SEVEN CAPITAL MANAGEMENT

Seven Long Cash Risk Parity 3%

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

OCTOBER 2026

101.27 €

NAV — data as of 10/30/2026

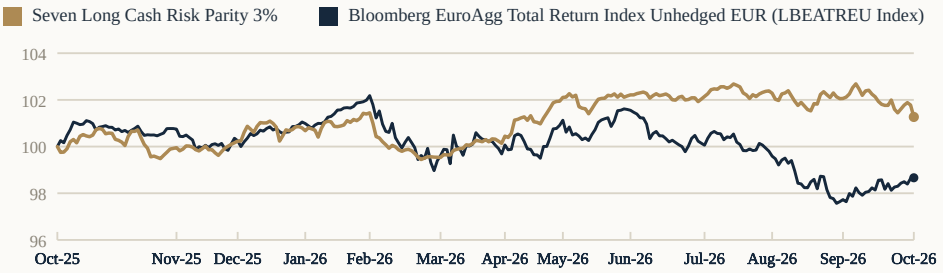
A long-only global flexible allocation Fund built on a rigorous investment process grounded in the momentum analysis of financial assets. Asset allocation is derived from Risk Parity methodologies, ensuring optimal risk management and control. The strategy targets a volatility level of 3%, for a return objective of +4%, with dynamic asset allocation across asset classes designed to optimize the risk/return profile.

PERFORMANCE

PERFORMANCE — 1 MONTH
-0.78%
Indice : +0.96%

PERFORMANCE — YTD
+1.24%
Indice : -1.58%

SINCE INCEPTION (10/07/2025)
+1.27%
Indice : -1.34%



CUMULATIVE & ANNUALIZED PERFORMANCE

PERIOD	FUND	INDEX
1 month	-0.78%	+0.96%
YTD	+1.24%	-1.58%
1 year	+0.53%	-2.17%
3 years		
5 years		
Since inception	+1.27%	-1.34%
ANNUALIZED		
3 years		
5 years		
Since inception	+1.20%	-1.27%

RISK ANALYSIS

INDICATOR	1 YEAR	3 YEARS	5 YEARS	SINCE INCEPTION
Volatility — Fund (%)	2.57%			2.56%
Volatility — Index (%)	3.75%			3.71%
Sharpe Ratio — Fund	-0.55			-0.28
Sharpe Ratio — Index	-1.09			-0.86
Beta — Fund	0.29			0.28
Alpha — Fund	-0.00			0.00
CORRELATIONS				
Bloomberg EuroAgg. TR Unhedged EUR	0.42			0.40
EuroStoxx 50	0.65			0.61

ANNUAL PERFORMANCE HISTORY SINCE 2025

YEAR	FUND	INDEX	RELATIVE
Total	**+1.27%**	**-1.34%**	**+2.61%**
2026	+1.24%	-1.58%	+2.82%
2025	+0.03%	+0.25%	-0.22%

YEAR	FUND	INDEX	RELATIVE

GENERAL INFORMATION

Inception Date	10/07/2025
Legal Structure	Luxembourg RAIF
Strategy	Risk Parity (Volatility Target 3%)
Region	Global
Currency	Euro
Distribution Policy	Capitalization
ISIN Code	LU3134536427
Bloomberg Code	SVLCRP3 LX Equity

Strategy AUM	67,280,000 €
Fund AUM	10,130,000 €
Net Asset Value	101.27 €
Management Fee	0.80%
Performance Fee	10.00%
Benchmark	€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.

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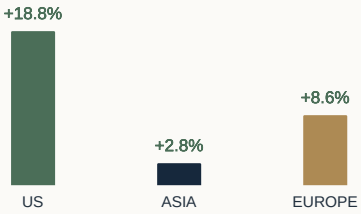
ASSET CLASS ALLOCATION

EQUITY EXPOSURE: +30.2%



Gross exposure as % of portfolio assets

INTEREST RATE EXPOSURE: +0.0%

Currently no interest rate exposure

GENERAL INFORMATION

RISK SCALE (AMF)

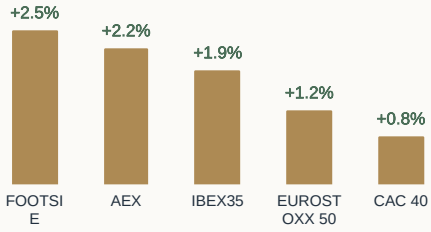
1	2	**3**	4	5	6	7

MIN. RECOMMENDED DURATION

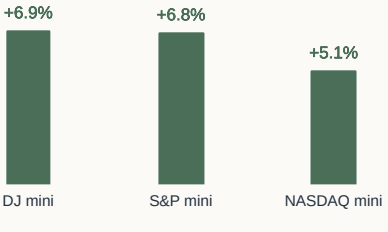
2 - 3 Years

EQUITY SLEEVE — COUNTRY BREAKDOWN

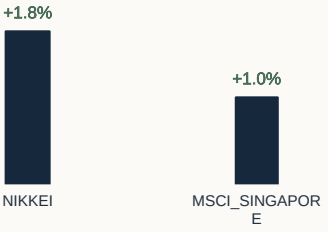
EQUITY EUROPE: +8.6%



EQUITY US: +18.8%



EQUITY ASIA: +2.8%



INTEREST RATES SLEEVE — COUNTRY BREAKDOWN

EUROPEAN INTEREST RATES: +0.0%

Currently no exposure to European interest rates

US INTEREST RATES: +0.0%

Currently no exposure to US interest rates

Gross exposure as % of portfolio assets

TOP PORTFOLIO HOLDINGS

COMPANY	WEIGHT	SECTOR	COUNTRY
1. DJ mini	6.92%	Stock Index Futures	US
2. S&P mini	6.77%	Stock Index Futures	US
3. NASDAQ mini	5.13%	Stock Index Futures	US
4. FOOTSIE	2.53%	Stock Index Futures	UK
5. AEX	2.24%	Stock Index Futures	Netherlands
6. IBEX35	1.85%	Stock Index Futures	Spain
7. NIKKEI	1.76%	Stock Index Futures	Japan
8. EUROSTOXX 50	1.22%	Stock Index Futures	Eurozone
9. MSCI_SINGAPORE	1.01%	Stock Index Futures	Singapore
10. CAC 40	0.79%	Stock Index Futures	France

Top 10 weight in portfolio : 30.2%

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.