SYSTEMATIC MOMENTUM · LONG ONLY · RISK PARITY ALLOCATION

Seven Force 5

A core portfolio fund. Its allocation is built on risk parity methodologies, ensuring optimal risk management and control. The strategy aims to replicate the returns of high-quality fixed-income instruments – 5% to 7% – within a 5% target volatility framework.

30 years	5%	5%	5 years
Momentum expertise	Target volatility	Return objective	Recommended horizon
	Continuously managed		SRI 3/7

OUR APPROACH

Each asset class carries an equal share of risk.

The fund is built on a rigorous process grounded in momentum analysis of financial assets. Allocation follows a risk parity methodology: each position contributes equally to portfolio risk, and exposure adjusts dynamically to optimise the risk/return profile.

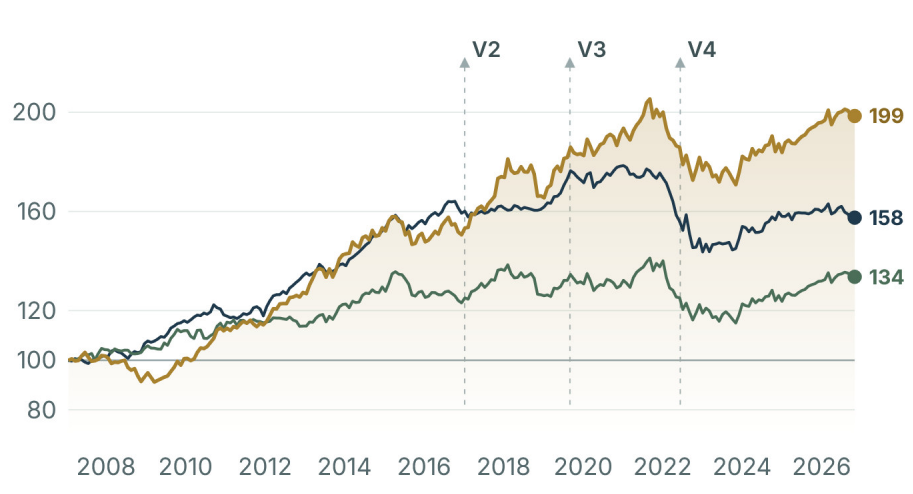
01
Direct equities
US and eurozone large caps, held as single stocks.

02
Liquid futures
Interest rate futures on Europe / US / Japan and Asian equity index futures. No currencies, no commodities.

03
Prudent cash management
Cash is invested in money market instruments: European Treasury bills.

The fund since inception

Base 100 in January 2007 · as of 30 October 2026



+98.6%
Force 5 V4 since 2007 · index +57.6%

+33.7%
Class I since 2007

+3.5%
Annualised return V4 · index +2.3%

5.8%
Volatility V4 · index 4.4%

Source: monthly reporting, October 2026. V4: performance recalculated using version 4 of the strategy, live since 31 May 2022.

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.

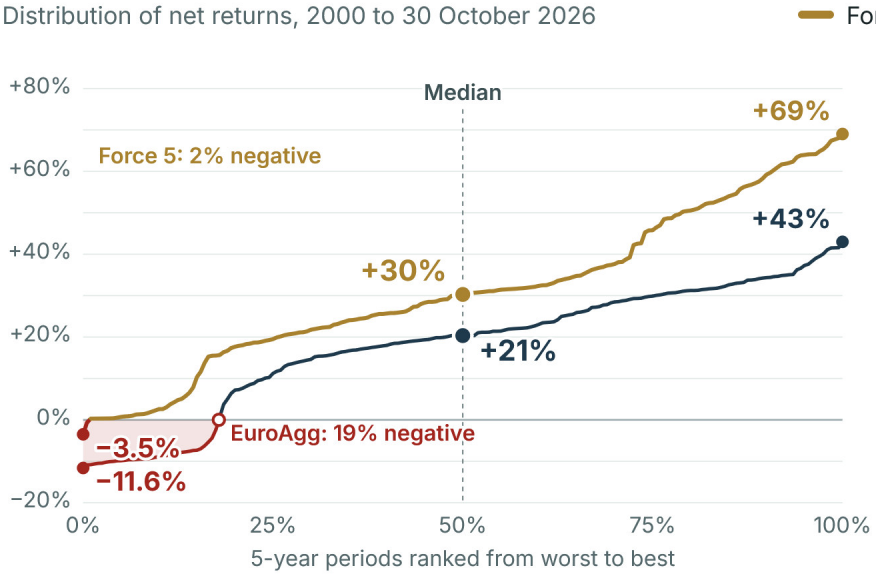
ANALYSIS HORIZON: 5 YEARS

+30% median 5-year return.

Across all rolling 5-year periods since 2000, the strategy delivered a positive return in 98% of cases, versus 81% for European bonds.

Rolling 5-year performance

Distribution of net returns, 2000 to 30 October 2026



+30%
5-year median · index +21%

98%
Positive periods · index 81%

+69%
Best 5-year period · index +43%

−3.5%
Worst 5-year period · index −11.6%

ROLE IN A PORTFOLIO

A core holding, resilient across cycles.

Positive correlation in rising markets, flexibility in downturns through adaptive decorrelation: the fund strengthens portfolio resilience in volatile markets.

CLASS I · 30 OCTOBER 2026

€133.67
NAV per share

+1.32%
YTD · index −1.58%

Summary risk indicator (SRI)

1	2	**3**	4	5	6	7

KEY FACTS

Legal form	**Luxembourg UCITS SICAV**
Classification	**Flexible multi-asset · SFDR Art. 8**
Benchmark	**€STR (capitalised)**
Liquidity	**Daily**
Currencies	**EUR · USD · CHF**
Bloomberg ticker (I)	**SVRAEIC**

Management fee	**I Shares 1% · R Shares 1.50%**
Performance fee	**10% above €STR, HWM**
Minimum subscription	**I 1,000 · R 100 (EUR, USD, CHF)**
Custodian	**Banque de Luxembourg**
Administrator	**UI efa**
Auditor	**Deloitte Audit**

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Marketing communication, not contractually binding, for professional investors only. V4 performance recalculated since 2007, simulated 2000–2006. Past performance is not a reliable indicator of future results; capital not guaranteed.