OCTOBER 2026

Class S · LU3325331422

Class I · LU3325331265

Class R · LU3325331349

Marketing communication

MOMENTUM APPROACH · EUROZONE EQUITIES · LARGE CAPS · DYNAMIC HEDGING

Seven αlpha βeta Equity Europe

No more guessing when to hedge investing in a Eurozone large-cap portfolio, **protected by dynamic and systematic hedging** of market exposures. Daily liquidity, UCITS, PEA-eligible.

30 years

Of momentum expertise

Managing equity portfolios since 2007

UCITS

Luxembourg SICAV

SFDR Art. 8 · PEA-eligible

0–60%

Dynamic hedging

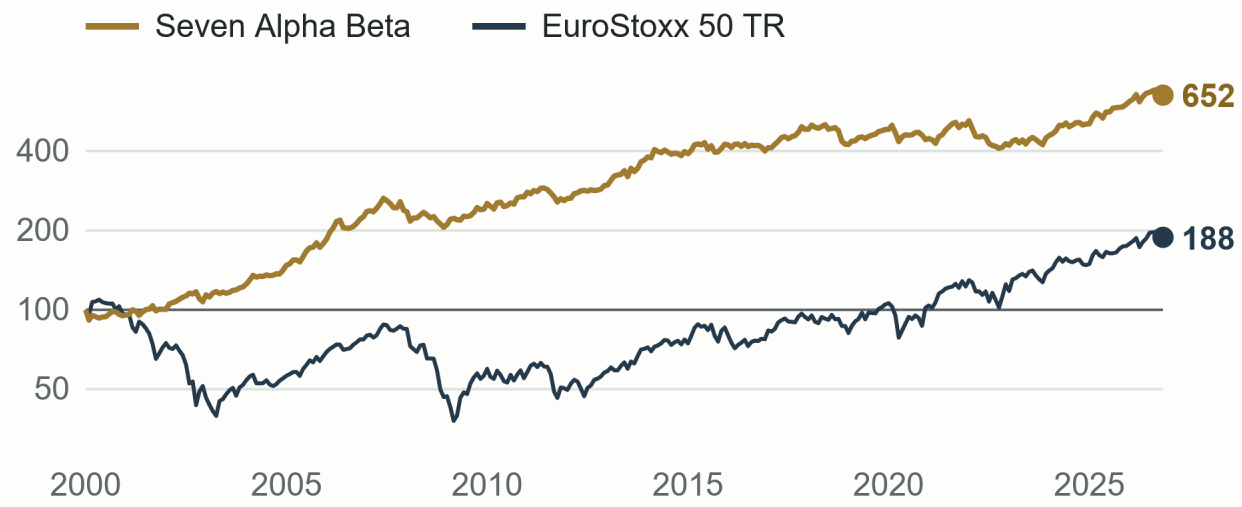
Via EuroStoxx 50 futures

PERFORMANCE SINCE 2000

+7.2% a year since 2000, vs +2.4% for the index.

A high-performing strategy that complements traditional equity strategies.

Rebased to 100 in January 2000, log scale



Monthly data simulated prior to launch on 1 June 2026.

CUMULATIVE PERFORMANCE

+552%

EuroStoxx 50 TR: +88%

	Fund	Index
Annualised return	7.24%	2.39%
Annualised volatility	12.40%	22.66%
Maximum drawdown	-25.53%	-69.17%
Sharpe ratio	0.61	0.21

10 KEY POINTS

Seven Alpha Beta Equity Europe in 10 takeaways.

01 A robust, proven 20-year track record in eurozone large-cap stock selection.

02 100% active management with no sector, geographic or style constraints.

03 Two-thirds systematic, one-third quantitative management, combined with dynamic hedging driven by our momentum algorithms.

