)	-13,610.03
Total expenses		-468,151.55
Net investment income / (loss)		1,116,305.49
Net realised profit / (loss) on:		
- Investments	(2b)	64,171.08
- Forward foreign exchange contracts and foreign currencies		-76,252.15
Change in unrealised appreciation / (depreciation) on:		
- Investments		680,195.60
- Forward foreign exchange contracts and foreign currencies	(2c)	-42,396.03
Net result of operations for the period		1,742,023.99
Distributions	(14)	-18,196.96
Subscriptions for the period		11,745,384.11
Redemptions for the period		-4,657,286.67
Net assets at the end of the period		62,516,934.82

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Italian Diversified Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			60,024,764.46	59,600,706.75	95.34
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			57,883,483.16	58,863,336.83	94.16
Ordinary Bonds			17,995,842.00	18,227,036.91	29.16
ITALY			17,414,365.67	17,691,456.57	28.30
Financials			8,870,172.67	9,078,862.61	14.52
2,100,000.00	VITTORIA ASSICURAZIONI SPA 5.75% 11/07/2028	EUR	2,212,375.00	2,167,641.00	3.47
1,300,000.00	INTESA SANPAOLO VITA SPA 2.38% 22/12/2030	EUR	1,014,000.00	1,131,585.00	1.81
1,000,000.00	AGENZIA NAZIONALE PER L'ATTRAZIONE DEGLI INVESTIMENTI E LO SVILUPPO D'IMPRESA 5.25% 14/11/2025	EUR	1,020,500.00	1,009,230.00	1.61
1,000,000.00	UNIPOLSAI ASSICURAZIONI SPA 4.90% 23/05/2034	EUR	998,530.00	985,630.00	1.58
800,000.00	AMCO - ASSET MANAGEMENT CO. SPA 4.63% 06/02/2027	EUR	798,549.09	808,688.00	1.29
600,000.00	BANCA IFIS SPA 6.88% 13/09/2028	EUR	598,374.00	634,770.00	1.02
500,000.00	INTESA SANPAOLO SPA 6.63% 31/05/2033	GBP	568,212.57	615,855.29	0.98
500,000.00	BANCA IFIS SPA 5.50% 27/02/2029	EUR	496,810.00	505,195.00	0.81
500,000.00	INTESA SANPAOLO SPA 7.20% 28/11/2033	USD	456,607.01	500,974.82	0.80
400,000.00	NET INSURANCE SPA 5.10% 28/09/2031	EUR	400,000.00	383,640.00	0.61
350,000.00	BANCA MONTE DEI PASCHI DI SIENA SPA 1.88% 09/01/2026	EUR	306,215.00	335,653.50	0.54
Government			4,489,295.00	4,449,900.00	7.12
3,000,000.00	ITALY BUONI POLIENNALI DEL TESORO 3.35% 01/07/2029	EUR	2,989,250.00	2,972,100.00	4.76
1,500,000.00	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/07/2034	EUR	1,500,045.00	1,477,800.00	2.36
Industrials			1,525,225.00	1,522,970.00	2.44
500,000.00	WEBUILD SPA 7.00% 27/09/2028	EUR	529,500.00	530,740.00	0.85
500,000.00	WEBUILD SPA 5.38% 20/06/2029	EUR	496,500.00	496,940.00	0.80
500,000.00	FIBER BIDCO SPA 6.13% 15/06/2031	EUR	499,225.00	495,290.00	0.79
Utilities			1,000,000.00	1,043,560.00	1.67
1,000,000.00	ALPERIA SPA 5.70% 05/07/2028	EUR	1,000,000.00	1,043,560.00	1.67
Telecommunication Services			703,392.00	770,155.96	1.23
700,000.00	TELECOM ITALIA SPA 7.88% 31/07/2028	EUR	703,392.00	770,155.96	1.23
Consumer Discretionary			528,450.00	528,885.00	0.85
500,000.00	PIAGGIO & C SPA 6.50% 05/10/2030	EUR	528,450.00	528,885.00	0.85
Energy			297,831.00	297,123.00	0.47
300,000.00	ENI SPA 3.88% 15/01/2034	EUR	297,831.00	297,123.00	0.47
LUXEMBOURG			581,476.33	535,580.34	0.86
Telecommunication Services			581,476.33	535,580.34	0.86
600,000.00	TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034	USD	581,476.33	535,580.34	0.86
Floating rate notes			39,887,641.16	40,636,299.92	65.00
ITALY			33,872,699.49	34,977,290.11	55.95
Financials			25,901,914.49	26,700,131.11	42.71
3,000,000.00	UNICREDIT SPA FRN 31/12/2099	EUR	2,771,250.00	2,977,830.00	4.76
1,600,000.00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	1,622,800.00	1,770,176.00	2.83
1,500,000.00	BANCO BPM SPA FRN 31/12/2099	EUR	1,608,750.00	1,642,140.00	2.63
1,500,000.00	BPER BANCA FRN 11/09/2029	EUR	1,494,275.00	1,579,305.00	2.53
1,500,000.00	FINECOBANK BANCA FINECO SPA FRN 31/12/2099	EUR	1,533,100.00	1,539,855.00	2.46
1,500,000.00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2099	EUR	1,444,500.00	1,506,660.00	2.41
1,425,000.00	FINECOBANK BANCA FINECO SPA FRN 23/02/2029	EUR	1,436,323.50	1,456,848.75	2.33
1,200,000.00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 01/02/2030	EUR	1,196,484.00	1,223,580.00	1.96
1,000,000.00	CREDITO EMILIANO SPA FRN 30/05/2029	EUR	1,002,445.00	1,051,410.00	1.68
1,000,000.00	BPER BANCA SPA FRN 31/12/2099	EUR	1,040,600.00	1,037,550.00	1.66
1,000,000.00	ATHORA ITALIA SPA FRN 16/08/2031	EUR	1,000,000.00	1,006,840.00	1.61
1,000,000.00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 15/03/2029	EUR	1,000,000.00	1,003,020.00	1.60

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Italian Diversified Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
1,000,000.00	ICCREA BANCA SPA FRN 05/02/2030	EUR	995,020.00	1,002,170.00	1.60
1,000,000.00	UNICREDIT SPA FRN 30/06/2035	USD	889,007.00	875,744.89	1.40
800,000.00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	800,000.00	794,624.00	1.27
750,000.00	BANCO BPM SPA FRN 21/01/2028	EUR	752,980.00	784,972.50	1.26
750,000.00	CASSA CENTRALE BANCA - CREDITO COOPERATIVO ITALIANO SPA FRN 16/02/2027	EUR	752,115.00	771,255.00	1.23
500,000.00	ICCREA BANCA SPA FRN 20/09/2027	EUR	500,000.00	523,785.00	0.84
500,000.00	BANCA POPOLARE DI SONDRIO SPA FRN 26/09/2028	EUR	499,195.00	522,985.00	0.84
500,000.00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 02/03/2026	EUR	500,000.00	505,525.00	0.81
500,000.00	BPER BANCA SPA FRN 20/02/2030	EUR	498,765.00	503,320.00	0.80
500,000.00	BANCA POPOLARE DI SONDRIO SPA FRN 13/03/2034	EUR	500,000.00	502,705.00	0.80
500,000.00	BANCO BPM SPA FRN 18/06/2034	EUR	498,085.00	497,825.00	0.80
500,000.00	ICCREA BANCA SPA FRN 18/01/2032	EUR	500,000.00	492,380.00	0.79
500,000.00	BANCA POPOLARE DI SONDRIO SPA FRN 13/07/2027	EUR	442,500.00	473,605.00	0.76
300,000.00	ASSICURAZIONI GENERALI SPA FRN 29/06/2049	GBP	316,680.22	355,723.97	0.57
300,000.00	GENERTEL SPA FRN 14/12/2047	EUR	307,039.77	298,296.00	0.48
Utilities			4,043,250.00	4,183,150.00	6.69
2,500,000.00	ENEL SPA FRN 31/12/2099	EUR	2,548,500.00	2,699,100.00	4.32
1,000,000.00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	997,450.00	988,100.00	1.58
500,000.00	A2A SPA FRN 31/12/2099	EUR	497,300.00	495,950.00	0.79
Energy			1,745,615.00	1,878,185.00	3.00
1,500,000.00	ENI SPA FRN 31/12/2099	EUR	1,248,600.00	1,391,535.00	2.22
500,000.00	ENI SPA FRN 31/12/2099	EUR	497,015.00	486,650.00	0.78
Industrials			1,493,430.00	1,510,815.00	2.42
1,000,000.00	IMA INDUSTRIA MACCHINE AUTOMATICHE SPA FRN 15/04/2029	EUR	1,003,430.00	1,008,490.00	1.61
500,000.00	RENO DE MEDICI SPA FRN 15/04/2029	EUR	490,000.00	502,325.00	0.81
Consumer Discretionary			497,490.00	503,085.00	0.81
500,000.00	GOLDEN GOOSE SPA FRN 14/05/2027	EUR	497,490.00	503,085.00	0.81
Health Care			191,000.00	201,924.00	0.32
200,000.00	BORMIOLI PHARMA SPA FRN 15/05/2028	EUR	191,000.00	201,924.00	0.32
UNITED KINGDOM			2,173,941.30	1,826,501.34	2.92
Financials			2,173,941.30	1,826,501.34	2.92
1,000,000.00	ROTHESAY LIFE PLC FRN 31/12/2099	GBP	1,400,191.30	1,115,261.34	1.78
1,000,000.00	BARCLAYS BANK PLC FRN 28/12/2040	EUR	773,750.00	711,240.00	1.14
LUXEMBOURG			1,110,000.00	1,113,340.00	1.78
Financials			1,110,000.00	1,113,340.00	1.78
2,000,000.00	MITSUBISHI UFJ INVESTOR SERVICES & BANKING LUXEMBOURG SA FRN 15/12/2050	EUR	1,110,000.00	1,113,340.00	1.78
NETHERLANDS			801,700.00	903,760.00	1.45
Financials			801,700.00	903,760.00	1.45
1,000,000.00	ACHMEA BV FRN 31/12/2099	EUR	801,700.00	903,760.00	1.45
BERMUDA			950,797.37	822,405.47	1.31
Financials			950,797.37	822,405.47	1.31
2,165,000.00	AEGON LTD. FRN 29/06/2049	NLG	950,797.37	822,405.47	1.31
SPAIN			506,165.00	530,625.00	0.85
Financials			506,165.00	530,625.00	0.85
500,000.00	UNICAJA BANCO SA FRN 15/11/2027	EUR	506,165.00	530,625.00	0.85
FRANCE			472,338.00	462,378.00	0.74
Financials			472,338.00	462,378.00	0.74
600,000.00	LA BANQUE POSTALE SA FRN 31/12/2099	EUR	472,338.00	462,378.00	0.74

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Italian Diversified Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
TRANSFERABLE SECURITIES LISTED ON ANOTHER REGULATED MARKET			675,926.88	737,368.46	1.18
Floating rate notes			675,926.88	737,368.46	1.18
ITALY			675,926.88	737,368.46	1.18
Financials			675,926.88	737,368.46	1.18
750,000.00	INTESA SANPAOLO SPA FRN 20/06/2054	USD	675,926.88	737,368.46	1.18
OTHER TRANSFERABLE SECURITIES			1,465,354.42	1.46	0.00
Asset and Mortgage Backed Securities			1,465,354.42	1.46	0.00
ITALY			1,465,354.42	1.46	0.00
Financials			1,465,354.42	1.46	0.00
990,000.00	SIERRA ONE SPV SRL 7.00% 30/06/2025*	EUR	990,070.72	0.99	0.00
474,571.86	SPV PROJECT SRL 7.00% 15/11/2037*	EUR	475,283.70	0.47	0.00
Total portfolio			60,024,764.46	59,600,706.75	95.34

* Security priced at fair value

NEW MILLENNIUM - Augustum Italian Diversified Bond

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Amount bought	Currency bought	Amount sold	Currency sold	Unrealised profit/loss (EUR)
					193.89
18/09/2024	2,696,456.44	EUR	2,911,000.00	USD	-9,580.23
18/09/2024	2,032,044.64	EUR	1,720,000.00	GBP	9,774.12

The counterparties are disclosed in Note 13.

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Market Timing

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes		
Investments in securities at market value	(2a)	2,303,067.66	
Bank balances		40,328.45	
Amounts due from brokers		82.20	
Other assets		3,398.85	
Total assets		2,346,877.16	
Liabilities			
Other liabilities		-30,448.00	
Total liabilities		-30,448.00	
Total net assets		2,316,429.16	
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	108.79	19,107.358
Class D	EUR	83.38	2,440.093
Class I	EUR	121.04	250.000
Class L	EUR	122.23	9.000
Class Y	EUR	98.53	30.108

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Market Timing

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	2,375,452.99
Net income from investments		731.70
Total income		731.70
Management fees	(5)	-802.67
Advisory fees	(6)	-6,327.70
Depositary fees	(8)	-1,679.89
Subscription tax	(3)	-13.05
Central administration fees	(8)	-10,683.60
Transfer agency fees		-91.20
Professional fees	(9)	-4,515.00
Printing fees		-57.97
Other charges and taxes	(4)	-18,287.97
Total expenses		-42,459.05
Net investment income / (loss)		-41,727.35
Net realised profit / (loss) on:		
- Investments	(2b)	5,020.65
Change in unrealised appreciation / (depreciation) on:		
- Investments		76,829.77
- Forward foreign exchange contracts and foreign currencies	(2c)	169.39
Net result of operations for the period		40,292.46
Distributions	(14)	-6,271.15
Redemptions for the period		-93,045.14
Net assets at the end of the period		2,316,429.16

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Market Timing

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			1,985,827.20	2,303,067.66	99.42
OTHER TRANSFERABLE SECURITIES			85.81	0.00	0.00
Shares			85.81	0.00	0.00
UNITED STATES			85.81	0.00	0.00
Energy			85.81	0.00	0.00
383.00	PETROQUEST ENERGY, INC.**	USD	85.81	0.00	0.00
Warrants			0.00	0.00	0.00
UNITED STATES			0.00	0.00	0.00
Financials			0.00	0.00	0.00
1,751.00	CEC BRANDS LLC 31/12/2025**	USD	0.00	0.00	0.00
INVESTMENT FUNDS			1,985,741.39	2,303,067.66	99.42
UCI Shares			1,985,741.39	2,303,067.66	99.42
LUXEMBOURG			1,985,741.39	2,303,067.66	99.42
Financials			1,985,741.39	2,303,067.66	99.42
2,431.65	NEW MILLENNIUM SICAV - AUGUSTUM HIGH QUALITY BOND -I- EUR - (0.700%)	EUR	384,856.11	407,107.35	17.57
2,569.00	NEW MILLENNIUM SICAV - AUGUSTUM ITALIAN DIVERSIFIED BOND -I- EUR - (0.700%)	EUR	300,811.64	386,840.02	16.70
70,876.29	AZ FUND 1 - GLOBAL MACRO BOND -A- EUR - (1.200%)	EUR	330,000.00	385,992.27	16.66
3,030.78	NEW MILLENNIUM SICAV - AUGUSTUM EXTRA EURO HIGH QUALITY BOND -I- EUR - (0.800%)	EUR	319,027.45	341,538.49	14.74
42,031.86	AZ FUND 1 - AZ ALLOCATION - INTERNATIONAL 50%-100% -A-AZ- EUR - (1.500%)	EUR	220,501.97	325,620.83	14.06
53,498.13	AZ FUND 1 - AZ BOND TARGET 2021 -A- EUR - (1.200%)	EUR	280,544.18	295,951.64	12.78
607.83	NEW MILLENNIUM SICAV - AUGUSTUM CORPORATE BOND -I- EUR - (0.750%)	EUR	150,000.04	160,017.06	6.91
Total portfolio			1,985,827.20	2,303,067.66	99.42

