OCTOBER 2026

ISIN · LU3134536427

Bloomberg · SVLCRP3 LX

Risk Parity Strategy · Momentum Approach · Global Rates & Equities

Seven Long Cash Risk Parity 3%

A risk parity strategy offering a flexible, global, long-only allocation driven by a momentum approach. The strategy optimises the risk/return trade-off, targeting 3% volatility and a return of +4%.

30 years
Of momentum expertise
Proprietary algorithms

3%
Target volatility

4%
Return objective
Annual, not guaranteed

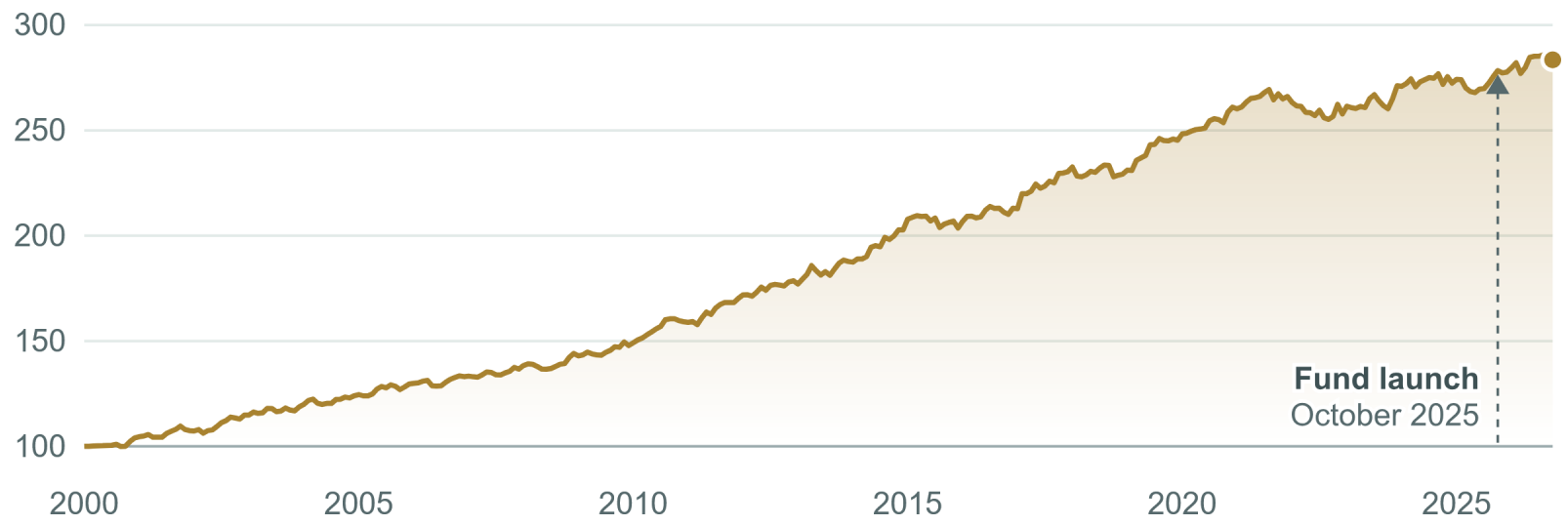
RAIF
Luxembourg SICAV
Daily liquidity

PERFORMANCE SINCE 2000

4% annualised return, with 3% volatility.

The strategy since 2000

Rebased to 100 in January 2000 · net performance, simulated until October 2025, live thereafter



