

| ISIN | Reporting Date | Share Class Name | RHP | Unfavorable Net Average Return HP1 | Moderate Net Average Return HP1 | Favorable Net Average Return HP1 | Unfavorable Net Average Return HP3 | Moderate Net Average Return HP3 | Favorable Net Average Return HP3 | Stress Net Average Return HP1 | Stress Net Average Return HP3 |
|--------------|----------------|--|-----|------------------------------------|---------------------------------|----------------------------------|------------------------------------|---------------------------------|----------------------------------|-------------------------------|-------------------------------|
| LU0163796203 | 30/09/2023 | New Millennium Augustum Corporate Bond A Cap | 4 | -14,96% | -1,49% | 16,55% | -2,38% | 1,08% | 4,75% | -50,31% | -13,27% |
| LU1675756339 | 30/09/2023 | New Millennium Augustum Corporate Bond A CHF H | 4 | -15,53% | -0,64% | 16,86% | -3,20% | 3,95% | 7,91% | -50,41% | -13,34% |
| LU1796860580 | 30/09/2023 | New Millennium Augustum Corporate Bond A USD H | 4 | -13,64% | -1,10% | 17,25% | -1,49% | 2,17% | 5,91% | -50,49% | -13,15% |
| LU0777018002 | 30/09/2023 | New Millennium Augustum Corporate Bond D Dis | 4 | -14,96% | -1,48% | 16,55% | -2,38% | 1,08% | 4,77% | -50,29% | -13,27% |
| LU0373793016 | 30/09/2023 | New Millennium Augustum Corporate Bond I Cap | 4 | -11,65% | 2,24% | 20,99% | -1,24% | 2,47% | 6,14% | -48,76% | -12,60% |
| LU1148874396 | 30/09/2023 | New Millennium Augustum Corporate Bond L Cap | 4 | -11,81% | 2,08% | 20,78% | -1,33% | 2,22% | 5,99% | -48,76% | -12,60% |
| LU1362558865 | 31/12/2022 | New Millennium Augustum Corporate Bond Y Dis | 4 | -11,65% | 2,58% | 20,98% | -2,10% | 2,84% | 6,04% | -48,90% | -12,62% |
| LU2003425266 | 31/01/2023 | New Millennium Augustum Corporate Bond Z EUR | 4 | -12,99% | 2,02% | 20,20% | -1,58% | 2,49% | 5,70% | -49,63% | -15,01% |
| LU0956012941 | 30/09/2023 | New Millennium Augustum Extra Euro High Quality Bd A C | 4 | -10,95% | -3,90% | 8,38% | -2,64% | -1,12% | 1,32% | -26,03% | -7,70% |
| LU0956013089 | 30/09/2023 | New Millennium Augustum Extra Euro High Quality Bd D D | 4 | -10,68% | -3,89% | 8,41% | -2,66% | -1,04% | 1,43% | -25,99% | -7,70% |
| LU0956013162 | 30/09/2023 | New Millennium Augustum Extra Euro High Quality Bd I C | 4 | -7,39% | -0,42% | 12,57% | -1,11% | 0,17% | 2,81% | -23,70% | -7,00% |
| LU1148873828 | 30/09/2023 | New Millennium Augustum Extra Euro High Quality Bd L C | 4 | -7,74% | -0,68% | 12,34% | -1,28% | 0,08% | 2,86% | -23,72% | -6,99% |
| LU1362558519 | 31/12/2022 | New Millennium Augustum Extra Euro High Quality Bd Y D | 4 | -8,19% | -0,31% | 11,74% | -2,46% | -0,11% | 2,10% | -16,50% | -5,83% |
| LU0163795908 | 30/09/2023 | New Millennium Augustum High Quality Bond A Cap | 4 | -8,56% | -2,55% | 5,18% | -1,59% | -0,19% | 0,80% | -22,78% | -5,54% |
| LU1796860663 | 30/09/2023 | New Millennium Augustum High Quality Bond A USD H | 4 | -9,33% | -2,02% | 5,06% | -1,41% | 0,28% | 1,36% | -23,29% | -5,63% |
