OCTOBER 2026

Class I · LU1229130585

Class R · LU1229130742

Marketing communication

LONG-ONLY STRATEGY · MOMENTUM APPROACH · EUROZONE LARGE CAPS

Seven €uropean Equity Fund

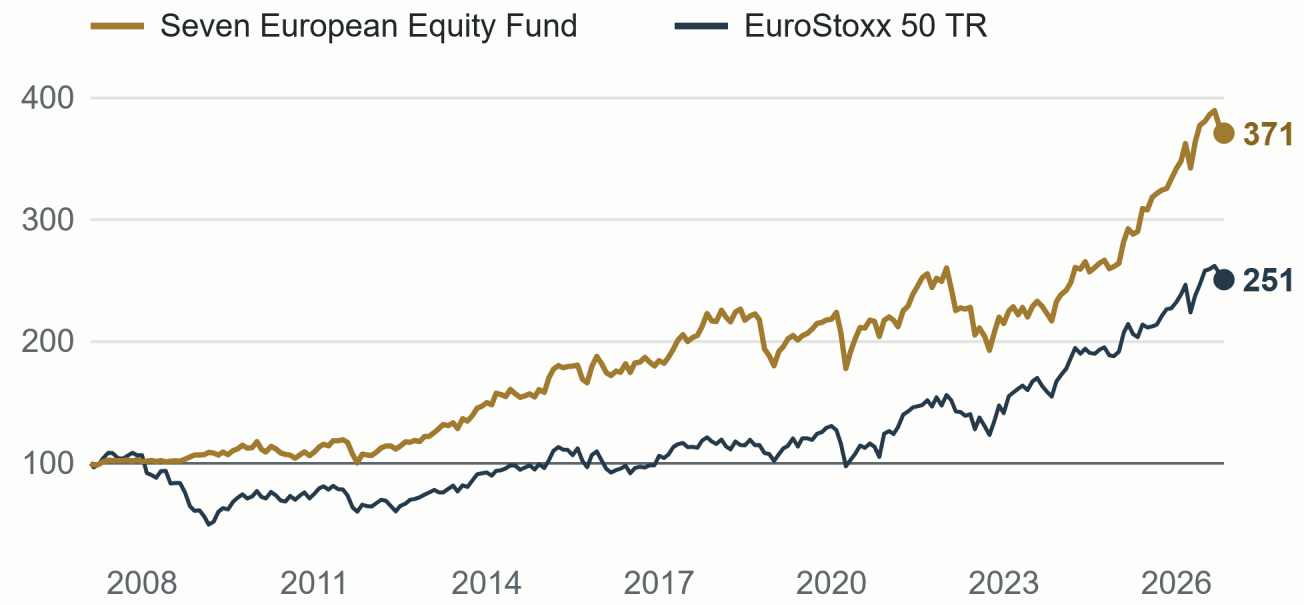
A systematic equity strategy designed to offer investors a **high-performing, complementary alternative** to traditional equity strategies. Daily liquidity.

19 years	+271%	UCITS
Actual track record	Since inception	Luxembourg SICAV
Fund launched in February 2007	EuroStoxx 50 TR: +151%	SFDR Art. 8 · PEA-eligible

A HIGH-PERFORMING STRATEGY SINCE 2007

+6.9% annualised since 2007, vs +4.8% for the index.

Rebased to 100 at inception, 8 February 2007



Hedged with index futures until 31/12/2011 · Quantitative Micro engine added in May 2023

CUMULATIVE PERFORMANCE

+271%

EuroStoxx 50 TR: +151%

	Fund	Index
Total return	+271%	+151%
Annualised return	6.9%	4.8%
Annualised volatility	11.6%	17.3%
Sharpe ratio	0.59	0.28

10 KEY POINTS

Seven European Equity Fund in 10 takeaways.