+3.95%
Annualised return

3.22%
Annualised volatility

−5.25%
Maximum drawdown

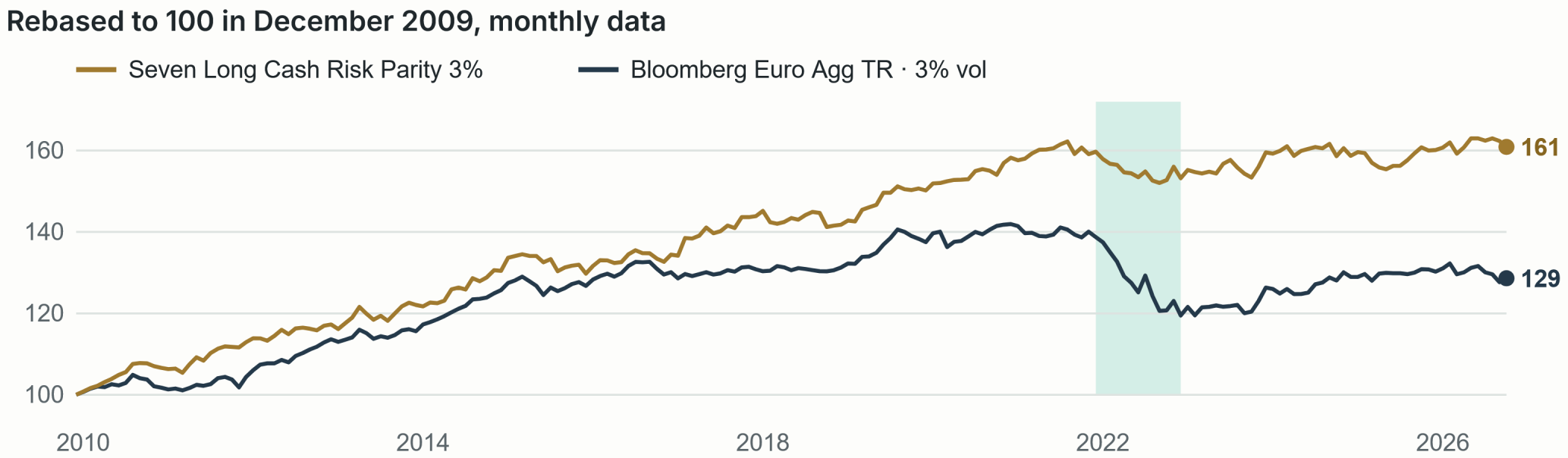
1.23
Sharpe ratio

Source: Seven Capital Management. Assumptions: cash yielding 2%, 1% management fee, +1% delta.

VERSUS FIXED INCOME · BLOOMBERG EURO AGG TR

A complement to fixed income, at equal risk.

Compared with the index adjusted to 3% volatility, the strategy weathered the 2022 rate rise more effectively.



December 2009 – October 2026 · index scaled to 3% volatility.

INVESTMENT UNIVERSE

100% money market, 22 futures contracts.

PORTFOLIO HOLDINGS

100%

Money market

Exposure through futures markets · Daily liquidity

European rates	US rates	European equities	US equities	Asian equities
Futures	**Futures**	**Futures**	**Futures**	**Futures**
• Euribor	• Eurodollar	• Euro Stoxx 50	• Dow Jones mini	• Nikkei
• Schatz	• 2-year T-Note	• CAC 40	• S&P 500 mini	• Taiwan
• Bobl	• 5-year T-Note	• DAX	• Nasdaq mini	• Singapore
• Bund	• 10-year T-Note	• FTSE 100		• Hong Kong
	• T-Bond	• AEX		
		• IBEX 35		

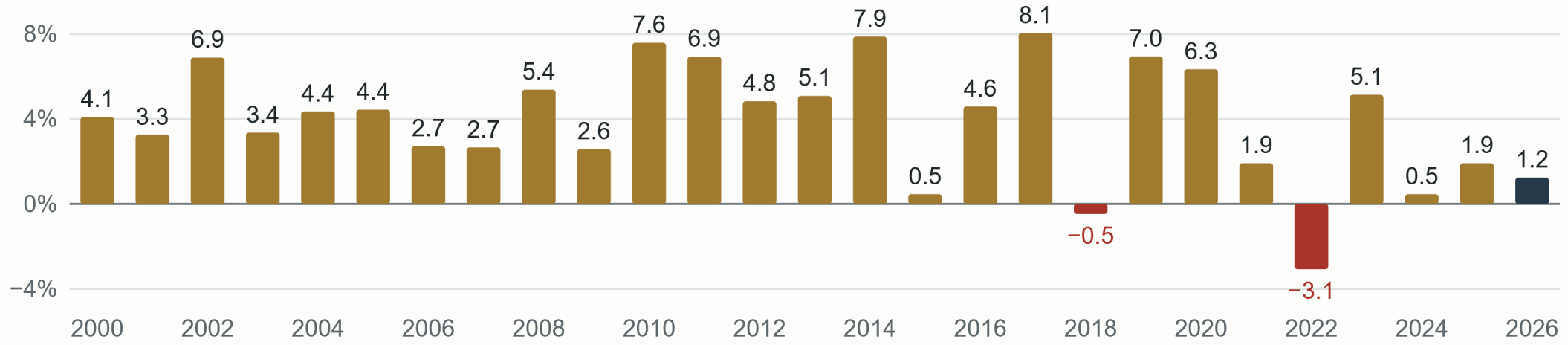
(non-exhaustive list)

CALENDAR-YEAR PERFORMANCE

25 positive years out of 27.

