

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