OCTOBER 2026

I Shares · LU1229132441

R Shares · LU1229132797

Marketing communication

RISK PARITY STRATEGY · SYSTEMATIC MOMENTUM · LONG ONLY

Seven Force 5

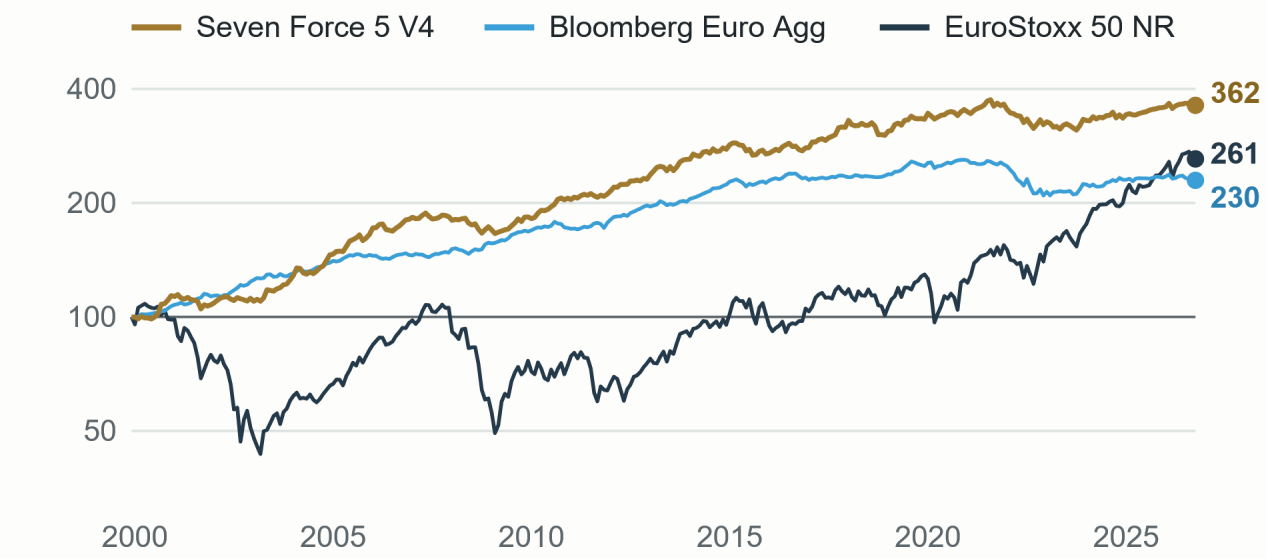
Enhancing returns through an **absolute-return strategy with controlled risk** : a long-only momentum allocation across global equities and fixed income, built on risk parity. Daily liquidity.

30 years	**5%**	**5%**	**UCITS**
Of momentum expertise	Target volatility	Return objective	Luxembourg SICAV
20+ year track record			SFDR Art. 8

SEVEN FORCE 5 V4 SINCE 2000

+4.9% a year since 2000, with 5.6% volatility.

Higher returns than both European equities and bonds, with low and controlled volatility.



V4 back-calculated since 2007, simulated from 2000 to 2006.