01 A robust 19-year track record.

02 A systematic approach mastered and successfully applied by Seven Capital for over 30 years.

03 A 100% active management strategy in European equity markets.

04 Significant outperformance versus market indices since inception.

05 Two-thirds systematic, one-third quantitative management.

06 The discipline of a systematic approach, the flexibility of a quantitative one.

07 Resilience proven across numerous market cycles.

08 Diversification from traditional active management styles.

09 Daily valuation and liquidity.

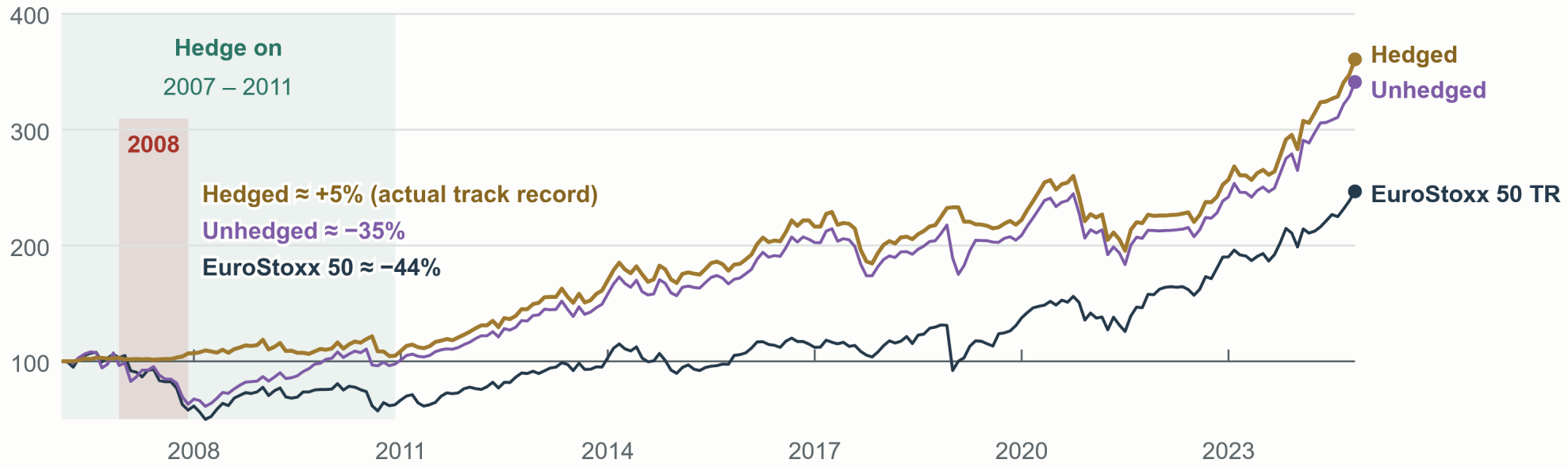
10 Luxembourg-domiciled UCITS, SFDR Article 8.

A PROVEN STRATEGY · HEDGED AND UNHEDGED

Outperforming traditional equity strategies

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



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

Stable investment portfolio

Low portfolio turnover, designed to support a long-term investment strategy.

04

Transparency and liquidity

Full portfolio transparency and daily liquidity: large-cap equities.

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.

EQUITY MOMENTUM · A DIVERSIFICATION EFFECT

Distinct from Value and Growth styles.

KEY TAKEAWAY

Adding momentum strategies brings valuable diversification to an equity portfolio.

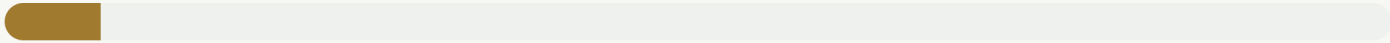
No growth or value bias.

