SEVEN CAPITAL MANAGEMENT

Seven Force 5 — R Shares

FLEXIBLE ALLOCATION FUND | LONG ONLY | FIXED INCOME & EQUITY MARKETS | GLOBAL

OCTOBER 2026

113.19 €

NAV — data as of 10/30/2026

SRI / ESG

SFDR 8

Seven Force 5 implements a Risk Parity strategy built on a flexible, diversified allocation. The investment process draws on a proprietary Momentum analysis applied across three data sets — macroeconomic, price, and risk — to dynamically adjust portfolio exposure. The strategy seeks to emulate the return profile of high-quality fixed income instruments, within a target volatility of 5%, consistent with the program's structural objective. Version 4 ("V4") of the strategy was implemented on 31 May 2022.

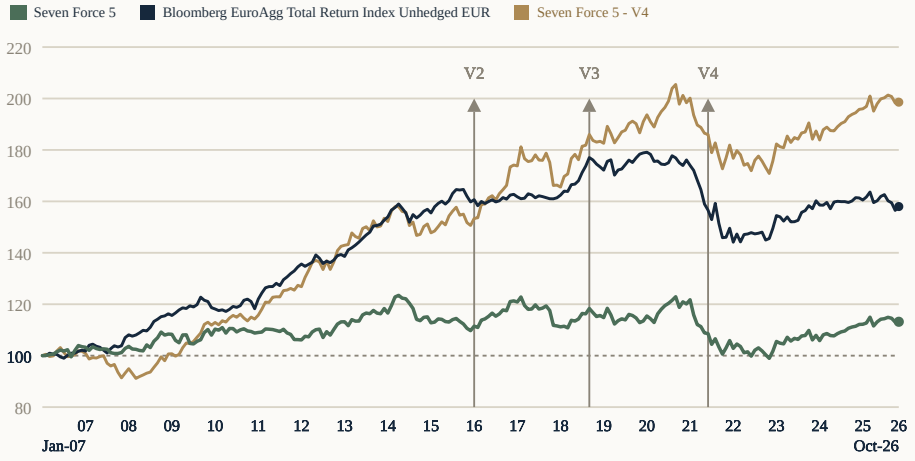
PERFORMANCE

PERFORMANCE — 1 MONTH
+0.11%
Indice : +0.96%

PERFORMANCE — YTD
+0.87%
Indice : -1.58%

SINCE INCEPTION (01/15/2007)
+13.19%
Indice : +57.99%

SINCE INCEPTION - FORCE 5 - V4 (01/15/2007)
+98.57%
Indice : +57.99%



SEVEN FORCE 5 - V4 CUMULATIVE & ANNUALIZED PERFORMANCE AND RISK ANALYSIS

PERIOD	FORCE 5 - V4	INDEX
1 month	+0.16%	+0.96%
YTD	+1.32%	-1.58%
1 year	+2.11%	-2.14%
3 years	+16.23%	+8.55%
5 years	-1.31%	-9.17%
Since inception	+98.57%	+57.99%
ANNUALIZED		
3 years	+5.14%	+2.77%
5 years	-0.26%	-1.91%
Since inception	+3.52%	+2.33%

INDICATOR	1 YEAR	3 YEARS	5 YEARS	SINCE INCEPTION
Volatility — Fund (%)	4.45%	5.07%	6.07%	5.81%
Volatility — Index (%)	4.24%	4.36%	6.07%	4.35%
Sharpe Ratio — Fund	0.04	0.63	-0.36	0.27
Sharpe Ratio — Index	-0.96	0.19	-0.63	0.09
Beta — Fund	0.85	0.90	0.69	0.69
Alpha — Fund	0.04	0.02	0.00	0.01
CORRELATIONS				
Bloomberg EuroAgg. TR Unhedged EUR	0.81	0.77	0.69	0.51
EuroStoxx 50	0.86	0.66	0.79	0.58

CUMULATIVE & ANNUALIZED PERFORMANCE

PERIOD	FUND	INDEX
1 month	+0.11%	+0.96%
YTD	+0.87%	-1.58%
1 year	+1.57%	-2.14%
3 years	+14.38%	+8.55%
5 years	-6.41%	-9.17%
Since inception	+13.19%	+57.99%
ANNUALIZED		
3 years	+4.58%	+2.77%
5 years	-1.32%	-1.91%
Since inception	+0.63%	+2.33%