04 Systematic hedging mastered and successfully applied by Seven Capital for over 30 years.

05 Significant outperformance versus the indices since the equity strategy's inception.

06 The discipline and rigour of a systematic momentum approach to hedging.

07 Resilience proven across numerous market cycles since 2007.

08 Diversification from traditional active management styles.

09 Daily valuation and liquidity.

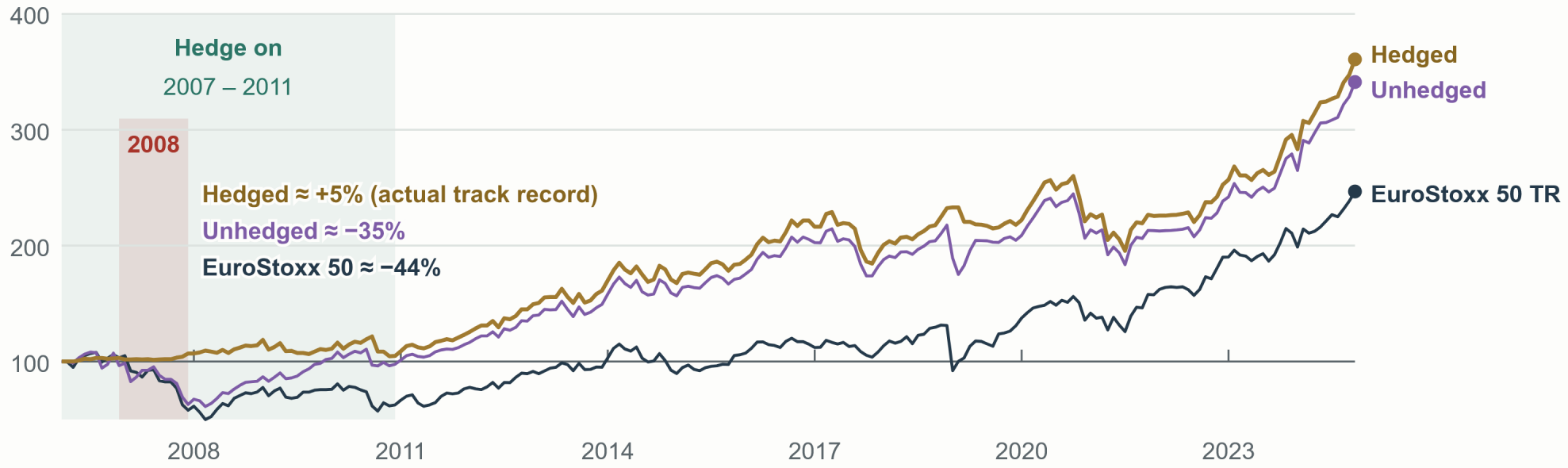
10 Luxembourg-domiciled UCITS, SFDR Art. 8, PEA-eligible.

A PROVEN STRATEGY · SEVEN EUROPEAN EQUITY FUND

Hedging successfully implemented from 2007 to 2011.

The Seven European Equity Fund was dynamically hedged through the financial crisis: the gap it opened has never closed.

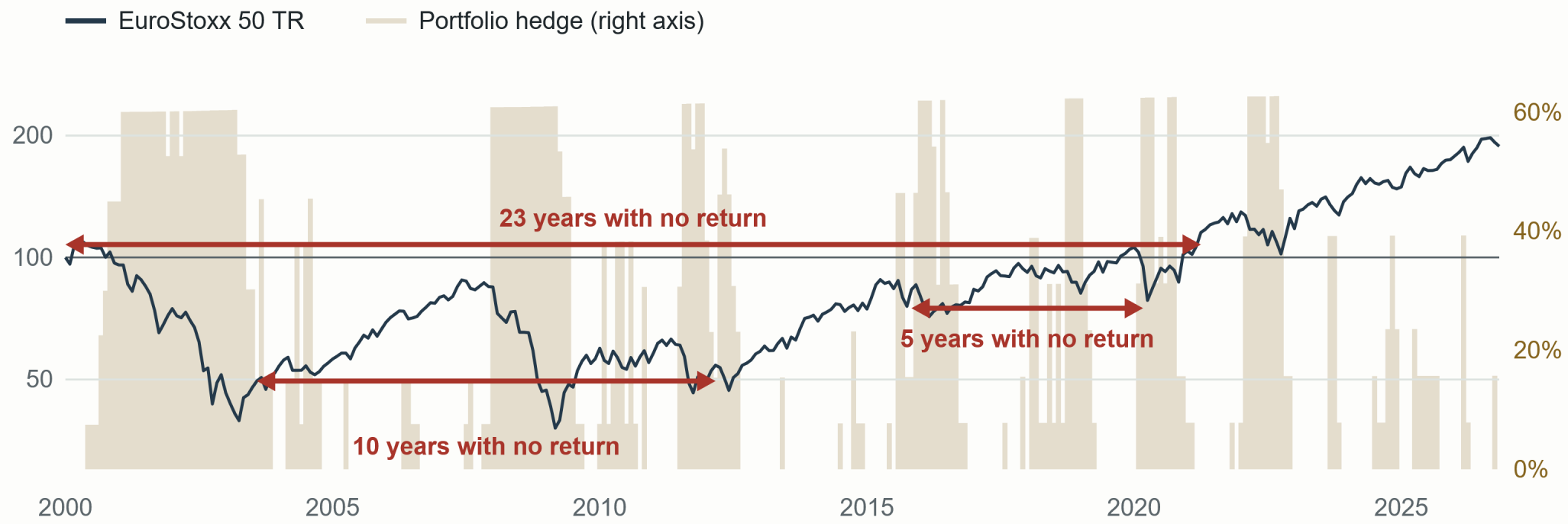
Seven European Equity, hedged and unhedged, versus the EuroStoxx 50 TR · rebased to 100 in February 2007



"MARKET TIMING", YOU SAY?