** Defaulted / delisted

NEW MILLENNIUM - Alpha Active Allocation (formerly VolActive)**STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR**

Assets	Notes		
Investments in securities at market value	(2a)	43,558,013.04	
Bank balances		1,083,711.47	
Amounts due from brokers		1,136,063.49	
Unrealised profit on futures contracts	(2d, 13)	65,092.16	
Dividends receivable		6,150.60	
Interest receivable		153,381.30	
Other assets		4,287.09	
Total assets		46,006,699.15	
Liabilities			
Unrealised loss on futures contracts	(2d, 13)	-140,604.45	
Other liabilities		-180,958.12	
Total liabilities		-321,562.57	
Total net assets		45,685,136.58	
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	90.66	3,940.899
Class D	EUR	67.05	237.917
Class I	EUR	101.51	446,271.932
Class L	EUR	99.72	89.000

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Alpha Active Allocation (formerly VolActive)**STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR**

Net assets at the beginning of the period	Notes	44,310,466.89
Net income from investments		469,285.46
Total income		469,285.46
Management fees	(5)	-266,397.72
Advisory fees	(6)	-6,916.12
Depository fees	(8)	-12,646.12
Subscription tax	(3)	-2,361.30
Central administration fees	(8)	-27,178.62
Transfer agency fees		-832.88
Professional fees	(9)	-11,880.20
Printing fees		-1,083.35
Other charges and taxes	(4)	-11,940.86
Total expenses		-341,237.17
Net investment income / (loss)		128,048.29
Net realised profit / (loss) on:		
- Investments	(2b)	735,209.02
- Forward foreign exchange contracts and foreign currencies		-19,949.42
- Futures contracts		-786,826.64
Change in unrealised appreciation / (depreciation) on:		
- Investments		1,601,486.11
- Forward foreign exchange contracts and foreign currencies	(2c)	52,182.00
- Futures contracts	(2d)	-318,963.37
Net result of operations for the period		1,391,185.99
Distributions	(14)	-692.34
Subscriptions for the period		521,738.00
Redemptions for the period		-537,561.96
Net assets at the end of the period		45,685,136.58

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Alpha Active Allocation (formerly VolActive)

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			40,934,979.27	43,558,013.04	95.34
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			36,352,407.32	38,582,061.89	84.45
Shares			8,860,233.84	10,660,781.43	23.33
UNITED STATES			5,758,273.81	7,207,104.82	15.77
Information Technology			1,167,042.73	1,891,554.35	4.14
3,960.00	NVIDIA CORP.	USD	224,857.10	456,466.70	1.00
273.00	BROADCOM, INC.	USD	166,343.39	408,966.17	0.90
693.00	MICROSOFT CORP.	USD	197,516.42	289,000.43	0.63
1,065.00	SALESFORCE, INC.	USD	202,779.74	255,480.64	0.56
1,256.00	APPLE, INC.	USD	223,699.17	246,828.65	0.54
453.00	ADOBE, INC.	USD	151,846.91	234,811.76	0.51
Financials			1,024,626.50	1,270,236.62	2.78
1,592.00	JPMORGAN CHASE & CO.	USD	203,444.80	300,441.13	0.66
7,234.00	BANK OF AMERICA CORP.	USD	224,140.90	268,435.78	0.59
634.00	BERKSHIRE HATHAWAY, INC.	USD	193,707.26	240,644.82	0.53
560.00	MASTERCARD, INC.	USD	199,421.04	230,510.37	0.50
940.00	VISA, INC.	USD	203,912.50	230,204.52	0.50
Consumer Discretionary			809,023.65	1,062,500.87	2.32
416.00	COSTCO WHOLESALE CORP.	USD	195,695.33	329,923.66	0.72
4,251.00	WALMART, INC.	USD	200,533.09	268,565.51	0.59
1,523.00	PROCTER & GAMBLE CO.	USD	216,070.35	234,357.87	0.51
715.00	HOME DEPOT, INC.	USD	196,724.88	229,653.83	0.50
Telecommunication Services			773,844.54	1,022,305.02	2.24
1,609.00	AMAZON.COM, INC.	USD	165,924.83	290,122.80	0.64
1,705.00	ALPHABET, INC.	USD	183,479.99	289,774.30	0.63
2,793.00	WALT DISNEY CO.	USD	235,378.23	258,751.43	0.57
4,143.00	CISCO SYSTEMS, INC.	USD	189,061.49	183,656.49	0.40
Health Care			894,211.49	853,331.49	1.87
2,163.00	MERCK & CO., INC.	USD	225,779.83	249,852.37	0.55
486.00	UNITEDHEALTH GROUP, INC.	USD	218,445.52	230,930.95	0.51
1,422.00	JOHNSON & JOHNSON	USD	212,228.47	193,925.29	0.42
6,842.00	PFIZER, INC.	USD	237,757.67	178,622.88	0.39
Consumer Staples			449,974.37	436,554.71	0.95
3,990.00	COCA-COLA CO.	USD	227,837.00	236,961.41	0.52
1,297.00	PEPSICO, INC.	USD	222,137.37	199,593.30	0.43
Energy			415,693.93	419,806.20	0.92
2,002.00	EXXON MOBIL CORP.	USD	205,511.63	215,040.95	0.47
1,403.00	CHEVRON CORP.	USD	210,182.30	204,765.25	0.45
Industrials			223,856.60	250,815.56	0.55
807.00	CATERPILLAR, INC.	USD	223,856.60	250,815.56	0.55
UNITED KINGDOM			880,632.10	985,955.59	2.16
Health Care			235,895.44	256,494.54	0.56
1,760.00	ASTRAZENECA PLC	GBP	235,895.44	256,494.54	0.56
Financials			209,571.60	245,985.10	0.54
30,495.00	HSBC HOLDINGS PLC	GBP	209,571.60	245,985.10	0.54
Energy			206,918.69	245,582.51	0.54
7,347.00	SHELL PLC	GBP	206,918.69	245,582.51	0.54
Consumer Discretionary			228,246.37	237,893.44	0.52
4,642.00	UNILEVER PLC	GBP	228,246.37	237,893.44	0.52

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Alpha Active Allocation (formerly VolActive)

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
SWITZERLAND			658,207.51	629,457.42	1.38
Health Care			429,353.98	439,555.61	0.96
2,303.00	NOVARTIS AG	CHF	202,153.97	229,971.20	0.50
809.00	ROCHE HOLDING AG	CHF	227,200.01	209,584.41	0.46
Consumer Staples			228,853.53	189,901.81	0.42
1,994.00	NESTLE SA	CHF	228,853.53	189,901.81	0.42
FRANCE			666,109.84	624,318.87	1.37
Energy			201,366.16	218,840.63	0.48
3,511.00	TOTALENERGIES SE	EUR	201,366.16	218,840.63	0.48
Consumer Discretionary			248,890.00	213,366.40	0.47
299.00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	248,890.00	213,366.40	0.47
Health Care			215,853.68	192,111.84	0.42
2,136.00	SANOFI SA	EUR	215,853.68	192,111.84	0.42
GERMANY			445,016.44	605,600.40	1.32
Information Technology			209,890.27	325,216.32	0.71
1,716.00	SAP SE	EUR	209,890.27	325,216.32	0.71
Industrials			235,126.17	280,384.08	0.61
1,614.00	SIEMENS AG	EUR	235,126.17	280,384.08	0.61
NETHERLANDS			227,442.43	363,503.40	0.79
Information Technology			227,442.43	363,503.40	0.79
377.00	ASML HOLDING NV	EUR	227,442.43	363,503.40	0.79
IRELAND			224,551.71	244,840.93	0.54
Materials			224,551.71	244,840.93	0.54
598.00	LINDE PLC	USD	224,551.71	244,840.93	0.54
Ordinary Bonds			18,998,508.91	19,374,586.86	42.41
UNITED STATES			12,560,230.61	12,649,948.82	27.69
Government			12,560,230.61	12,649,948.82	27.69
4,191,000.00	U.S. TREASURY NOTES 0.63% 15/08/2030	USD	3,118,711.50	3,129,103.84	6.85
3,141,000.00	U.S. TREASURY BONDS 5.25% 15/02/2029	USD	3,104,213.19	3,042,911.08	6.66
2,511,000.00	U.S. TREASURY NOTES 1.75% 15/03/2025	USD	2,245,369.09	2,286,565.90	5.00
2,278,000.00	U.S. TREASURY NOTES 2.25% 15/11/2024	USD	2,037,288.49	2,101,209.30	4.60
2,271,000.00	U.S. TREASURY NOTES 0.63% 15/10/2024	USD	2,054,648.34	2,090,158.70	4.58
NETHERLANDS			2,750,127.91	3,004,177.88	6.58
Financials			2,000,855.79	2,241,380.00	4.91
2,000.00	BNP PARIBAS ISSUANCE BV 1.00% 29/12/2093	EUR	2,000,855.79	2,241,380.00	4.91
Consumer Discretionary			749,272.12	762,797.88	1.67
778,000.00	FERRARI NV 1.50% 27/05/2025	EUR	749,272.12	762,797.88	1.67
GERMANY			1,852,377.34	1,863,193.32	4.08
Government			1,852,377.34	1,863,193.32	4.08
1,201,000.00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.50% 15/02/2025	EUR	1,175,699.24	1,180,342.80	2.58
687,000.00	BUNDESSCHATZANWEISUNGEN 0.40% 13/09/2024	EUR	676,678.10	682,850.52	1.50
ITALY			693,767.59	716,847.04	1.57
Telecommunication Services			693,767.59	716,847.04	1.57
728,000.00	TELECOM ITALIA SPA 3.00% 30/09/2025	EUR	693,767.59	716,847.04	1.57

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Alpha Active Allocation (formerly VolActive)

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTUGAL			717,704.53	713,515.48	1.56
Government			717,704.53	713,515.48	1.56
716,000.00	PORTUGAL OBRIGACOES DO TESOURO OT 2.88% 15/10/2025	EUR	717,704.53	713,515.48	1.56
SPAIN			424,300.93	426,904.32	0.93
Government			424,300.93	426,904.32	0.93
428,000.00	SPAIN GOVERNMENT BONDS 2.75% 31/10/2024	EUR	424,300.93	426,904.32	0.93
Zero-Coupon bonds			8,493,664.57	8,546,693.60	18.71
ITALY			4,713,615.00	4,721,779.61	10.34
Government			4,713,615.00	4,721,779.61	10.34
1,260,000.00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/11/2024	EUR	1,243,265.66	1,242,864.00	2.72
1,199,000.00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/12/2024	EUR	1,180,201.88	1,180,415.50	2.59
922,000.00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/09/2024	EUR	907,797.96	915,647.42	2.01
721,000.00	ITALY BUONI POLIENNALI DEL TESORO BTP 0.00% 15/12/2024	EUR	709,948.53	709,745.19	1.55
695,000.00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/06/2025	EUR	672,400.97	673,107.50	1.47
GERMANY			1,803,560.94	1,850,361.14	4.05
Government			1,803,560.94	1,850,361.14	4.05
1,910,000.00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	920,838.94	967,357.70	2.12
450,000.00	GERMAN TREASURY BILLS 0.00% 16/10/2024	EUR	445,417.89	445,603.50	0.97
438,000.00	GERMAN TREASURY BILLS 0.00% 17/07/2024	EUR	437,304.11	437,399.94	0.96
FRANCE			1,635,875.83	1,635,406.35	3.58
Government			1,635,875.83	1,635,406.35	3.58
911,000.00	FRANCE TREASURY BILLS BTF 0.00% 03/07/2024	EUR	910,814.69	910,826.91	1.99
741,000.00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/02/2025	EUR	725,061.14	724,579.44	1.59
SPAIN			340,612.80	339,146.50	0.74
Government			340,612.80	339,146.50	0.74
350,000.00	SPAIN GOVERNMENT BONDS 0.00% 31/05/2025	EUR	340,612.80	339,146.50	0.74
TRANSFERABLE SECURITIES LISTED ON ANOTHER REGULATED MARKET			2,810,553.75	3,105,400.11	6.80
Ordinary Bonds			907,703.75	901,609.11	1.97
UNITED STATES			907,703.75	901,609.11	1.97
Information Technology			907,703.75	901,609.11	1.97
1,000,000.00	NVIDIA CORP. 3.20% 16/09/2026	USD	907,703.75	901,609.11	1.97
Warrants			1,902,850.00	2,203,791.00	4.83
FRANCE			1,902,850.00	2,203,791.00	4.83
Financials			1,902,850.00	2,203,791.00	4.83
1,900.00	BNP PARIBAS SA 22/01/2094	EUR	1,902,850.00	2,203,791.00	4.83
ITALY			0.00	0.00	0.00
Energy			0.00	0.00	0.00
10,665.00	SEMPLICEMENTE SPA 15/06/2017	EUR	0.00	0.00	0.00
OTHER TRANSFERABLE SECURITIES			28,539.45	0.00	0.00
Shares			28,539.45	0.00	0.00
ITALY			28,539.45	0.00	0.00
Consumer Discretionary			28,539.45	0.00	0.00
14,430.00	SEMPLICEMENTE SPA**	EUR	28,539.45	0.00	0.00

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Alpha Active Allocation (formerly VolActive)**PORTFOLIO AS AT 30 JUNE 2024 IN EUR**

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
INVESTMENT FUNDS			1,743,478.75	1,870,551.04	4.09
UCI Shares			1,743,478.75	1,870,551.04	4.09
IRELAND			1,743,478.75	1,870,551.04	4.09
Financials			1,743,478.75	1,870,551.04	4.09
50,392.00	INVESCO MARKETS II PLC - INVESCO EURO CORPORATE HYBRID BOND UCITS ETF EUR - (0.390%)	EUR	1,743,478.75	1,870,551.04	4.09
Total portfolio			40,934,979.27	43,558,013.04	95.34

** Defaulted / delisted

NEW MILLENNIUM - Alpha Active Allocation (formerly VolActive)**COMMITMENTS ON FUTURES CONTRACTS AS AT 30 JUNE 2024**

Size	Quantity	Purchase / Sale	Contract	Maturity	Market price as at 30 June 2024	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
							-75,512.29	37,561,659.62
100,000	45	Purchase	US 10YR NOTE (CBT)	19/09/2024	102.62	USD	36,082.91	4,617,956.30
100,000	34	Purchase	EURO BUND	06/09/2024	131.62	EUR	22,170.01	4,475,080.00
1,000	22	Purchase	IBIG IBOXX ISHARES	03/09/2024	124.71	USD	6,839.24	2,743,558.37
100,000	19	Purchase	EURO BTP	06/09/2024	115.29	EUR	-34,580.00	2,190,510.00
100,000	18	Purchase	EURO OAT	06/09/2024	123.12	EUR	-37,620.00	2,216,160.00
125,000	170	Purchase	EURO FX CURRENCY	16/09/2024	1.00	USD	-68,404.45	21,318,394.95

The counterparties are disclosed in Note 13.