CUMULATIVE PERFORMANCE

+262%

Euro Agg: +130% · EuroStoxx 50: +161%

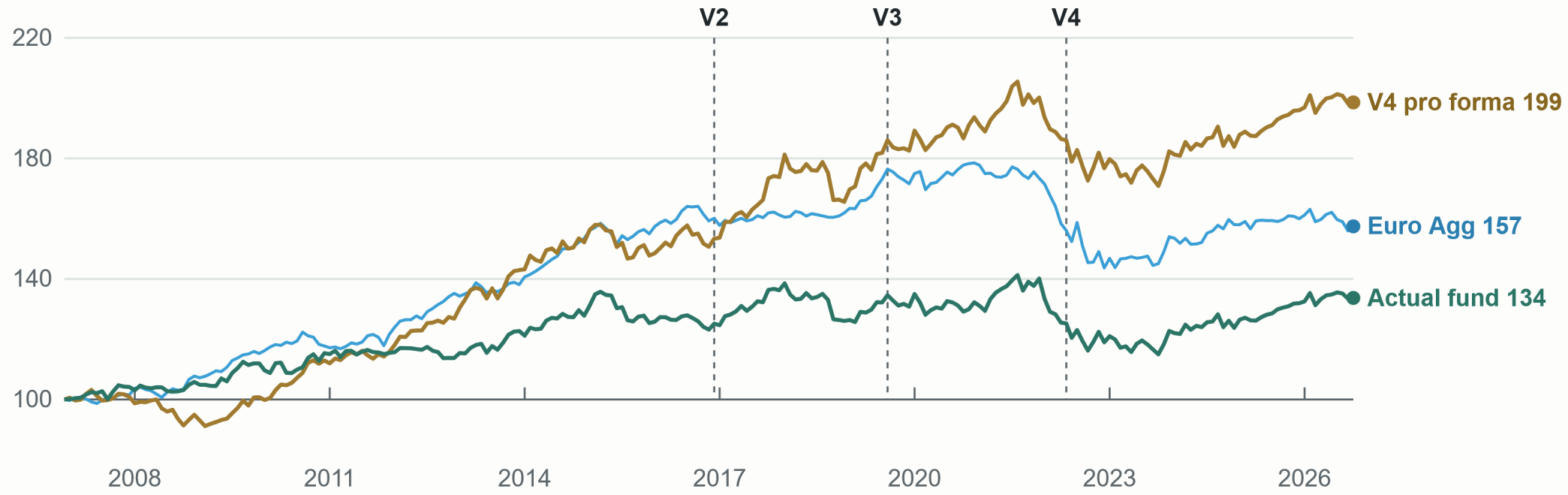
	SF5	Euro Agg	SX5T
Return*	4.85%	3.07%	3.69%
Volatility*	5.60%	4.00%	17.68%
Max drawdown	-16.85%	-19.54%	-59.90%
Sharpe	0.87	0.77	0.21

(*) Annualised since 2000

TRACK RECORD SINCE INCEPTION · JANUARY 2007

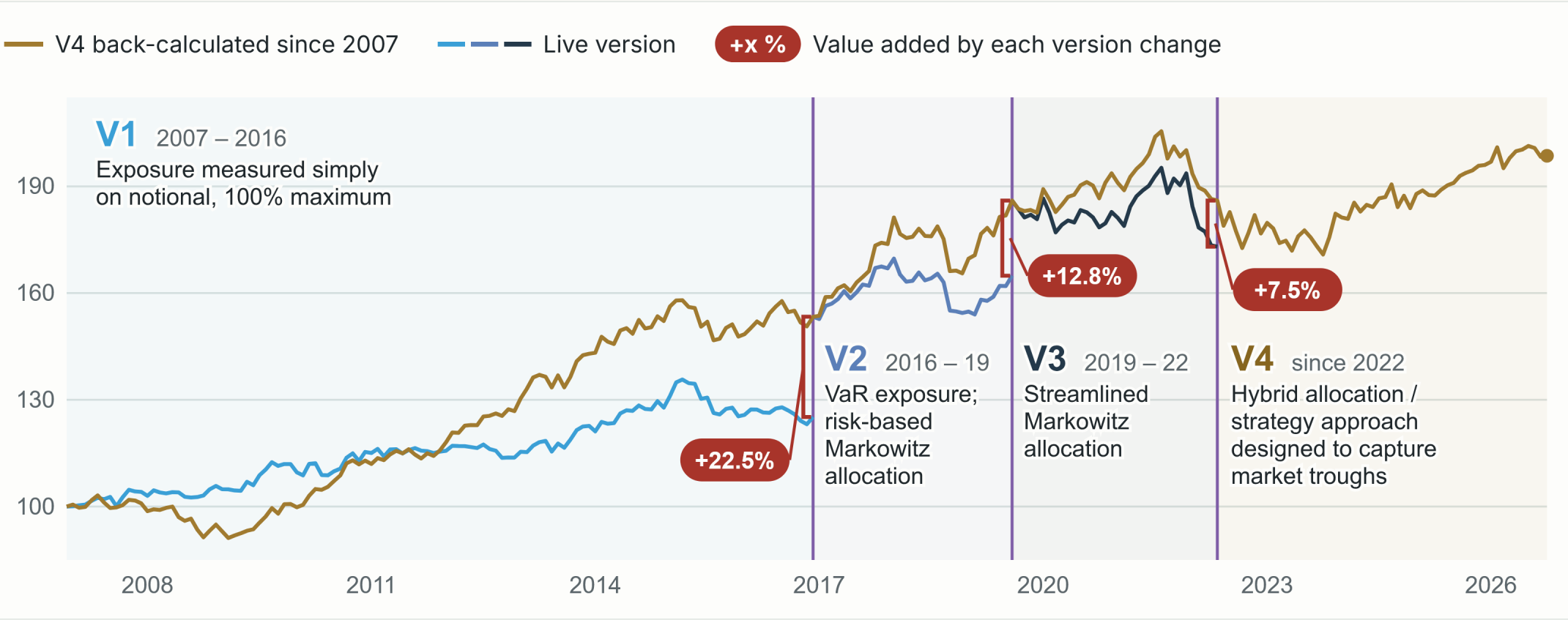
One approach, refined through 4 versions since 2007

