

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