On the EuroStoxx 50, up to 23 years with no return.

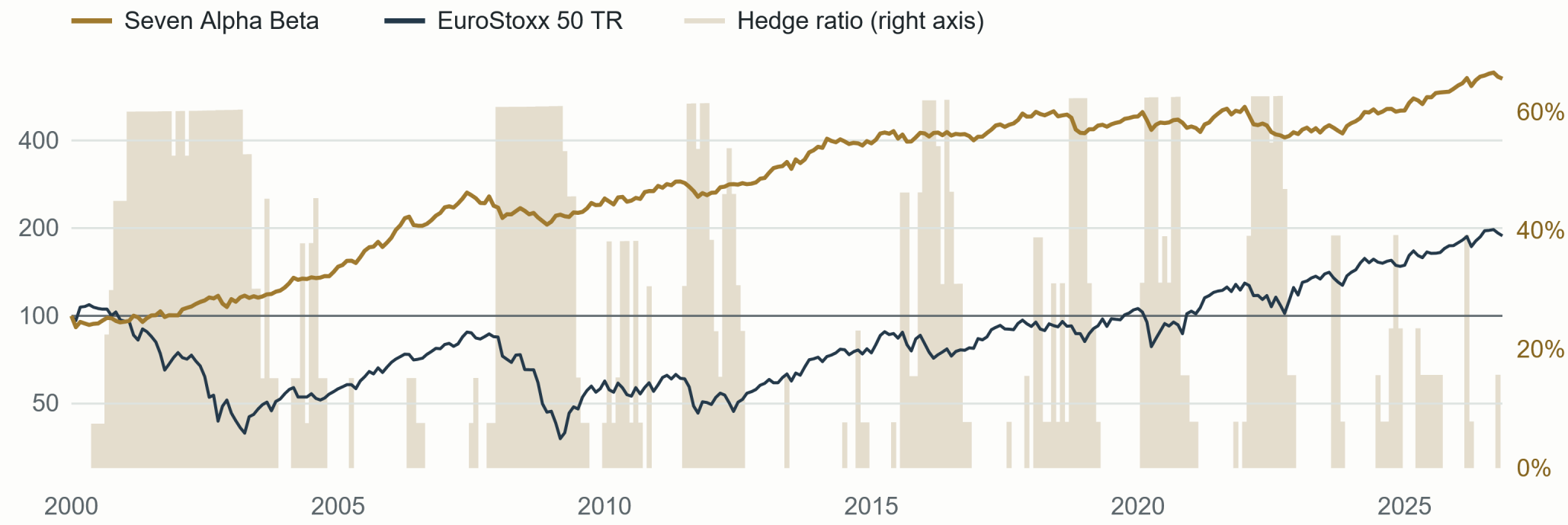
Rather than timing the market, our momentum algorithms adjust the hedge from 0 to 60% as trends unfold.



