

UCITS – Euro Low Volatility – R share

Absolute Return – Low Volatility – Flexible Diversified Fund

OCTOBER 2020

(data as of 30 Oct 2020)

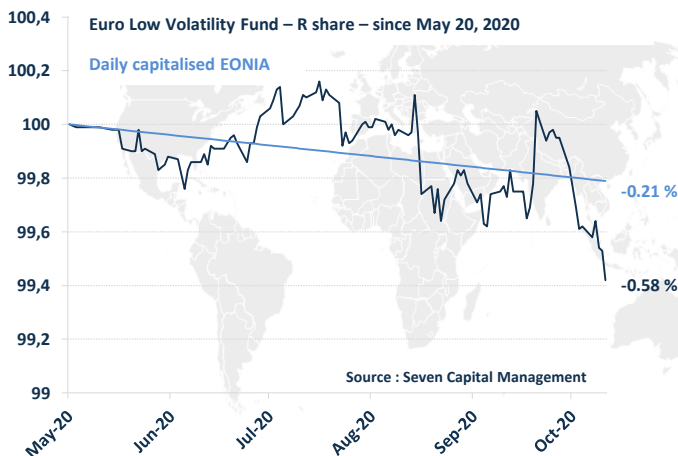
Net Asset Value :

99.42 euros

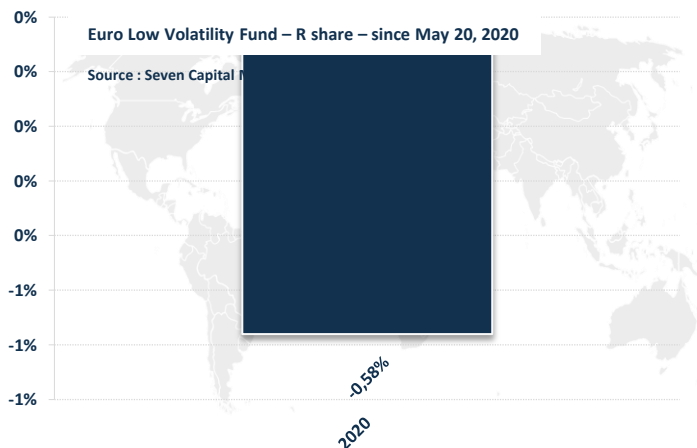
Euro Low Volatility Program is an low volatility absolute return - flexible diversified fund.

The investment process is based on a proprietary momentum analysis of three different types of input : macro momentum, price momentum & risk momentum. The program aims to deliver regular and consistent returns with low volatility.

Evolution of the performance of the fund since inception (base 100)



Annual performances



Performance

	Cumulative		Annualised	
	Fund	EONIA*	Program	EONIA*
1 month	-0.31 %			
YTD	-0.58 %			
1 year				
3 years				
5 years				
May 20, 2020	-0.58 %	-0.21 %	-1.28 % / yr	-0.46 % / yr

Risk Analysis monthly data

	1 year	3 years	5 years	May 20, 2020
Volatility				1.05 %
Sharpe ratio				-1.22
Max drawdown				-0.74 %
Correlation p				
vs. EuroStoxx 50				0.18
vs. Euro MTS 7-10				0.34

Fund characteristics & financial information

Fund inception date	May 20, 2020
Legal form	Luxembourg SICAV
Strategy	Diversified
Region	Global
Currency	Euro
Allocation of income	Capitalisation
ISIN code	LU2109939160
Bloomberg code	EURLVER LX Equity

AuM	7 900 000 euros
Net Asset Value	99.42
Management fees	0.90 %
Performance fees	10.00 %
Benchmark*	Daily capitalised EONIA
Valuation	Daily
Custodian	CACEIS Bank Luxembourg

Risk scale



Minimum recommended investment period

3 years

SEVEN CAPITAL MANAGEMENT

39 rue Marbeuf, 75008 Paris – France – Tel. +33 1 42 33 04 50

Société par Actions Simplifiée SAS (Simplified limited company) – Authorised by the AMF under No. GP 06000045 – With capital of EUR 560,000 – Trade and Companies Register no. B 491 390 464

www.seven-cm.com www.amf-france.org

Past performance is not a reliable indicator of future performance

The investor can lose all or part of the amount of capital invested, the UCITS are not guaranteed in capital