| LU0777019158 | 30/09/2023 | New Millennium Augustum High Quality Bond D Dis | 4 | -8,55% | -2,54% | 5,19% | -1,60% | -0,19% | 0,77% | -22,79% | -5,55% |
| LU0373791820 | 30/09/2023 | New Millennium Augustum High Quality Bond I Cap | 4 | -5,23% | 1,00% | 8,97% | -0,55% | 1,00% | 1,88% | -20,39% | -4,81% |
| LU1148873745 | 30/09/2023 | New Millennium Augustum High Quality Bond L Cap | 4 | -5,41% | 0,75% | 8,79% | -0,62% | 0,82% | 1,65% | -20,37% | -4,81% |
| LU1362558436 | 31/12/2022 | New Millennium Augustum High Quality Bond Y Dis | 4 | -5,73% | 1,09% | 8,43% | -1,07% | 0,73% | 1,60% | -18,32% | -2,96% |
| LU0851647247 | 30/09/2023 | New Millennium Augustum Italian Diversified Bond A EUR C | 5 | -15,98% | -1,00% | 14,77% | -2,28% | 1,58% | 4,05% | -43,41% | -9,88% |
| LU0851648567 | 30/09/2023 | New Millennium Augustum Italian Diversified Bond D EUR D | 5 | -15,96% | -1,06% | 14,80% | -2,28% | 1,55% | 4,02% | -43,35% | -9,86% |
| LU0851648724 | 30/09/2023 | New Millennium Augustum Italian Diversified Bond I EUR C | 5 | -12,69% | 2,61% | 19,14% | -1,37% | 2,82% | 5,30% | -41,60% | -9,31% |
| LU1148874479 | 30/09/2023 | New Millennium Augustum Italian Diversified Bond L Cap | 5 | -12,85% | 2,27% | 18,94% | -1,44% | 2,60% | 5,09% | -41,62% | -9,31% |
| LU1362559087 | 31/12/2022 | New Millennium Augustum Italian Diversified Bond Y Dis | 5 | -13,38% | 2,67% | 18,32% | -2,38% | 2,63% | 4,68% | -13,38% | -3,43% |
| LU0149079047 | 30/09/2023 | New Millennium Balanced World Conservative A Cap | 5 | -15,39% | -1,72% | 8,18% | -3,03% | 0,54% | 1,84% | -21,76% | -5,34% |
| LU2149247145 | 30/09/2023 | New Millennium Balanced World Conservative D Dis | 5 | -15,39% | -1,72% | 8,18% | -3,23% | 0,54% | 1,84% | -15,39% | -3,89% |
| LU0373792802 | 30/09/2023 | New Millennium Balanced World Conservative I Cap | 5 | -12,27% | 1,88% | 12,05% | -2,20% | 1,70% | 3,10% | -19,32% | -4,75% |
| LU1148874552 | 30/09/2023 | New Millennium Balanced World Conservative L Cap | 5 | -12,43% | 1,72% | 11,86% | -2,27% | 1,53% | 2,84% | -19,28% | -4,75% |
| LU2149247228 | 31/12/2022 | New Millennium Balanced World Conservative Y Dis | 5 | -12,78% | 1,62% | 11,52% | -2,85% | 1,51% | 2,82% | -12,85% | -3,23% |
| LU0097542376 | 30/09/2023 | New Millennium Euro Bonds Sh Term A Cap | 3 | -6,90% | -3,54% | 0,51% | -2,88% | -2,01% | 0,34% | -9,57% | -3,00% |
| LU0452433385 | 30/09/2023 | New Millennium Euro Bonds Sh Term D Dis | 3 | -6,90% | -3,36% | 0,51% | -2,88% | -1,16% | 0,33% | -9,56% | -3,00% |
| LU0373792984 | 30/09/2023 | New Millennium Euro Bonds Sh Term I Cap | 3 | -3,75% | -0,26% | 3,89% | -1,61% | -0,72% | 1,64% | -6,77% | -2,01% |
| LU1362558352 | 30/09/2023 | New Millennium Euro Bonds Sh Term Y Dis | 3 | -3,66% | -0,20% | 3,62% | -1,46% | 0,01% | 1,39% | -6,76% | -2,01% |
| LU1148873661 | 30/09/2023 | New Millennium Euro Bonds Short Term L Cap | 3 | -3,92% | -0,48% | 3,62% | -1,79% | -0,91% | 1,41% | -6,79% | -2,01% |
| LU0097542707 | 30/09/2023 | New Millennium Euro Equities A Cap | 6 | -21,63% | 3,58% | 34,59% | -1,24% | 3,82% | 7,81% | -79,07% | -25,22% |