NEW MILLENNIUM - Augustum Extra Euro High Quality Bond**STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR**

Assets	Notes		
Investments in securities at market value	(2a)	13,999,345.54	
Bank balances		743,463.06	
Amounts due from brokers		1,466,251.90	
Option contracts at market value	(2e, 13)	8.00	
Unrealised profit on forward foreign exchange contracts	(2c, 13)	1,428.77	
Interest receivable		228,235.81	
Other assets		3,680.55	
Total assets		16,442,413.63	
Liabilities			
Option contracts at market value	(2e, 13)	-3.20	
Unrealised loss on forward foreign exchange contracts	(2c, 13)	-75,331.13	
Payable on redemptions		-5,547.78	
Other liabilities		-57,054.44	
Total liabilities		-137,936.55	
Total net assets		16,304,477.08	
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	105.49	1,165.814
Class D	EUR	73.14	1,754.410
Class I	EUR	112.74	142,132.440
Class L	EUR	111.01	260.000

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Extra Euro High Quality Bond**STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR**

Net assets at the beginning of the period	Notes	23,793,364.38
Net income from investments		480,757.89
Total income		480,757.89
Management fees	(5)	-77,506.81
Advisory fees	(6)	-6,625.86
Depository fees	(8)	-5,718.59
Subscription tax	(3)	-949.95
Central administration fees	(8)	-17,140.46
Transfer agency fees		-2,050.04
Professional fees	(9)	-4,736.94
Printing fees		-554.58
Other charges and taxes	(4)	-11,773.92
Total expenses		-127,057.15
Net investment income / (loss)		353,700.74
Net realised profit / (loss) on:		
- Investments	(2b)	-69,937.69
- Forward foreign exchange contracts and foreign currencies		-305,012.53
- Option contracts		-9,712.59
- Futures contracts		7,042.81
Change in unrealised appreciation / (depreciation) on:		
- Investments		335,679.62
- Forward foreign exchange contracts and foreign currencies	(2c)	-78,192.08
- Option contracts		4,954.80
Net result of operations for the period		238,523.08
Distributions	(14)	-5,298.32
Subscriptions for the period		823,059.86
Redemptions for the period		-8,545,171.92
Net assets at the end of the period		16,304,477.08

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Extra Euro High Quality Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			14,357,792.44	13,999,345.54	85.86
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			14,357,792.44	13,999,345.54	85.86
Ordinary Bonds			12,222,496.40	11,836,919.88	72.60
UNITED STATES			6,987,044.31	6,763,453.53	41.48
Supranational			4,760,068.86	4,469,776.01	27.41
2,150,000,000.00	INTERNATIONAL FINANCE CORP. 0.50% 23/12/2024	CLP	2,134,603.33	2,073,593.34	12.72
2,104,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.90% 16/01/2025	CAD	1,498,786.14	1,414,177.80	8.67
3,000,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 9.50% 09/02/2029	BRL	566,968.25	480,822.69	2.95
2,000,000.00	INTERNATIONAL FINANCE CORP. 10.00% 03/02/2027	BRL	379,173.69	331,497.59	2.03
3,000,000,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 5.50% 04/03/2025	IDR	180,537.45	169,684.59	1.04
Government			2,226,975.45	2,293,677.52	14.07
1,600,000.00	U.S. TREASURY NOTES 0.50% 28/02/2026	USD	1,344,222.35	1,389,520.02	8.52
500,000.00	U.S. TREASURY NOTES 1.25% 31/03/2028	USD	403,962.11	415,026.35	2.55
300,000.00	U.S. TREASURY NOTES 3.88% 15/08/2033	USD	262,719.83	268,763.01	1.65
242,790.00	U.S. TREASURY INFLATION-INDEXED NOTES 0.13% 15/04/2025	USD	216,071.16	220,368.14	1.35
UNITED KINGDOM			2,281,066.10	2,267,132.34	13.91
Supranational			2,281,066.10	2,267,132.34	13.91
120,000,000.00	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 5.00% 15/01/2026	INR	1,277,536.00	1,305,946.35	8.01
6,000,000.00	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 2.00% 21/01/2025	CNY	813,244.46	768,388.13	4.72
200,000.00	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 20.00% 19/03/2025	USD	190,285.64	192,797.86	1.18
PHILIPPINES			962,043.09	1,062,021.06	6.51
Supranational			962,043.09	1,062,021.06	6.51
2,500,000,000.00	ASIAN DEVELOPMENT BANK 10.75% 27/01/2026	COP	478,609.70	565,513.45	3.47
800,000.00	ASIAN DEVELOPMENT BANK 1.10% 15/08/2024	AUD	483,433.39	496,507.61	3.04
LUXEMBOURG			1,187,953.31	1,021,125.85	6.26
Supranational			1,187,953.31	1,021,125.85	6.26
20,000,000.00	EUROPEAN INVESTMENT BANK 8.50% 17/09/2024	ZAR	1,187,953.31	1,021,125.85	6.26
NEW ZEALAND			804,389.59	723,187.10	4.44
Government			804,389.59	723,187.10	4.44
1,300,000.00	NEW ZEALAND LOCAL GOVERNMENT FUNDING AGENCY BONDS 2.75% 15/04/2025	NZD	804,389.59	723,187.10	4.44
Floating rate notes			457,141.79	448,196.67	2.75
IVORY COAST			457,141.79	448,196.67	2.75
Supranational			457,141.79	448,196.67	2.75
500,000.00	AFRICAN DEVELOPMENT BANK FRN 31/12/2099	USD	457,141.79	448,196.67	2.75
Zero-Coupon bonds			1,678,154.25	1,714,228.99	10.51
UNITED STATES			1,186,200.35	1,124,569.05	6.90
Government			1,039,266.16	1,031,577.57	6.33
1,200,000.00	U.S. TREASURY NOTES 1.25% 30/06/2029	USD	1,039,266.16	1,031,577.57	6.33
Supranational			146,934.19	92,991.48	0.57
20,000,000.00	INTERNATIONAL FINANCE CORP. 0.00% 26/04/2052	MXN	146,934.19	92,991.48	0.57

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Extra Euro High Quality Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
UNITED KINGDOM			247,888.27	415,954.05	2.55
Supranational			247,888.27	415,954.05	2.55
158,000,000.00	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 0.00% 19/03/2034	TRY	247,888.27	415,954.05	2.55
PHILIPPINES			244,065.63	173,705.89	1.06
Supranational			244,065.63	173,705.89	1.06
20,000,000.00	ASIAN DEVELOPMENT BANK 0.00% 20/04/2043	MXN	244,065.63	173,705.89	1.06
Total portfolio			14,357,792.44	13,999,345.54	85.86

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Augustum Extra Euro High Quality Bond

OPTION CONTRACTS AS AT 30 JUNE 2024

Quantity	Purchase / Sale	Call/Put	Description	Currency	Acquisition cost	Market value	Commitment (EUR)
OPTION CONTRACTS					-4,950.00	4.80	200,000.00
PURCHASED					6,150.00	8.00	0.00
500,000	Purchase	PUT	EUR/USD PUT 1.03 03/07/2024	EUR	6,150.00	8.00	0.00
WRITTEN					-11,100.00	-3.20	200,000.00
-200,000	Sale	PUT	EUR/USD PUT 1.03 03/07/2024	EUR	-11,100.00	-3.20	200,000.00

The counterparties are disclosed in Note 13.

NEW MILLENNIUM - Augustum Extra Euro High Quality Bond**FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024**

Maturity	Amount bought	Currency bought	Amount sold	Currency sold	Unrealised profit/loss (EUR)
					-73,902.36
18/09/2024	155,632,580.00	JPY	1,000,000.00	USD	-19,502.47
18/09/2024	460,000,000.00	JPY	2,745,755.73	EUR	-55,828.66
18/09/2024	3,130,000.00	USD	2,908,188.13	EUR	1,428.77

The counterparties are disclosed in Note 13.

NEW MILLENNIUM - Evergreen Global High Yield Bond

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes		
Investments in securities at market value	(2a)	9,425,200.76	
Bank balances		269,220.50	
Amounts due from brokers		165,635.27	
Unrealised profit on forward foreign exchange contracts	(2c, 13)	11,500.26	
Unrealised profit on futures contracts	(2d, 13)	8,018.19	
Interest receivable		161,545.11	
Other assets		3,857.08	
Total assets		10,044,977.17	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(2c, 13)	-16,462.22	
Other liabilities		-42,383.20	
Total liabilities		-58,845.42	
Total net assets		9,986,131.75	
	Currency	Net Asset Value per Share	Shares outstanding
Class I	EUR	100.09	99,770.429

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Evergreen Global High Yield Bond

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	6,747,909.97
Net income from investments		260,758.46
Other income		102.25
Total income		260,860.71
Management fees	(5)	-39,961.58
Advisory fees	(6)	-6,241.70
Depository fees	(8)	-2,596.44
Subscription tax	(3)	-503.27
Central administration fees	(8)	-12,612.53
Transfer agency fees		-194.56
Professional fees	(9)	-4,564.34
Printing fees		-182.16
Other charges and taxes	(4)	-7,317.30
Total expenses		-74,173.88
Net investment income / (loss)		186,686.83
Net realised profit / (loss) on:		
- Investments	(2b)	118,910.75
- Forward foreign exchange contracts and foreign currencies		-31,726.43
- Futures contracts		-23,452.04
Change in unrealised appreciation / (depreciation) on:		
- Investments		170,375.96
- Forward foreign exchange contracts and foreign currencies	(2c)	-13,178.96
- Futures contracts	(2d)	8,018.19
Net result of operations for the period		415,634.30
Subscriptions for the period		3,824,246.20
Redemptions for the period		-1,001,658.72
Net assets at the end of the period		9,986,131.75

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Evergreen Global High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			9,802,804.07	9,425,200.76	94.38
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			7,902,951.88	8,282,965.95	82.94
Ordinary Bonds			1,564,509.25	1,629,965.42	16.32
ITALY			682,025.00	713,677.50	7.15
Government			493,275.00	496,065.00	4.97
500,000.00	ITALY BUONI POLIENNALI DEL TESORO BTP 1.45% 15/11/2024	EUR	493,275.00	496,065.00	4.97
Financials			188,750.00	217,612.50	2.18
250,000.00	INTESA SANPAOLO VITA SPA 2.38% 22/12/2030	EUR	188,750.00	217,612.50	2.18
MEXICO			238,875.00	266,520.00	2.67
Energy			238,875.00	266,520.00	2.67
300,000.00	PETROLEOS MEXICANOS 2.75% 21/04/2027	EUR	238,875.00	266,520.00	2.67
LUXEMBOURG			250,463.93	253,789.95	2.54
Financials			123,194.74	127,410.72	1.28
150,000.00	MEXICO REMITTANCES FUNDING FIDUCIARY ESTATE MANAGEMENT SARL 4.88% 15/01/2028	USD	123,194.74	127,410.72	1.28
Telecommunication Services			127,269.19	126,379.23	1.26
150,000.00	TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034	USD	127,269.19	126,379.23	1.26
JERSEY			199,700.00	196,768.00	1.97
Consumer Discretionary			199,700.00	196,768.00	1.97
200,000.00	AVIS BUDGET FINANCE PLC 7.00% 28/02/2029	EUR	199,700.00	196,768.00	1.97
AUSTRIA			157,640.00	157,678.00	1.58
Information Technology			157,640.00	157,678.00	1.58
200,000.00	AMS-OSRAM AG 2.13% 03/11/2027	EUR	157,640.00	157,678.00	1.58
NETHERLANDS			35,805.32	41,531.97	0.41
Consumer Discretionary			35,805.32	41,531.97	0.41
40,000.00	KONINKLIJKE LUCHTVAART MAATSCHAPPIJ NV 5.75% 29/05/2049	CHF	35,805.32	41,531.97	0.41
Floating rate notes			6,172,486.17	6,639,909.80	66.49
ITALY			2,546,737.29	2,805,841.44	28.10
Financials			2,241,722.29	2,454,189.44	24.58
500,000.00	UNICREDIT SPA FRN 30/06/2035	USD	429,438.29	437,872.44	4.39
400,000.00	UNICREDIT SPA FRN 31/12/2099	EUR	287,180.00	360,324.00	3.61
250,000.00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	197,050.00	239,065.00	2.39
200,000.00	BANCO BPM SPA FRN 31/12/2099	EUR	200,000.00	218,952.00	2.19
200,000.00	FINECOBANK BANCA FINECO SPA FRN 31/12/2099	EUR	200,000.00	205,314.00	2.06
200,000.00	BANCA POPOLARE DI SONDRIO SPA FRN 13/03/2034	EUR	200,000.00	201,082.00	2.01
200,000.00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2099	EUR	169,540.00	200,888.00	2.01
200,000.00	BANCO BPM SPA FRN 18/06/2034	EUR	199,234.00	199,130.00	2.00
200,000.00	ICCREA BANCA SPA FRN 18/01/2032	EUR	191,280.00	196,952.00	1.97
200,000.00	BANCA POPOLARE DI SONDRIO SPA FRN 25/02/2032	EUR	168,000.00	194,610.00	1.95
Industrials			305,015.00	351,652.00	3.52
400,000.00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	305,015.00	351,652.00	3.52
LUXEMBOURG			949,140.00	976,592.00	9.78
Health Care			500,000.00	505,155.00	5.06
500,000.00	EUROFINS SCIENTIFIC SE FRN 31/12/2099	EUR	500,000.00	505,155.00	5.06

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Evergreen Global High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
Financials			449,140.00	471,437.00	4.72
500,000.00	mitsubishi UFJ INVESTOR SERVICES & BANKING LUXEMBOURG SA FRN 15/12/2050	EUR	260,600.00	278,335.00	2.79
200,000.00	BANQUE INTERNATIONALE A LUXEMBOURG SA FRN 01/05/2033	EUR	188,540.00	193,102.00	1.93
SPAIN			519,840.00	578,636.00	5.79
Financials			519,840.00	578,636.00	5.79
200,000.00	UNICAJA BANCO SA FRN 15/11/2027	EUR	201,840.00	212,250.00	2.12
200,000.00	BANCO DE CREDITO SOCIAL COOPERATIVO SA FRN 09/03/2028	EUR	167,000.00	186,432.00	1.87
200,000.00	BANCO SANTANDER SA FRN 31/12/2099	EUR	151,000.00	179,954.00	1.80
GREECE			422,978.65	458,375.45	4.59
Financials			422,978.65	458,375.45	4.59
200,000.00	NATIONAL BANK OF GREECE SA FRN 02/06/2027	GBP	224,018.65	246,679.45	2.47
200,000.00	ALPHA BANK SA FRN 16/06/2027	EUR	198,960.00	211,696.00	2.12
GERMANY			413,320.00	413,408.00	4.14
Health Care			413,320.00	413,408.00	4.14
400,000.00	BAYER AG FRN 25/09/2083	EUR	413,320.00	413,408.00	4.14
UNITED KINGDOM			348,068.80	383,368.72	3.84
Financials			184,068.80	202,190.72	2.03
200,000.00	BARCLAYS PLC FRN 31/12/2099	USD	184,068.80	202,190.72	2.03
Telecommunication Services			164,000.00	181,178.00	1.81
200,000.00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	164,000.00	181,178.00	1.81
NORWAY			321,750.00	326,121.00	3.27
Energy			321,750.00	326,121.00	3.27
300,000.00	VAR ENERGI ASA FRN 15/11/2083	EUR	321,750.00	326,121.00	3.27
NETHERLANDS			200,000.00	205,014.00	2.05
Telecommunication Services			200,000.00	205,014.00	2.05
200,000.00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	200,000.00	205,014.00	2.05
PORTUGAL			147,000.00	193,494.00	1.94
Financials			147,000.00	193,494.00	1.94
200,000.00	BANCO COMERCIAL PORTUGUES SA FRN 17/05/2032	EUR	147,000.00	193,494.00	1.94
AUSTRIA			188,250.00	185,100.00	1.85
Financials			188,250.00	185,100.00	1.85
200,000.00	RAIFFEISEN BANK INTERNATIONAL AG FRN 31/12/2049	EUR	188,250.00	185,100.00	1.85
BERMUDA			115,401.43	113,959.19	1.14
Financials			115,401.43	113,959.19	1.14
300,000.00	AEGON LTD. FRN 29/06/2049	NLG	115,401.43	113,959.19	1.14
Zero-Coupon bonds			165,956.46	13,090.73	0.13
LEBANON			165,956.46	13,090.73	0.13
Government			165,956.46	13,090.73	0.13
200,000.00	LEBANON GOVERNMENT INTERNATIONAL BONDS 0.00% 02/11/2035	USD	165,956.46	13,090.73	0.13

