SEVEN CAPITAL MANAGEMENT

Seven αlpha βeta Equity Europe — I Shares

EQUITY FUND | EUROZONE | LARGE CAP. EQUITIES | DYNAMIC HEDGING

OCTOBER 2026

96.78 €

NAV — data as of 10/30/2026

MORNINGSTAR	QUANTALYS	SRI / ESG
☆☆☆☆☆	☆☆☆☆☆	SFDR 8

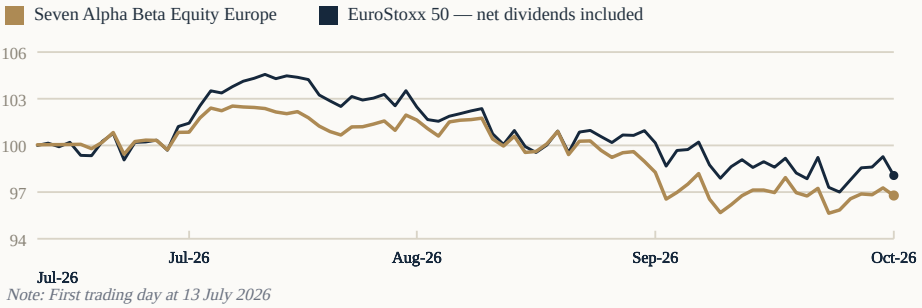
Seven Alpha Beta Equity Europe is a systematic, actively managed equity strategy that dynamically hedges market exposure using Seven Capital's Momentum technology to preserve capital during equity markets' downturns. It complements traditional equity allocations, investing in eurozone large-cap equities with the aim of outperforming the EuroStoxx 50 Index (net return).

PERFORMANCE

PERFORMANCE — 1 MONTH
-1.52%
Indice : -2.09%

PERFORMANCE — YTD
-3.22%
Indice : -1.93%

SINCE INCEPTION (07/13/2026)
-3.22%
Indice : -1.93%



Note: First trading day at 13 July 2026

CUMULATIVE & ANNUALIZED PERFORMANCE

PERIOD	FUND	INDEX
1 month	-1.52%	-2.09%
YTD	-3.22%	-1.93%
1 year		
3 years		
5 years		
Since inception	-3.22%	-1.93%
ANNUALIZED		
3 years		
5 years		
Since inception	-9.35%	-5.69%

RISK ANALYSIS

INDICATOR	1 YEAR	3 YEARS	5 YEARS	SINCE INCEPTION
Volatility — Fund (%)				6.93%
Volatility — Index (%)				6.83%
Sharpe Ratio — Fund				-1.63
Sharpe Ratio — Index				-1.12
Beta — Fund				0.95
Alpha — Fund				-0.04

ANNUAL PERFORMANCE HISTORY SINCE 2026

YEAR	FUND	INDEX	RELATIVE
Total	**-3.22%**	**-1.93%**	**-1.29%**
2026	-3.22%	-1.93%	-1.29%

YEAR	FUND	INDEX	RELATIVE

GENERAL INFORMATION

Inception Date	06/01/2026
Legal Structure	Luxembourg SICAV
Strategy	Equities - Long Only - Dynamic Hedging
Region	Eurozone
Currency	EUR
Distribution Policy	Capitalization
ISIN Code	LU3325331265
Bloomberg Code	SEVSABI LX Equity

Strategy AUM	29,740,000 €
Fund AUM	1,310,000 €
Net Asset Value	101.63 €
Management Fee	1.00%
Performance Fee	15.00%
Benchmark	EuroStoxx 50 NR
Valuation	Daily
Custodian Bank	Banque de Luxembourg

Please note that past performance is not an indication of future performance. Consequently, investment decisions must not be based primarily on past performance: other items outlined in the factsheet for each UCITS must be considered. Document for information purposes only and not contractually binding.

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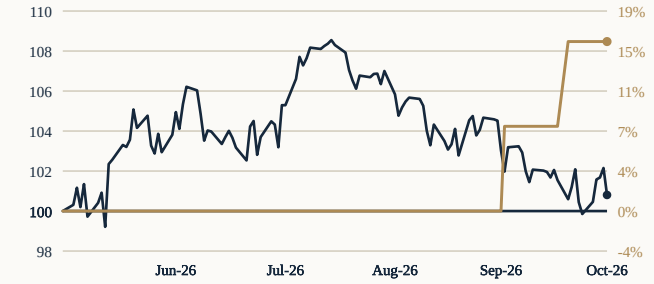
DYNAMIC PORTFOLIO HEDGING

EuroStoxx 50 (base 100 as of 05/29/26)
Portfolio hedging (%)



