OCTOBER 2026
ISIN LU3134536427
Bloomberg SVLCRP3 LX

SYSTEMATIC MOMENTUM · LONG ONLY · RISK PARITY ALLOCATION

Seven Long Cash Risk Parity 3 %

Designed to put medium-term assets to work over a 2- to 3-year horizon at low risk: a target return of 4% per annum with 3% target volatility, backed by a 30-year momentum track record.

30 years	3%	4%	2–3 years
Track record	Target volatility	Return target	Recommended horizon
In momentum investing	Continuously managed	Annualised, net of fees	Risk indicator (SRI) 3/7

OUR APPROACH

Follow the trends, control the risk.

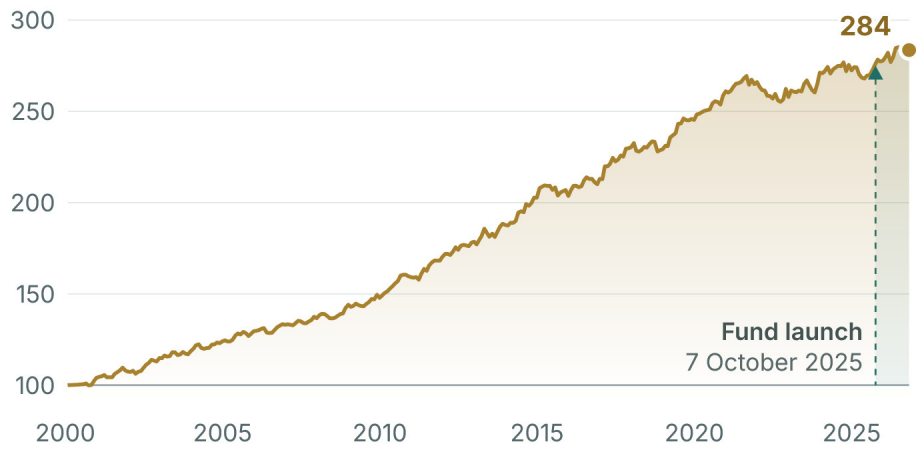
The fund is built on a rigorous investment process grounded in momentum analysis of financial assets. Allocation follows a Risk Parity methodology: each position contributes equally to portfolio risk, and exposure is adjusted dynamically to optimise the risk/return trade-off.

01
Liquid futures markets
Interest-rate futures (Europe / US) and equity index futures (Europe / US / Asia). No currencies, no commodities.

02
Prudent cash management
100% of cash held in money-market instruments: secure collateral and optimised liquidity management.

03
100% systematic
Proprietary algorithms applied with discipline, identical across all markets, with no manager discretion.

The strategy since 2000
Rebased to 100 in January 2000 · simulated net performance to October 2025, actual thereafter



+3.95%
Annualised return

3.22%
Annualised volatility

−5.25%
Maximum drawdown

1.23
Sharpe ratio

Source: Seven Capital Management. Assumptions: money-market yield 2%, management fee 1%, delta +1%.

Past performance is not indicative of future results. Investors may lose all or part of the capital invested, as UCIs are not capital-protected.

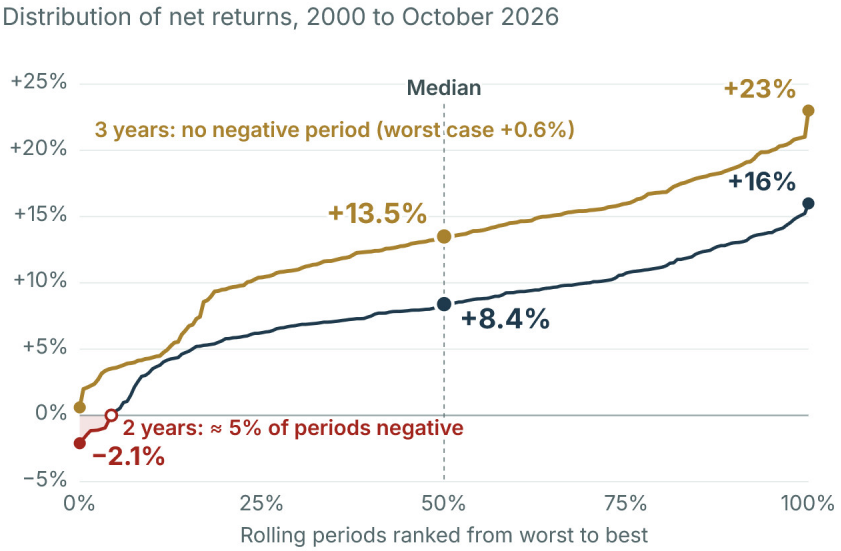
RECOMMENDED HORIZON: 2 TO 3 YEARS

+13.5% median 3-year return.

The fund carries a risk of capital loss. Returns across all rolling 2- and 3-year periods since 2000 illustrate both its potential and its risks.

Rolling-period returns

Distribution of net returns, 2000 to October 2026



+13.5%
3-year median (expected return)

+8.4%
2-year median (expected return)

+23%
Best 3-year period

+0.6%
Worst 3-year period

WITHIN AN ALLOCATION

A core holding, resilient across cycles.

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

THE FUND AS AT 30 OCTOBER 2026

€101.27 Net asset value

+1.24% Since 1 January 2026

Risk indicator (SRI)

1	2	**3**	4	5	6	7

KEY FACTS

Legal structure	**Luxembourg SICAV-RAIF**	Management fee	**0.80% maximum**
ISIN code	**LU3134536427**	Performance fee	**10% above €STR, high-water mark**
Bloomberg ticker	**SVLCRP3 LX**	Benchmark	**€STR**
Currency · income	**EUR · Accumulating**	Custodian	**Banque de Luxembourg**
Valuation	**Daily**	Administrator	**UI efa**
Minimum subscription	**€100,000**	Auditor	**Deloitte Audit**

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