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Evergreen Global High Yield Bond

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
TRANSFERABLE SECURITIES LISTED ON ANOTHER REGULATED MARKET			1,045,408.03	1,142,234.81	11.44
Ordinary Bonds			563,347.29	601,497.94	6.02
LUXEMBOURG			195,821.31	218,500.21	2.19
Energy			195,821.31	218,500.21	2.19
242,425.01	ACU PETROLEO LUXEMBOURG SARL 7.50% 13/01/2032	USD	195,821.31	218,500.21	2.19
JAPAN			180,556.42	199,708.80	2.00
Telecommunication Services			180,556.42	199,708.80	2.00
200,000.00	RAKUTEN GROUP, INC. 11.25% 15/02/2027	USD	180,556.42	199,708.80	2.00
JERSEY			186,969.56	183,288.93	1.83
Consumer Discretionary			186,969.56	183,288.93	1.83
200,000.00	ASTON MARTIN CAPITAL HOLDINGS LTD. 10.00% 31/03/2029	USD	186,969.56	183,288.93	1.83
Floating rate notes			482,060.74	540,736.87	5.42
ITALY			482,060.74	540,736.87	5.42
Financials			482,060.74	540,736.87	5.42
550,000.00	INTESA SANPAOLO SPA FRN 20/06/2054	USD	482,060.74	540,736.87	5.42
OTHER TRANSFERABLE SECURITIES			854,444.16	0.00	0.00
Ordinary Bonds			854,444.16	0.00	0.00
BERMUDA			324,190.83	0.00	0.00
Telecommunication Services			324,190.83	0.00	0.00
400,000.00	DGL3 LTD. 0.00% 30/09/2020**	USD	324,190.83	0.00	0.00
CANADA			183,075.17	0.00	0.00
Industrials			183,075.17	0.00	0.00
300,000.00	ENTREC CORP. 8.50% 30/06/2021**	CAD	183,075.17	0.00	0.00
UNITED STATES			72,591.46	0.00	0.00
Energy			72,591.46	0.00	0.00
100,000.00	SANCHEZ ENERGY CORP. 0.00% 15/06/2021**	USD	72,591.46	0.00	0.00
LUXEMBOURG			274,586.70	0.00	0.00
Energy			274,586.70	0.00	0.00
13,100.00	CONSTELLATION OIL SERVICES HOLDING SA 0.25% 31/12/2050**	USD	274,586.70	0.00	0.00
Total portfolio			9,802,804.07	9,425,200.76	94.38

** Defaulted / delisted

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Evergreen Global High Yield Bond

COMMITMENTS ON FUTURES CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Contract	Maturity	Market price as at 30 June 2024	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
							8,018.19	551,959.17
100,000	5	Purchase	US LONG BOND (CBT)	19/09/2024	110.39	USD	8,018.19	551,959.17

The counterparties are disclosed in Note 13.

NEW MILLENNIUM - Evergreen Global High Yield Bond

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2024

Maturity	Amount bought	Currency bought	Amount sold	Currency sold	Unrealised profit/loss (EUR)
					-4,961.96
18/09/2024	1,682,159.02	EUR	1,816,000.00	USD	-5,976.54
18/09/2024	1,816,000.00	GBP	2,145,627.12	EUR	-10,485.68
18/09/2024	2,145,559.94	EUR	1,816,000.00	GBP	10,418.50
18/09/2024	247,986.88	EUR	210,000.00	GBP	1,081.76

The counterparties are disclosed in Note 13.

NEW MILLENNIUM - Multi Asset Opportunity

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes		
Investments in securities at market value	(2a)	77,979,797.63	
Bank balances		721,248.87	
Amounts due from brokers		1,337,434.36	
Unrealised profit on futures contracts	(2d, 13)	26,668.94	
Dividends receivable		11,995.23	
Interest receivable		459,365.35	
Other assets		4,915.88	
Total assets		80,541,426.26	
Liabilities			
Unrealised loss on futures contracts	(2d, 13)	-235.89	
Other liabilities		-363,544.10	
Total liabilities		-363,779.99	
Total net assets		80,177,646.27	
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	107.55	215,837.174
Class I	EUR	111.66	42,419.511
Class L	EUR	110.24	473,777.000

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Multi Asset Opportunity

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	80,843,127.20
Net income from investments		901,301.45
Other income		815.20
Total income		902,116.65
Management fees	(5)	-634,531.33
Advisory fees	(6)	-7,481.82
Depositary fees	(8)	-22,075.46
Subscription tax	(3)	-19,297.44
Central administration fees	(8)	-21,747.62
Transfer agency fees		-608.22
Professional fees	(9)	-5,375.48
Printing fees		-1,963.53
Other charges and taxes	(4)	-17,163.57
Total expenses		-730,244.47
Net investment income / (loss)		171,872.18
Net realised profit / (loss) on:		
- Investments	(2b)	23,182.14
- Forward foreign exchange contracts and foreign currencies		1,140.65
- Futures contracts		99,901.57
Change in unrealised appreciation / (depreciation) on:		
- Investments		1,720,656.64
- Forward foreign exchange contracts and foreign currencies	(2c)	16,513.48
- Futures contracts	(2d)	-82,670.11
Net result of operations for the period		1,950,596.55
Subscriptions for the period		639,526.58
Redemptions for the period		-3,255,604.06
Net assets at the end of the period		80,177,646.27

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Multi Asset Opportunity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			78,067,055.34	77,979,797.63	97.26
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			61,624,680.25	59,688,034.63	74.45
Ordinary Bonds			33,868,831.46	32,802,365.13	40.92
ITALY			12,973,446.59	12,907,617.41	16.10
Government			7,316,736.82	7,334,063.41	9.15
4,500,000.00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	3,820,586.46	3,844,800.00	4.80
3,098,481.00	ITALY BUONI POLIENNALI DEL TESORO 0.55% 21/05/2026	EUR	3,001,386.43	2,991,583.41	3.73
500,000.00	ITALY BUONI POLIENNALI DEL TESORO 2.50% 01/12/2024	EUR	494,763.93	497,680.00	0.62
Financials			4,847,073.42	4,789,794.00	5.97
1,600,000.00	CASSA DEPOSITI E PRESTITI SPA 3.63% 13/01/2030	EUR	1,595,143.16	1,600,000.00	2.00
1,000,000.00	CASSA DEPOSITI E PRESTITI SPA 1.00% 21/09/2028	EUR	1,017,962.28	892,500.00	1.11
800,000.00	INTESA SANPAOLO SPA 5.63% 08/03/2033	EUR	810,115.02	875,456.00	1.09
700,000.00	ASSICURAZIONI GENERALI SPA 2.12% 01/10/2030	EUR	622,311.31	621,705.00	0.77
500,000.00	BANCO BPM SPA 4.88% 18/01/2027	EUR	498,509.68	512,430.00	0.64
300,000.00	BANCA MONTE DEI PASCHI DI SIENA SPA 1.88% 09/01/2026	EUR	303,031.97	287,703.00	0.36
Utilities			504,352.80	497,710.00	0.62
500,000.00	SNAM SPA 3.25% 29/09/2028	EUR	504,352.80	497,710.00	0.62
Industrials			305,283.55	286,050.00	0.36
300,000.00	IMA INDUSTRIA MACCHINE AUTOMATICHE SPA 3.75% 15/01/2028	EUR	305,283.55	286,050.00	0.36
GERMANY			4,258,019.76	4,180,924.36	5.22
Government			4,258,019.76	4,180,924.36	5.22
3,000,000.00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.50% 15/02/2025	EUR	2,894,272.00	2,948,400.00	3.68
1,263,130.00	DEUTSCHE BUNDESREPUBLIK BONDS INFLATION-LINKED 0.10% 15/04/2026	EUR	1,363,747.76	1,232,524.36	1.54
SPAIN			4,351,543.96	3,883,268.18	4.84
Government			4,351,543.96	3,883,268.18	4.84
3,500,000.00	SPAIN GOVERNMENT BONDS 1.45% 30/04/2029	EUR	3,653,299.03	3,256,190.00	4.06
627,530.00	SPAIN GOVERNMENT BONDS INFLATION-LINKED 1.80% 30/11/2024	EUR	698,244.93	627,078.18	0.78
BELGIUM			3,284,881.21	3,226,070.00	4.02
Government			3,284,881.21	3,226,070.00	4.02
2,000,000.00	EUROPEAN UNION 1.63% 04/12/2029	EUR	1,876,583.23	1,865,900.00	2.33
1,500,000.00	EUROPEAN UNION 3.00% 04/03/2053	EUR	1,408,297.98	1,360,170.00	1.69
PORTUGAL			3,099,422.98	2,896,609.00	3.61
Government			3,099,422.98	2,896,609.00	3.61
3,100,000.00	PORTUGAL OBRIGACOES DO TESOURO OT 0.70% 15/10/2027	EUR	3,099,422.98	2,896,609.00	3.61
FRANCE			2,072,199.37	2,008,969.00	2.51
Government			1,569,712.88	1,537,989.00	1.92
1,500,000.00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.25% 25/05/2034	EUR	1,277,160.38	1,248,180.00	1.56
300,000.00	COUNCIL OF EUROPE DEVELOPMENT BANK 2.63% 11/01/2034	EUR	292,552.50	289,809.00	0.36
Consumer Discretionary			502,486.49	470,980.00	0.59
500,000.00	ACCOR SA 2.38% 29/11/2028	EUR	502,486.49	470,980.00	0.59
UNITED STATES			1,801,962.50	1,852,280.41	2.31
Government			1,298,411.81	1,352,890.41	1.69
1,500,000.00	U.S. TREASURY NOTES 2.00% 15/08/2025	USD	1,298,411.81	1,352,890.41	1.69
Consumer Discretionary			503,550.69	499,390.00	0.62
500,000.00	FORD MOTOR CREDIT CO. LLC 1.74% 19/07/2024	EUR	503,550.69	499,390.00	0.62

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Multi Asset Opportunity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
NETHERLANDS			1,583,587.73	1,392,595.00	1.74
Telecommunication Services			1,039,076.84	897,480.00	1.12
1,000,000.00	PROSUS NV 1.54% 03/08/2028	EUR	1,039,076.84	897,480.00	1.12
Materials			544,510.89	495,115.00	0.62
500,000.00	SYNGENTA FINANCE NV 3.38% 16/04/2026	EUR	544,510.89	495,115.00	0.62
UNITED KINGDOM			443,767.36	454,031.77	0.57
Government			443,767.36	454,031.77	0.57
500,000.00	U.K. GILTS 0.25% 31/07/2031	GBP	443,767.36	454,031.77	0.57
Floating rate notes			23,222,815.55	22,378,089.50	27.91
ITALY			11,287,222.68	11,202,580.50	13.97
Financials			5,081,359.65	5,073,172.50	6.33
1,000,000.00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	997,147.64	957,380.00	1.20
1,000,000.00	UNICREDIT SPA FRN 31/12/2099	EUR	859,326.11	900,810.00	1.12
750,000.00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 23/11/2030	EUR	753,602.15	721,627.50	0.90
500,000.00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 01/02/2030	EUR	500,521.93	509,825.00	0.64
500,000.00	UNICREDIT SPA FRN 16/04/2034	EUR	499,992.16	507,550.00	0.63
500,000.00	UNICREDIT SPA FRN 23/09/2029	EUR	492,290.20	496,435.00	0.62
500,000.00	SACE SPA FRN 10/02/2049	EUR	511,858.05	491,650.00	0.61
500,000.00	UNICREDIT SPA FRN 16/06/2026	EUR	466,621.41	487,895.00	0.61
Government			4,000,980.69	4,006,400.00	5.00
3,000,000.00	ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 15/04/2026	EUR	3,006,513.06	3,013,200.00	3.76
1,000,000.00	ITALY CERTIFICATI DI CREDITO DEL TESORO FRN 15/04/2029	EUR	994,467.63	993,200.00	1.24
Energy			1,578,644.28	1,557,280.00	1.94
1,600,000.00	ENI SPA FRN 31/12/2099	EUR	1,578,644.28	1,557,280.00	1.94
Utilities			626,238.06	565,728.00	0.70
600,000.00	ENEL SPA FRN 31/12/2099	EUR	626,238.06	565,728.00	0.70
GERMANY			4,436,597.94	3,997,550.00	4.99
Financials			3,931,869.88	3,515,610.00	4.39
1,000,000.00	COMMERZBANK AG FRN 31/03/2099	EUR	953,146.74	992,290.00	1.24
1,000,000.00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	989,929.96	989,010.00	1.24
1,000,000.00	ALLIANZ SE FRN 31/12/2099	EUR	983,590.03	778,850.00	0.97
1,000,000.00	ALLIANZ SE FRN 31/12/2099	EUR	1,005,203.15	755,460.00	0.94
Health Care			504,728.06	481,940.00	0.60
500,000.00	BAYER AG FRN 25/03/2082	EUR	504,728.06	481,940.00	0.60
FRANCE			2,038,207.56	1,932,149.00	2.41
Consumer Staples			1,001,700.70	927,910.00	1.16
1,000,000.00	DANONE SA FRN 31/12/2099	EUR	1,001,700.70	927,910.00	1.16
Energy			705,323.38	635,999.00	0.79
700,000.00	TOTALENERGIES SE FRN 31/12/2099	EUR	705,323.38	635,999.00	0.79
Financials			331,183.48	368,240.00	0.46
400,000.00	AXA SA FRN 29/12/2049	EUR	331,183.48	368,240.00	0.46
NETHERLANDS			2,103,051.11	1,864,110.00	2.32
Consumer Discretionary			1,098,748.59	996,080.00	1.24
1,000,000.00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/03/2049	EUR	1,098,748.59	996,080.00	1.24

