

ISIN	Reporting Date	Shareclass Name	Fund Currency	Shareclass Currency	Recommended Holding Period	Stressed % Return 1y	Stressed % Return RHP	Unfavourable % Return 1y	Unfavourable % Return RHP	Moderate % Return 1y	Moderate % Return RHP	Favourable % Return 1y	Favourable % Return RHP
LU0993156016	2025-06-30	New Millennium Alpha Active Allocation A Cap	EUR	EUR	5	-47.05%	-12.12%	-17.35%	-0.73%	1.02%	1.45%	9.84%	4.14%
LU0993156289	2025-06-30	New Millennium Alpha Active Allocation D Dis	EUR	EUR	5	-47.05%	-12.12%	-17.35%	-0.73%	1.01%	1.44%	9.84%	4.14%
LU0993156446	2025-06-30	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45.42%	-11.59%	-14.80%	0.10%	4.38%	2.22%	13.38%	4.78%
LU1148874800	2025-06-30	New Millennium Alpha Active Allocation I Cap	EUR	EUR	5	-45.41%	-11.59%	-14.80%	0.07%	4.38%	2.18%	13.27%	4.78%
LU0163796203	2025-06-30	New Millennium Augustum Corporate Bond A Cap	EUR	EUR	4	-20.40%	-5.15%	-14.96%	-1.82%	0.99%	1.20%	16.55%	4.81%
LU1675756339	2025-06-30	New Millennium Augustum Corporate Bond A CHF H	EUR	CHF	4	-20.14%	-5.11%	-15.53%	-2.87%	-0.64%	-0.10%	15.77%	4.21%
LU1796860580	2025-06-30	New Millennium Augustum Corporate Bond A USD H	EUR	USD	4	-20.56%	-5.18%	-13.64%	-0.21%	2.39%	2.58%	17.25%	6.09%
LU0777018002	2025-06-30	New Millennium Augustum Corporate Bond D Dis	EUR	EUR	4	-20.38%	-5.14%	-14.96%	-1.81%	1.00%	1.21%	16.55%	4.82%
LU0373793016	2025-06-30	New Millennium Augustum Corporate Bond I Cap	EUR	EUR	4	-17.92%	-4.42%	-11.65%	-0.37%	4.92%	2.61%	20.99%	6.36%
LU1148874396	2025-06-30	New Millennium Augustum Corporate Bond L Cap	EUR	EUR	4	-17.90%	-4.42%	-11.81%	-0.53%	4.79%	2.37%	20.78%	6.18%
LU0956012941	2025-06-30	New Millennium Augustum Extra Euro High Quality Bd A C	EUR	EUR	4	-23.95%	-6.65%	-10.95%	-2.66%	-3.23%	-0.75%	8.38%	1.32%
LU0956013089	2025-06-30	New Millennium Augustum Extra Euro High Quality Bd D D	EUR	EUR	4	-23.89%	-6.65%	-10.68%	-2.66%	-3.23%	-0.74%	8.41%	1.43%
LU0956013162	2025-06-30	New Millennium Augustum Extra Euro High Quality Bd I C	EUR	EUR	4	-21.56%	-5.93%	-7.39%	-1.09%	0.59%	0.80%	12.57%	2.81%
LU1148873828	2025-06-30	New Millennium Augustum Extra Euro High Quality Bd L C	EUR	EUR	4	-21.64%	-5.95%	-7.74%	-1.28%	0.42%	0.61%	12.34%	2.86%
LU0163795908	2025-06-30	New Millennium Augustum High Quality Bond A Cap	EUR	EUR	4	-11.71%	-3.63%	-8.56%	-1.59%	-1.85%	-0.02%	5.18%	1.89%
LU1796860663	2025-06-30	New Millennium Augustum High Quality Bond A USD H	EUR	USD	4	-11.61%	-3.68%	-9.33%	-0.78%	-1.67%	0.59%	5.06%	1.78%
LU0777019158	2025-06-30	New Millennium Augustum High Quality Bond D Dis	EUR	EUR	4	-11.70%	-3.63%	-8.55%	-1.60%	-1.85%	-0.02%	5.19%	1.89%
LU0373791820	2025-06-30	New Millennium Augustum High Quality Bond I Cap	EUR	EUR	4	-9.00%	-2.89%	-5.23%	-0.49%	1.53%	1.19%	8.97%	3.18%
LU1148873745	2025-06-30	New Millennium Augustum High Quality Bond L Cap	EUR	EUR	4	-8.99%	-2.89%	-5.41%	-0.62%	1.38%	1.04%	8.79%	3.00%
LU0851647247	2025-06-30	New Millennium Augustum Italian Diversified Bond A EUR C	EUR	EUR	5	-21.54%	-4.60%	-15.98%	-1.62%	-0.08%	1.45%	14.77%	4.10%
LU0851648567	2025-06-30	New Millennium Augustum Italian Diversified Bond D EUR D	EUR	EUR	5	-21.55%	-4.60%	-15.96%	-1.61%	-0.07%	1.47%	14.80%	4.12%
LU0851648724	2025-06-30	New Millennium Augustum Italian Diversified Bond I EUR C	EUR	EUR	5	-19.13%	-4.02%	-12.69%	-0.37%	2.79%	3.55%	19.14%	5.49%
LU1148874479	2025-06-30	New Millennium Augustum Italian Diversified Bond L Cap	EUR	EUR	5	-19.13%	-4.02%	-12.85%	-0.53%	3.49%	2.60%	18.94%	5.31%
LU0149079047	2025-06-30	New Millennium Balanced World Conservative A Cap	EUR	EUR	5	-16.65%	-3.87%	-15.39%	-1.86%	-1.51%	-0.02%	8.18%	1.81%
LU2149247145	2025-06-30	New Millennium Balanced World Conservative D Dis	EUR	EUR	5	-16.65%	-3.87%	-15.39%	-1.86%	-1.51%	-0.02%	8.18%	1.81%
LU0373792802	2025-06-30	New Millennium Balanced World Conservative I Cap	EUR	EUR	5	-13.94%	-3.27%	-12.27%	-0.71%	2.08%	1.15%	12.05%	2.96%
LU1148874552	2025-06-30	New Millennium Balanced World Conservative L Cap	EUR	EUR	5	-13.92%	-3.27%	-12.43%	-0.88%	1.95%	0.98%	11.86%	2.84%
LU0097542376	2025-06-30	New Millennium Euro Bonds Sh Term A Cap	EUR	EUR	3	-9.31%	-2.96%	-6.90%	-2.88%	-3.47%	-2.04%	1.14%	0.45%
LU0452433385	2025-06-30	New Millennium Euro Bonds Sh Term D Dis	EUR	EUR	3	-9.32%	-2.97%	-6.90%	-2.88%	-3.27%	-1.40%	1.12%	0.44%
LU0373792984	2025-06-30	New Millennium Euro Bonds Sh Term I Cap	EUR	EUR	3	-6.50%	-1.97%	-3.75%	-1.61%	-0.20%	-0.75%	4.56%	1.76%
LU1362558352	2025-06-30	New Millennium Euro Bonds Sh Term Y Dis	EUR	EUR	3	-6.47%	-1.98%	-3.66%	-1.46%	-0.07%	-0.03%	4.74%	1.91%
LU1148873661	2025-06-30	New Millennium Euro Bonds Short Term L Cap	EUR	EUR	3	-6.47%	-1.97%	-3.92%	-1.79%	-0.39%	-0.94%	4.37%	1.57%
LU0097542707	2025-06-30	New Millennium Euro Equities A Cap	EUR	EUR	6	-64.06%	-19.56%	-21.63%	0.47%	3.40%	3.75%	34.59%	6.80%
LU0373792398	2025-06-30	New Millennium Euro Equities I Cap	EUR	EUR	6	-62.96%	-19.14%	-18.52%	1.13%	7.50%	5.07%	39.27%	8.16%
LU1148873406	2025-06-30	New Millennium Euro Equities L Cap	EUR	EUR	6	-62.97%	-19.15%	-18.67%	1.10%	7.07%	4.91%	39.25%	7.99%
LU1550198169	2025-06-30	New Millennium Evergreen Global High Yield Bond I Cap	EUR	EUR	4	-22.97%	-6.84%	-22.97%	-6.84%	0.37%	-3.30%	17.77%	5.90%
LU1363165918	2025-06-30	New Millennium Evergreen Global High Yield Bond L Cap	EUR	EUR	4	-22.97%	-6.84%	-22.97%	-6.84%	0.37%	-3.30%	17.77%	5.90%
LU0097544745	2025-06-30	New Millennium Global Equities A Cap	EUR	EUR	6	-63.01%	-18.84%	-23.46%	1.00%	4.31%	5.71%	36.26%	9.28%
LU0373792042	2025-06-30	New Millennium Global Equities I Cap	EUR	EUR	6	-61.90%	-18.42%	-20.44%	1.64%	8.36%	7.10%	41.44%	10.74%
LU1148873588	2025-06-30	New Millennium Global Equities L Cap	EUR	EUR	6	-61.84%	-18.42%	-20.58%	1.61%	8.23%	6.91%	41.26%	10.54%
LU0437189599	2025-06-30	New Millennium Inflation Linked Bond Europe A Cap	EUR	EUR	4	-19.40%	-5.48%	-7.42%	-2.15%	-2.63%	-0.48%	2.91%	0.90%
LU0437191736	2025-06-30	New Millennium Inflation Linked Bond Europe I Cap	EUR	EUR	4	-16.97%	-4.75%	-4.15%	-0.98%	0.83%	0.71%	6.56%	2.12%
LU1148874040	2025-06-30	New Millennium Inflation Linked Bond Europe L Cap	EUR	EUR	4	-16.95%	-4.75%	-4.33%	-1.16%	0.63%	0.53%	6.36%	1.92%
LU1362558600	2025-06-30	New Millennium Inflation Linked Bond Europe Y Dis	EUR	EUR	4	-16.95%	-4.76%	-4.19%	-0.92%	0.79%	0.81%	6.66%	2.17%
LU0215785253	2025-06-30	New Millennium Large Europe Corporate A Cap	EUR	EUR	4	-14.18%	-3.99%	-13.89%	-3.37%	-2.69%	-1.46%	3.40%	0.06%
LU0452433468	2025-06-30	New Millennium Large Europe Corporate D Dis	EUR	EUR	4	-14.18%	-3.98%	-13.89%	-3.36%	-2.69%	-1.46%	3.40%	0.05%
LU0373792471	2025-06-30	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-11.44%	-3.23%	-10.79%	-2.15%	0.82%	-0.22%	7.12%	1.26%
LU1148874123	2025-06-30	New Millennium Large Europe Corporate I Cap	EUR	EUR	4	-11.44%	-3.24%	-10.97%	-2.34%	0.62%	-0.41%	6.93%	1.11%
LU1362558782	2025-06-30	New Millennium Large Europe Corporate Y Dis	EUR	EUR	4	-11.56%	-3.25%	-10.80%	-2.12%	0.86%	-0.18%	7.21%	1.22%
LU1363165595	2025-06-30	New Millennium Multi Asset Opportunity A Cap	EUR	EUR	5	-23.30%	-5.62%	-13.93%	-1.93%	-1.13%	0.85%	10.97%	3.07%
LU1363165678	2025-06-30	New Millennium Multi Asset Opportunity I Cap	EUR	EUR	5	-20.89%	-5.02%	-11.00%	-0.86%	2.47%	1.99%	14.94%	4.17%
LU1363165751	2025-06-30	New Millennium Multi Asset Opportunity L Cap	EUR	EUR	5	-20.95%	-5.03%	-11.02%	-1.03%	2.30%	1.82%	14.72%	4.00%
LU0956012602	2025-06-30	New Millennium New Mill Aug Market Timing A Cap	EUR	EUR	4	-15.98%	-4.45%	-14.47%	-2.45%	-2.86%	-0.82%	13.19%	2.53%
LU0956012784	2025-06-30	New Millennium New Mill Aug Market Timing D Dis	EUR	EUR	4	-15.95%	-4.45%	-14.47%	-2.45%	-2.85%	-0.82%	13.19%	2.53%
LU0956012867	2025-06-30	New Millennium New Mill Aug Market Timing I Cap	EUR	EUR	4	-13.35%	-3.71%	-10.96%	-0.74%	1.21%	0.90%	17.79%	4.35%
LU1362559160	2025-06-30	New Millennium New Mill Aug Market Timing Y Dis	EUR	EUR	4	-13.37%	-3.72%	-10.98%	-0.78%	1.28%	0.75%	17.78%	4.36%
LU1602468479	2025-06-30	New Millennium PIR Bilanciato Sistema Italia A Cap	EUR	EUR	5	-34.88%	-7.75%	-19.73%	-3.40%	-1.34%	0.02%	15.38%	3.23%
LU1602468636	2025-06-30	New Millennium PIR Bilanciato Sistema Italia I Cap	EUR	EUR	5	-32.86%	-7.18%	-16.73%	-2.26%	2.36%	1.19%	19.57%	4.35%
LU1602468800	2025-06-30	New Millennium PIR Bilanciato Sistema Italia L Cap	EUR	EUR	5	-32.85%	-7.19%	-16.87%	-2.43%	2.17%	1.02%	19.37%	4.17%
LU0215785410	2025-06-30	New Millennium Total Return Flexible A Cap	EUR	EUR	4	-18.60%	-4.94%	-12.19%	-2.16%	-2.67%	-0.39%	8.65%	2.72%
LU1109961877	2025-06-30	New Millennium Total Return Flexible I Cap	EUR	EUR	4	-16.05%	-4.21%	-9.31%	-1.41%	0.34%	0.44%	12.37%	3.74%
LU2249747283	2025-06-30	New Millennium Total Return Flexible L Cap	EUR	EUR	4	-16.10%	-4.21%	-9.44%	-1.41%	0.34%	0.33%	12.19%	3.57%