

ISIN	Reporting Date	Share Class Name	RHP	Unfavorable Net Average Return HP1	Moderate Net Average Return HP1	Favorable Net Average Return HP1	Unfavorable Net Average Return HP3	Moderate Net Average Return HP3	Favorable Net Average Return HP3	Stress Net Average Return HP3	Stress Net Average Return HP3
LU0851647247	31/05/2024	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15.98%	-1.00%	14.77%	-1.62%	1.57%	4.05%	-43.44%	-9.88%
LU0851648567	31/05/2024	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15.96%	-1.06%	14.80%	-1.61%	1.55%	4.02%	-43.39%	-9.87%
LU0851648724	31/05/2024	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12.69%	2.61%	19.14%	-0.37%	2.88%	5.30%	-41.64%	-9.31%
LU1148874479	31/05/2024	New Millennium Augustum Italian Diversified Bond L Cap	5	-12.85%	2.27%	18.94%	-0.53%	2.68%	5.09%	-41.66%	-9.32%
LU0097542376	31/05/2024	New Millennium Euro Bonds Sh Term A Cap	3	-6.90%	-3.54%	0.32%	-2.88%	-2.04%	-0.88%	-9.56%	-3.00%
LU0452433385	31/05/2024	New Millennium Euro Bonds Sh Term D Dis	3	-6.90%	-3.36%	0.33%	-2.88%	-1.40%	-0.15%	-9.55%	-3.00%
LU0037929824	31/05/2024	New Millennium Euro Bonds Sh Term I Cap	3	-3.75%	-0.26%	3.73%	-1.61%	-0.75%	0.42%	-6.76%	-2.01%
LU1362558352	31/05/2024	New Millennium Euro Bonds Sh Term Y Dis	3	-3.66%	-0.20%	3.90%	-1.46%	-0.03%	0.78%	-6.75%	-2.01%
LU1148873661	31/05/2024	New Millennium Euro Bonds Short Term L Cap	3	-3.92%	-0.48%	3.53%	-1.79%	-0.94%	0.20%	-6.78%	-2.01%
LU0097542707	31/05/2024	New Millennium Euro Equities A Cap	6	-21.63%	3.58%	34.59%	-0.42%	3.32%	6.55%	-79.01%	-25.22%
LU0037929398	31/05/2024	New Millennium Euro Equities I Cap	6	-18.52%	7.68%	39.27%	0.82%	4.62%	7.84%	-78.33%	-24.82%
LU1148873406	31/05/2024	New Millennium Euro Equities L Cap	6	-18.67%	7.07%	39.25%	0.56%	4.45%	7.51%	-78.26%	-24.83%
LU0097544745	31/05/2024	New Millennium Global Equities A Cap	6	-25.46%	4.57%	36.26%	-0.34%	4.99%	9.24%	-82.64%	-27.55%
LU0037929202	31/05/2024	New Millennium Global Equities I Cap	6	-20.44%	8.59%	41.44%	0.50%	6.38%	10.65%	-82.12%	-27.17%
LU1148873588	31/05/2024	New Millennium Global Equities L Cap	6	-20.58%	8.50%	41.26%	0.42%	6.20%	10.53%	-82.12%	-27.19%
LU0437189599	31/05/2024	New Millennium Inflation Linked Bond Europe A Cap	4	-7.42%	-3.44%	2.91%	-2.15%	-0.70%	0.90%	-21.73%	-5.75%
LU0437191736	31/05/2024	New Millennium Inflation Linked Bond Europe I Cap	4	-4.15%	-0.04%	6.56%	-0.98%	0.49%	1.12%	-19.33%	-5.00%
LU1148874040	31/05/2024	New Millennium Inflation Linked Bond Europe L Cap	4	-4.33%	-0.21%	6.36%	-1.16%	0.31%	2.19%	-19.27%	-5.03%
LU1362558600	31/05/2024	New Millennium Inflation Linked Bond Europe Y Dis	4	-4.19%	0.07%	6.66%	-0.92%	0.56%	2.17%	-19.31%	-4.98%
LU0215785253	31/05/2024	New Millennium Large Europe Corporate A Cap	4	-13.89%	-3.07%	2.78%	-3.37%	-1.14%	0.06%	-15.71%	-4.27%
LU0452433468	31/05/2024	New Millennium Large Europe Corporate D Dis	4	-13.89%	-3.08%	2.78%	-3.36%	-1.13%	0.05%	-15.72%	-4.26%
LU0037929271	31/05/2024	New Millennium Large Europe Corporate I Cap	4	-10.79%	0.36%	6.49%	-2.15%	0.07%	1.26%	-13.09%	-5.53%
LU1148874123	31/05/2024	New Millennium Large Europe Corporate L Cap	4	-10.97%	0.20%	6.29%	-2.34%	-0.11%	1.11%	-13.08%	-5.53%
LU1362558782	31/05/2024	New Millennium Large Europe Corporate Y Dis	4	-10.80%	0.18%	6.57%	-2.12%	0.05%	1.22%	-13.08%	-5.53%