Growth & Momentum 11%



Median share of “Growth” stocks also held in a Momentum-style portfolio

Value & Momentum 9%



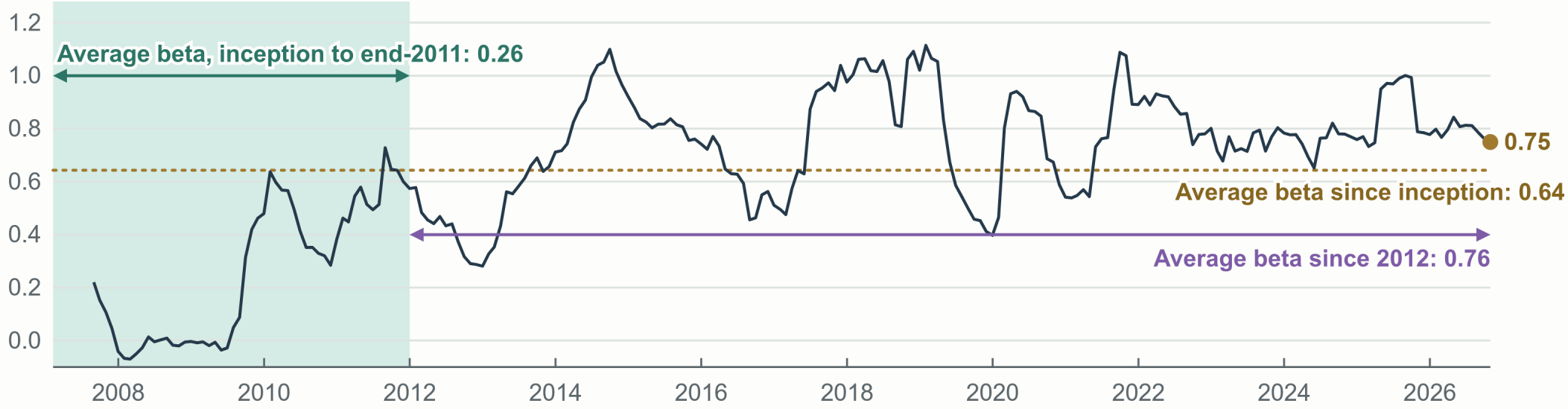
Median share of “Value” stocks also held in a Momentum-style portfolio

THE FUND'S BETA SINCE INCEPTION

An average beta of 0.64 relative to the EuroStoxx 50.

Since 2012, the portfolio has captured the bulk of market upside with lower sensitivity · Current beta: 0.75

Fund beta (Class I) versus the SX5T Index · rolling 26 weeks



Source: Seven Capital Management and Bloomberg · Weekly returns · Teal area: futures hedge until 31/12/2011

