OCTOBER 2026
Class S · LU3325331422
Class I · LU3325331265
Class R · LU3325331349

EUROZONE EQUITIES · DYNAMIC HEDGING · MOMENTUM

Seven αlpha βeta Equity Europe

A Eurozone large-cap portfolio, protected by a dynamic hedging overlay built on 30 years of momentum research. Daily liquidity, UCITS-compliant, PEA-eligible.

30 years	0–60%	UCITS	5 years
Momentum expertise	Dynamic hedging	SFDR Article 8	Recommended horizon
Stock selection since 2007	Via index futures	PEA-eligible	Risk indicator (SRI) 4/7

OUR APPROACH

Capture the upside, cushion the downside.

Like the Seven European Equity Fund, managed since 2007, the fund invests in a portfolio of liquid eurozone large caps. During market drawdowns, our momentum algorithms hedge up to 60% of equity exposure through EuroStoxx 50 futures.

01 — 35%
Momentum
Identify the strongest performers that also rank among the lowest-risk stocks.

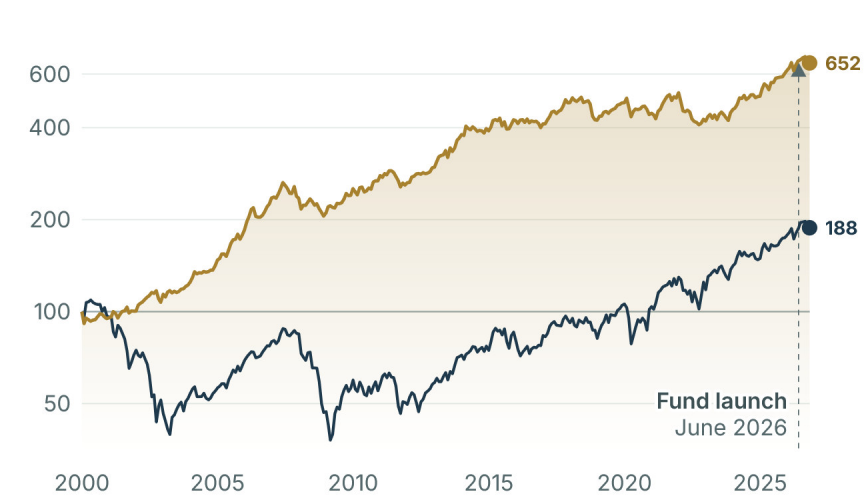
02 — 35%
Dividend Yield
Retain companies paying the highest sustainable dividends.

03 — 30%
Quantitative micro
Stringent screens: ROIC, leverage, margins, free cash flow and earnings growth.

04 — 0–60%
Hedging overlay
Momentum-driven portfolio hedging via EuroStoxx 50 futures.

The strategy vs. the EuroStoxx 50 TR since 2000

Rebased to 100 in January 2000, log scale · Simulated data for the period prior to the fund's launch on 1 June 2026



CUMULATIVE RETURN
+552%
EuroStoxx 50 TR: +88%

Maximum drawdown
−25.5%
Index: −69.2%

Source: Seven Capital Management. Fund launched on 1 June 2026; prior data are simulated.

Past performance is not a reliable indicator of future results. Investors may lose all or part of the capital invested, as UCIs are not capital-guaranteed.

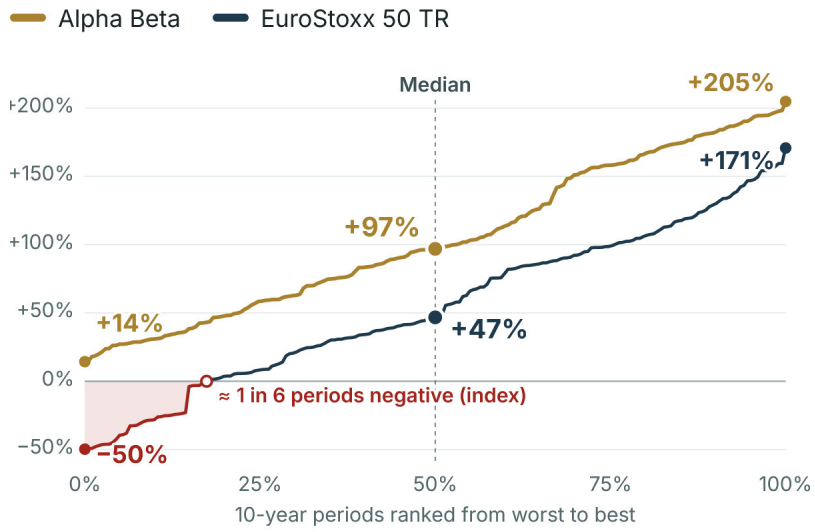
RISK CONTROL · 10-YEAR HORIZON

Worst 10-year return: +14%. The index: −50%.

Across every rolling 10-year period since 2000, the strategy has never lost money, delivering a median return of +97% versus +47% for the EuroStoxx 50.

Rolling 10-year returns

Distribution from 2000 to October 2026 · Simulated data prior to 1 June 2026



+97%
Median 10-year return · index +47%

+14%
Worst 10-year period · index −50%

+45%
Median 5-year return · index +31%

−17%
Worst 5-year period · index −48%

PORTFOLIO ROLE

A resilient core European equity allocation.

Diversified, sector-agnostic, free of style bias and with low turnover, the fund complements traditional equity strategies by dynamically hedging portfolio exposure when market conditions deteriorate.

CLASS S AS OF 30/10/2026

€96.95
NAV per share

−3.05%
Since 13/07/2026 · index −1.93%

Summary risk indicator (SRI)

1	2	3	**4**	5	6	7

KEY FACTS

Legal structure	**Luxembourg UCITS SICAV**
Classification	**SFDR Art. 8 · PEA-eligible**
Benchmark	**EuroStoxx 50 NR**
Dealing frequency	**Daily**
Share class currencies	**EUR · USD · CHF**
Bloomberg ticker (S)	**SEVSABE**

Management fee	**S 0.5% · I 1% · R 1.5%**
Performance fee	**15% above the benchmark**
Minimum subscription	**S & I €1,000 · R €100**
Custodian	**Banque de Luxembourg**
Administrator	**UI efa**
Auditor	**Deloitte Audit**

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Marketing communication, not contractually binding. Performance prior to 1 June 2026 is simulated. Past performance is not a reliable indicator of future results; capital is not guaranteed. The prospectus and KID are available at www.seven-cm.com.