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Multi Asset Opportunity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
Financials			1,004,302.52	868,030.00	1.08
1,000,000.00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	1,004,302.52	868,030.00	1.08
SPAIN			1,738,652.20	1,741,236.00	2.17
Financials			1,738,652.20	1,741,236.00	2.17
1,200,000.00	BANCO SANTANDER SA FRN 31/12/2099	EUR	1,148,439.34	1,151,916.00	1.44
600,000.00	BANCO DE SABADELL SA FRN 17/01/2030	EUR	590,212.86	589,320.00	0.73
UNITED KINGDOM			1,004,602.73	978,440.00	1.22
Energy			1,004,602.73	978,440.00	1.22
1,000,000.00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	1,004,602.73	978,440.00	1.22
BERMUDA			614,481.33	662,024.00	0.83
Financials			614,481.33	662,024.00	0.83
800,000.00	AEGON LTD. FRN 29/07/2049	EUR	614,481.33	662,024.00	0.83
Zero-Coupon bonds			4,533,033.24	4,507,580.00	5.62
FRANCE			2,693,243.85	2,676,671.00	3.34
Government			2,693,243.85	2,676,671.00	3.34
2,900,000.00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/02/2027	EUR	2,693,243.85	2,676,671.00	3.34
GERMANY			1,337,638.44	1,330,275.00	1.66
Financials			1,337,638.44	1,330,275.00	1.66
1,500,000.00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/09/2028	EUR	1,337,638.44	1,330,275.00	1.66
ITALY			502,150.95	500,634.00	0.62
Health Care			502,150.95	500,634.00	0.62
600,000.00	DIASORIN SPA 0.00% 05/05/2028	EUR	502,150.95	500,634.00	0.62
INVESTMENT FUNDS			16,442,375.09	18,291,763.00	22.81
UCI Shares			16,442,375.09	18,291,763.00	22.81
IRELAND			12,942,165.71	14,028,000.00	17.49
Financials			12,942,165.71	14,028,000.00	17.49
87,500.00	ISHARES II PLC - ISHARES CORE MSCI EUROPE UCITS ETF EUR - (0.120%)	EUR	2,123,539.60	2,808,312.50	3.50
53,000.00	ISHARES PLC - ISHARES MSCI EUROPE EX-UK UCITS ETF EUR - (0.400%)	EUR	1,716,796.52	2,351,345.00	2.93
17,000.00	ISHARES V PLC - ISHARES S&P 500 EUR HEDGED UCITS ETF EUR (HEDGED) - (0.200%)	EUR	1,502,651.25	1,965,880.00	2.45
12,000.00	ISHARES V PLC - ISHARES MSCI WORLD EUR HEDGED UCITS ETF EUR (HEDGED) - (0.550%)	EUR	882,212.89	1,049,760.00	1.31
14,700.00	ISHARES VI PLC - ISHARES J.P. MORGAN \$ EM BOND EUR HEDGED UCITS ETF EUR (HEDGED) - (0.500%)	EUR	1,419,944.51	971,376.00	1.21
90,000.00	ISHARES PLC - ISHARES CORE FTSE 100 UCITS ETF EUR - (0.070%)	EUR	792,662.62	842,670.00	1.05
100,000.00	ISHARES IV PLC - ISHARES HEALTHCARE INNOVATION UCITS ETF EUR - (0.400%)	EUR	766,732.37	691,000.00	0.86
28,000.00	LEGAL & GENERAL UCITS ETF PLC - L&G CYBER SECURITY UCITS ETF EUR - (0.690%)	EUR	553,427.98	627,200.00	0.78
10,000.00	ISHARES II PLC - ISHARES GLOBAL WATER UCITS ETF EUR - (0.650%)	EUR	561,526.40	608,800.00	0.76
11,700.00	SSGA SPDR ETFs EUROPE I PLC - SPDR BLOOMBERG EMERGING MARKETS LOCAL BOND UCITS ETF EUR - (0.550%)	EUR	692,037.24	597,168.00	0.75
80,000.00	ISHARES II PLC - ISHARES GLOBAL CLEAN ENERGY UCITS ETF EUR - (0.650%)	EUR	902,284.97	580,480.00	0.72
17,700.00	WISDOMTREE ISSUER ICAV - WISDOMTREE CLOUD COMPUTING UCITS ETF EUR - (0.040%)	EUR	602,249.36	510,733.50	0.64
25,000.00	LEGAL & GENERAL UCITS ETF PLC - L&G BATTERY VALUE-CHAIN UCITS ETF EUR - (0.490%)	EUR	426,100.00	423,275.00	0.53

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Multi Asset Opportunity

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
LUXEMBOURG			3,500,209.38	4,263,763.00	5.32
Financials			3,500,209.38	4,263,763.00	5.32
33,500.00	AMUNDI INDEX SOLUTIONS - AMUNDI INDEX MSCI EUROPE SRI UCITS ETF DR EUR - (0.180%)	EUR	1,984,316.66	2,820,365.00	3.52
4,000.00	AMUNDI INDEX SOLUTIONS - AMUNDI S&P GLOBAL LUXURY UCITS ETF EUR - (0.250%)	EUR	863,621.60	801,600.00	1.00
2,500.00	MULTI UNITS LUXEMBOURG SICAV - LYXOR DAX (DR) UCITS ETF EUR - (0.150%)	EUR	318,947.67	418,900.00	0.52
26,000.00	XTRACKERS - HARVEST CSI300 UCITS ETF -1D- EUR - (0.450%)	EUR	333,323.45	222,898.00	0.28
Total portfolio			78,067,055.34	77,979,797.63	97.26

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - Multi Asset Opportunity

COMMITMENTS ON FUTURES CONTRACTS AS AT 30 JUNE 2024

Size	Quantity	Purchase / Sale	Contract	Maturity	Market price as at 30 June 2024	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
							26,433.05	10,391,575.58
100,000	45	Purchase	EURO BUND	06/09/2024	131.62	EUR	18,650.00	5,922,900.00
50	10	Purchase	EMINI RUSSELL 2000	20/09/2024	1,926.76	USD	6,050.85	963,377.22
100,000	20	Purchase	US 10YR NOTE (CBT)	19/09/2024	102.62	USD	1,968.09	2,052,425.02
10	15	Purchase	FTSE 100 INDEX	20/09/2024	9,685.82	GBP	-235.89	1,452,873.34

The counterparties are disclosed in Note 13.

NEW MILLENNIUM - PIR Bilanciato Sistema Italia

STATEMENT OF NET ASSETS AS AT 30 JUNE 2024 IN EUR

Assets	Notes		
Investments in securities at market value	(2a)	5,604,279.14	
Bank balances		327,812.84	
Amounts due from brokers		28,636.02	
Interest receivable		39,030.28	
Other assets		3,597.38	
Total assets		6,003,355.66	
Liabilities			
Payable on redemptions		-21,278.00	
Other liabilities		-32,553.26	
Total liabilities		-53,831.26	
Total net assets		5,949,524.40	
	Currency	Net Asset Value per Share	Shares outstanding
Class A	EUR	103.27	21,208.343
Class I	EUR	107.70	33,158.710
Class L	EUR	106.34	1,770.000

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - PIR Bilanciato Sistema Italia

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2024 IN EUR

Net assets at the beginning of the period	Notes	8,511,994.82
Net income from investments		115,978.07
Other income		10.24
Total income		115,988.31
Management fees	(5)	-32,838.82
Advisory fees	(6)	-6,415.62
Depositary fees	(8)	-2,140.13
Subscription tax	(3)	-1,014.26
Central administration fees	(8)	-18,020.80
Transfer agency fees		-204.98
Professional fees	(9)	-4,590.86
Printing fees		-202.19
Other charges and taxes	(4)	-7,374.39
Total expenses		-72,802.05
Net investment income / (loss)		43,186.26
Net realised profit / (loss) on:		
- Investments	(2b)	590,360.96
Change in unrealised appreciation / (depreciation) on:		
- Investments		-208,007.64
- Forward foreign exchange contracts and foreign currencies	(2c)	187.60
Net result of operations for the period		425,727.18
Redemptions for the period		-2,988,197.60
Net assets at the end of the period		5,949,524.40

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - PIR Bilanciato Sistema Italia

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
PORTFOLIO			5,731,077.73	5,604,279.14	94.20
TRANSFERABLE SECURITIES LISTED ON AN OFFICIAL STOCK EXCHANGE			5,031,168.92	5,017,186.05	84.33
Shares			1,782,373.60	1,750,337.12	29.42
ITALY			1,456,135.77	1,450,594.62	24.38
Industrials			377,027.11	362,735.00	6.10
2,000.00	INTERPUMP GROUP SPA	EUR	84,049.60	82,960.00	1.39
5,000.00	B&C SPEAKERS SPA	EUR	88,181.68	76,500.00	1.29
15,000.00	FINCANTIERI SPA	EUR	68,781.62	67,965.00	1.14
1,500.00	DANIELI & C OFFICINE MECCANICHE SPA	EUR	52,104.94	53,400.00	0.90
2,000.00	LEONARDO SPA	EUR	43,358.13	43,360.00	0.73
1,000.00	CEMBRE SPA	EUR	40,551.14	38,550.00	0.65
Financials			243,917.89	239,075.14	4.02
4,057.00	AZIMUT HOLDING SPA	EUR	98,716.23	89,335.14	1.50
5,000.00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	68,470.75	68,450.00	1.15
2,000.00	ASSICURAZIONI GENERALI SPA	EUR	46,475.89	46,580.00	0.78
10,000.00	INTESA SANPAOLO SPA	EUR	30,255.02	34,710.00	0.59
Energy			219,836.59	224,567.04	3.77
50,000.00	SAIPEM SPA	EUR	111,427.88	119,600.00	2.01
2,641.00	ERG SPA	EUR	63,987.94	61,905.04	1.04
3,000.00	ENI SPA	EUR	44,420.77	43,062.00	0.72
Telecommunication Services			168,682.00	177,300.00	2.98
400,000.00	TELECOM ITALIA SPA	EUR	89,683.66	89,400.00	1.50
500.00	REPLY SPA	EUR	62,298.34	68,900.00	1.16
10,000.00	EXECUS SPA	EUR	16,700.00	19,000.00	0.32
Consumer Discretionary			159,266.66	157,335.44	2.64
10,000.00	PIRELLI & C SPA	EUR	60,410.66	55,600.00	0.93
1,750.00	FOPE SPA	EUR	45,718.48	49,000.00	0.82
500.00	BRUNELLO CUCINELLI SPA	EUR	45,864.39	46,750.00	0.79
300.00	POWERSOFT SPA	EUR	981.82	4,950.00	0.08
152.00	PORTOBELLO SPA	EUR	6,152.81	884.64	0.02
100.00	RADICI PIETRO INDUSTRIES & BRANDS SPA	EUR	0.00	113.00	0.00
30.00	SOSTRAVEL.COM SPA	EUR	138.50	37.80	0.00
Health Care			146,216.60	146,110.00	2.46
1,500.00	AMPLIFON SPA	EUR	51,034.64	49,860.00	0.84
1,000.00	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	48,512.06	48,700.00	0.82
1,000.00	PHARMANUTRA SPA	EUR	46,669.90	47,550.00	0.80
Information Technology			66,845.72	73,792.00	1.24
640.00	SESA SPA	EUR	66,845.72	73,792.00	1.24
Consumer Staples			42,363.45	37,740.00	0.63
3,000.00	ORSERO SPA	EUR	42,363.45	37,740.00	0.63
Utilities			31,979.75	31,940.00	0.54
10,000.00	HERA SPA	EUR	31,979.75	31,940.00	0.54
NETHERLANDS			222,222.03	213,642.50	3.59
Consumer Discretionary			118,717.81	114,210.00	1.92
300.00	FERRARI NV	EUR	118,717.81	114,210.00	1.92
Information Technology			55,793.57	55,312.50	0.93
1,500.00	STMICROELECTRONICS NV	EUR	55,793.57	55,312.50	0.93
Consumer Staples			47,710.65	44,120.00	0.74
5,000.00	DAVIDE CAMPARI-MILANO NV	EUR	47,710.65	44,120.00	0.74

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - PIR Bilanciato Sistema Italia

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
LUXEMBOURG			104,015.80	86,100.00	1.45
Industrials			104,015.80	86,100.00	1.45
6,000.00	TENARIS SA	EUR	104,015.80	86,100.00	1.45
Ordinary Bonds			2,942,298.75	2,953,682.33	49.65
ITALY			2,544,361.46	2,549,622.33	42.85
Utilities			658,842.43	657,855.00	11.06
300,000.00	SNAM SPA 0.75% 20/06/2029	EUR	251,344.50	261,015.00	4.39
200,000.00	A2A SPA 4.50% 19/09/2030	EUR	205,061.99	207,076.00	3.48
100,000.00	TERNA - RETE ELETTRICA NAZIONALE SPA 1.00% 10/04/2026	EUR	95,228.08	95,812.00	1.61
100,000.00	IREN SPA 1.50% 24/10/2027	EUR	107,207.86	93,952.00	1.58
Financials			454,742.83	475,453.00	7.99
200,000.00	ASSICURAZIONI GENERALI SPA 2.12% 01/10/2030	EUR	166,306.50	177,630.00	2.99
100,000.00	BANCA MONTE DEI PASCHI DI SIENA SPA 3.63% 24/09/2024	EUR	101,359.53	99,833.00	1.68
100,000.00	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	95,870.33	99,644.00	1.67
100,000.00	BANCA MONTE DEI PASCHI DI SIENA SPA 2.63% 28/04/2025	EUR	91,206.47	98,346.00	1.65
Industrials			431,139.88	418,006.00	7.02
250,000.00	POSTE ITALIANE SPA 0.50% 10/12/2028	EUR	230,932.83	218,685.00	3.67
100,000.00	FERROVIE DELLO STATO ITALIANE SPA 4.50% 23/05/2033	EUR	104,918.95	104,054.00	1.75
100,000.00	AEROPORTI DI ROMA SPA REG 1.63% 08/06/2027	EUR	95,288.10	95,267.00	1.60
Government			394,061.27	393,375.00	6.61
200,000.00	ITALY BUONI POLIENNALI DEL TESORO 3.00% 01/08/2029	EUR	188,311.66	195,120.00	3.28
150,000.00	ITALY BUONI POLIENNALI DEL TESORO 2.80% 01/03/2067	EUR	113,047.61	105,525.00	1.77
100,000.00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 15/09/2027	EUR	92,702.00	92,730.00	1.56
Energy			357,747.56	367,120.00	6.17
200,000.00	ENI SPA 0.38% 14/06/2028	EUR	170,588.21	177,340.00	2.98
100,000.00	ALERION CLEANPOWER SPA 3.13% 19/12/2025	EUR	100,000.00	99,551.00	1.67
100,000.00	ERG SPA 0.50% 11/09/2027	EUR	87,159.35	90,229.00	1.52
Health Care			100,590.22	93,306.00	1.57
100,000.00	AMPLIFON SPA 1.13% 13/02/2027	EUR	100,590.22	93,306.00	1.57
Consumer Discretionary			88,037.20	87,854.00	1.48
100,000.00	ASTM SPA 1.50% 25/01/2030	EUR	88,037.20	87,854.00	1.48
Telecommunication Services			59,200.07	56,653.33	0.95
58,871.35	PRISMI SPA 6.00% 18/08/2026	EUR	59,200.07	56,653.33	0.95
NETHERLANDS			199,485.76	200,844.00	3.38
Consumer Discretionary			199,485.76	200,844.00	3.38
100,000.00	STELLANTIS NV 4.38% 14/03/2030	EUR	102,106.83	102,798.00	1.73
100,000.00	FERRARI NV 1.50% 27/05/2025	EUR	97,378.93	98,046.00	1.65
LUXEMBOURG			100,000.00	104,620.00	1.76
Financials			100,000.00	104,620.00	1.76
100,000.00	CARRARO FINANCE SA 7.75% 06/11/2028	EUR	100,000.00	104,620.00	1.76
SPAIN			98,451.53	98,596.00	1.66
Government			98,451.53	98,596.00	1.66
100,000.00	SPAIN GOVERNMENT BONDS 2.15% 31/10/2025	EUR	98,451.53	98,596.00	1.66

The accompanying notes form an integral part of these financial statements.