EFFECTIVE HEDGING POWERED BY MOMENTUM

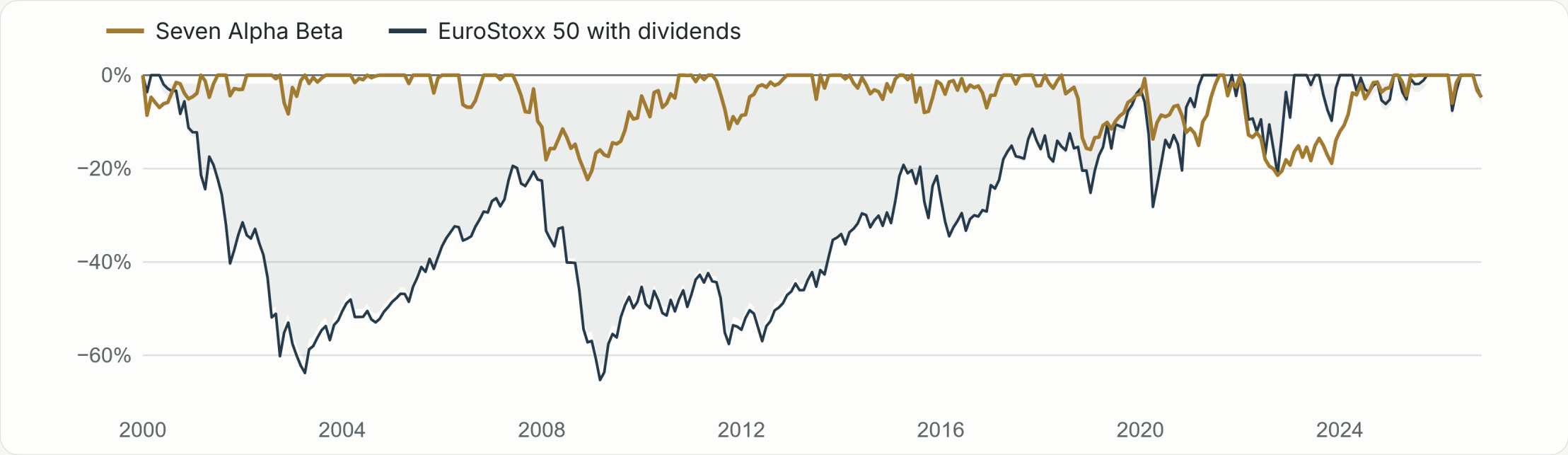
The hedge kicks in during market downturns.

Seven Alpha Beta versus the EuroStoxx 50 with dividends reinvested, alongside the portfolio hedge ratio.



COMPARATIVE DRAWDOWNS

At worst −25.5%, versus −69.2% for the index.



−25.5%

Maximum drawdown · Alpha Beta

−69.2%

Maximum drawdown · EuroStoxx 50

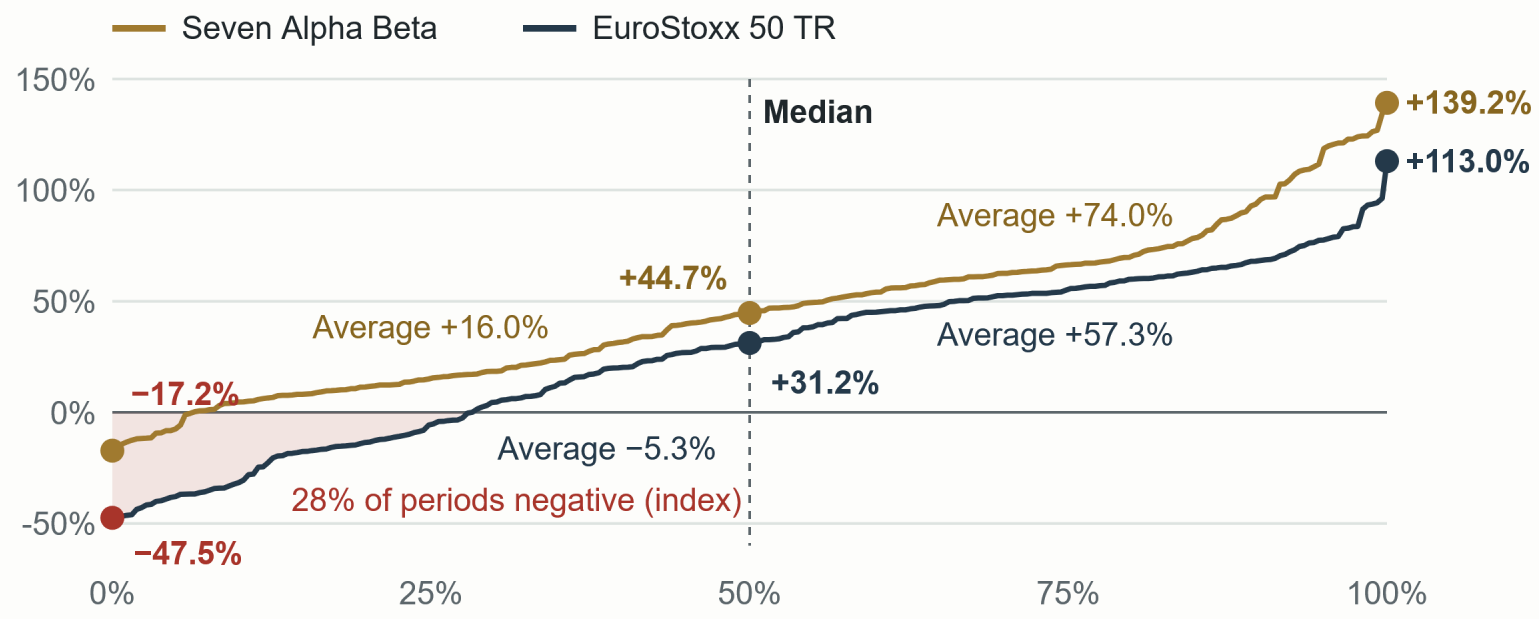
−22.3% versus −65.3%

2008 – 2009 financial crisis

5-YEAR HORIZON

Over 5 years, a median return of +45% versus +31%.