The actual fund (I Shares) has returned +33.7%; Version 4 (“V4”), applied over the full period, would have delivered +98.6%.



EVOLUTION SINCE LAUNCH · JANUARY 2007

Each new version has added value.



KEY STRATEGY FEATURES

Absolute return with controlled risk.

01
Return enhancement
Dynamic cross-asset allocation designed to outperform cash and bonds over the long term.

02
Pre-defined risk budget
The volatility target is set ex ante and can be adjusted; standard: 5%.

03
Risk parity
Each position contributes equally to the portfolio's target volatility level.

04
Proven strategy
30 years of Seven Capital expertise in systematic momentum strategies.

05
Long only
The strategy acts on buy signals only.

06
Systematic approach
Fully driven by proprietary algorithms.

07
Broad diversification
Global fixed income and equity markets.

08
Liquidity and transparency
Fully liquid and transparent portfolio.

09
20+ year track record
Several market cycles navigated since 2007.

INVESTMENT PROCESS · UNIVERSE

Liquid and diversified return drivers.

PORTFOLIO CASH

Money market instruments: European Treasury bills

Currency exposures are fully hedged.

European rates	US rates	European equities	US equities	Asian equities
Futures • Bobl • Bund	**Futures** • 5Y T-Note • 10Y T-Note • T-Bond	**Single stocks** • Large caps • Euro area	**Single stocks** • Large caps • S&P 500	**Futures** • Japan • Taiwan • Singapore • India • Hong Kong

INVESTMENT PROCESS · OVERVIEW

Four core principles.

01

Liquidity

- US and euro-area large caps: single stocks
- EUR / US yield curves: futures
- Asian equity indices and rates: futures
- Cash: EUR Treasury bills

02

Flexibility

- Cross-asset portfolio
- Active exposure management

03

Momentum

- Medium and long term
- Driven by the price-to-risk ratio

04

Systematic approach

- Rigour and discipline
- No emotions, no behavioural bias

PORTFOLIO CONSTRUCTION

A three-step portfolio construction process.

STEP 1

Maximum theoretical allocation

Driven by volatility levels and potential drawdowns

Equities 0 – 105%

- US stocks → **45% max**
- European stocks → **45% max**
- Asian futures → **15% max**

Fixed income 0 – 150%

STEP 2

Portfolio positioning

Driven by macro and technical indicators

Price momentum

"Unless acted upon by external forces, an asset's trend should persist."

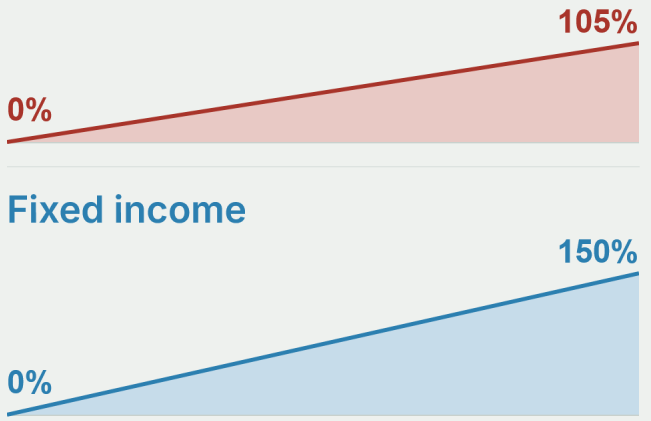
Risk momentum

High volatility goes hand in hand with bear markets, and vice versa.