RISK ANALYSIS

INDICATOR	1 YEAR	3 YEARS	5 YEARS	SINCE INCEPTION
Volatility — Fund (%)	4.46%	5.08%	6.41%	5.31%
Volatility — Index (%)	4.24%	4.36%	6.07%	4.35%
Sharpe Ratio — Fund	-0.08	0.52	-0.51	-0.25
Sharpe Ratio — Index	-0.96	0.19	-0.63	0.09
Beta — Fund	0.85	0.90	0.74	0.59
Alpha — Fund	0.03	0.02	-0.00	-0.02
CORRELATIONS				
Bloomberg EuroAgg. TR Unhedged EUR	0.81	0.77	0.70	0.48
EuroStoxx 50	0.86	0.66	0.78	0.52

GENERAL INFORMATION

Inception Date	01/15/2007
Legal Structure	Luxembourg UCITS
Strategy	Risk Parity (Volatility Target 5%)
Region	Global
Currency	Euro
Distribution Policy	Capitalization
ISIN Code	LU1229132797
Bloomberg Code	SVRAERC LX Equity

Strategy AUM	67,280,000 €
Fund AUM	4,140,000 €
Net Asset Value	113.19 €
Management Fee	1.50%
Performance Fee	10.00%
Benchmark	Capitalized €STR
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.

Seven Force 5 — R Shares

PORTFOLIO ALLOCATION

TOTAL NET ALLOCATION	= US & EUROPEAN EQUITIES	+ ASIAN EQUITIES	+ INTEREST RATES	+ FUTURES (HEDGING)
+19.9%	+24.1%	+5.5%	0.0%	-9.7%
In % of portfolio assets	Cash equities	Asian stock index futures	Interest rate futures	Stock index futures

EQUITY EUROPE

Net exposure	+6.9%
Cash equities	+9.4%
Hedge (futures)	-2.5%

EQUITY US

Net exposure	+7.4%
Cash equities	+14.7%
Hedge (futures)	-7.2%

EQUITY ASIA

Net exposure	+5.5%
India	+2.5%
Japan	+1.3%
Singapore	+0.8%
Taiwan	+0.5%
Hong Kong	+0.5%

INTEREST RATES

Net exposure	0.0%
US rates	0.0%
European rates	0.0%

Net exposure in % of portfolio assets. The short US and Europe index futures hedge the cash equity book.

INTEREST RATE SLEEVE — DURATION BREAKDOWN

BY DURATION — EUROPE

2 years	0.0%
5 years	0.0%
10 years	0.0%
30 years	0.0%

BY DURATION — UNITED STATES

2 years	0.0%
5 years	0.0%
10 years	0.0%
30 years	0.0%

Currently no interest rate exposure. Exposure through government bond futures, as a % of portfolio assets.

TOP PORTFOLIO HOLDINGS

COMPANY	WEIGHT	SECTOR	COUNTRY	MARKET CAP (M)	Δ MONTH
1. INDIA NIFTY	2.5%	Stock Index Future	India	—	—
2. NIKKEI	1.3%	Stock Index Future	Japan	—	—
3. EBAY INC	0.8%	Consumer Products and Services	US	54,109 USD	+14.7%
4. MSCI SINGAPORE	0.8%	Stock Index Future	Singapore	—	—
5. CITIGROUP INC	0.7%	Banks	US	208,489 USD	-5.3%
6. FIDELITY NATIONAL INFO SERV	0.6%	Industrial Goods and Services	US	20,128 USD	+17.2%
7. JOHNSON & JOHNSON	0.6%	Health Care	US	644,509 USD	+3.2%
8. MORGAN STANLEY	0.6%	Financial Services	US	295,259 USD	-2.0%
9. TAPESTRY INC	0.5%	Retail	US	23,366 USD	+1.1%
10. LOCKHEED MARTIN CORP	0.5%	Industrial Goods and Services	US	146,343 USD	+25.1%

Top 10 weight in portfolio : 8.8%

GENERAL INFORMATION

RISK SCALE (AMF) 1 2 **3** 4 5 6 7

MIN. RECOMMENDED DURATION **3 Years**

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.