Rolling 5-year holding periods ranked from worst to best



January 2000 – October 2026

+44.7%

Median · index +31.2%

+139.2%

Best period · index +113.0%

−17.2%

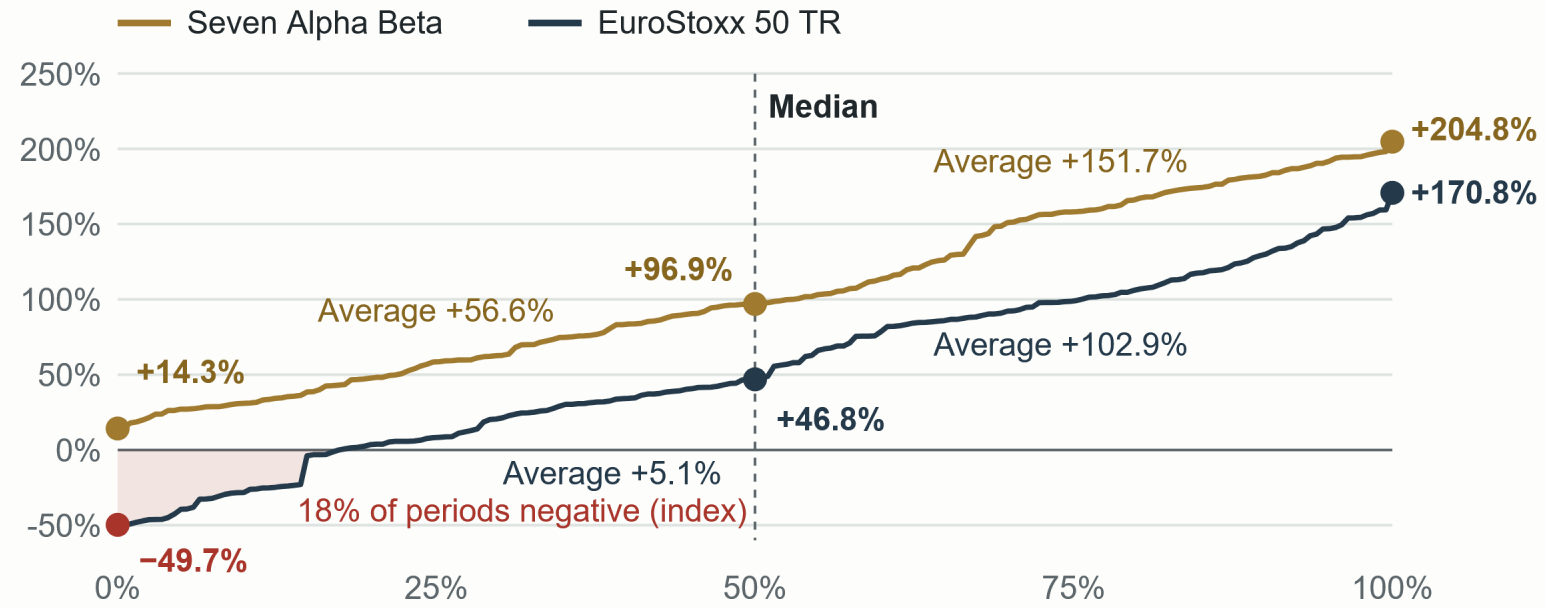
Worst period · index −47.5%

+16.0% / +74.0%

Lower- and upper-half averages · index −5.3% / +57.3%

10-YEAR HORIZON

Worst 10-year holding period +14% vs index at −50%.



+96.9%

Median · index +46.8%

+204.8%

Best period · index +170.8%

+14.3%

Worst period · index −49.7%

+56.6% / +151.7%

Lower- and upper-half averages · index +5.1% / +102.9%

CORE PORTFOLIO ALLOCATION

Resilient exposure to European equities.

01

Broad exposure to European equities

A diversified, sector-agnostic portfolio of eurozone large caps.

02

Balanced investment approach

Multi-strategy (Momentum, Dividend Yield, Quantitative micro), with no style bias (Growth / Value).

03

Dynamic, systematic hedging

Our momentum models trigger a gradual hedge of portfolio market exposure through EuroStoxx 50 futures, when underlying market conditions deteriorate.