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%

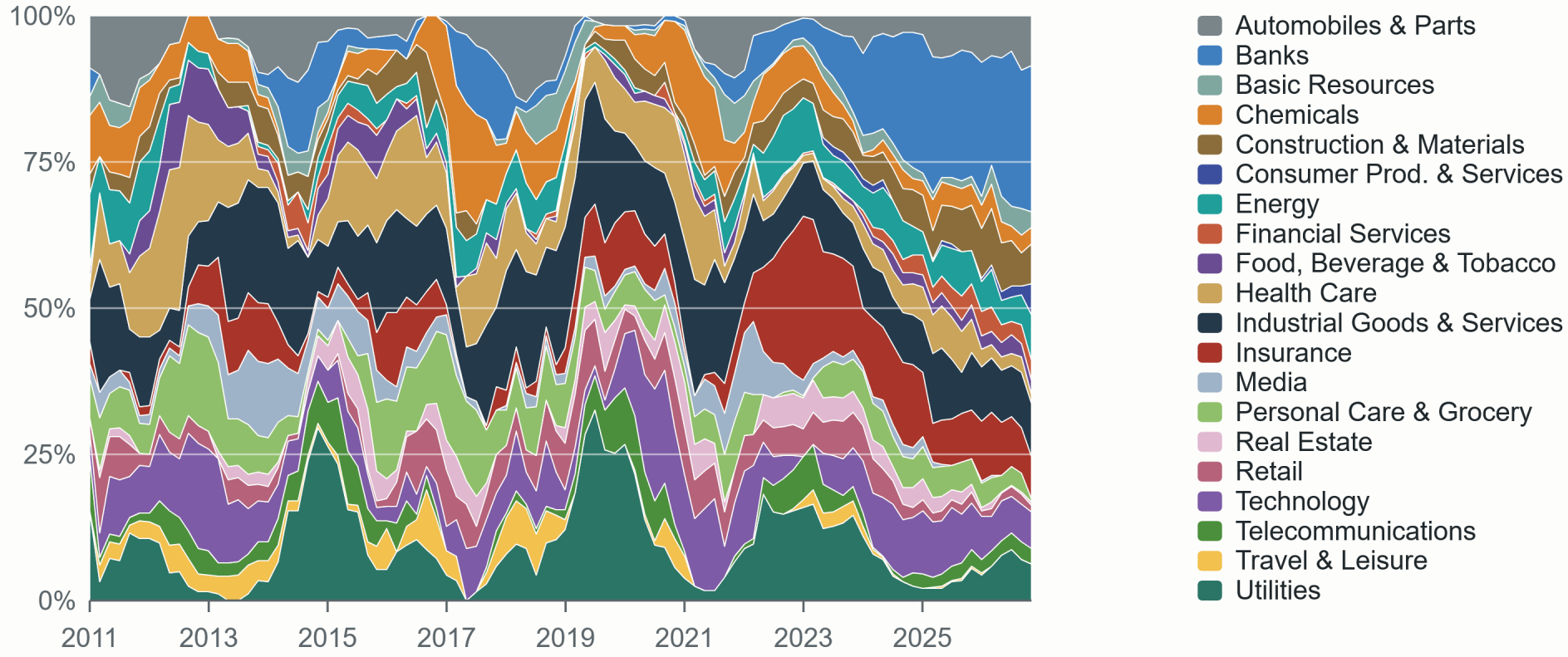
Strict financial criteria to select for quality.

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

Key criteria (non-exhaustive list).