NEW MILLENNIUM - PIR Bilanciato Sistema Italia

PORTFOLIO AS AT 30 JUNE 2024 IN EUR

Quantity	Description	Currency	Acquisition cost	Market value	% of Net Assets
Floating rate notes			306,496.55	295,000.00	4.96
ITALY			306,496.55	295,000.00	4.96
Financials			306,496.55	295,000.00	4.96
200,000.00	ICCREA BANCA SPA FRN 20/10/2025	EUR	206,538.58	198,884.00	3.34
100,000.00	BFF BANK SPA FRN 20/03/2029	EUR	99,957.97	96,116.00	1.62
Warrants			0.02	18,166.60	0.30
ITALY			0.02	18,166.60	0.30
Energy			0.00	12,916.60	0.21
34,000.00	LEMON SISTEMI SPA 06/12/2026	EUR	0.00	12,916.60	0.21
Telecommunication Services			0.02	5,250.00	0.09
15,000.00	EXECUS SPA 16/10/2026	EUR	0.02	5,250.00	0.09
OTHER TRANSFERABLE SECURITIES			163,172.83	68,815.36	1.16
Ordinary Bonds			163,172.83	68,815.36	1.16
ITALY			163,172.83	68,815.36	1.16
Information Technology			71,430.00	68,815.36	1.16
71,430.00	INNOVATEC SPA 6.00% 30/09/2026	EUR	71,430.00	68,815.36	1.16
Energy			91,742.83	0.00	0.00
97,200.00	ENERTRONICA SANTERNO SPA 7.00% 31/12/2022*	EUR	91,742.83	0.00	0.00
INVESTMENT FUNDS			536,735.98	518,277.73	8.71
UCI Shares			536,735.98	518,277.73	8.71
IRELAND			194,326.05	197,620.00	3.32
Financials			194,326.05	197,620.00	3.32
20,000.00	HANETF ICAV - FUTURE OF DEFENCE UCITS ETF EUR - (0.490%)	EUR	194,326.05	197,620.00	3.32
LUXEMBOURG			205,685.15	183,997.73	3.09
Financials			205,685.15	183,997.73	3.09
1,911.49	NEW MILLENNIUM SICAV - AIM SISTEMA ITALIA PIR -I- EUR - (1.100%)	EUR	205,685.15	183,997.73	3.09
FRANCE			136,724.78	136,660.00	2.30
Financials			136,724.78	136,660.00	2.30
20,000.00	MULTI UNITS FRANCE - AMUNDI FTSE MIB DAILY (-1X) INVERSE UCITS ETF EUR - (0.600%)	EUR	136,724.78	136,660.00	2.30
Total portfolio			5,731,077.73	5,604,279.14	94.20

* Security priced at fair value

The accompanying notes form an integral part of these financial statements.

NOTES TO THE FINANCIAL STATEMENTS AS AT 30 JUNE 2024

1. GENERAL INFORMATION

NEW MILLENNIUM, referred to hereafter as the “Fund”, is a Luxembourg investment company (Société d’investissement à capital variable) incorporated for an unlimited duration in Luxembourg on 11 August 1999 and organised under Part I of the Luxembourg Law of 17 December 2010 on undertakings for collective investment (the “Law of 17 December 2010”), as amended, and the Law of 10 August 1915 on commercial companies as amended on 10 December 2010.

The Fund is composed of different Sub-Funds, each one with its own assets and managed according to a specified investment policy.

Effective from the 1 January 2017 the Fund has appointed Natam Management Company S.A. as Management Company of the fund.

The Fund’s aim is to offer its shareholders easy access to various transferable securities whilst adhering to the principle of risk spreading. Nearly all transferable securities purchased are listed on an official stock exchange or traded on a regulated market that operates regularly and is recognised and open to the public.

The following Sub-Funds were offered to investors as at 30 June 2024:

- NEW MILLENNIUM - Augustum Corporate Bond
- NEW MILLENNIUM - Euro Equities
- NEW MILLENNIUM - Global Equities (Eur Hedged)
- NEW MILLENNIUM - Euro Bonds Short Term
- NEW MILLENNIUM - Augustum High Quality Bond
- NEW MILLENNIUM - Large Europe Corporate
- NEW MILLENNIUM - Balanced World Conservative
- NEW MILLENNIUM - Total Return Flexible
- NEW MILLENNIUM - Inflation Linked Bond Europe
- NEW MILLENNIUM - Augustum Italian Diversified Bond
- NEW MILLENNIUM - Augustum Market Timing
- NEW MILLENNIUM - Alpha Active Allocation
- NEW MILLENNIUM - Augustum Extra Euro High Quality Bond
- NEW MILLENNIUM - Evergreen Global High Yield Bond
- NEW MILLENNIUM - Multi Asset Opportunity
- NEW MILLENNIUM - PIR Bilanciato Sistema Italia

The share classes “L” of each sub-fund are listed on ATFund Market (Italian Stock Exchange - Euronext).

A copy of the prospectus may be obtained free of charge, upon request, at the Funds registered office.

2. SUMMARY OF MAIN ACCOUNTING POLICIES

The Fund keeps the books of each Sub-Fund in its respective currency and the financial statements were prepared in EUR, under going concern basis, in accordance with the Luxembourg regulations relating to undertakings for collective investment and in particular using the following valuation rules:

a) Valuation of investment securities

Investment securities, including zero-coupon bonds and money market instruments, quoted on an official stock exchange or on another regulated market are valued according to the last known price and, in the event of being quoted on several markets, according to the last known price of the principal market.

Valuation of investment securities, including zero-coupon bonds and money market instruments, not quoted on an official stock exchange or on another regulated market is fixed in a reasonable way on the basis of the sale prices anticipated cautiously, determined prudently and in good faith.

The value of each investment in open-ended funds, either listed or not, is based on the last known Net Asset Value on the Valuation Day.

In the absence of an active market for financial instruments, then the valuation will be made by reference to alternative methods such as approaching a broker for a quote, or applying any other ad hoc analysis judged relevant by the Management Company.

b) Net realised profit (loss) on sale of investments

Realised profits or losses made on the sales of investments are calculated according to the average cost.

c) Forward foreign exchange contracts

Forward foreign exchange contracts are valued at forward foreign exchange rate for the remaining period to run until maturity at the date of valuation.

Unrealised profits and losses are recorded in the Statement of Net Assets and their variations recorded in the Statement of Operations and Changes in Net Assets under the heading «Change in unrealised appreciation / (depreciation) on forward foreign exchange contracts and foreign currencies».

d) Futures contracts

Commitments related to futures contracts are recorded off balance sheet and futures contracts are valued according to the last available contract price. Unrealised profits and losses on futures contracts are recorded in the Statement of Net Assets and their variations recorded in the Statement of Operations and Changes in Net Assets under the heading «Change in unrealised appreciation / (depreciation) on futures contracts». Guarantee deposits are booked under the heading «Amounts due from brokers» and «Amounts due to brokers».

e) Option contracts

Options quoted on an official stock exchange or on another regulated market are valued according to the last known market price or, if there are several markets, according to the last known price of the principal market.

Options not quoted on an official stock exchange or on another regulated market are valued at their last known market value or, in the absence of a market value, according to their probable market value in the reasonable estimation of the Board of Directors of the Fund.

Premiums received on the writing of option contracts are recorded as liabilities and premiums paid on purchased of option contracts are recorded as assets. Unrealised gains and losses are recorded in the Statement of Net Assets and their variations in the Statement of Operations and Changes in Net Assets under the heading «Change in unrealised appreciation / (depreciation) on option contracts».

f) Swap contracts

Swaps are valued at their fair value based on the underlying securities as well as on the characteristics of the underlying commitments or otherwise in accordance with usual accounting practices.

Upfront payments, which represent a risk premium of Credit Default Swaps, are recorded in the Statement of Net Assets under the heading "swap premium received". This payable amount is related to the amount of cash received to compensate the difference between the market value of the Credit Default Swaps and the entry proceeds.

The market value of Credit Default Swaps is calculated as the sum of the swap premium received and the unrealized profit/(loss) recorded in the Swap Contracts section.

g) Cost of purchase of securities in portfolios

For securities in currencies other than the base currency of the Sub-Fund, the purchase price is calculated according to the closing exchange rate on the day of purchase.

h) Income

Dividends are recognised on the date on which the Shares/Units concerned are quoted «exdividend», net of withholding tax. Interest is calculated on a prorata temporis basis, net of withholding tax.

i) Translation of items expressed in foreign currencies

Assets and liabilities in foreign currencies are converted into the base currency of the Sub-Fund at the closing exchange rate on the final day of the financial period.

Income and expenses in currencies other than the base currency of the Sub-Fund are converted into the currency of the Sub-Fund at the closing exchange rate in force on the day of the transaction.

Any resulting gain or loss made on foreign exchange is included in the Statement of Operations and Changes in Net Assets.

j) Net Asset Value per Share

The Net Asset Value of each Sub-Fund is equal to the difference between the total assets and the liabilities of the Sub-Fund.

The Net Asset Value per Share is calculated by dividing the net asset value by the number of Shares outstanding on the day of calculation.

k) Presentation of the Financial Statements

The financial statements are presented on the basis of the last official Net Asset Value (NAV) of the period. In accordance with the prospectus, the NAVs have been calculated on the basis of the last market price available at the time the calculation was performed.

l) Exchange Rates

The main exchange rates as at 30 June 2024:

1 EUR =	1.604777	AUD
1 EUR =	5.952984	BRL
1 EUR =	1.466530	CAD
1 EUR =	0.963075	CHF
1 EUR =	1011.652	CLP
1 EUR =	7.787393	CNY
1 EUR =	4441.495	COP
1 EUR =	7.457454	DKK
1 EUR =	0.847837	GBP
1 EUR =	8.367585	HKD
1 EUR =	17549.91	IDR
1 EUR =	89.37059	INR
1 EUR =	148.9090	ISK
1 EUR =	172.4018	JPY
1 EUR =	19.59749	MXN
1 EUR =	2.203710	NLG
1 EUR =	11.41146	NOK
1 EUR =	1.758842	NZD
1 EUR =	4.308491	PLN
1 EUR =	92.43848	RUB
1 EUR =	11.35005	SEK
1 EUR =	1.452490	SGD
1 EUR =	35.13573	TRY
1 EUR =	1.071750	USD
1 EUR =	19.57016	ZAR

m) Cross-Investments

The combined financial statements show a total net asset value of EUR 874,450,216.52. At the end of the period, the Sub-Fund NEW MILLENNIUM - Augustum Market Timing invested a total amount of EUR 1,295,502.92 in other Sub-Funds of the umbrella NEW MILLENNIUM. If those investments are excluded from the combined financial statements, the total net asset value for the Fund would be EUR 873,154,713.60.

3. TAXATION

The Fund is governed by Luxembourg tax laws applicable to investment funds.

As legislation now stands, the Fund is subject to a Luxembourg subscription tax at an annual rate of 0.05% calculated and payable quarterly on the Net Asset Value of each Sub-Fund at the end of each quarter in question.

The rate of the annual subscription tax is fixed at 0.01% for the Sub-Funds or Classes of Shares, if the Shares in these Sub-Funds or Classes are reserved for one or more Institutional Investors, as well as for Sub-Funds whose exclusive aim is the collective investment in money market instruments and/or deposits with credit institutions.

The value of the assets represented by Shares held in other UCIs shall be exempt from the subscription tax, provided such UCIs have already been subject to the subscription tax.

4. OTHER CHARGES AND TAXES

Registration fees payable to the Authority of Control and other professional fees (domiciliary, distribution, paying administrator and miscellaneous) are divided amongst the various Sub-Funds in proportion to the Net Asset Value of each Sub-Fund.

The following table shows the breakdown of "Other charges and taxes" when this amount exceeds 10% of the total expenses of the Sub-Fund:

Comparti	Distribution fees	Reporting fees	Placing Agent	Authority	Co Sponship	Miscellaneous fees	Total
NEW MILLENNIUM - Euro Bonds Short Term	0.00	2,197.58	479.54	2,172.92	244.82	2,562.38	7,657.24
NEW MILLENNIUM - Augustum Market Timing	11,580.26	2,155.48	119.50	2,064.62	61.58	2,306.53	18,287.97
NEW MILLENNIUM - PIR Bilanciato Sistema Italia	0.00	2,081.96	409.08	2,162.24	207.76	2,513.35	7,374.39

The above miscellaneous fees are composed of: license fees, contributions fees, regulatory fees and listing fees.

5. MANAGEMENT FEES

The Investment Advisor, the Management Company and Sub-Fund Co-Manager, as remuneration for their services, are entitled to receive a proportion of the management fee calculated according to the Net Asset Value of each Sub-Fund of the Fund. As at 30 June 2024, the rates currently in force for each Sub-Fund are the following:

Sub-Funds	Annual management fee rate by Share Class:				
	A, A (H-CHF), A (H-USD)	D	I	L	Y
NEW MILLENNIUM - Augustum Corporate Bond	1.50%	1.50%	0.75%	0.90%	0.75%
NEW MILLENNIUM - Euro Equities	1.50%		0.70%	0.85%	0.70%
NEW MILLENNIUM - Global Equities (Eur Hedged)	1.60%		0.80%	0.95%	
NEW MILLENNIUM - Euro Bonds Short Term	0.55%	0.55%	0.30%	0.45%	0.30%
NEW MILLENNIUM - Augustum High Quality Bond	1.20%	1.20%	0.70%	0.85%	
NEW MILLENNIUM - Large Europe Corporate	0.90%	0.90%	0.45%	0.60%	0.45%
NEW MILLENNIUM - Balanced World Conservative	1.10%	1.10%	0.55%	0.70%	
NEW MILLENNIUM - Total Return Flexible	1.35%		1.00%	1.15%	
NEW MILLENNIUM - Inflation Linked Bond Europe	0.80%		0.40%	0.55%	0.40%
NEW MILLENNIUM - Augustum Italian Diversified Bond	1.50%	1.50%	0.75%	0.90%	
NEW MILLENNIUM - Augustum Market Timing	0.60%	0.60%	0.60%	0.75%	0.60%
NEW MILLENNIUM - Alpha Active Allocation	2.20%	2.20%	1.10%	1.25%	
NEW MILLENNIUM - Augustum Extra Euro High Quality Bond	1.60%	1.60%	0.80%	0.95%	
NEW MILLENNIUM - Evergreen Global High Yield Bond	1.70%		0.85%		
NEW MILLENNIUM - Multi Asset Opportunity	1.80%		1.35%	1.50%	
NEW MILLENNIUM - PIR Bilanciato Sistema Italia	1.20%		0.60%	0.75%	

In each Sub-Fund of the Fund, this fee is payable quarterly and calculated on the basis of the average Net Asset Value during the relevant quarter.