STEP 3

Final allocation

Full flexibility: net exposure down to zero when markets require

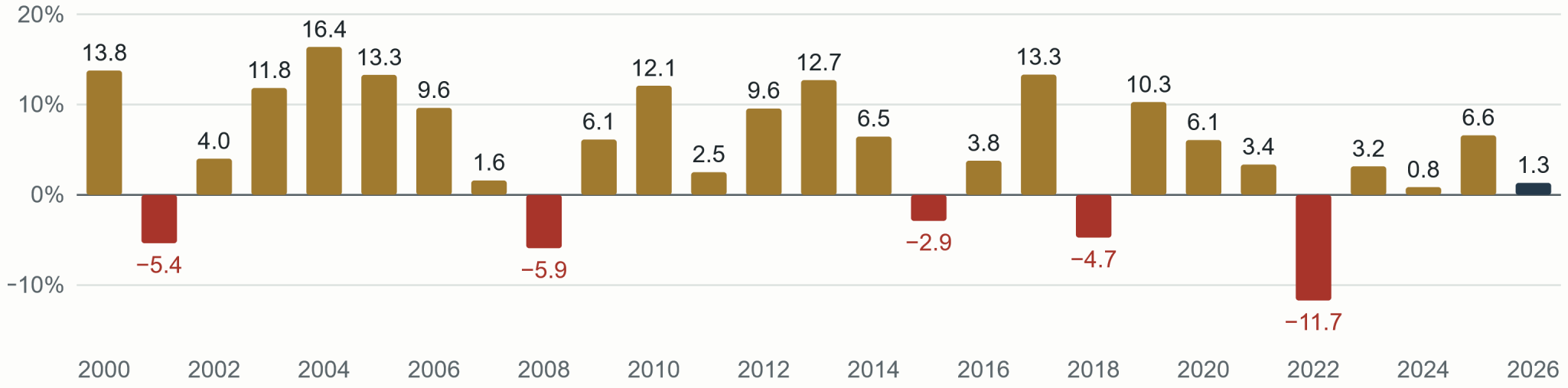


CALENDAR-YEAR RETURNS SINCE 2000

22 positive years out of 27.

Worst year: −11.7% in 2022 · Best year: +16.4% in 2004 · Current year: YTD return

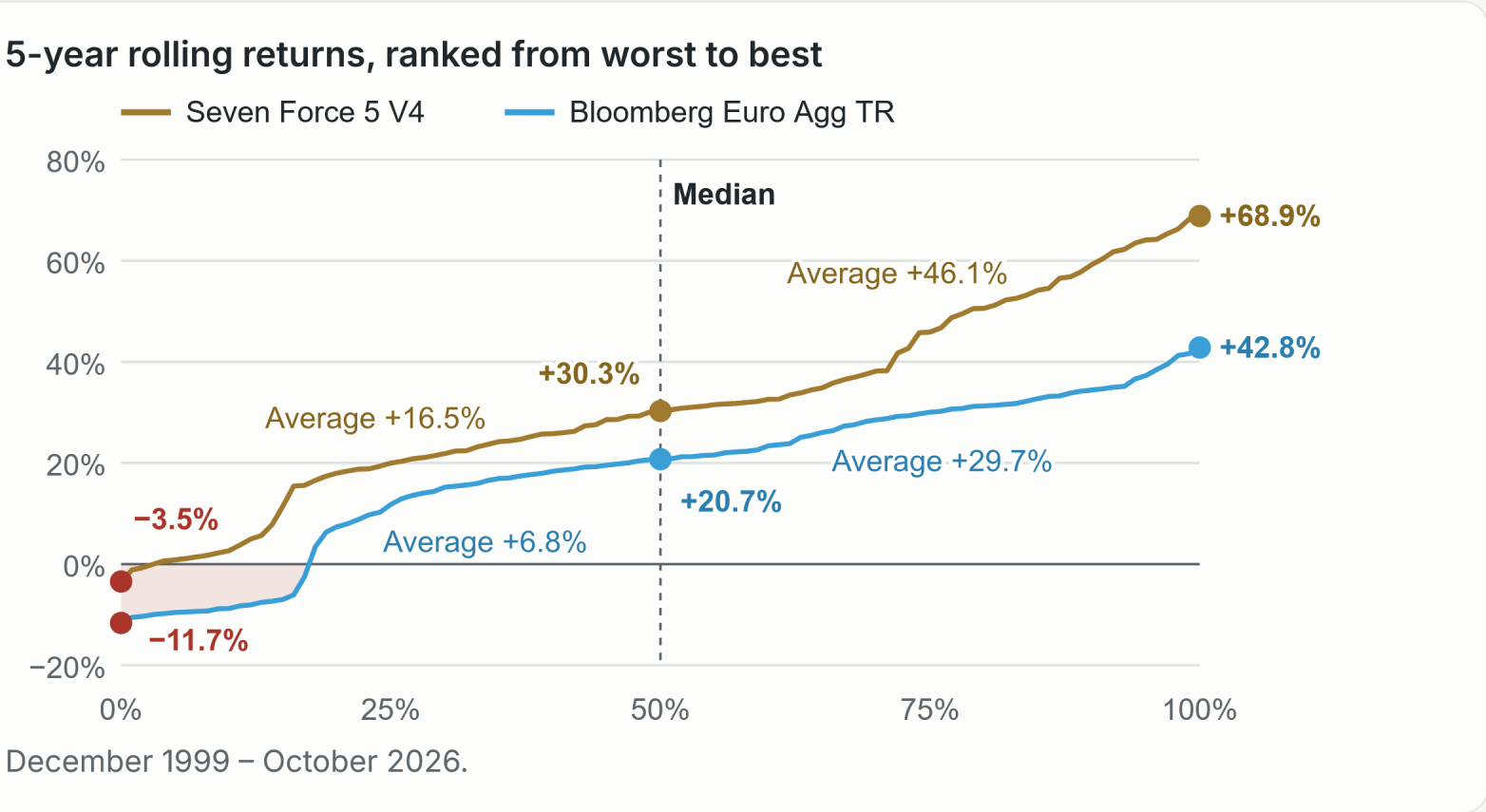
Seven Force 5 V4, calendar-year performance, %