LU0149079047	31/05/2024	New Millennium Balanced World Conservative A Cap	5	-15.39%	-1.73%	8.18%	-1.86%	-0.05%	1.81%	-21.71%	-5.33%
LU2149247145	31/05/2024	New Millennium Balanced World Conservative D Dis	5	-15.39%	-1.85%	8.18%	-2.04%	-0.07%	1.81%	-15.39%	-3.88%
LU0037929202	31/05/2024	New Millennium Balanced World Conservative I Cap	5	-12.27%	1.87%	12.05%	-0.93%	1.10%	2.16%	-19.26%	-4.74%
LU1148874552	31/05/2024	New Millennium Balanced World Conservative L Cap	5	-12.43%	1.69%	11.86%	-1.03%	0.98%	2.84%	-19.23%	-4.74%
LU0956012602	31/05/2024	New Millennium New Mill Aug Market Timing A Cap	4	-15.37%	-3.92%	13.19%	-2.45%	-0.89%	2.53%	-47.52%	-12.26%
LU0956012784	31/05/2024	New Millennium New Mill Aug Market Timing D Dis	4	-15.47%	-3.92%	13.19%	-2.45%	-0.88%	2.53%	-47.46%	-12.24%
LU0956012867	31/05/2024	New Millennium New Mill Aug Market Timing I Cap	4	-11.89%	0.05%	17.79%	-0.74%	0.83%	4.35%	-45.89%	-11.55%
LU1148874636	31/05/2024	New Millennium New Mill Aug Market Timing L Cap	4	-12.26%	-0.02%	17.96%	-0.64%	0.93%	4.53%	-45.91%	-11.56%
LU1362559160	31/05/2024	New Millennium New Mill Aug Market Timing Y Dis	4	-12.75%	-0.17%	17.78%	-1.00%	0.63%	4.36%	-45.86%	-11.57%
LU0956012941	31/05/2024	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10.95%	-3.49%	8.38%	-2.66%	-1.10%	1.32%	-25.99%	-7.69%
LU0956013089	31/05/2024	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10.68%	-3.51%	8.41%	-2.66%	-1.01%	1.43%	-25.95%	-7.69%
LU0956013162	31/05/2024	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7.39%	-0.09%	12.57%	-1.09%	-0.11%	1.81%	-23.65%	-6.98%
LU1148873828	31/05/2024	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7.74%	-0.28%	12.34%	-1.28%	0.26%	2.86%	-23.68%	-6.98%
LU0993156016	31/05/2024	New Millennium Alpha Active Allocation A Cap	5	-17.35%	0.81%	9.84%	-1.76%	2.61%	4.14%	-47.09%	-12.51%
LU0993156289	31/05/2024	New Millennium Alpha Active Allocation D Dis	5	-17.35%	0.81%	9.84%	-1.76%	2.61%	4.14%	-47.09%	-12.51%
LU0993156446	31/05/2024	New Millennium Alpha Active Allocation I Cap	5	-14.80%	3.93%	13.24%	-1.10%	3.23%	4.78%	-45.45%	-11.98%
LU1148874800	31/05/2024	New Millennium Alpha Active Allocation L Cap	5	-14.80%	3.93%	13.24%	-1.11%	3.23%	4.78%	-45.45%	-11.98%
LU1363165595	31/05/2024	New Millennium Multi Asset Opportunity A Cap	5	-13.93%	-1.57%	10.97%	-1.93%	0.30%	1.71%	-37.55%	-9.02%
LU1363165678	31/05/2024	New Millennium Multi Asset Opportunity I Cap	5	-11.00%	1.87%	14.94%	-0.90%	1.42%	2.80%	-35.62%	-8.45%
LU1363165751	31/05/2024	New Millennium Multi Asset Opportunity L Cap	5	-11.02%	1.82%	14.72%	-1.03%	1.25%	2.63%	-35.62%	-8.46%
LU0163795908	31/05/2024	New Millennium Augustum High Quality Bond A Cap	4	-8.56%	-2.55%	5.18%	-1.59%	-0.27%	1.89%	-22.59%	-5.52%
LU1796860663	31/05/2024	New Millennium Augustum High Quality Bond A USD H	4	-9.33%	-2.02%	5.06%	-0.78%	0.21%	1.78%	-23.12%	-5.61%
LU0777019158	31/05/2024	New Millennium Augustum High Quality Bond D Dis	4	-8.55%	-2.54%	5.19%	-1.60%	-0.27%	1.89%	-22.60%	-5.53%
LU0373791820	31/05/2024	New Millennium Augustum High Quality Bond I Cap	4	-5.23%	1.00%	8.97%	-0.49%	0.96%	3.18%	-20.19%	-4.80%
LU1148873745	31/05/2024	New Millennium Augustum High Quality Bond L Cap	4	-5.41%	0.75%	8.79%	-0.62%	0.79%	3.00%	-20.17%	-4.79%