HISTORICAL SECTOR ALLOCATION · 2011 – 2026

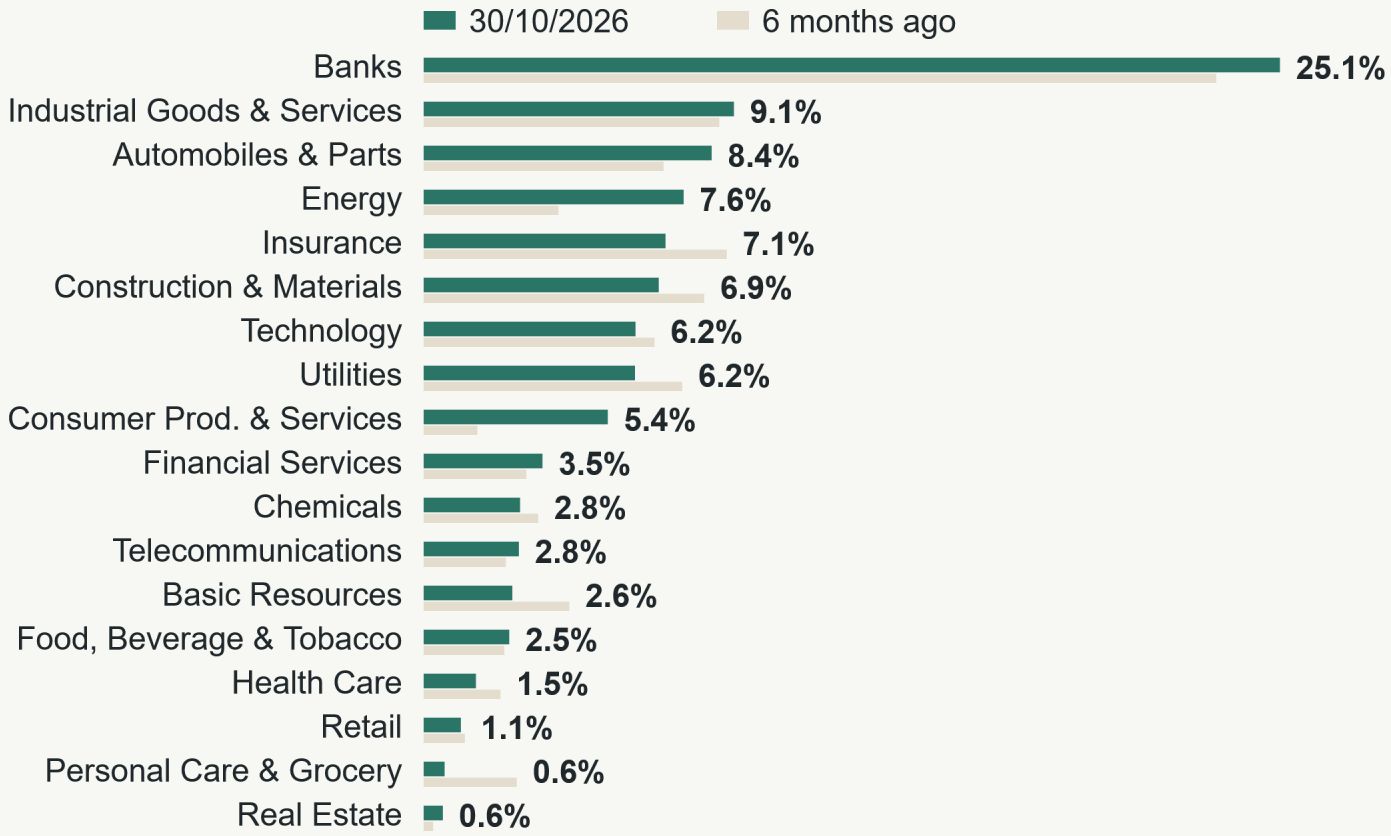
Slow portfolio turnover, dynamic sector allocation*.



(*): Sector allocation data collection began in 2011.

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

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

SEVEN EUROPEAN EQUITY FUND AT A GLANCE · CLASS I AT 30/10/2026

+72.0% over 3 years, or +19.8% a year.

RETURNS · CLASS I	Fund	Index
Since 1 January 2026	+8.53%	+8.03%
2025	+29.37%	+21.20%
2024	+10.78%	+11.01%
2023	+11.06%	+22.23%
2022	-17.49%	-9.49%
2021	+18.23%	+23.34%
Cumulative since inception (2007)	+271%	+151%
Annualised since inception	+6.9%	+4.8%

ROLLING RETURNS	Fund	Index
1-year cumulative	+13.09%	+9.99%
3-year cumulative	+71.95%	+63.46%
5-year cumulative	+47.28%	+62.77%

RISK	Fund	Index
Volatility (annualised · since inception)	11.6%	17.3%
Volatility (annualised · 5 years)	12.7%	14.9%
Volatility (annualised · 3 years)	9.9%	12.0%
Sharpe ratio (since inception)	0.59	0.28
Sharpe ratio (5 years)	0.63	0.69
Sharpe ratio (3 years)	1.98	1.46

Annualised volatility and Sharpe ratio based on monthly returns (month-end prices) · Since inception
Sharpe ratio = annualised return / annualised volatility, 0% risk-free rate · Since inception

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**

	CLASS I	CLASS R
ISIN code	**LU1229130585**	**LU1229130742**
Max. management fee	**1.00%**	**1.75%**
Min. subscription (EUR, USD, CHF)	**1,000**	**100**
Bloomberg ticker	**SVEUEIC LX**	**SVEUERC LX**

Risk scale (AMF)
Recommended horizon: 5 years

1 2 3 **4** 5 6 7

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.