V4 back-calculated since 2007, simulated from 2000 to 2006.

5-YEAR ROLLING RETURNS

Median return +30%, versus +21% Euro Agg.



December 1999 – October 2026.

+30.3%
Median · Euro Agg +20.7%

+68.9%
Best period · Euro Agg +42.8%

−3.5%
Worst period · Euro Agg −11.7%

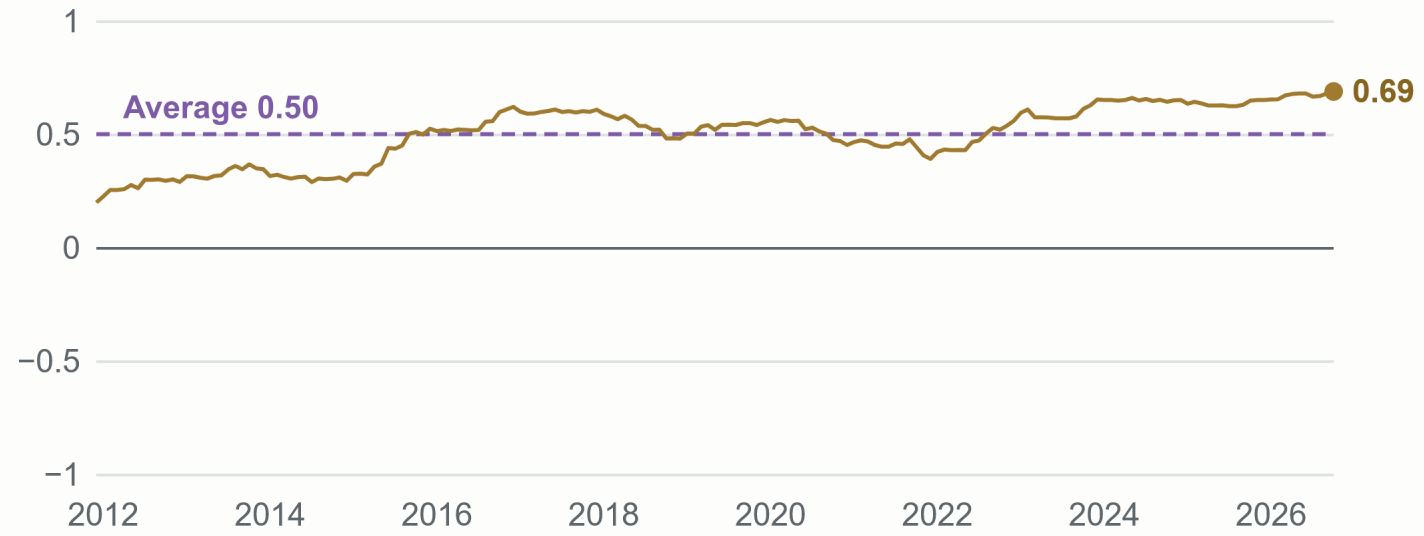
3%
Negative periods · SF5

18%
Negative periods · Euro Agg

VERSUS FIXED INCOME · BLOOMBERG EURO AGG TR

A 0.5 average correlation over 5 years.