LU1550198169	31/05/2024	New Millennium Evergreen Global High Yield Bond I Cap	4	-22.97%	-0.22%	16.90%	-6.84%	-3.30%	5.78%	-41.89%	-12.44%
LU1602468479	31/05/2024	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19.73%	-1.81%	15.38%	-3.40%	0.01%	3.23%	-49.05%	-12.83%
LU1602468536	31/05/2024	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16.73%	1.76%	19.57%	-2.26%	1.18%	4.33%	-47.41%	-12.28%
LU1602468800	31/05/2024	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16.87%	1.57%	19.37%	-2.43%	1.00%	4.17%	-47.45%	-12.28%
LU0163796203	31/05/2024	New Millennium Augustum Corporate Bond A Cap	4	-14.96%	-1.49%	16.55%	-1.82%	0.90%	4.81%	-50.24%	-13.26%
LU1675756339	31/05/2024	New Millennium Augustum Corporate Bond A CHF H	4	-15.53%	-2.21%	15.77%	-2.87%	0.39%	4.21%	-50.34%	-13.33%
LU1796860580	31/05/2024	New Millennium Augustum Corporate Bond A USD H	4	-13.64%	-1.10%	17.25%	-0.21%	2.00%	6.09%	-50.42%	-13.14%
LU0777018002	31/05/2024	New Millennium Augustum Corporate Bond D Dis	4	-14.96%	-1.48%	16.55%	-1.81%	0.90%	4.82%	-50.23%	-13.26%
LU0037939016	31/05/2024	New Millennium Augustum Corporate Bond I Cap	4	-11.65%	2.24%	20.99%	-0.37%	2.25%	6.36%	-48.70%	-12.60%
LU1148874396	31/05/2024	New Millennium Augustum Corporate Bond L Cap	4	-11.81%	2.08%	20.78%	-0.53%	2.03%	6.18%	-48.70%	-12.59%
LU0215785410	31/05/2024	New Millennium Total Return Flexible A Cap	4	-12.19%	-2.89%	5.73%	-2.16%	-0.79%	2.49%	-19.83%	-5.40%
LU1109961877	31/05/2024	New Millennium Total Return Flexible I Cap	4	-9.31%	0.11%	9.15%	-1.41%	0.03%	3.45%	-15.54%	-4.41%
LU0249747283	31/05/2024	New Millennium Total Return Flexible L Cap	4	-9.44%	0.11%	8.95%	-1.41%	0.03%	3.31%	-15.46%	-4.37%
LU1362558865	31/12/2023	New Millennium Augustum Corporate Bond Y Dis	4	-12.33%	1.56%	20.15%	-1.07%	1.71%	5.55%	-19.36%	-4.91%
LU2003425266	31/12/2023	New Millennium Augustum Corporate Bond Z EUR	4	-12.33%	1.56%	20.15%	-1.07%	1.71%	5.55%	-19.36%	-4.91%
LU1362558519	31/12/2023	New Millennium Augustum Extra Euro High Quality Bd Y D	4	-8.19%	-0.73%	11.74%	-1.91%	-0.36%	2.10%	-22.32%	-6.59%
LU1362558436	31/12/2023	New Millennium Augustum High Quality Bond Y Dis	4	-5.73%	0.47%	8.43%	-0.84%	0.49%	1.36%	-9.03%	-2.97%
LU1362559087	31/12/2023	New Millennium Augustum Italian Diversified Bond Y Dis	5	-13.38%	2.06%	18.32%	-1.02%	2.19%	4.68%	-20.10%	-4.77%
LU2149247228	31/12/2023	New Millennium Balanced World Conservative Y Dis	5	-12.78%	1.31%	11.52%	-1.54%	0.96%	2.43%	-12.78%	-3.25%
LU2149246923	31/12/2023	New Millennium Euro Equities D Dis	6	-21.63%	3.58%	34.59%	-0.42%	3.61%	6.55%	-66.21%	-21.56%
LU2149247061	31/12/2023	New Millennium Euro Equities Y Dis	6	-19.20%	6.78%	38.75%	0.08%	4.13%	7.09%	-65.16%	-21.16%
LU1363165835	31/12/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25.28%	-3.21%	13.39%	-7.55%	-4.03%	2.46%	-25.28%	-7.55%
LU1363165918	31/12/2023	New Millennium Evergreen Global High Yield Bond L Cap	4	-22.97%	-0.22%	16.90%	-6.84%	-3.30%	3.24%	-22.97%	-6.84%
LU0863466057	31/12/2023	New Millennium Inflation Linked Bond Europe D Dis	4	-7.42%	-3.44%	2.91%	-2.15%	-0.70%	0.45%	-20.36%	-5.66%
LU2149247491	31/12/2023	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-19.73%	-1.91%	15.38%	-3.40%	0.26%	3.23%	-28.10%	-7.47%
LU2149247574	31/12/2023	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-17.24%	1.12%	18.95%	-2.81%	0.87%	3.86%	-25.87%	-6.91%