

## 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	
31-10-2024	-37.29%	6 270	-18.67%	8 130	-4.83%	9 520	10.68%	11 070
30-09-2024	-37.25%	6 270	-18.67%	8 130	-4.84%	9 520	10.68%	11 070
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

PRIIPs Performance Scenarios : Recommended Holding Period								
Date	Stress		Unfavourable		Moderate		Favourable	
31-10-2024	-8.61%	7 620	-5.41%	8 460	-1.70%	9 500	2.95%	10 920
30-09-2024	-8.60%	7 630	-5.41%	8 460	-1.69%	9 500	2.95%	10 920
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