5-year rolling correlation with the Bloomberg Euro Agg TR



5-year rolling windows, December 2011 – October 2026.

0.50
Average 5-year correlation

0.69
Correlation at end-October 2026

0.20
Minimum correlation · Dec. 2011

0.69
Maximum correlation · Oct. 2026

SEVEN FORCE 5 V4 · PERFORMANCE AS AT 30/10/2026

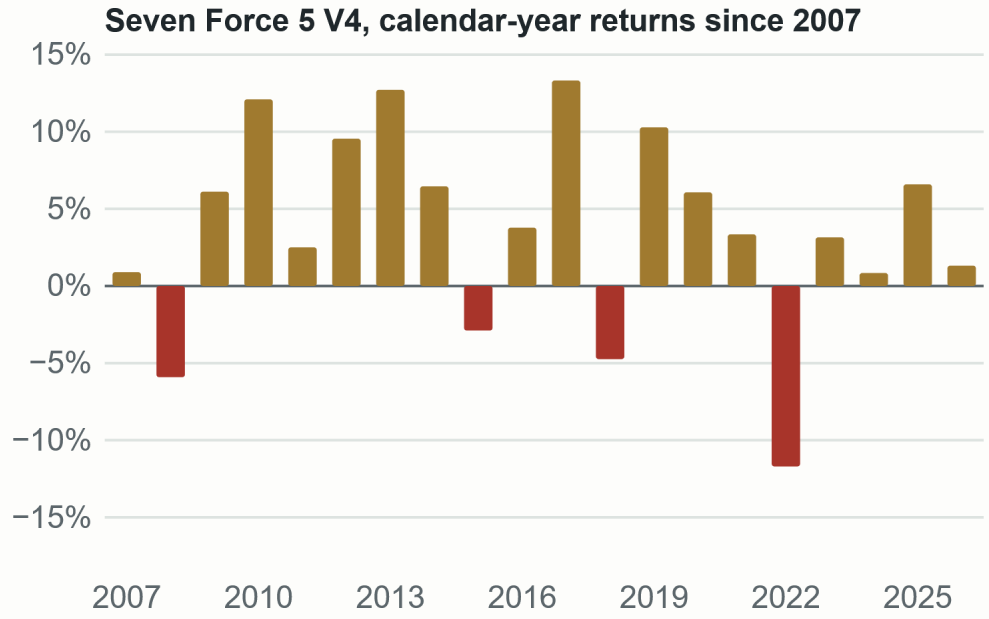
Robust returns versus fixed income.

NAV I SHARES · 30/10/2026

€133.67

Fund AUM €57.2m
Risk Parity AUM €67.3m

FORCE 5 V4	V4	Euro Agg
1 month	+0.16%	+0.96%
Year to date	+1.32%	-1.58%
1 year	+2.11%	-2.14%
3 years	+16.23%	+8.55%
5 years	-1.31%	-9.17%
Since inception (22/01/2007)	+98.57%	+57.46%
3 years, annualised	+5.14%	+2.77%
Since inception, annualised	+3.52%	+2.32%



KEY FACTS

A Luxembourg UCITS with daily liquidity.

Legal structure	**UCITS SICAV, Luxembourg**
Classification	**Flexible multi-asset · SFDR Art. 8**
Objective	**Absolute return · 5% volatility**
Benchmark	**Capitalised €STR**
Performance fee	**10% above €STR · HWM**
Dealing · currencies	**Daily · EUR, USD, CHF**
Depositary	**Banque de Luxembourg**
Administrator · auditor	**UI efa · Deloitte Audit**

BY SHARE CLASS	I Shares	R Shares
ISIN	**LU1229132441**	**LU1229132797**
Max. management fee	**1.00%**	**1.50%**
Min. subscription (EUR, USD, CHF)	**1,000**	**100**
Bloomberg ticker	**SVRAEIC LX**	**SVRAERC LX**

Risk indicator (SRI)
Recommended holding period: 3 years

1 2 **3** 4 5 6 7

THE SEVEN CAPITAL TEAM AT YOUR SERVICE

Let’s discuss your allocation.

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Past performance is not a reliable indicator of future results.

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