

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
New Millennium Augustum Corporate Bond A Cap	4	-14,96%	-1,49%	16,55%	-2,14%	1,14%	4,75%	-50,32%	-13,27%
New Millennium Augustum Corporate Bond A CHF H	4	-15,53%	-0,64%	16,86%	-2,91%	3,96%	7,91%	-50,42%	-13,34%
New Millennium Augustum Corporate Bond A USD H	4	-13,64%	-1,10%	17,25%	-1,24%	2,18%	5,91%	-50,50%	-13,16%
New Millennium Augustum Corporate Bond D Dis	4	-14,96%	-1,48%	16,55%	-2,14%	1,15%	4,77%	-50,30%	-13,27%
New Millennium Augustum Corporate Bond I Cap	4	-11,65%	2,24%	20,99%	-1,01%	2,48%	6,14%	-48,77%	-12,61%
New Millennium Augustum Corporate Bond L Cap	4	-11,81%	2,08%	20,78%	-1,09%	2,28%	5,99%	-48,77%	-12,60%
New Millennium Augustum Corporate Bond Y Dis	4	-11,65%	2,58%	20,98%	-2,10%	2,84%	6,04%	-48,90%	-12,62%
New Millennium Augustum Corporate Bond Z EUR	4	-12,99%	2,02%	20,20%	-1,58%	2,49%	5,70%	-49,63%	-15,01%
New Millennium Augustum Extra Euro High Quality Bd A C	4	-10,95%	-3,86%	8,38%	-3,11%	-1,11%	1,32%	-26,03%	-7,70%
New Millennium Augustum Extra Euro High Quality Bd D D	4	-10,68%	-3,86%	8,41%	-3,12%	-1,04%	1,43%	-25,99%	-7,70%
New Millennium Augustum Extra Euro High Quality Bd I C	4	-7,39%	-0,42%	12,57%	-1,63%	0,17%	2,81%	-23,70%	-7,00%
New Millennium Augustum Extra Euro High Quality Bd L C	4	-7,74%	-0,68%	12,34%	-1,79%	0,08%	2,86%	-23,72%	-6,99%
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%
New Millennium Augustum High Quality Bond A Cap	4	-8,56%	-2,55%	5,18%	-1,59%	-0,13%	0,80%	-22,79%	-5,54%
New Millennium Augustum High Quality Bond A USD H	4	-9,33%	-2,02%	5,06%	-1,19%	0,37%	1,36%	-23,30%	-5,63%
New Millennium Augustum High Quality Bond D Dis	4	-8,55%	-2,54%	5,19%	-1,60%	-0,14%	0,77%	-22,81%	-5,55%
New Millennium Augustum High Quality Bond I Cap	4	-5,23%	1,00%	8,97%	-0,49%	1,00%	1,89%	-20,40%	-4,82%
New Millennium Augustum High Quality Bond L Cap	4	-5,41%	0,75%	8,79%	-0,62%	0,83%	1,65%	-20,38%	-4,81%
New Millennium Augustum High Quality Bond Y Dis	4	-5,73%	1,09%	8,43%	-1,07%	0,73%	1,60%	-8,32%	-2,96%
New Millennium Augustum Italian Diversified Bond A EUR C	5	-15,98%	-1,00%	14,77%	-2,19%	1,64%	4,05%	-43,40%	-9,88%
New Millennium Augustum Italian Diversified Bond D EUR D	5	-15,96%	-1,06%	14,80%	-2,18%	1,61%	4,02%	-43,35%	-9,86%
New Millennium Augustum Italian Diversified Bond I EUR C	5	-12,69%	2,61%	19,14%	-1,28%	2,83%	5,30%	-41,59%	-9,31%
New Millennium Augustum Italian Diversified Bond L Cap	5	-12,85%	2,27%	18,94%	-1,36%	2,62%	5,09%	-41,61%	-9,31%
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%
New Millennium Balanced World Conservative A Cap	5	-15,39%	-1,67%	8,18%	-2,72%	0,57%	2,10%	-21,77%	-5,34%
New Millennium Balanced World Conservative D Dis	5	-15,39%	-1,68%	8,18%	-2,91%	0,57%	2,10%	-15,39%	-3,89%
New Millennium Balanced World Conservative I Cap	5	-12,27%	1,90%	12,05%	-1,90%	1,71%	3,36%	-19,33%	-4,75%
New Millennium Balanced World Conservative L Cap	5	-12,43%	1,73%	11,86%	-1,96%	1,54%	3,00%	-19,29%	-4,75%
New Millennium Balanced World Conservative Y Dis	5	-12,78%	1,62%	11,52%	-2,85%	1,51%	2,82%	-12,85%	-3,23%
New Millennium Euro Bonds Sh Term A Cap	3	-6,90%	-3,54%	0,71%	-2,88%	-2,00%	0,43%	-9,58%	-3,00%
New Millennium Euro Bonds Sh Term D Dis	3	-6,90%	-3,36%	0,71%	-2,88%	-1,13%	0,42%	-9,56%	-3,00%
New Millennium Euro Bonds Sh Term I Cap	3	-3,75%	-0,26%	4,11%	-1,61%	-0,71%	1,73%	-6,78%	-2,01%
New Millennium Euro Bonds Sh Term Y Dis	3	-3,66%	-0,20%	3,82%	-1,46%	0,02%	1,47%	-6,77%	-2,01%
New Millennium Euro Bonds Short Term L Cap	3	-3,92%	-0,48%	3,82%	-1,79%	-0,91%	1,49%	-6,79%	-2,01%
New Millennium Euro Equities A Cap	6	-21,63%	3,58%	34,59%	-0,74%	3,95%	7,98%	-79,07%	-25,22%
New Millennium Euro Equities D Dis	6	-21,63%	4,30%	34,59%	-2,90%	4,42%	10,44%	-66,24%	-21,56%
