

Previous performance scenarios

Swiss Franc Bonds Fund

A sub-fund of New Capital Fund Lux

Swiss Franc Bonds Fund - O Cap (LU0148516585)

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The below table presents previous monthly performance scenarios.

| PRIIPs Performance Scenarios : 1 Year | | | | | | | | |
|---------------------------------------|---------|-------|--------------|-------|----------|-------|------------|-------|
| Date | Stress | | Unfavourable | | Moderate | | Favourable | |
| 30-08-2024 | -18.76% | 8 120 | -14.35% | 8 570 | -5.78% | 9 420 | -0.23% | 9 980 |
| 31-07-2024 | -18.80% | 8 120 | -14.35% | 8 570 | -5.78% | 9 420 | -0.23% | 9 980 |
| 28-06-2024 | -18.84% | 8 120 | -14.35% | 8 570 | -5.78% | 9 420 | -0.23% | 9 980 |
| 31-05-2024 | -18.87% | 8 110 | -14.35% | 8 570 | -5.78% | 9 420 | -0.23% | 9 980 |
| 30-04-2024 | -18.91% | 8 110 | -14.35% | 8 570 | -5.78% | 9 420 | -0.23% | 9 980 |
| 29-03-2024 | -18.95% | 8 100 | -14.35% | 8 570 | -5.78% | 9 420 | -0.23% | 9 980 |
| 29-02-2024 | -18.99% | 8 100 | -14.35% | 8 570 | -5.78% | 9 420 | -1.17% | 9 880 |
| 31-01-2024 | -19.03% | 8 100 | -14.35% | 8 570 | -5.78% | 9 420 | -1.17% | 9 880 |
| 29-12-2023 | -18.64% | 8 140 | -14.35% | 8 560 | -5.79% | 9 420 | -1.23% | 9 880 |
| 30-11-2023 | -18.69% | 8 130 | -14.35% | 8 560 | -5.79% | 9 420 | -1.23% | 9 880 |
| 31-10-2023 | -18.73% | 8 130 | -14.35% | 8 560 | -5.78% | 9 420 | -1.23% | 9 880 |
| 29-09-2023 | -18.79% | 8 120 | -14.35% | 8 560 | -5.78% | 9 420 | -1.23% | 9 880 |

| PRIIPs Performance Scenarios : Recommended Holding Period | | | | | | | | |
|---|--------|-------|--------------|-------|----------|-------|------------|-------|
| Date | Stress | | Unfavourable | | Moderate | | Favourable | |
| 30-08-2024 | -6.14% | 8 270 | -5.78% | 8 360 | -2.63% | 9 230 | -1.67% | 9 510 |
| 31-07-2024 | -6.15% | 8 270 | -5.78% | 8 360 | -2.62% | 9 230 | -1.67% | 9 510 |
| 28-06-2024 | -6.15% | 8 270 | -5.78% | 8 360 | -2.58% | 9 240 | -1.67% | 9 510 |
| 31-05-2024 | -6.15% | 8 270 | -5.78% | 8 360 | -2.58% | 9 250 | -1.67% | 9 510 |
| 30-04-2024 | -6.16% | 8 260 | -5.78% | 8 360 | -2.56% | 9 250 | -1.67% | 9 510 |
| 29-03-2024 | -6.17% | 8 260 | -5.78% | 8 360 | -2.53% | 9 260 | -1.67% | 9 510 |
| 29-02-2024 | -6.18% | 8 260 | -5.78% | 8 360 | -2.50% | 9 270 | -1.67% | 9 510 |

| | | | | | | | | |
|------------|--------|-------|--------|-------|--------|-------|--------|-------|
| 31-01-2024 | -6.19% | 8 260 | -5.78% | 8 360 | -2.50% | 9 270 | -1.67% | 9 510 |
| 29-12-2023 | -6.10% | 8 280 | -5.79% | 8 360 | -2.48% | 9 270 | -1.68% | 9 510 |
| 30-11-2023 | -6.11% | 8 280 | -5.79% | 8 360 | -2.47% | 9 280 | -1.68% | 9 510 |
| 31-10-2023 | -6.12% | 8 270 | -5.79% | 8 360 | -2.35% | 9 310 | -1.68% | 9 510 |
| 29-09-2023 | -6.14% | 8 270 | -5.78% | 8 360 | -2.33% | 9 320 | -1.68% | 9 510 |