| LU2149246923 | 31/12/2022 | New Millennium Euro Equities D Dis | 6 | -21,63% | 4,30% | 34,59% | -2,90% | 4,42% | 10,44% | -66,24% | -21,56% |
| LU0373792398 | 30/09/2023 | New Millennium Euro Equities I Cap | 6 | -18,52% | 7,68% | 39,27% | -0,49% | 5,09% | 9,12% | -78,38% | -24,81% |
| LU1148873406 | 30/09/2023 | New Millennium Euro Equities L Cap | 6 | -18,67% | 7,07% | 39,25% | -0,55% | 4,98% | 8,70% | -78,41% | -24,82% |
| LU2149247061 | 31/12/2022 | New Millennium Euro Equities Y Dis | 6 | -18,97% | 8,08% | 38,04% | -2,04% | 5,05% | 11,00% | -64,98% | -21,02% |
| LU1363165835 | 30/09/2023 | New Millennium Evergreen Global High Yield Bond A Cap | 4 | -25,95% | -3,59% | 12,41% | -7,96% | -4,88% | 3,07% | -43,54% | -13,10% |
| LU1550198169 | 30/09/2023 | New Millennium Evergreen Global High Yield Bond I Cap | 4 | -22,97% | -0,22% | 16,90% | -6,48% | -3,30% | 4,02% | -41,81% | -12,44% |
| LU1363165918 | 31/12/2022 | New Millennium Evergreen Global High Yield Bond L Cap | 4 | -23,66% | 0,26% | 15,89% | -7,26% | -0,87% | 5,31% | -23,66% | -7,26% |
| LU0097544745 | 30/09/2023 | New Millennium Global Equities A Cap | 6 | -23,46% | 5,43% | 36,26% | -2,86% | 5,27% | 9,24% | -82,68% | -27,56% |
| LU0373792042 | 30/09/2023 | New Millennium Global Equities I Cap | 6 | -20,44% | 9,47% | 41,44% | -2,13% | 6,60% | 10,65% | -82,16% | -27,18% |
| LU1148873588 | 30/09/2023 | New Millennium Global Equities L Cap | 6 | -20,58% | 8,80% | 41,26% | -2,18% | 6,32% | 10,53% | -82,16% | -27,19% |
| LU0437189599 | 30/09/2023 | New Millennium Inflation Linked Bond Europe A Cap | 4 | -7,42% | -3,32% | 2,91% | -2,28% | -0,66% | 0,45% | -21,75% | -5,75% |
| LU0863466057 | 31/12/2022 | New Millennium Inflation Linked Bond Europe D Dis | 4 | -7,25% | -2,91% | 2,91% | -2,15% | -0,66% | 0,45% | -20,44% | -5,65% |
| LU0437191736 | 30/09/2023 | New Millennium Inflation Linked Bond Europe I Cap | 4 | -4,15% | 0,11% | 6,56% | -1,38% | 0,53% | 1,65% | -19,35% | -5,00% |
| LU1148874040 | 30/09/2023 | New Millennium Inflation Linked Bond Europe L Cap | 4 | -4,33% | -0,08% | 6,36% | -1,45% | 0,34% | 1,47% | -19,29% | -5,03% |
| LU1362558600 | 30/09/2023 | New Millennium Inflation Linked Bond Europe Y Dis | 4 | -4,19% | 0,09% | 6,66% | -1,38% | 0,57% | 1,79% | -19,33% | -4,98% |
| LU0215785253 | 30/09/2023 | New Millennium Large Europe Corporate A Cap | 4 | -13,89% | -3,07% | 2,56% | -3,42% | -0,90% | 1,11% | -15,74% | -4,27% |
| LU0452433468 | 30/09/2023 | New Millennium Large Europe Corporate D Dis | 4 | -13,89% | -3,08% | 2,56% | -3,42% | -0,90% | 1,12% | -15,76% | -4,26% |
| LU0373792471 | 30/09/2023 | New Millennium Large Europe Corporate I Cap | 4 | -10,79% | 0,36% | 6,19% | -2,35% | 0,31% | 2,32% | -13,13% | -3,54% |
| LU1148874123 | 30/09/2023 | New Millennium Large Europe Corporate L Cap | 4 | -10,97% | 0,20% | 5,98% | -2,45% | 0,14% | 2,07% | -13,11% | -3,54% |
| LU1362558782 | 30/09/2023 | New Millennium Large Europe Corporate Y Dis | 4 | -10,80% | 0,18% | 6,20% | -2,34% | 0,20% | 2,04% | -13,11% | -3,54% |