Besides this, the Sub-Fund NEW MILLENNIUM - Augustum Market Timing pays a distribution fee at an annual rate of 1% on the Share Classes A and D. This fee is payable quarterly to the Distributors and calculated and accrued on a daily basis with reference to the Net Asset Value.

In addition as at 30 June 2024, the Sub-Fund NEW MILLENNIUM - Augustum Market Timing is investing more than 50% in UCI Shares. In respect of a Sub-fund's substantial investments in UCITS and other UCIs linked to the Fund, or other sub-funds within the SICAV, the total management fee (excluding any performance fee, if any) charged to such Sub-Fund and each of the UCITS or other UCIs concerned shall not exceed 2% of the

relevant net assets under management. The percentage of management fees charged at the level of these UCI Shares are the following:

UCI Shares	Management Fee
AZ FUND 1 - AZ ALLOCATION - INTERNATIONAL 50%-100% -A-AZ- EUR - (1.500%)	1.50%
AZ FUND 1 - AZ BOND HIGH YIELD -A- EUR - (1.440%)	1.44%
AZ FUND 1 - GLOBAL MACRO BOND -A- EUR - (1.200%)	1.20%
NEW MILLENNIUM SICAV - AUGUSTUM EXTRA EURO HIGH QUALITY BOND -I- EUR - (0.800%)	0.80%
NEW MILLENNIUM SICAV - AUGUSTUM CORPORATE BOND -I- EUR - (0.750%)	0.75%
NEW MILLENNIUM SICAV - AUGUSTUM ITALIAN DIVERSIFIED BOND -I- EUR - (0.700%)	0.70%
NEW MILLENNIUM SICAV - AUGUSTUM HIGH QUALITY BOND -I- EUR - (0.700%)	0.70%

6. ADVISORY FEE

The advisory fee includes the fixed fee up to EUR 12,000 per year to be paid to the Management Company and ancillary fees.

7. PERFORMANCE FEES

The performance fee is detailed for each Sub-fund, when applicable, in the Statement of Operations and Changes in the net assets.

A performance-based fee, as detailed below, shall be paid as follows:

a) For Sub-Funds with absolute performance fee:

The performance fee will be based on the difference, if positive, between the last computed GAV (Gross Asset Value or net asset value per share before deduction of performance fees) as at the end of a 12 month period, starting the 1 January of each year, and the highest net asset value per share calculated as at the end of any preceding calendar year and giving rise to the payment of a performance fee, since the first period, or the first net asset value of the first period subject to a performance fee calculation. The performance fee shall be a percentage, indicated below, of the difference so determined multiplied by the number of shares in circulation of the Sub-Fund.

Absolute performance fee	Percentage
NEW MILLENNIUM - Augustum Corporate Bond	10%
NEW MILLENNIUM - Augustum High Quality Bond	7.50%
NEW MILLENNIUM - Augustum Italian Diversified Bond	10%
NEW MILLENNIUM - Augustum Market Timing	10%

b) For Sub-Funds with relative performance fee:

For the Sub-Funds:

NEW MILLENNIUM - Alpha Active Allocation
 NEW MILLENNIUM - Augustum Extra Euro High Quality Bond
 NEW MILLENNIUM - Evergreen Global High Yield Bond

The performance fee shall be a percentage, indicated below, of the excess return over the relevant benchmark below. The performance fees are submitted to the occurrence of the following conditions:

- GAV of the Sub-Fund is above HWM (High Water Mark)
- In the calendar year the performance of the Sub-Fund is positive and higher than the performance of the benchmark.

Once verified the above two conditions, a double scenario can raise:

a) HWM is equal or higher than the NAV as at the end of the previous calendar year: the accrual will be calculated on the difference between the performance of the Sub-Fund and the performance of the benchmark starting on the date the HWM has been beaten. For the Sub-Fund it will be calculated the difference between the GAV and the HWM, for the benchmark it will be calculated the difference between the daily value and the closing price of the day before that on which the HWM was beaten (i.e. if the HWM is beaten on the 20 April, the performance of the benchmark to be considered on the 20 April is the one between the 20 and the 19 April).

b) HWM is lower than the NAV as at the end of the previous calendar year: the accrual will be calculated on the difference between the performance of the Sub-Fund and the performance of the benchmark over the current year.

For the Sub-Funds:

- NEW MILLENNIUM - Euro Equities
- NEW MILLENNIUM - Global Equities (Eur Hedged)
- NEW MILLENNIUM - Euro Bonds Short Term
- NEW MILLENNIUM - Inflation Linked Bond Europe
- NEW MILLENNIUM - Large Europe Corporate
- NEW MILLENNIUM - Balanced World Conservative
- NEW MILLENNIUM - Total Return Flexible
- NEW MILLENNIUM - Multi Asset Opportunity
- NEW MILLENNIUM - PIR Bilanciato Sistema Italia

The performance fees shall be calculated on each Net Asset Value calculation and payable annually as of the 31 December to the Management Company and Investment Manager or Investment Advisor (if any) at the beginning of the following year.

The Sub-Fund will apply at all times the High Water Mark Principle, i.e. no performance fee shall be paid in the case where the Gross Asset Value (the "GAV") which is the Net asset value per share after deducting all fees and liabilities and the management fee (but not the performance fee) as at the end of the calendar year is lower than the highest Net asset value per share calculated as at the end of any preceding period (calendar year) and giving rise to the payment of a performance fee since the first period, or the first Net asset value per share of the first period in which a performance fee was calculated ("High-Water Mark"). The "Performance Reference Period" is considered the whole life of the Sub-Fund.

The performances of the Shares are calculated considering the reinvestment of dividends, if any. The performance fee rate shall be a percentage, indicated below, of the excess return over the relevant benchmark/target below.

The performance fee is applied to the smallest value between the total net assets of the Sub-Fund at the calculation day and the average total net Assets of the Sub-Fund during the calendar year. The performance fees are submitted to the occurrence of the following conditions:

- GAV of the Sub-Fund is above HWM
- In the calendar year the performance of the Sub-Fund is positive and higher than the performance of the benchmark/target.

Once verified the above two conditions, a double scenario can raise:

a) HWM is equal or higher than the NAV as at the end of the previous year: the accrual will be calculated on the difference between the performance of the Sub-Fund and the performance of the benchmark/target starting on the date the HWM has been beaten. For the Sub-Fund it will be calculated the difference between the GAV and the HWM, for the benchmark/target it will be calculated the difference between the daily value and the closing price of the day before that on which the HWM was beaten (i.e. if the HWM is beaten on the 20 April,

the performance of the benchmark to be considered on the 20 April is the one between the 20 and the 19 April);

b) HWM is lower than the NAV as at the end of the previous year: the accrual will be calculated on the difference between the performance of the Sub-Fund and the performance of the benchmark/target over the current year.

Relative performance fee	Benchmark	Percentage
NEW MILLENNIUM - Euro Equities	95% Bloomberg Eurozone 50 Net Return Index 5% BCE euro short-term Rate Index	20%
NEW MILLENNIUM - Global Equities (Eur Hedged)	95% Bloomberg World DM ex EMU Net Return EUR Hedged Index 5% BCE euro short-term Rate Index	20%
NEW MILLENNIUM - Euro Bonds Short Term	90% Bloomberg Barclays Euro Aggregate Government 1-3 Years Total Return Index EUR 10% Bloomberg Barclays Pan-European Corporate FRN Index Total Return Hedged EUR	15%
NEW MILLENNIUM - Large Europe Corporate	95% Bloomberg Euro Corporate Bonds 1-5 Years Total Return Index EUR 5% BCE euro short-term Rate Index	20%
NEW MILLENNIUM - Balanced World Conservative	20% Bloomberg World Large & Mid Cap Net Return Index EUR 50% Bloomberg Euro Aggregate Government 3-5 Years Total Return Index EUR 30% Bloomberg Global Aggregate Corporate 1-3 Years Total Return Index Value Hedged EUR	20%
NEW MILLENNIUM - Total Return Flexible	Euribor 6M + 300 bps	10%
NEW MILLENNIUM - Inflation Linked Bond Europe	80% Bloomberg Barclays Euro Government Inflation-Linked Bond 3-5 Years Total Return Index 20% Bloomberg Barclays FRN Total Return Index EUR	15%
NEW MILLENNIUM - Alpha Active Allocation*	70% Bloomberg Global Aggregate Total Return Index Value Hedged EUR 30% Bloomberg World Large & Mid Cap Net Return EUR Hedged Index	10%
NEW MILLENNIUM - Augustum Extra Euro High Quality Bond	60% ICE BofA Merrill Lynch 1-3 Years Global Government Excluding Euro Governments Index in LOC 40% ICE BofA Merrill Lynch 3-5 Years Global Government Excluding Euro Governments Index in LOC	20%
NEW MILLENNIUM - Evergreen Global High Yield Bond	40% Bloomberg Barclays Global High Yield Total Return Index Value Hedged EUR 30% Bloomberg Barclays Pan-European High Yield Total Return Index Value Unhedged EUR 20% Bloomberg Barclays Euro Aggregate Corporate Total Return Index Value Unhedged EUR 10% BCE euro short-term Rate Index	20%
NEW MILLENNIUM – Multi Asset Opportunity	15% Bloomberg Europe Developed Markets Large & Mid Cap Net Return Index EUR 10% Bloomberg World Large & Mid Cap Net Return Index EUR 40% Bloomberg Euro Aggregate Government 3-5 Years Total Return Index EUR 25% Bloomberg Global Aggregate Corporate Total Return Index Value Hedged EUR 10% BCE euro short-term Rate Index	20%

Relative performance fee	Benchmark	Percentage
NEW MILLENNIUM - PIR Bilanciato Sistema Italia	15% Bloomberg Italy Large & Mid Cap Net Return Index 25% Bloomberg Italy Small Cap Net Return Index 45% Bloomberg Euro Aggregate Corporate Italy Index Unhedged EUR 15% Bloomberg Euro Treasury/Corp Short Term Index EUR	20%

* NEW MILLENNIUM - Alpha Active Allocation dal 1° gennaio 2024 ha cambiato il benchmark da EURIBOR 6 mesi Index + 300 bps a Bloomberg Global Aggregate Total Return Index Value Hedged EUR e Bloomberg World Large & Mid Cap Net Return EUR Hedged Index.

The below table shows the actual performance fees charged by Share Class of the Fund.

Sub-Fund	Share Class	Currency	Amount of Performance Fee	Percentage of year-end Share Class NAV
NEW MILLENNIUM - Augustum Corporate Bond	A	EUR	206,588.04	0.26%
NEW MILLENNIUM - Augustum Corporate Bond	A (H-USD)	USD	30,905.68	0.40%
NEW MILLENNIUM - Augustum Corporate Bond	D	EUR	36,181.81	0.28%
NEW MILLENNIUM - Augustum Corporate Bond	I	EUR	752,898.93	0.34%
NEW MILLENNIUM - Augustum Corporate Bond	L	EUR	302.70	0.33%
NEW MILLENNIUM - Augustum High Quality Bond	A	EUR	83.34	0.00%
NEW MILLENNIUM - Augustum High Quality Bond	D	EUR	26.44	0.00%
NEW MILLENNIUM - Augustum High Quality Bond	I	EUR	681.92	0.00%
NEW MILLENNIUM - Inflation Linked Bond Europe	I	EUR	8,928.99	0.05%
NEW MILLENNIUM - Inflation Linked Bond Europe	L	EUR	201.25	0.04%
NEW MILLENNIUM - Inflation Linked Bond Europe	Y	EUR	1,043.62	0.04%
NEW MILLENNIUM - Augustum Italian Diversified Bond	A	EUR	9,182.79	0.07%
NEW MILLENNIUM - Augustum Italian Diversified Bond	D	EUR	287.92	0.03%
NEW MILLENNIUM - Augustum Italian Diversified Bond	I	EUR	130,932.05	0.27%
NEW MILLENNIUM - Augustum Italian Diversified Bond	L	EUR	355.31	0.23%

8. DEPOSITARY AND CENTRAL ADMINISTRATION FEES

As remuneration for the services rendered to the Fund as depositary, State Street Bank International GmbH, Luxembourg Branch will receive for each Sub-Fund an annual fee of 0.04% of the net assets, with a minimum of EUR 3,000.00 per annum per Sub-Fund. Additionally, the central administration is entitled to receive a fixed annual maximum rate of 0.021% of the average net assets of the Fund subject to a minimum fee of EUR 2,400.00 per annum for each Sub-Fund. These fees are calculated monthly based on the average assets of each Sub-Fund, are accrued at each Valuation day and paid within the first 10 calendar days of the following month.

9. PROFESSIONAL FEES

Professional fees are mainly composed of lawyer fees and audit fees.

10. SHARES OF THE FUND

The Share Classes available as at 30 June 2024 are the following:

Sub-Funds	Shares available
NEW MILLENNIUM - Augustum Corporate Bond	A,A (H-CHF),A (H-USD),D,I,L
NEW MILLENNIUM - Euro Equities	A,I,L
NEW MILLENNIUM - Global Equities (Eur Hedged)	A,I,L
NEW MILLENNIUM - Euro Bonds Short Term	A,D,I,L,Y
NEW MILLENNIUM - Augustum High Quality Bond	A,A (H-USD),D,I,L
NEW MILLENNIUM - Large Europe Corporate	A,D,I,L,Y
NEW MILLENNIUM - Balanced World Conservative	A,D,I,L
NEW MILLENNIUM - Total Return Flexible	A,I,L
NEW MILLENNIUM - Inflation Linked Bond Europe	A,I,L,Y
NEW MILLENNIUM - Augustum Italian Diversified Bond	A,D,I,L
NEW MILLENNIUM - Augustum Market Timing	A,D,I,L,Y
NEW MILLENNIUM - Alpha Active Allocation	A,D,I,L
NEW MILLENNIUM - Augustum Extra Euro High Quality Bond	A,D,I,L
NEW MILLENNIUM - Evergreen Global High Yield Bond	I
NEW MILLENNIUM - Multi Asset Opportunity	A,I,L
NEW MILLENNIUM - PIR Bilanciato Sistema Italia	A,I,L

11. CHANGES IN THE COMPOSITION OF PORTFOLIO

The list of movements in the portfolio composition of each Sub-Fund of the Fund for the period from 1 January to 30 June 2024 may be obtained free of charge at the Fund's registered office.