New Millennium Euro Equities I Cap	6	-18,52%	7,68%	39,27%	0,00%	5,23%	9,27%	-78,38%	-24,82%
New Millennium Euro Equities L Cap	6	-18,67%	7,07%	39,25%	-0,05%	5,08%	8,84%	-78,42%	-24,82%
New Millennium Euro Equities Y Dis	6	-18,97%	8,08%	38,04%	-2,04%	5,05%	11,00%	-64,98%	-21,02%
New Millennium Evergreen Global High Yield Bond A Cap	4	-25,95%	-3,59%	12,41%	-7,96%	-4,88%	3,18%	-43,55%	-13,11%
New Millennium Evergreen Global High Yield Bond I Cap	4	-22,97%	-0,22%	16,90%	-6,48%	-3,30%	4,11%	-41,81%	-12,44%
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%
New Millennium Global Equities A Cap	6	-23,46%	5,43%	36,26%	-2,26%	5,29%	9,24%	-82,68%	-27,56%
New Millennium Global Equities I Cap	6	-20,44%	9,47%	41,44%	-1,54%	6,64%	10,65%	-82,16%	-27,18%
New Millennium Global Equities L Cap	6	-20,58%	8,80%	41,26%	-1,59%	6,33%	10,53%	-82,16%	-27,19%
New Millennium Inflation Linked Bond Europe A Cap	4	-7,42%	-3,29%	2,91%	-2,15%	-0,66%	0,45%	-21,76%	-5,75%
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%
New Millennium Inflation Linked Bond Europe I Cap	4	-4,15%	0,15%	6,56%	-1,04%	0,53%	1,65%	-19,35%	-5,00%
New Millennium Inflation Linked Bond Europe L Cap	4	-4,33%	-0,06%	6,36%	-1,16%	0,34%	1,47%	-19,30%	-5,03%
New Millennium Inflation Linked Bond Europe Y Dis	4	-4,19%	0,09%	6,66%	-1,04%	0,58%	1,79%	-19,33%	-4,98%
New Millennium Large Europe Corporate A Cap	4	-13,89%	-3,07%	3,01%	-3,31%	-0,89%	1,25%	-15,75%	-4,27%
New Millennium Large Europe Corporate D Dis	4	-13,89%	-3,08%	3,02%	-3,31%	-0,88%	1,26%	-15,76%	-4,26%
New Millennium Large Europe Corporate I Cap	4	-10,79%	0,36%	6,68%	-2,21%	0,32%	2,47%	-13,14%	-3,54%
New Millennium Large Europe Corporate L Cap	4	-10,97%	0,20%	6,20%	-2,30%	0,15%	2,20%	-13,12%	-3,54%
New Millennium Large Europe Corporate Y Dis	4	-10,80%	0,18%	6,20%	-2,19%	0,27%	2,18%	-13,12%	-3,54%
New Millennium Multi Asset Opportunity A Cap	5	-13,93%	-1,57%	10,97%	-1,93%	0,79%	2,48%	-37,62%	-9,02%
New Millennium Multi Asset Opportunity I Cap	5	-11,00%	1,87%	14,94%	-1,03%	1,77%	3,33%	-35,69%	-8,46%
New Millennium Multi Asset Opportunity L Cap	5	-11,02%	1,82%	14,72%	-1,09%	1,65%	3,26%	-35,69%	-8,46%
New Millennium New Mill Aug Market Timing A Cap	4	-15,37%	-3,92%	13,19%	-2,92%	-0,72%	2,43%	-47,58%	-12,26%
New Millennium New Mill Aug Market Timing D Dis	4	-15,47%	-3,92%	13,19%	-2,92%	-0,72%	2,35%	-47,51%	-12,24%
New Millennium New Mill Aug Market Timing I Cap	4	-11,89%	0,05%	17,79%	-1,68%	1,02%	4,22%	-45,95%	-11,55%
New Millennium New Mill Aug Market Timing L Cap	4	-12,26%	-0,02%	17,96%	-1,58%	1,11%	3,98%	-45,97%	-11,56%
New Millennium New Mill Aug Market Timing Y Dis	4	-12,75%	-0,17%	17,78%	-1,68%	0,92%	3,64%	-45,92%	-11,57%
New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19,73%	-1,91%	15,38%	-3,40%	1,01%	5,01%	-49,01%	-12,82%
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%
New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16,73%	1,76%	19,57%	-2,37%	2,10%	5,84%	-47,37%	-12,28%
New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16,87%	1,57%	19,37%	-2,43%	1,95%	5,77%	-47,41%	-12,28%
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%
New Millennium Total Return Flexible A Cap	4	-12,19%	-2,89%	5,73%	-2,16%	-0,73%	0,65%	-19,86%	-5,41%
New Millennium Total Return Flexible I Cap	4	-9,31%	0,11%	9,00%	-1,41%	0,03%	1,42%	-15,63%	-4,48%
New Millennium Total Return Flexible L Cap	4	-9,44%	0,11%	8,83%	-1,41%	0,03%	1,42%	-15,57%	-4,42%
New Millennium VolActive A Cap	5	-19,50%	-3,46%	5,64%	-3,71%	-1,19%	1,76%	-23,95%	-6,06%
New Millennium VolActive D Dis	5	-19,38%	-3,25%	5,55%	-3,66%	-1,07%	1,94%	-23,98%	-6,06%
New Millennium VolActive I Cap	5	-16,06%	0,64%	10,17%	-2,75%	0,53%	3,59%	-19,36%	-5,47%
New Millennium VolActive L Cap	5	-16,32%	0,35%	9,95%	-2,80%	0,15%	3,37%	-19,35%	-5,47%