04

Transparency and liquidity

Full portfolio transparency and daily liquidity: large-cap eurozone equities and EuroStoxx 50 futures contracts.

05

ESG integration

Non-exclusionary “light green” ESG approach. Independent annual ESG report.

06

An investor-ready fund

Dedicated sub-fund of a Luxembourg UCITS, SFDR Art. 8, PEA-eligible.

ONE PORTFOLIO, THREE APPROACHES

Capture the upside, cushion the downside.

The fund invests in eurozone large caps, selected through three complementary approaches.

SYSTEMATIC QUANTITATIVE · 70%

QUANTITATIVE MICRO · 30%

01 — 35%

Momentum

The best-performing stocks that also rank among the lowest-risk.

02 — 35%

Dividend Yield

The stocks delivering the highest sustainable dividends.

03 — 30%

Quantitative micro

Demanding criteria: ROIC, leverage, margins, free cash flow, earnings growth.

MOMENTUM AND DIVIDEND YIELD SUB-PORTFOLIOS

Each month, the top 10 stocks enter for 12 months.

01

Investment universe

Eurozone stocks within the Stoxx 600 index exhibiting a daily trading turnover of more than €10m and a 6-month rolling volatility below 30%.

02

Ranking

Stocks are ranked based on our proprietary momentum and dividend yield criteria; the top 10 are identified and retained.

03

Portfolio rotation

The month's top 10 stocks enter each sub-portfolio (Momentum and Dividend Yield) for 12 months. Existing stocks for the relevant month and which were held for the prior year are sold.

1/12th of each sub-portfolio is renewed every month · monthly top 10: 0.416% per stock

JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
8.3%	8.3%	8.3%	8.3%	8.3%	8.3%	8.3%	8.3%	8.3%	8.3%	8.3%	8.3%

105	18	10	26.2%
Positions at 30/10/2026	Sectors	Countries	Top 10 positions' weight

QUANTITATIVE MICRO SUB-PORTFOLIO · 30%

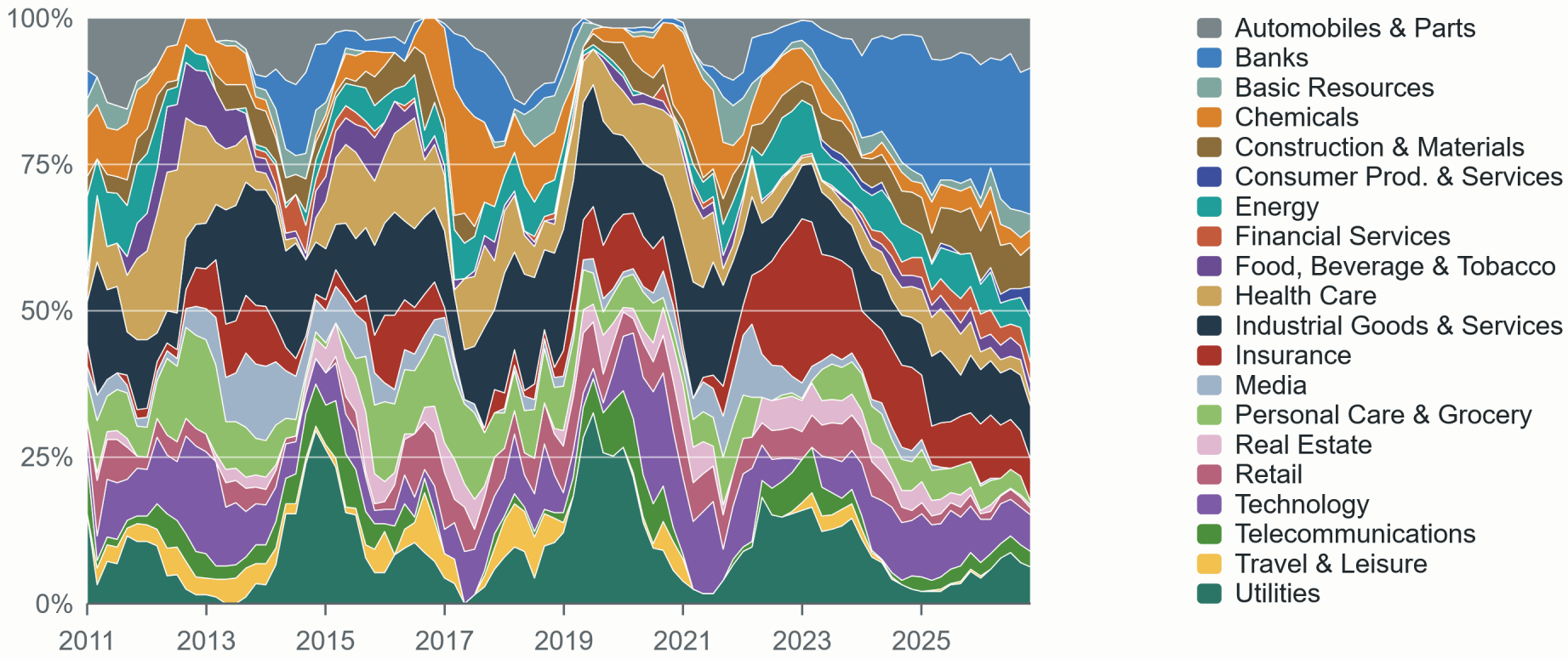
Strict financial criteria to select for quality.