UCITS – Euro Low Volatility – R share



Absolute Return – Low Volatility – Flexible Diversified Fund

OCTOBER 2020

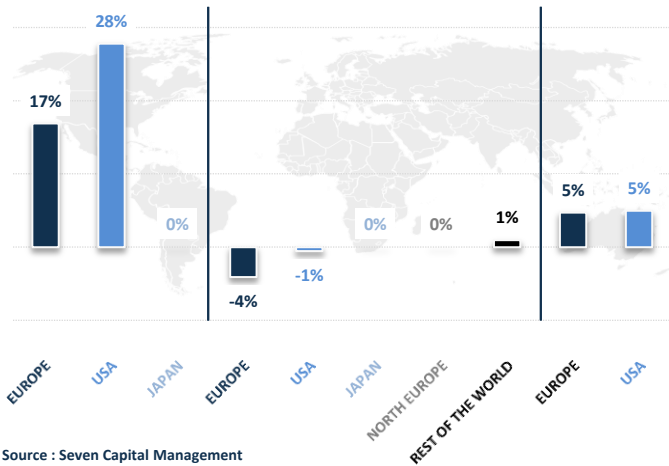
(data as of 30 Oct 2020)

Asset class breakdown

Manager comments

Government bonds 45 % Equity indices -4 % Equities 10 %

Ptf Duration : 2.38



Source : Seven Capital Management

Equities - Top holdings

Source : Seven Capital Management

Rank	Weighting	Company	Sector	Country	Market capitalisation	Month % chng
1	0.3%	Apple inc	Technology	United states	1 589 200	-6.00%
2	0.3%	Bristol-myers squibb co	Health Care	United states	113 123	-2.32%
3	0.3%	Scout24 ag	Technology	Germany	7 441	-7.18%
4	0.3%	Deutsche wohnen se	Real Estate	Germany	15 592	1.50%
5	0.3%	Abbott laboratories	Health Care	United states	159 798	-3.10%
6	0.2%	Accenture plc-cl a	Industrial Goods & Services	Ireland	118 182	-3.64%
7	0.2%	Kone oyj-b	Industrial Goods & Services	Finland	36 179	-8.95%
8	0.2%	Abbvie inc	Health Care	United states	128 960	-1.52%
9	0.2%	Adobe inc	Technology	United states	184 168	-8.84%
10	0.2%	Symrise ag	Chemicals	Germany	14 335	-10.30%

Total weight of the TOP 10 holdings : 2.6 %

Equities - Major monthly performance variations

Source : Seven Capital Management

Best performers						Worst performers							
Rank	Weighting	Company	Sector	Country	Market capitalisation	Month % chng	Rank	Weighting	Company	Sector	Country	Market capitalisation	Month % chng
1	0.2%	Tiffany & co	Personal & Household Goods	United states	13 635	12.94%	1	0.1%	Nexi spa	Industrial Goods & Services	Italy	8 280	-22.96%
2	0.2%	Tyler technologies inc	Technology	United states	13 282	10.28%	2	0.0%	Morphosys ag	Health Care	Germany	2 880	-19.19%
3	0.2%	Flutter entertainment plc	Travel & Leisure	Ireland	23 177	10.21%	3	0.0%	Citrix systems inc	Technology	United states	11 975	-17.75%
4	0.1%	Hermes international	Personal & Household Goods	France	84 350	8.53%	4	0.0%	Euronext nv	Financial Services	Netherlands	6 269	-16.23%
5	0.1%	Idexx laboratories inc	Health Care	United states	31 115	8.07%	5	0.0%	Elisa oyj	Telecommunications	Finland	7 068	-15.99%

Weight of the 5 best performers : 0.7 %

Weight of the 5 worst performers : 0.2 %

Please note that past performance is not an indication of future performance. Consequently, investment decisions must not be based primarily on past performance: other items outlined in the factsheet for each UCITS must be considered. The key investor information documents and the UCITS prospectuses presented may be obtained from Seven Capital Management on written request sent to info@seven-cm.com or from the company's website: www.seven-cm.com. Lastly, the taxation to which any investment in UCITS units or shares is subject depends on the individual circumstances of each investor. As such, investors are advised to consult their tax advisers. Document for information purposes only and not contractually binding. For further information please refer to the Prospectus, available for french and english speakers and KIID (Key Investor Information Document), available for french, english, german, spanish and italian speakers on our website: www.seven-cm.com. In Switzerland, the Fund appointed as representative Oligo Swiss Fund Services SA, Av. Villamont 17, 1005 Lausanne, Switzerland, Tel : +41 21 311 17 77, Email : info@oligofunds.ch. The fund's payment service in Switzerland is the Helvetische Bank.

SEVEN CAPITAL MANAGEMENT

39 rue Marbeuf, 75008 Paris – France – Tel. +33 1 42 33 04 50

Société par Actions Simplifiée SAS (Simplified limited company) – Authorised by the AMF under No. GP 06000045 – With capital of EUR 560,000 – Trade and Companies Register no. B 491 390 464

www.seven-cm.com www.amf-france.org

Past performance is not a reliable indicator of future performance

The investor can lose all or part of the amount of capital invested, the UCITS are not guaranteed in capital