

## Previous performance scenarios

### EUR Shield

A sub-fund of New Capital Fund Lux

### New Capital - EUR Shield - O USD Cap (LU2478301893)

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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                            | -12.14% | 8 790 | -11.78%      | 8 820 | -5.94%   | 9 410 | 0.60%      | 10 060 |
| 31-07-2024                            | -12.14% | 8 790 | -11.78%      | 8 820 | -5.94%   | 9 410 | 0.60%      | 10 060 |
| 28-06-2024                            | -12.15% | 8 790 | -11.78%      | 8 820 | -5.94%   | 9 410 | 0.60%      | 10 060 |
| 31-05-2024                            | -12.15% | 8 780 | -11.78%      | 8 820 | -5.94%   | 9 410 | 0.60%      | 10 060 |
| 30-04-2024                            | -12.15% | 8 780 | -11.78%      | 8 820 | -5.93%   | 9 410 | 0.60%      | 10 060 |
| 29-03-2024                            | -12.17% | 8 780 | -11.78%      | 8 820 | -5.93%   | 9 410 | 0.60%      | 10 060 |
| 29-02-2024                            | -12.17% | 8 780 | -11.78%      | 8 820 | -5.94%   | 9 410 | 0.60%      | 10 060 |
| 31-01-2024                            | -12.03% | 8 800 | -11.78%      | 8 820 | -5.94%   | 9 410 | 0.60%      | 10 060 |
| 29-12-2023                            | -11.97% | 8 800 | -11.45%      | 8 850 | -5.49%   | 9 450 | 0.52%      | 10 050 |
| 30-11-2023                            | -11.97% | 8 800 | -11.45%      | 8 850 | -5.50%   | 9 450 | -0.68%     | 9 930  |
| 31-10-2023                            | -11.98% | 8 800 | -11.45%      | 8 850 | -5.49%   | 9 450 | -0.68%     | 9 930  |
| 29-09-2023                            | -11.98% | 8 800 | -11.36%      | 8 860 | -5.37%   | 9 460 | -2.44%     | 9 760  |

| PRIIPs Performance Scenarios : Recommended Holding Period |        |       |              |       |          |       |            |       |
|---|--------|-------|--------------|-------|----------|-------|------------|-------|
| Date  | Stress |       | Unfavourable |       | Moderate |       | Favourable |       |
| 30-08-2024  | -4.89% | 8 600 | -4.89%       | 8 600 | -2.76%   | 9 200 | -1.36%     | 9 600 |
| 31-07-2024  | -4.89% | 8 600 | -4.89%       | 8 600 | -2.76%   | 9 200 | -1.53%     | 9 550 |
| 28-06-2024  | -4.89% | 8 600 | -4.89%       | 8 600 | -2.76%   | 9 200 | -1.79%     | 9 470 |
| 31-05-2024  | -4.89% | 8 600 | -4.89%       | 8 600 | -2.76%   | 9 200 | -1.96%     | 9 420 |
| 30-04-2024  | -4.89% | 8 600 | -4.89%       | 8 600 | -2.76%   | 9 190 | -2.06%     | 9 390 |
| 29-03-2024  | -4.89% | 8 600 | -4.89%       | 8 600 | -2.76%   | 9 200 | -2.05%     | 9 400 |
| 29-02-2024  | -4.89% | 8 600 | -4.89%       | 8 600 | -2.76%   | 9 200 | -1.90%     | 9 440 |

|            |        |       |        |       |        |       |        |       |
|------------|--------|-------|--------|-------|--------|-------|--------|-------|
| 31-01-2024 | -4.89% | 8 600 | -4.89% | 8 600 | -2.76% | 9 200 | -1.90% | 9 440 |
| 29-12-2023 | -4.47% | 8 720 | -4.47% | 8 720 | -2.30% | 9 320 | -1.41% | 9 580 |
| 30-11-2023 | -4.47% | 8 720 | -4.47% | 8 720 | -2.30% | 9 320 | -1.41% | 9 580 |
| 31-10-2023 | -4.47% | 8 720 | -4.47% | 8 720 | -2.30% | 9 330 | -1.38% | 9 590 |
| 29-09-2023 | -4.36% | 8 750 | -4.36% | 8 750 | -2.16% | 9 360 | -1.01% | 9 700 |