- ✓ ROIC
- ✓ Debt / EBIT and debt / equity
- ✓ Operating margin
- ✓ Liquidity ratio
- ✓ Free cash flow
- ✓ ROE
- ✓ Expected revenue growth
- ✓ Historical revenue growth
- ✓ Historical earnings growth

Note: Non-exhaustive list.

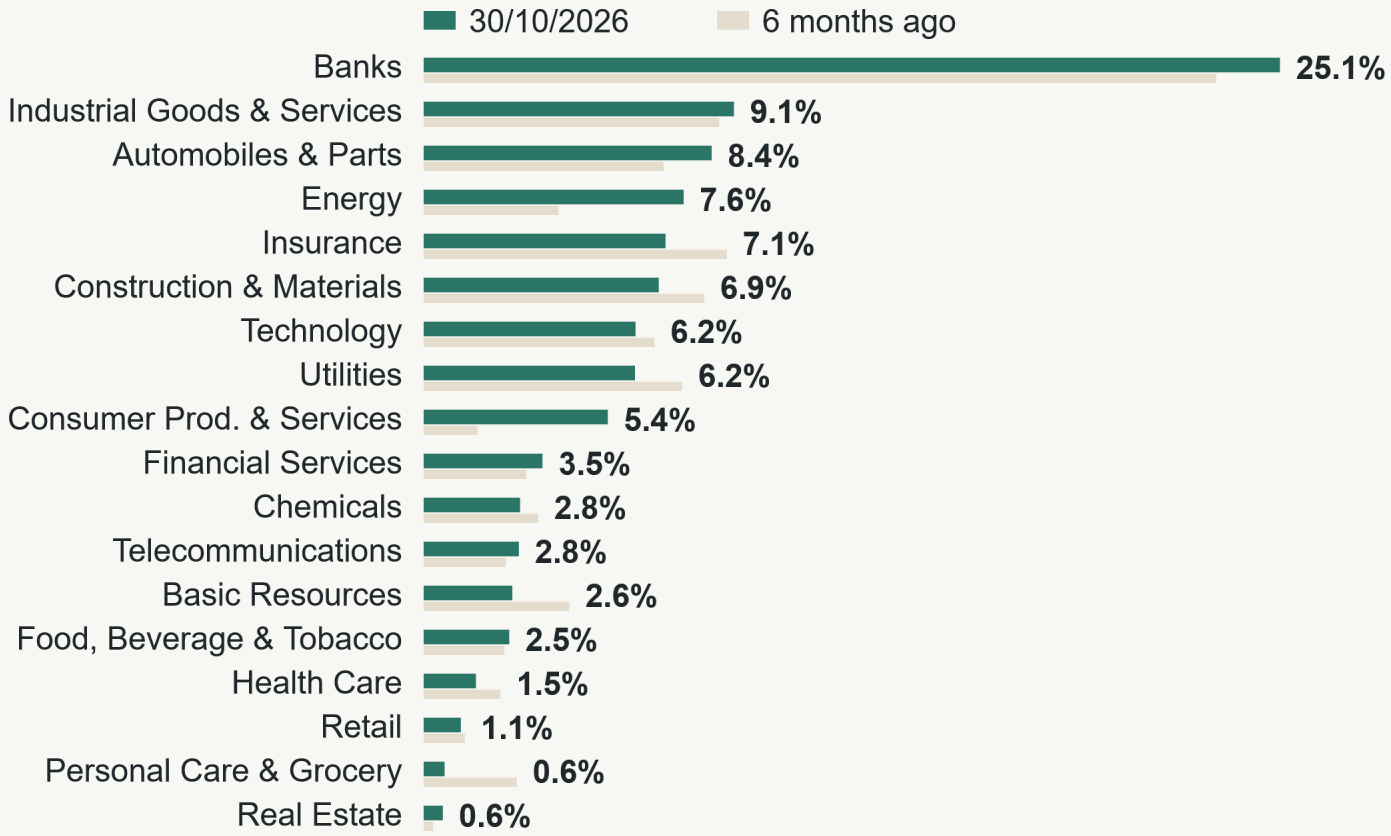
HISTORICAL SECTOR ALLOCATION · 2011 – 2026

Slow portfolio turnover, dynamic sector allocation.