12. TRANSACTION COSTS

For the period ended 30 June 2024, the Fund incurred transaction costs (composed of broker fees and stamp duties) relating to purchase or sale of investment securities and/or other eligible assets. The costs recorded by the Fund for the period ended 30 June 2024, are included in the cost of investments or deducted from the sales' price of the investments sold. The amount per Sub-Fund is presented as follows (in EUR):

Sub-Fund	Transaction costs
NEW MILLENNIUM - Augustum Corporate Bond	0.00
NEW MILLENNIUM - Euro Equities	96,814.00
NEW MILLENNIUM - Global Equities (Eur Hedged)	29,788.66
NEW MILLENNIUM - Euro Bonds Short Term	1,164.62
NEW MILLENNIUM - Augustum High Quality Bond	0.00
NEW MILLENNIUM - Large Europe Corporate	7,674.23
NEW MILLENNIUM - Balanced World Conservative	52,451.17
NEW MILLENNIUM - Total Return Flexible	0.00
NEW MILLENNIUM - Inflation Linked Bond Europe	5,448.08
NEW MILLENNIUM - Augustum Italian Diversified Bond	0.00
NEW MILLENNIUM - Augustum Market Timing	0.00
NEW MILLENNIUM - Alpha Active Allocation	18,796.34
NEW MILLENNIUM - Augustum Extra Euro High Quality Bond	0.00
NEW MILLENNIUM - Evergreen Global High Yield Bond	0.00
NEW MILLENNIUM - Multi Asset Opportunity	10,319.55
NEW MILLENNIUM - PIR Bilanciato Sistema Italia	36,966.33

The transaction fees on derivatives are recorded directly in the "Statement of Operations and Changes in Net Assets" under the heading "Central administration fees".

13. FORWARD FOREIGN EXCHANGE CONTRACTS, FUTURES CONTRACTS, OPTIONS CONTRACTS AND SWAP CONTRACTS

During the financial period, certain Sub-Funds have taken out forward foreign exchange contracts, futures contracts, option contracts and swap contracts. Details of open positions as at 30 June 2024 are disclosed following the Portfolios of the concerned Sub-Funds.

The counterparties on open positions for forward foreign exchange contracts are Morgan Stanley Bank AG, Nomura International Plc. and State Street Bank International GmbH, on open positions for futures contracts the counterparty is Intesa Sanpaolo S.p.A., on open positions for options contracts the counterparty are Intesa Sanpaolo S.p.A., J.P. Morgan Chase, J.P. Morgan SE and Morgan Stanley & Co. International Plc. and on open positions for credit default swap contracts the counterparty is J.P. Morgan SE.

As at 30 Jun 2024, the Sub-Fund NEW MILLENNIUM - Augustum Corporate Bond has received an amount of cash for a nominal value of EUR 2,616,963.84 from Nomura International Plc. as collateral for forward foreign exchange contracts.

As at 30 Jun 2024, the Sub-Fund NEW MILLENNIUM - Augustum Corporate Bond has received an amount of cash for a nominal value of EUR 517,815.00 from Morgan Stanley AG as collateral for forward foreign exchange contracts.

As at 30 Jun 2024, the Sub-Fund NEW MILLENNIUM - Augustum Corporate Bond has received an amount of cash for a nominal value of EUR 625,888.72 from J.P. Morgan SE as collateral for swap contracts.

As at 30 Jun 2024, the Sub-Fund NEW MILLENNIUM - Augustum Extra Euro High Quality Bond has received an amount of cash for a nominal value of EUR 628,742.37 from Nomura International Plc. as collateral for forward foreign exchange contracts.

As at 30 Jun 2024, the Sub-Fund NEW MILLENNIUM - Augustum Extra Euro High Quality Bond has received an amount of cash for a nominal value of EUR 415,526.00 from Morgan Stanley AG as collateral for forward foreign exchange contracts.

As at 30 Jun 2024, the Sub-Fund NEW MILLENNIUM - Augustum High Quality Bond has received an amount of cash for a nominal value of EUR 468,524.85 from Nomura International Plc. as collateral for forward foreign exchange contracts.

As at 30 Jun 2024, the Sub-Fund NEW MILLENNIUM - Augustum High Quality Bond has received an amount of cash for a nominal value of EUR 1,731,803.00 from Morgan Stanley AG as collateral for forward foreign exchange contracts.

As at 30 Jun 2024, the Sub-Fund NEW MILLENNIUM - Augustum High Quality Bond has received an amount of cash for a nominal value of EUR 432,500.91 from J.P. Morgan SE as collateral for swap contracts.

As at 30 Jun 2024, the Sub-Fund NEW MILLENNIUM - Evergreen Global High Yield Bond has received an amount of cash for a nominal value of EUR 153,796.59 from Nomura International Plc. as collateral for forward foreign exchange contracts.

As at 30 Jun 2024, the Sub-Fund NEW MILLENNIUM - Augustum Italian Diversified Bond has received an amount of cash for a nominal value of EUR 272,471.96 from Nomura International Plc. as collateral for forward foreign exchange contracts.

As at 30 Jun 2024, the Sub-Fund NEW MILLENNIUM - Augustum Italian Diversified Bond has received an amount of cash for a nominal value of EUR 52,376.00 from Morgan Stanley AG as collateral for forward foreign exchange contracts.

As at 30 Jun 2024, the Sub-Fund NEW MILLENNIUM - Total Return Flexible has received an amount of cash for a nominal value of EUR 1,228.00 from Nomura International Plc. as collateral for forward foreign exchange contracts.

14. EVENTS OCCURRED DURING THE PERIOD

Distribution of Dividend

A dividend for shares of Class D of NEW MILLENNIUM - Augustum Corporate Bond, NEW MILLENNIUM - Augustum High Quality Bond, NEW MILLENNIUM - Balanced World Conservative, NEW MILLENNIUM - Augustum Italian Diversified Bond, NEW MILLENNIUM - Alpha Active Allocation and NEW MILLENNIUM - Augustum Extra Euro High Quality Bond, Class Y of NEW MILLENNIUM - Inflation Linked Bond Europe, Class D and Class Y of NEW MILLENNIUM - Euro Bonds Short Term, NEW MILLENNIUM - Large Europe Corporate and NEW MILLENNIUM - Augustum Market Timing has been paid as follows, with ex-date as at 2 January 2024 and value date 5 January 2024:

Sub-Fund	Class name	Dividend per Share	Currency	Amount to be paid
NEW MILLENNIUM - Large Europe Corporate	D	4.23	EUR	9,309.21
	Y	5.40	EUR	114.37
NEW MILLENNIUM - Euro Bonds Short Term	D	3.43	EUR	1,618.54
	Y	5.07	EUR	107.09
NEW MILLENNIUM - Augustum Italian Diversified Bond	D	3.00	EUR	18,196.96
NEW MILLENNIUM - Augustum Corporate Bond	D	3.40	EUR	344,394.63
NEW MILLENNIUM - Augustum High Quality Bond	D	2.19	EUR	346,513.89
NEW MILLENNIUM - Augustum Market Timing	D	2.10	EUR	6,196.78
	Y	2.47	EUR	74.37
NEW MILLENNIUM - Alpha Active Allocation	D	2.91	EUR	692.34
NEW MILLENNIUM - Augustum Extra Euro High Quality Bond	D	3.02	EUR	5,298.32
NEW MILLENNIUM - Balanced World Conservative	D	7.15	EUR	41,171.84
NEW MILLENNIUM - Inflation Linked Bond Europe	Y	4.60	EUR	101,181.72

Russia-Ukraine crisis:

Tensions persist between Russia and Ukraine. Much of the international community has responded by imposing economic sanctions against Russian persons (individuals and entities) which have been tightened over the months. The financial markets have experienced and could continue to experience significant volatility. Securities issued by Russian entities and/or denominated in rubles have suffered sharp declines in value as well as trading restrictions. Some of the managed sub-funds hold such securities: when the issuer and the security are subject to a sanction, a total write-off has been applied, in other cases the security has been valued at fair value according to the decision of the Board of Directors. As at 30 June 2024, only one Russian bond is held which is currently subject to sanction and therefore not tradable (XS2249778247 GTLK EUROPE CAPITAL DAC for the Sub-Fund Augustum Corporate Bond). The Company has put in place through the activity of NATAM and its delegates, the appropriate measure to ensure risk monitoring, sanctions and anti-money laundering.

As of 1 January 2024 the Sub-Fund NEW MILLENNIUM SICAV - Volactive changed its name to NEWMILLENNIUM SICAV - Alpha Active Allocation and changed Investment policy, Management fees, benchmark and performance fees.

As of 1 January 2024 the fixed fee to be paid by each Sub-fund to the Management Company is increased from 11.000 Euro per year to up to 12.000 Euro per year.

15. SUBSEQUENT EVENTS

There are no subsequent events occurred after the period end.

UNAUDITED APPENDIX

1. GLOBAL EXPOSURE AND EXPECTED LEVEL OF LEVERAGE

As part of the Risk Management Process, the global exposure is measured and controlled by the VAR approach (determined on the basis of 99% confidence interval and a holding period of 1 month by Montecarlo method) or the commitment approach.

Starting from 1st January 2024, the commitment approach is applied for the Sub-funds NEW MILLENNIUM - Euro Equities and NEW MILLENNIUM - Global Equities (Eur Hedged).

Period: 01.01-30.06.2024	Internal VaR limit	VaR			Benchmark description
		Use of VaR			
		Min	Avg	Max	
NEW MILLENNIUM - Augustum Corporate Bond	20.00%	17.65	22.27	29.70	Absolute VaR
NEW MILLENNIUM - Euro Bonds Short Term	20.00%	4.79	6.10	7.73	Absolute VaR
NEW MILLENNIUM - Augustum High Quality Bond	20.00%	12.28	16.45	20.99	Absolute VaR
NEW MILLENNIUM - Large Europe Corporate	20.00%	7.96	10.20	14.60	Absolute VaR
NEW MILLENNIUM - Balanced World Conservative	20.00%	12.93	14.98	17.14	Absolute VaR
NEW MILLENNIUM - Total Return Flexible	20.00%	13.86	19.03	27.64	Absolute VaR
NEW MILLENNIUM - Inflation Linked Bond Europe	20.00%	10.22	13.19	17.87	Absolute VaR
NEW MILLENNIUM - Augustum Italian Diversified Bond	20.00%	15.22	20.09	28.16	Absolute VaR
NEW MILLENNIUM - Augustum Market Timing	20.00%	13.71	15.57	18.26	Absolute VaR
NEW MILLENNIUM - Alpha Active Allocation	20.00%	13.05	21.86	27.62	Absolute VaR
NEW MILLENNIUM - Augustum Extra Euro High Quality Bond	20.00%	22.62	25.04	29.68	Absolute VaR
NEW MILLENNIUM - Evergreen Global High Yield Bond	20.00%	23.85	30.14	41.68	Absolute VaR
NEW MILLENNIUM - Multi Asset Opportunity	20.00%	16.20	19.67	22.78	Absolute VaR
NEW MILLENNIUM - PIR Bilanciato Sistema Italia	20.00%	19.60	26.13	34.46	Absolute VaR

The leverage is calculated on the basis of the Sum of Notional methodology as indicated in the guidelines issued by ESMA:

Fund	Leverage					
	Sum of Notionals			Commitment		
	Min	Avg	Max	Min	Avg	Max
NEW MILLENNIUM - Augustum Corporate Bond	66.50	101.32	170.10	3.84	17.29	33.60
NEW MILLENNIUM - Euro Equities	n/a	n/a	n/a	0.00	0.00	0.00
NEW MILLENNIUM - Global Equities (Eur Hedged)	n/a	n/a	n/a	5.40	6.39	7.68
NEW MILLENNIUM - Euro Bonds Short Term	0.00	0.00	0.00	0.00	0.00	0.00
NEW MILLENNIUM - Augustum High Quality Bond	75.75	105.17	194.27	43.82	50.19	62.23
NEW MILLENNIUM - Large Europe Corporate	0.00	0.00	0.00	0.00	0.00	0.00
NEW MILLENNIUM - Balanced World Conservative	0.00	0.00	0.00	0.00	0.00	0.00
NEW MILLENNIUM - Total Return Flexible	21.81	36.62	51.21	0.12	8.69	23.45
NEW MILLENNIUM - Inflation Linked Bond Europe	0.00	0.00	0.00	0.00	0.00	0.00
NEW MILLENNIUM - Augustum Italian Diversified Bond	0.38	17.18	32.02	0.21	1.41	2.07

<i>Fund</i>	<i>Leverage</i>					
	<i>Sum of Notionals</i>			<i>Commitment</i>		
	<i>Min</i>	<i>Avg</i>	<i>Max</i>	<i>Min</i>	<i>Avg</i>	<i>Max</i>
NEW MILLENNIUM - Augustum Market Timing	0.00	0.00	0.00	0.00	0.00	0.00
NEW MILLENNIUM - Alpha Active Allocation	48.31	78.67	89.08	0.03	32.53	40.98
NEW MILLENNIUM - Augustum Extra Euro High Quality Bond	32.47	78.81	226.54	0.00	2.15	11.96
NEW MILLENNIUM - Evergreen Global High Yield Bond	5.22	32.81	153.60	0.00	4.84	8.88
NEW MILLENNIUM - Multi Asset Opportunity	2.09	8.62	11.91	1.98	8.34	11.41
NEW MILLENNIUM - PIR Bilanciato Sistema Italia	0.53	1.20	2.17	0.53	1.17	2.17

2. SECURITIES FINANCING TRANSACTIONS REGULATION

The Securities Financing Transaction Regulation (SFTR) 2015/2365 on transparency of securities financing transactions and of reuse came into force on 12 January 2016 and introduces new disclosure requirements for securities financing transactions and total return swaps.

A securities financing transaction is defined as per Article 3(11) of the SFTR as:

- a repurchase/reverse repurchase agreement,
- securities or commodities lending and securities or commodities borrowing,
- a buy-sell back transaction or sell-buy back transaction, or
- a margin lending transaction.

As at 30 June 2024, the Fund is not impacted by the Securities Financing Transaction Regulation.

3. SUSTAINABLE FINANCE DISCLOSURE REGULATION (SFDR)

In accordance with article 2 of the Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (SFDR), sustainability risk is defined as an environmental, social or governance event or condition that, if it occurs, could cause an actual or a potential material negative impact on the value of an investment. The impact of environmental, social and governance factors on the value of an investment may vary depending not only on its business activities (e.g. asset type, the sector, size, geographic location and the stage in the life cycle, and liabilities) but also on the governance and strategy of the company for managing them.

In accordance with article 3 of the Disclosure Regulation, sustainability risks are integrated in the investment decision-making process of the Fund. The risk assessments and investment decisions are based on internal and external research and assessments on sustainability factors and sustainability risks.

At the present the Fund does not consider “principal adverse impacts” of investment decisions on sustainability factors.

Sub-Funds categorised under Art. 8 SFDR

The following Sub-funds promote environmental or social characteristics, according to Article 8 SFDR: NEW MILLENNIUM - Euro Equities, NEW MILLENNIUM - Global Equities (Eur Hedged), NEW MILLENNIUM - Euro Bonds Short Term, NEW MILLENNIUM - Large Europe Corporate, NEW MILLENNIUM - Balanced World Conservative, NEW MILLENNIUM – Inflation Linked Bond Europe and NEW MILLENNIUM - PIR Bilanciato Sistema Italia. The annex referred to Article 11 SFDR is disclosed in Annex IV and forms part of the unaudited information.

Sub-Funds categorised under Art. 6 SFDR

The remaining Sub-Funds do not fall under article 8 SFDR (promoting sustainability objectives) or article 9 SFDR (sustainable investments): they do not take sustainability criteria into account as part of its investment process, do not promote ESG features and do not have as objective sustainable investment. The investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities.