

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	01/31/2023	New Millennium Augustum Corporate Bond A Cap	4	-14.96%	-1.04%	16.55%	-2.25%	1.52%	4.75%	-50.41%	-13.27%
LU1675756339	01/31/2023	New Millennium Augustum Corporate Bond A CHF H	4	-16.06%	0.56%	25.51%	-2.62%	3.86%	9.55%	-61.09%	-14.43%
LU1796860580	01/31/2023	New Millennium Augustum Corporate Bond A USD H	4	-13.64%	-0.32%	17.25%	-1.62%	2.59%	5.91%	-50.92%	-13.40%
LU0777018002	01/31/2023	New Millennium Augustum Corporate Bond D Dis	4	-14.96%	-1.04%	16.55%	-2.25%	1.53%	4.77%	-50.39%	-13.27%
LU0373793016	01/31/2023	New Millennium Augustum Corporate Bond I Cap	4	-11.65%	2.61%	20.99%	-1.23%	2.88%	6.14%	-48.86%	-12.61%
LU1148874396	01/31/2023	New Millennium Augustum Corporate Bond L Cap	4	-11.81%	2.54%	20.78%	-1.29%	2.65%	5.99%	-48.86%	-12.60%
LU1362558865	12/31/2022	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	01/31/2023	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	01/31/2023	New Millennium Augustum Extra Euro High Quality Bd A C	4	-10.95%	-3.30%	8.38%	-3.04%	-0.87%	1.32%	-26.10%	-7.70%
LU0956013089	01/31/2023	New Millennium Augustum Extra Euro High Quality Bd D D	4	-10.68%	-3.30%	8.41%	-3.05%	-0.78%	1.43%	-26.07%	-7.70%
LU0956013162	01/31/2023	New Millennium Augustum Extra Euro High Quality Bd I C	4	-7.39%	-0.09%	12.57%	-1.68%	0.54%	2.81%	-23.74%	-7.00%
LU1148873828	01/31/2023	New Millennium Augustum Extra Euro High Quality Bd L C	4	-7.74%	-0.11%	12.34%	-1.82%	0.44%	2.86%	-23.73%	-6.99%
LU1362558919	08/31/2022	New Millennium Augustum Extra Euro High Quality Bd Y D	4	-8.19%	-0.31%	11.74%	-1.83%	-0.28%	2.10%	-16.06%	-5.04%
LU0163795908	01/31/2023	New Millennium Augustum High Quality Bond A Cap	4	-8.56%	-1.98%	5.18%	-1.59%	-0.04%	0.83%	-22.97%	-5.55%
LU1796860663	01/31/2023	New Millennium Augustum High Quality Bond A USD H	4	-9.33%	-1.84%	5.06%	-1.38%	0.54%	1.36%	-23.51%	-6.18%
LU0777019158	01/31/2023	New Millennium Augustum High Quality Bond D Dis	4	-8.55%	-2.04%	5.19%	-1.60%	-0.04%	0.81%	-22.98%	-5.55%
LU0373791820	01/31/2023	New Millennium Augustum High Quality Bond I Cap	4	-5.23%	1.38%	8.97%	-0.49%	1.15%	1.92%	-20.58%	-4.82%
LU1148873745	01/31/2023	New Millennium Augustum High Quality Bond L Cap	4	-5.41%	1.09%	8.79%	-0.62%	0.97%	1.68%	-20.56%	-4.82%
LU1362558436	08/31/2022	New Millennium Augustum High Quality Bond Y Dis	4	-4.62%	1.19%	8.43%	-0.84%	0.76%	2.39%	-7.80%	-2.31%
LU0851647247	01/31/2023	New Millennium Augustum Italian Diversified Bond A EUR C	5	-15.98%	-0.46%	14.77%	-2.52%	1.98%	4.05%	-43.45%	-9.88%
LU0851648567	01/31/2023	New Millennium Augustum Italian Diversified Bond D EUR D	5	-15.96%	-0.42%	14.80%	-2.52%	1.96%	4.02%	-43.39%	-9.87%
LU0851648724	01/31/2023	New Millennium Augustum Italian Diversified Bond I EUR C	5	-12.69%	3.27%	19.14%	-1.71%	3.17%	5.30%	-41.64%	-9.31%
LU1148874479	01/31/2023	New Millennium Augustum Italian Diversified Bond L Cap	5	-12.85%	2.98%	18.94%	-1.76%	2.97%	5.09%	-41.66%	-9.32%
LU1362559087	08/31/2022	New Millennium Augustum Italian Diversified Bond Y Dis	5	-10.07%	3.01%	18.32%	-2.08%	3.13%	5.95%	-12.86%	-3.21%
LU0149079047	01/31/2023	New Millennium Balanced World Conservative A Cap	5	-15.39%	-1.45%	8.18%	-3.00%	0.89%	2.20%	-21.82%	-5.34%
LU2149247145	01/31/2023	New Millennium Balanced World Conservative D Dis	5	-15.39%	-1.45%	8.18%	-3.19%	0.89%	2.20%	-15.45%	-3.84%
LU0373792802	01/31/2023	New Millennium Balanced World Conservative I Cap	5	-12.72%	2.19%	12.05%	-2.24%	2.08%	3.47%	-19.38%	-4.75%
LU1148874552	01/31/2023	New Millennium Balanced World Conservative L Cap	5	-12.43%	1.99%	11.86%	-2.29%	1.81%	3.08%	-19.35%	-4.75%
LU2149247228	08/31/2022	New Millennium Balanced World Conservative Y Dis	5	-10.08%	1.83%	11.52%	-2.10%	1.79%	2.97%	-12.84%	-3.21%
LU0097542376	01/31/2023	New Millennium Euro Bonds Sh Term A Cap	3	-6.90%	-3.36%	0.71%	-2.88%	-1.93%	0.48%	-12.72%	-3.38%
LU0452433385	01/31/2023	New Millennium Euro Bonds Sh Term D Dis	3	-6.90%	-3.51%	0.19%	-2.88%	-1.97%	0.04%	-12.73%	-3.38%
LU0373792984	01/31/2023	New Millennium Euro Bonds Sh Term I Cap	3	-3.75%	-0.09%	4.11%	-1.61%	-0.65%	1.78%	-9.98%	-2.39%
LU1362558352	01/31/2023	New Millennium Euro Bonds Sh Term Y Dis	3	-3.66%	-0.22%	3.83%	-1.46%	-0.57%	1.52%	-10.01%	-2.39%
LU1148873661	01/31/2023	New Millennium Euro Bonds Short Term L Cap	3	-3.92%	-0.28%	3.83%	-1.79%	-0.83%	1.54%	-10.01%	-2.39%
LU0097542707	01/31/2023	New Millennium Euro Equities A Cap	6	-21.63%	3.79%	34.59%	-1.38%	4.35%	10.44%	-78.98%	-25.22%
LU2149246923	08/31/2022	New Millennium Euro Equities D Dis	6	-21.40%	6.30%	34.59%	-3.43%	4.66%	10.80%	-66.24%	-21.56%
LU0373792398	01/31/2023	New Millennium Euro Equities I Cap	6	-18.52%	7.80%	39.27%	-0.73%	5.65%	11.82%	-78.29%	-24.81%
LU1148873406	01/31/2023	New Millennium Euro Equities L Cap	6	-18.67%	7.47%	39.25%	-0.76%	5.45%	11.35%	-78.32%	-24.82%
LU2149247061	12/31/2022	New Millennium Euro Equities Y Dis	6	-18.97%	8.08%	38.04%	-2.04%	5.05%	11.00%	-64.98%	-21.02%
LU1363165835	01/31/2023	New Millennium Evergreen Global High Yield Bond A Cap	4	-25.95%	-2.82%	12.41%	-7.96%	-1.75%	4.51%	-43.44%	-13.09%
LU1550198169	01/31/2023	New Millennium Evergreen Global High Yield Bond I Cap	4	-22.97%	0.37%	16.90%	-6.48%	-0.44%	5.32%	-41.69%	-12.42%
LU1363165918	08/31/2022	New Millennium Evergreen Global High Yield Bond L Cap	4	-23.66%	0.77%	15.89%	-7.26%	-0.63%	6.24%	-23.66%	-7.26%
LU0097544745	01/31/2023	New Millennium Global Equities A Cap	6	-23.46%	5.58%	36.26%	-3.55%	5.61%	9.24%	-82.63%	-27.55%
LU0373792042	01/31/2023	New Millennium Global Equities I Cap	6	-20.44%	9.76%	41.44%	-2.91%	6.98%	10.65%	-82.11%	-27.17%
LU1148873588	01/31/2023	New Millennium Global Equities L Cap	6	-20.58%	9.53%	41.26%	-2.95%	6.69%	10.53%	-82.11%	-27.19%
LU0437189599	01/31/2023	New Millennium Inflation Linked Bond Europe A Cap	4	-7.25%	-2.91%	2.91%	-2.15%	-0.66%	0.45%	-21.82%	-5.76%
LU0863466057	08/31/2022	New Millennium Inflation Linked Bond Europe D Dis	4	-7.17%	-2.91%	2.91%	-2.15%	-0.66%	0.45%	-20.46%	-5.53%
LU0437191736	01/31/2023	New Millennium Inflation Linked Bond Europe I Cap	4	-3.96%	0.51%	6.56%	-0.98%	0.54%	1.65%	-19.41%	-5.00%
LU1148874040	01/31/2023	New Millennium Inflation Linked Bond Europe L Cap	4	-4.14%	0.14%	6.36%	-1.16%	0.35%	1.47%	-19.36%	-5.03%
LU1362558600	01/31/2023	New Millennium Inflation Linked Bond Europe Y Dis	4	-3.96%	0.18%	6.12%	-1.01%	0.44%	1.66%	-19.39%	-4.98%
LU0215785253	01/31/2023	New Millennium Large Europe Corporate A Cap	4	-13.89%	-2.87%	3.01%	-3.60%	-0.72%	1.42%	-15.89%	-4.28%
LU0452433468	01/31/2023	New Millennium Large Europe Corporate D Dis	4	-13.89%	-2.99%	2.50%	-3.59%	-0.84%	0.88%	-15.90%	-4.27%
LU0373792471	01/31/2023	New Millennium Large Europe Corporate I Cap	4	-10.79%	0.58%	6.68%	-2.56%	0.49%	2.65%	-13.28%	-3.55%
LU1148874123	01/31/2023	New Millennium Large Europe Corporate L Cap	4	-10.97%	0.40%	6.20%	-2.63%	0.29%	2.34%	-13.27%	-3.54%
LU1362558782	01/31/2023	New Millennium Large Europe Corporate Y Dis	4	-10.80%	0.56%	6.20%	-2.56%	0.45%	2.23%	-13.26%	-3.54%
LU1363165595	01/31/2023	New Millennium Multi Asset Opportunity A Cap	5	-13.93%	-1.09%	10.97%	-1.99%	1.06%	3.33%	-37.58%	-9.02%
LU1363165678	01/31/2023	New Millennium Multi Asset Opportunity I Cap	5	-11.00%	2.47%	14.94%	-1.29%	2.04%	4.13%	-35.66%	-8.45%
LU1363165751	01/31/2023	New Millennium Multi Asset Opportunity L Cap	5	-11.02%	2.30%	14.72%	-1.33%	1.93%	4.08%	-35.65%	-8.46%
LU0956012602	01/31/2023	New Millennium New Mill Aug Market Timing A Cap	4	-15.37%	-2.41%	13.19%	-2.74%	-0.58%	2.70%	-47.62%	-12.27%
LU0956012784	01/31/2023	New Millennium New Mill Aug Market Timing D Dis	4	-15.44%	-2.40%	13.19%	-2.74%	-0.58%	2.63%	-47.55%	-12.25%
LU0956012867	01/31/2023	New Millennium New Mill Aug Market Timing I Cap	4	-11.89%	1.55%	17.79%	-1.64%	1.14%	4.46%	-45.99%	-11.56%
LU1148874636	01/31/2023	New Millennium New Mill Aug Market Timing L Cap	4	-12.26%	1.45%	17.96%	-1.57%	1.28%	3.99%	-46.01%	-11.56%
LU1362559160	01/31/2023	New Millennium New Mill Aug Market Timing Y Dis	4	-12.75%	1.29%	17.78%	-1.67%	1.02%	3.65%	-45.96%	-11.58%
LU1602468479	01/31/2023	New Millennium PIR Bilanciato Sistema Italia A Cap	5	-19.73%	-0.28%	22.08%	-3.48%	1.73%	6.71%	-48.96%	-12.82%
LU2149247491	08/31/2022	New Millennium PIR Bilanciato Sistema Italia D Dis	5	-17.32%	1.33%	22.08%	-3.73%	1.97%	8.52%	-28.19%	-7.63%
LU11488746836	01/31/2023	New Millennium PIR Bilanciato Sistema Italia I Cap	5	-16.73%	2.81%	25.85%	-2.76%	2.75%	7.49%	-47.32%	-12.27%
LU1602468800	01/31/2023	New Millennium PIR Bilanciato Sistema Italia L Cap	5	-16.87%	2.81%	25.85%	-2.80%	2.65%	7.44%	-47.36%	-12.28%
LU2149247574	08/31/2022	New Millennium PIR Bilanciato Sistema Italia Y Dis	5	-14.77%	4.46%	25.85%	-3.15%	2.59%	9.18%	-25.97%	-7.07%
LU0215785410	01/31/2023	New Millennium Total Return Flexible A Cap	4	-12.19%	-2.68%	5.73%	-2.16%	-0.73%	0.65%	-19.88%	-5.41%
LU109961877	01/31/2023	New Millennium Total Return Flexible I Cap	4	-9.31%	0.33%	9.00%	-1.41%	0.03%	1.42%	-15.67%	-4.48%
LU2249747283	01/31/2023	New Millennium Total Return Flexible L Cap	4	-9.44%	0.33%	8.83%	-1.41%	0.03%	1.42%	-15.67%	-4.48%
LU0993156016	01/31/2023	New Millennium VolActive A Cap	5	-19.50%	-2.04%	5.64%	-3.86%	-1.01%	1.76%	-23.59%	-6.30%
LU0993156289	01/31/2023	New Millennium VolActive D Dis	5	-19.50%	-2.04%	5.64%	-3.86%	-1.01%	1.76%	-23.74%	-6.49%
LU0993156446	01/31/2023	New Millennium VolActive I Cap	5	-16.06%	1.82%	10.17%	-3.04%	0.74%	3.59%	-20.25%	-5.73%
LU1148874800	01/31/2023	New Millennium VolActive L Cap	5	-16.32%	1.59%	9.95%	-3.07%	0.39%	3.37%	-20.15%	-5.72%