

ISIN	Reporting Date	Share Class Name	RHP	Unfavorable Net Average Return HP1	Moderate Net Average Return HP1	Favorable Net Average Return HP1	Unfavorable Net Average Return HP3	Moderate Net Average Return HP3	Favorable Net Average Return HP3	Stress Net Average Return HP1	Stress Net Average Return HP3
LU0993156016	29/02/2024	New Millennium Alpha Active Allocation A Cap	5	-17,35%	0,81%	11,41%	-1,76%	2,96%	4,23%	-47,08%	-12,51%
LU0993156289	29/02/2024	New Millennium Alpha Active Allocation D Dis	5	-17,35%	0,81%	11,41%	-1,76%	2,96%	4,23%	-47,08%	-12,51%
LU0993156446	29/02/2024	New Millennium Alpha Active Allocation I Cap	5	-14,80%	3,93%	14,85%	-1,13%	3,59%	4,86%	-45,44%	-11,97%
LU1148874800	29/02/2024	New Millennium Alpha Active Allocation L Cap	5	-14,80%	3,93%	14,85%	-1,13%	3,59%	4,86%	-45,44%	-11,97%
LU0163796203	29/02/2024	New Millennium Augustum Corporate Bond A Cap	4	-14,96%	1,65%	16,55%	-1,82%	0,90%	4,75%	-50,24%	-13,26%
LU1675756339	29/02/2024	New Millennium Augustum Corporate Bond A CHF H	4	-15,53%	-2,21%	15,77%	-2,87%	0,39%	4,21%	-50,35%	-13,33%
LU1796860580	29/02/2024	New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-1,10%	17,25%	-0,21%	2,00%	5,91%	-50,43%	-13,14%
LU0777018002	29/02/2024	New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,48%	16,55%	-1,81%	0,90%	4,77%	-50,23%	-13,26%
LU0373793016	29/02/2024	New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,24%	20,99%	-0,37%	2,25%	6,14%	-48,70%	-12,60%
LU1148874396	29/02/2024	New Millennium Augustum Corporate Bond L Cap	4	-11,81%	2,08%	20,78%	-0,53%	2,03%	5,99%	-48,70%	-12,59%
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%
LU0956012941	29/02/2024	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,49%	8,38%	-2,66%	-1,12%	1,32%	-26,00%	-7,69%
LU0956013089	29/02/2024	New Millennium Augustum Extra Euro High Quality Bd D C	4	-10,68%	-3,51%	8,41%	-2,66%	-1,04%	1,43%	-25,96%	-7,69%
LU0956013162	29/02/2024	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,09%	12,57%	-1,09%	0,17%	2,81%	-23,67%	-6,98%
LU1148873828	29/02/2024	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,74%	-0,28%	12,34%	-1,28%	0,08%	2,86%	-23,69%	-6,98%
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%
LU0163795908	29/02/2024	New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,55%	5,18%	-1,59%	-0,27%	0,40%	-22,64%	-5,53%
LU1796860663	29/02/2024	New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-2,02%	5,06%	-0,78%	0,17%	1,36%	-23,17%	-5,62%
LU0777019158	29/02/2024	New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,54%	5,19%	-1,60%	-0,27%	0,40%	-22,66%	-5,53%
LU0373791820	29/02/2024	New Millennium Augustum High Quality Bond I Cap	4	-5,23%	1,00%	8,97%	-0,49%	0,96%	1,60%	-20,25%	-4,80%
LU1148873745	29/02/2024	New Millennium Augustum High Quality Bond L Cap	4	-5,41%	0,75%	8,79%	-0,62%	0,78%	1,43%	-20,23%	-4,80%
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%
LU0851647247	29/02/2024	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-1,00%	14,77%	-1,62%	1,58%	4,05%	-43,43%	-9,88%
LU0851648567	29/02/2024	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-1,06%	14,80%	-1,61%	1,55%	4,02%	-43,38%	-9,87%
LU0851648724	29/02/2024	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	2,61%	19,14%	-0,37%	2,89%	5,30%	-41,63%	-9,31%
LU1148874479	29/02/2024	New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,27%	18,94%	-0,53%	2,69%	5,09%	-41,65%	-9,32%
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%	-4,47%
LU0149079047	29/02/2024	New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,73%	8,18%	-1,96%	0,25%	1,81%	-21,72%	-5,33%
LU2149247145	29/02/2024	New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,73%	8,18%	-1,96%	0,25%	1,81%	-21,72%	-5,33%
LU0373792802	29/02/2024	New Millennium Balanced World Conservative I Cap	5	-12,27%	1,87%	12,05%	-1,08%	1,40%	2,96%	-19,28%	-4,74%
LU1148874552	29/02/2024	New Millennium Balanced World Conservative L Cap	5	-12,43%	1,69%	11,86%	-1,16%	1,25%	2,84%	-19,24%	-4,74%
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%
LU0097542376	29/02/2024	New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,54%	0,32%	-2,88%	-2,04%	-0,67%	-9,57%	-3,00%
LU0452433385	29/02/2024	New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,56%	0,33%	-2,88%	-1,19%	-0,15%	-9,55%	-3,00%
LU0373792984	29/02/2024	New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,26%	3,73%	-1,61%	-0,75%	0,62%	-6,77%	-2,01%