SECTOR ALLOCATION AT 30/10/2026

Sector-agnostic allocation relative to the index.



AVERAGE MARKET CAP

€53.6bn

MARKET CAP BREAKDOWN

> €10bn	87.7%
€5 – 10bn	10.3%
€1 – 5bn	2.0%
< €1bn	0.0%

TOP POSITIONS AT 30/10/2026

The top 10 positions account for 26.2% of the portfolio.

	Company	Weight	Sector	Country	Market cap (€m)
01	**Banco Bilbao Vizcaya Argentaria**	**4.00%**	Banks	Spain	125,372
02	**BMW**	**3.00%**	Automobiles	Germany	36,579
03	**Mercedes-Benz Group**	**2.89%**	Automobiles	Germany	39,946
04	**UniCredit**	**2.72%**	Banks	Italy	115,494
05	**BAWAG Group**	**2.46%**	Banks	Austria	12,574
06	**BNP Paribas**	**2.36%**	Banks	France	100,852
07	**Telefónica**	**2.24%**	Telecommunications	Spain	18,938
08	**Repsol**	**2.24%**	Energy	Spain	32,623
09	**ACS Actividades**	**2.19%**	Construction & Materials	Spain	23,900
10	**Tenaris**	**2.09%**	Energy	Italy	26,493

PORTFOLIO REVIEW · 30 OCTOBER 2026

Three sub-portfolios, 105 stocks in total.

MOMENTUM

63 stocks

Top five weights in the sub-portfolio

ACS Actividades	**3.83%**
Repsol	**3.59%**
Wärtsilä	**3.46%**
RWE	**3.42%**
Tenaris	**3.36%**

14 stocks shared with Dividend Yield, 7 with Quantitative

DIVIDEND YIELD

27 stocks

Top five weights in the sub-portfolio

BMW	**8.62%**
Mercedes-Benz Group	**8.30%**
UniCredit	**7.82%**
BBVA	**7.01%**
BNP Paribas	**6.78%**

14 stocks shared with Momentum, 1 with Quantitative

QUANTITATIVE MICRO

36 stocks

Top five weights in the sub-portfolio

Inditex	**3.63%**
L'Oréal	**3.63%**
Air Liquide	**3.52%**
Anheuser-Busch InBev	**3.25%**
Adidas	**3.25%**

7 stocks shared with Momentum, 1 with Dividend Yield

KEY FACTS

A Luxembourg UCITS, eligible for the French PEA.

Legal structure	**UCITS SICAV, Luxembourg**
Classification	**European equities · SFDR Art. 8 · PEA**
Benchmark	**EuroStoxx 50 Net Return**
Performance fee	**15% above the benchmark**
Valuation · currencies	**Daily · EUR, USD, CHF**
Custodian	**Banque de Luxembourg**
Administrator · Auditor	**UI efa · Deloitte Audit**

BY SHARE CLASS	Class S	Class I	Class R
ISIN code	**LU3325331422**	**LU3325331265**	**LU3325331349**
Management fee	**0.50%**	**1.00%**	**1.50%**
Min. subscription	**€1,000**	**€1,000**	**€100**
Bloomberg ticker	**SEVSABE LX**	**SEVSABI LX**	**SEVSABR LX**

Risk scale (AMF) 1 2 3 **4** 5 6 7

Recommended holding period: 5 years

THE SEVEN CAPITAL TEAM AT YOUR SERVICE

Let’s talk about your equity allocation.

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Past performance is not a reliable indicator of future performance.

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For further information, the prospectus (in French and English) and the KIID (in French, English, German, Spanish and Italian) are available at www.seven-cm.com. In Switzerland, the Fund has appointed Waystone Fund Services (Switzerland) SA, Av. Villamont 17, 1005 Lausanne, Switzerland, tel. +41 21 311 17 77, switzerland@waystone.com, as its representative. The Fund’s paying agent in Switzerland is Helvetische Bank, Seefeldstrasse 215, 8008 Zürich, Switzerland, tel. +41 44 204 56 00, info@helvetischebank.ch.