Worst year: −3.1% in 2022 · Best year: +8.1% in 2017 · Current year: YTD return

Net performance by calendar year, in %

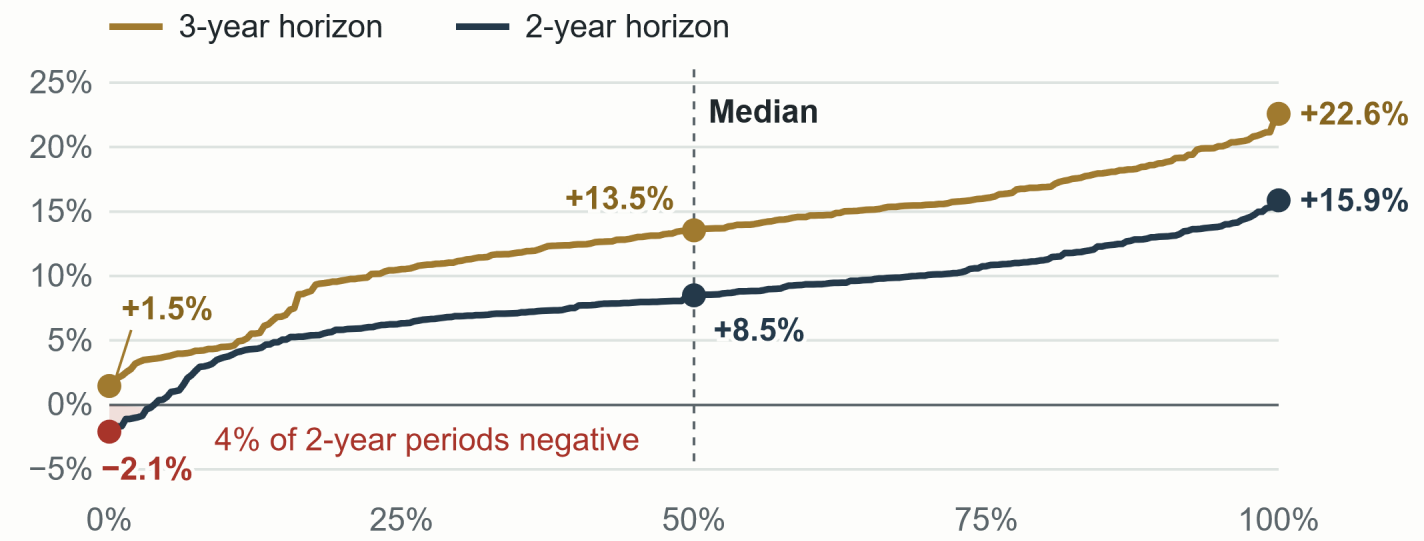


Simulated data until October 2025, live thereafter. Cash at 2%, 1% management fee, +1% delta.

ROLLING PERFORMANCE · 2 AND 3 YEARS

No losing 3-year period since 2000.

Rolling periods ranked from worst to best



All rolling periods from January 2000 to October 2026, net performance.