| LU1363165595 | 30/09/2023 | New Millennium Multi Asset Opportunity A Cap | 5 | -13,93% | -1,57% | 10,97% | -2,09% | 0,74% | 2,27% | -37,61% | -9,02% |
| LU1363165678 | 30/09/2023 | New Millennium Multi Asset Opportunity I Cap | 5 | -11,00% | 1,87% | 14,94% | -1,32% | 1,72% | 3,13% | -35,68% | -8,46% |
| LU1363165751 | 30/09/2023 | New Millennium Multi Asset Opportunity L Cap | 5 | -11,02% | 1,82% | 14,72% | -1,38% | 1,64% | 3,06% | -35,68% | -8,46% |
| LU0956012602 | 30/09/2023 | New Millennium New Mill Aug Market Timing A Cap | 4 | -15,37% | -3,92% | 13,19% | -3,10% | -0,72% | 2,30% | -47,57% | -12,26% |
| LU0956012784 | 30/09/2023 | New Millennium New Mill Aug Market Timing D Dis | 4 | -15,47% | -3,92% | 13,19% | -3,10% | -0,73% | 2,22% | -47,50% | -12,24% |
| LU0956012867 | 30/09/2023 | New Millennium New Mill Aug Market Timing I Cap | 4 | -11,89% | 0,05% | 17,79% | -1,84% | 1,01% | 4,09% | -45,94% | -11,55% |
| LU1148874636 | 30/09/2023 | New Millennium New Mill Aug Market Timing L Cap | 4 | -12,26% | -0,02% | 17,96% | -1,73% | 1,10% | 3,98% | -45,96% | -11,56% |
| LU1362559160 | 30/09/2023 | New Millennium New Mill Aug Market Timing Y Dis | 4 | -12,75% | -0,17% | 17,78% | -1,84% | 0,91% | 3,64% | -45,90% | -11,57% |
| LU1602468479 | 30/09/2023 | New Millennium PIR Bilanciato Sistema Italia A Cap | 5 | -19,73% | -1,91% | 15,38% | -3,60% | 0,82% | 4,69% | -49,00% | -12,82% |
| LU2149247491 | 31/12/2022 | New Millennium PIR Bilanciato Sistema Italia D Dis | 5 | -19,73% | -0,24% | 22,08% | -4,30% | 1,81% | 7,10% | -28,13% | -7,63% |
| LU1602468636 | 30/09/2023 | New Millennium PIR Bilanciato Sistema Italia I Cap | 5 | -16,73% | 1,76% | 19,57% | -2,80% | 1,99% | 5,53% | -47,36% | -12,28% |
| LU1602468800 | 30/09/2023 | New Millennium PIR Bilanciato Sistema Italia L Cap | 5 | -16,87% | 1,57% | 19,37% | -2,86% | 1,81% | 5,46% | -47,40% | -12,28% |
| LU2149247574 | 31/12/2022 | New Millennium PIR Bilanciato Sistema Italia Y Dis | 5 | -17,24% | 2,85% | 25,85% | -3,71% | 2,43% | 7,75% | -25,91% | -7,06% |
| LU0215785410 | 30/09/2023 | New Millennium Total Return Flexible A Cap | 4 | -12,19% | -2,89% | 5,73% | -2,16% | -0,73% | 0,50% | -19,86% | -5,41% |
| LU1109961877 | 30/09/2023 | New Millennium Total Return Flexible I Cap | 4 | -9,31% | 0,11% | 9,00% | -1,41% | 0,03% | 1,27% | -15,61% | -4,47% |
| LU2249747283 | 30/09/2023 | New Millennium Total Return Flexible L Cap | 4 | -9,44% | 0,11% | 8,83% | -1,41% | 0,03% | 1,27% | -15,57% | -4,41% |
| LU0993156016 | 30/09/2023 | New Millennium VolActive A Cap | 5 | -19,50% | -3,46% | 5,64% | -3,96% | -1,32% | 1,76% | -23,96% | -6,06% |
| LU0993156289 | 30/09/2023 | New Millennium VolActive D Dis | 5 | -19,38% | -3,25% | 5,55% | -3,90% | -1,07% | 1,94% | -23,99% | -6,06% |
| LU0993156446 | 30/09/2023 | New Millennium VolActive I Cap | 5 | -16,06% | 0,64% | 10,17% | -2,99% | 0,33% | 3,59% | -19,37% | -5,47% |
| LU1148874800 | 30/09/2023 | New Millennium VolActive L Cap | 5 | -16,32% | 0,35% | 9,95% | -3,04% | 0,11% | 3,37% | -19,36% | -5,47% |