LU1362558352	29/02/2024	New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,20%	3,90%	-1,46%	-0,02%	0,78%	-6,76%	-2,01%
LU1148873661	29/02/2024	New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,48%	3,53%	-1,79%	-0,94%	0,40%	-6,78%	-2,01%
LU0097542707	29/02/2024	New Millennium Euro Equities A Cap	6	-21,63%	3,58%	34,59%	-0,42%	3,32%	6,55%	-79,01%	-25,22%
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%
LU0373792398	29/02/2024	New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	0,82%	4,62%	7,84%	-78,32%	-24,82%
LU1148873406	29/02/2024	New Millennium Euro Equities L Cap	6	-18,67%	7,07%	39,25%	0,56%	4,45%	7,51%	-78,35%	-24,82%
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%
LU1550198169	29/02/2024	New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	-0,22%	16,90%	-6,84%	-3,30%	2,85%	-41,87%	-12,44%
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%
LU0097544745	29/02/2024	New Millennium Global Equities A Cap	6	-23,46%	4,57%	36,26%	-0,71%	4,99%	9,24%	-82,64%	-27,55%
LU0373792042	29/02/2024	New Millennium Global Equities I Cap	6	-20,44%	8,59%	41,44%	0,10%	6,38%	10,65%	-82,12%	-27,17%
LU1148873588	29/02/2024	New Millennium Global Equities L Cap	6	-20,58%	8,50%	41,26%	0,03%	6,20%	10,53%	-82,12%	-27,19%
LU0437189599	29/02/2024	New Millennium Inflation Linked Bond Europe A Cap	4	-7,42%	-3,44%	2,91%	-2,15%	-0,70%	0,45%	-21,74%	-5,75%
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%
LU0437191736	29/02/2024	New Millennium Inflation Linked Bond Europe I Cap	4	-4,15%	-0,04%	6,56%	-0,98%	0,49%	1,65%	-19,33%	-5,00%
LU1148874040	29/02/2024	New Millennium Inflation Linked Bond Europe L Cap	4	-4,33%	-0,21%	6,36%	-1,16%	0,31%	1,47%	-19,28%	-5,03%
LU1362558600	29/02/2024	New Millennium Inflation Linked Bond Europe Y Dis	4	-4,19%	0,07%	6,66%	-0,92%	0,56%	1,79%	-19,31%	-4,98%
LU0215785253	29/02/2024	New Millennium Large Europe Corporate A Cap	4	-13,89%	-3,07%	2,78%	-3,37%	-1,12%	0,33%	-15,72%	-4,27%
LU0452433468	29/02/2024	New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,08%	2,78%	-3,36%	-1,11%	0,33%	-15,73%	-4,26%
LU0373792471	29/02/2024	New Millennium Large Europe Corporate I Cap	4	-10,79%	0,36%	6,49%	-2,15%	0,10%	1,53%	-13,11%	-3,54%
LU1148874123	29/02/2024	New Millennium Large Europe Corporate L Cap	4	-10,97%	0,20%	6,29%	-2,34%	-0,08%	1,30%	-13,09%	-3,53%
LU1362558782	29/02/2024	New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,18%	6,57%	-2,12%	0,13%	1,29%	-13,09%	-3,53%
LU1363165595	29/02/2024	New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,57%	10,97%	-1,93%	0,30%	1,71%	-37,57%	-9,02%
LU1363165678	29/02/2024	New Millennium Multi Asset Opportunity I Cap	5	-11,00%	1,87%	14,94%	-0,90%	1,42%	2,80%	-35,64%	-8,45%
LU1363165751	29/02/2024	New Millennium Multi Asset Opportunity L Cap	5	-11,02%	1,82%	14,72%	-1,03%	1,25%	2,63%	-35,63%	-8,46%
LU0956012602	29/02/2024	New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-3,92%	13,19%	-2,45%	-0,89%	2,05%	-47,53%	-12,26%
LU0956012784	29/02/2024	New Millennium New Mill Aug Market Timing D Dis	4	-15,47%	-3,92%	13,19%	-2,45%	-0,88%	2,05%	-47,46%	-12,24%
LU0956012867	29/02/2024	New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	0,05%	17,79%	-0,74%	0,83%	3,82%	-45,90%	-11,55%
LU1148874636	29/02/2024	New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	-0,02%	17,96%	-0,64%	0,93%	3,98%	-45,92%	-11,56%
LU1362559160	29/02/2024	New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	-0,17%	17,78%	-1,00%	0,63%	3,64%	-45,87%	-11,57%
LU1602468479	29/02/2024	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,91%	15,38%	-3,40%	0,01%	3,23%	-49,06%	-12,83%
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%
LU1602468636	29/02/2024	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	1,76%	19,57%	-2,26%	1,18%	4,33%	-47,42%	-12,28%
LU1602468800	29/02/2024	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	1,57%	19,37%	-2,43%	1,00%	4,17%	-47,46%	-12,28%
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%
LU0215785410	29/02/2024	New Millennium Total Return Flexible A Cap	4	-12,19%	-2,89%	5,73%	-2,16%	-0,73%	1,11%	-19,84%	-5,40%
LU1109961877	29/02/2024	New Millennium Total Return Flexible I Cap	4	-9,31%	0,11%	9,00%	-1,41%	0,03%	2,05%	-15,54%	-4,43%
LU2249747283	29/02/2024	New Millennium Total Return Flexible L Cap	4	-9,44%	0,11%	8,83%	-1,41%	0,03%	1,91%	-15,50%	-4,39%