+13.5%
3-year median
Top-half average +16.7%

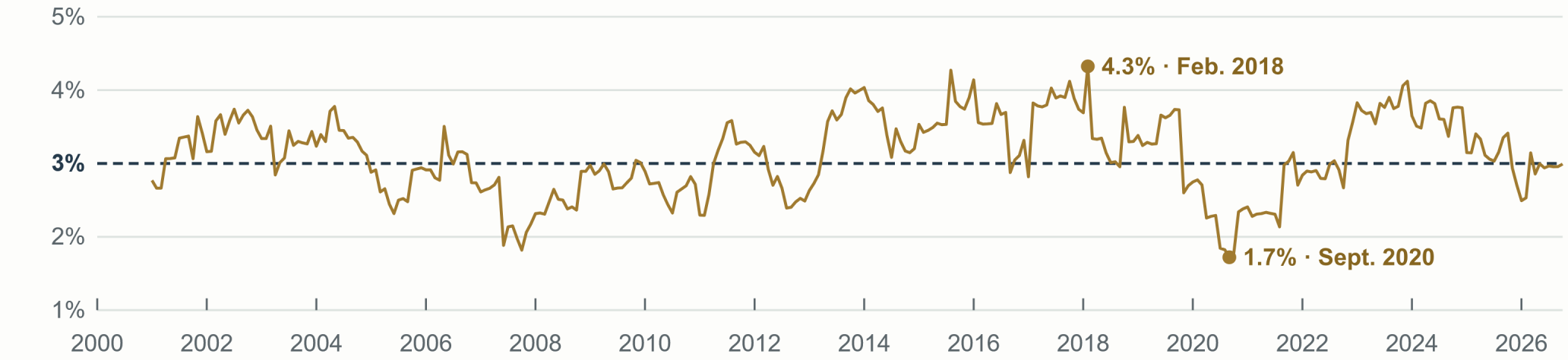
+1.5%
Worst rolling 3-year period

+8.5%
2-year median
Top-half average +11.1%

−2.1%
Worst rolling 2-year period

VOLATILITY CONTROL · 3% TARGET

3.22% realised volatility, against a 3% target.



3.22%

Realised annualised volatility, 2000 – 2026

Min 1.7% / Max 4.3%

Range of rolling 1-year volatility

Centred on 3%

Positions are continuously rebalanced

RISK ANALYSIS · MAXIMUM DRAWDOWNS

A maximum drawdown of 5.3% since 2000.



MAXIMUM DRAWDOWN

−5.25%

Excluding 2022, no drawdown has exceeded 3.4% since 2000.

2022

−5.3%

Rising rates, simultaneous sell-off in bonds and equities

2025

−3.2%

Spring correction

2002

−3.1%

Equity bear market

2015

−2.8%

Rise in European long-term yields

OUR APPROACH · NEWTON'S LAW APPLIED TO INVESTING

"Unless acted upon by external forces and factors, the market trend of a financial asset should remain unchanged."

01

Trend detection

Algorithms that identify both upward and downward trends over the medium and long term.

02

No discretion

Rules applied systematically: no pattern recognition, no optimisation, the same rules are applied across all markets.

03

Highly liquid futures

Equities and rates only: no currencies, no commodities.

THE STRATEGY

Capturing trends at a constant level of risk.

A dynamic allocation that seeks to outperform money market and bond returns with controlled volatility.

01

3%

Predefined risk level

The overall portfolio risk level is set in advance and can be tailored.

02

Risk parity

Each position is sized to contribute equally to the portfolio's volatility target.

03

Long only

Only the buy signals of the momentum algorithms are implemented.

04

Liquid and transparent

Proprietary algorithms and a portfolio diversified across global interest rate and equity index futures, fully liquid and transparent.

INVESTMENT VEHICLES

Four ways to access the strategy.

01

SICAV-RAIF

Available

Dedicated sub-fund of Seven Patrimoine Opportunistic SICAV-RAIF, governed by Luxembourg law. ISIN LU3134536427.

02

UCITS fund

Size-dependent

A dedicated sub-fund can be launched within SEVEN UCITS, a Luxembourg-law SICAV.

03

AMC

Size-dependent

Luxembourg-law Actively Managed Certificate, issued by a major French bank.

04

Managed account

Size-dependent

Fully bespoke segregated mandate.

Seven Capital Management is an authorised AIFM — AMF / CSSF.

KEY FACTS

A sub-fund of a Luxembourg SICAV-RAIF.

Legal structure	**SICAV-RAIF, Luxembourg**
Classification	**Diversified global rates / equities**
Strategy	**Momentum investing**
Valuation	**Daily**
Currency	**EUR**
ISIN (EuroClass)	**LU3134536427**
Bloomberg ticker	**SVLCRP3 LX**

Management fee	**0.8%**
Performance fee	**Max. 10% above €STR, HWM**
Minimum subscription	**€100,000**
Custodian	**Banque de Luxembourg**
Administrator	**UI efa**
Auditor	**Deloitte Audit**
Management company	**Seven Capital Management**

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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