BREAKDOWN BY MARKET CAP

< 1,000 M€	1,000 – 5,000 M€	5,000 – 10,000 M€	> 10,000 M€	AVERAGE CAP
0.0%	1.9%	14.0%	84.1%	48,836 M€

RISK INFORMATION

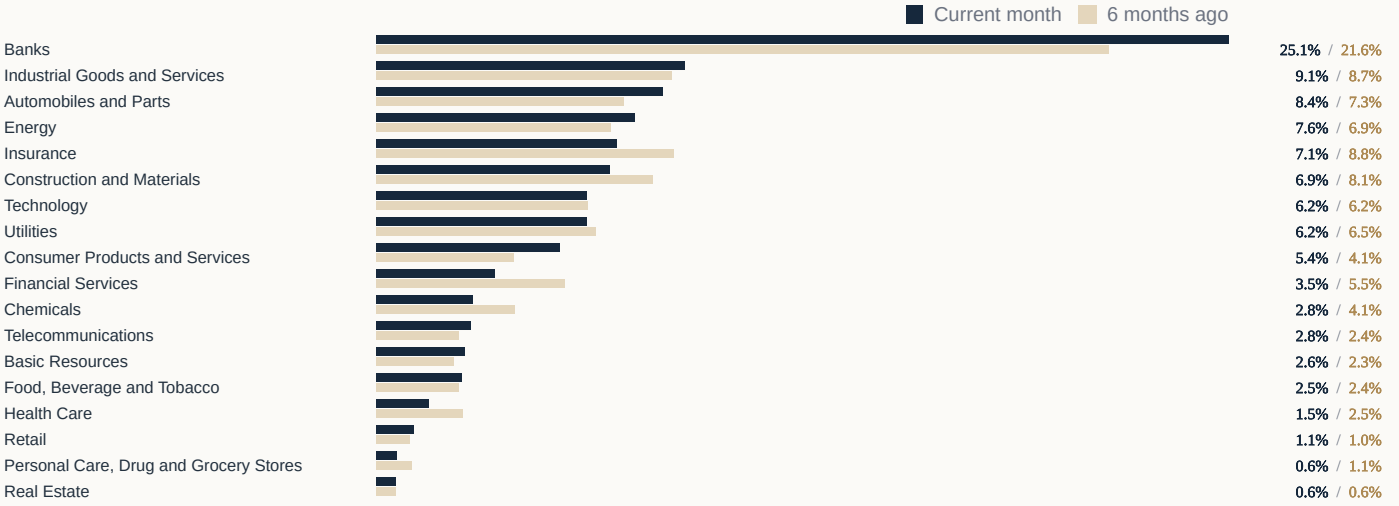
RISK SCALE (AMF)

1	2	3	**4**	5	6	7

MIN. RECOMMENDED DURATION

5 Years

SECTOR BREAKDOWN



TOP HOLDINGS

COMPANY	WEIGHT	SECTOR	COUNTRY	MARKET CAP (€M)	Δ MONTH
1. BANCO BILBAO VIZCAYA ARGENTA	4.00%	Banks	Spain	44,216	-15.11%
2. BAYERISCHE MOTOREN WERKE AG	3.00%	Automobiles and Parts	Germany	102,008	+3.90%
3. MERCEDES-BENZ GROUP AG	2.89%	Automobiles and Parts	Germany	189,904	+0.52%
4. UNICREDIT SPA	2.72%	Banks	Italy	13,675	-11.88%
5. BAWAG GROUP AG	2.46%	Banks	Austria	13,606	-11.35%
6. BNP PARIBAS	2.36%	Banks	France	29,176	-9.84%
7. TELEFONICA SA	2.24%	Telecommunications	Spain	5,139	+1.08%
8. REPSOL SA	2.24%	Energy	Spain	32,154	+2.67%
9. ACS ACTIVIDADES CONS Y SERV	2.19%	Construction and Materials	Spain	24,994	-0.44%
10. TENARIS SA	2.09%	Energy	Italy	18,649	+10.27%

Top 10 weight in portfolio : 26.2%

BEST PERFORMERS OF THE MONTH

COMPANY	WEIGHT	SECTOR	COUNTRY	PERF.
1. DASSAULT SYSTEMES SE	0.73%	Technology	France	+23.28%
2. CAPGEMINI SE	0.65%	Technology	France	+22.27%
3. ORION OYJ-CLASS B	0.73%	Health Care	Finland	+20.34%
4. ADIDAS AG	0.98%	Consumer Products and Services	Germany	+15.51%
5. L'OREAL	1.09%	Consumer Products and Services	France	+15.15%

Combined weight : 4.2%

WORST PERFORMERS OF THE MONTH

COMPANY	WEIGHT	SECTOR	COUNTRY	PERF.
1. SCHNEIDER ELECTRIC SE	0.98%	Industrial Goods and Services	France	-18.66%
2. CARREFOUR SA	0.61%	Personal Care, Drug and Grocery S…	France	-18.01%
3. BANCO SANTANDER SA	1.20%	Banks	Spain	-17.93%
4. ASM INTERNATIONAL NV	0.98%	Technology	Netherlands	-17.82%
5. AURUBIS AG	0.84%	Basic Resources	Germany	-16.33%

Combined weight : 4.6%

The key investor information documents and the UCITS prospectuses presented may be obtained from Seven Capital Management on written request sent to info@seven-cm.com or from the company's website: www.seven-cm.com. For further information please refer to the Prospectus, available for French and English speakers and KIID (Key Investor Information Document), available for French, English, German, Spanish and Italian speakers on our website: www.seven-cm.com. In Switzerland, the Fund appointed as representative Waystone Fund Services (Switzerland) SA, Av. Villamont 17, 1005 Lausanne, Switzerland, Tel: +41 21 311 17 77, Email: switzerland@waystone.com. The fund's payment service in Switzerland is the Helvetische Bank, Seefeldstrasse 215, 8008 Zürich, Switzerland, Tel: +41 44 204 56 00, Email: info@helvetischebank.ch.