

Previous performance scenarios

Strategic Defensive Fund

A sub-fund of New Capital Fund Lux

Strategic Defensive Fund - O Cap (CHF hedged) (LU1783221507)

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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 | -37.29% | 6 270 | -18.67% | 8 130 | -4.84% | 9 520 | 10.68% | 11 070 |
| 31-07-2024 | -37.26% | 6 270 | -18.67% | 8 130 | -4.84% | 9 520 | 10.69% | 11 070 |
| 28-06-2024 | -37.30% | 6 270 | -18.67% | 8 130 | -4.84% | 9 520 | 10.69% | 11 070 |
| 31-05-2024 | -37.26% | 6 270 | -18.67% | 8 130 | -4.90% | 9 510 | 10.69% | 11 070 |
| 30-04-2024 | -37.26% | 6 270 | -18.67% | 8 130 | -4.84% | 9 520 | 10.69% | 11 070 |
| 29-03-2024 | -37.27% | 6 270 | -18.67% | 8 130 | -4.84% | 9 520 | 10.69% | 11 070 |
| 29-02-2024 | -37.27% | 6 270 | -18.67% | 8 130 | -4.90% | 9 510 | 10.69% | 11 070 |
| 31-01-2024 | -37.27% | 6 270 | -18.67% | 8 130 | -4.90% | 9 510 | 10.69% | 11 070 |
| 29-12-2023 | -37.94% | 6 210 | -18.75% | 8 130 | -5.20% | 9 480 | 10.62% | 11 060 |
| 30-11-2023 | -38.01% | 6 200 | -18.75% | 8 130 | -5.28% | 9 470 | 10.62% | 11 060 |
| 31-10-2023 | -38.09% | 6 190 | -18.75% | 8 130 | -5.16% | 9 480 | 10.63% | 11 060 |
| 29-09-2023 | -38.20% | 6 180 | -18.75% | 8 130 | -5.07% | 9 490 | 10.63% | 11 060 |

| PRIIPs Performance Scenarios : Recommended Holding Period | | | | | | | | |
|---|--------|-------|--------------|-------|----------|-------|------------|--------|
| Date | Stress | | Unfavourable | | Moderate | | Favourable | |
| 30-08-2024 | -8.60% | 7 630 | -5.41% | 8 460 | -1.64% | 9 510 | 2.95% | 10 920 |
| 31-07-2024 | -8.60% | 7 630 | -5.41% | 8 460 | -1.58% | 9 530 | 2.95% | 10 920 |
| 28-06-2024 | -8.60% | 7 630 | -5.66% | 8 390 | -1.57% | 9 530 | 2.95% | 10 920 |
| 31-05-2024 | -8.60% | 7 630 | -5.61% | 8 400 | -1.54% | 9 540 | 2.96% | 10 920 |
| 30-04-2024 | -8.60% | 7 630 | -5.68% | 8 380 | -1.54% | 9 540 | 2.96% | 10 920 |
| 29-03-2024 | -8.60% | 7 630 | -5.43% | 8 450 | -1.46% | 9 570 | 2.96% | 10 920 |
| 29-02-2024 | -8.60% | 7 630 | -5.76% | 8 360 | -1.46% | 9 570 | 2.96% | 10 920 |

| | | | | | | | | |
|------------|--------|-------|--------|-------|--------|-------|-------|--------|
| 31-01-2024 | -8.62% | 7 630 | -5.74% | 8 380 | -1.41% | 9 580 | 2.97% | 10 920 |
| 29-12-2023 | -8.53% | 7 650 | -5.69% | 8 390 | -2.04% | 9 400 | 3.06% | 10 950 |
| 30-11-2023 | -8.54% | 7 650 | -6.08% | 8 280 | -1.90% | 9 440 | 3.07% | 10 950 |
| 31-10-2023 | -8.55% | 7 650 | -6.96% | 8 050 | -1.82% | 9 460 | 3.07% | 10 950 |
| 29-09-2023 | -8.59% | 7 640 | -6.17% | 8 260 | -1.80% | 9 470 | 3.07% | 10 950 |