Seven Alpha Beta Equity Europe

European Equity Strategy with Systematic and Dynamic Portfolio Protection

Breaking Free from the Hedging “Timing”

ISR - ESG
SFDR ARTICLE - 8
INVESTISSEMENT SOCIALEMENT RESPONSABLE
ENVIRONNEMENTAUX, SOCIAUX ET DE GOUVERNANCE

[August 2026]

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Société par Actions Simplifiée SAS – Agrée par l’AMF N° GP 06000045 – Capital de 560 000 euros – RCS B 491 390 464
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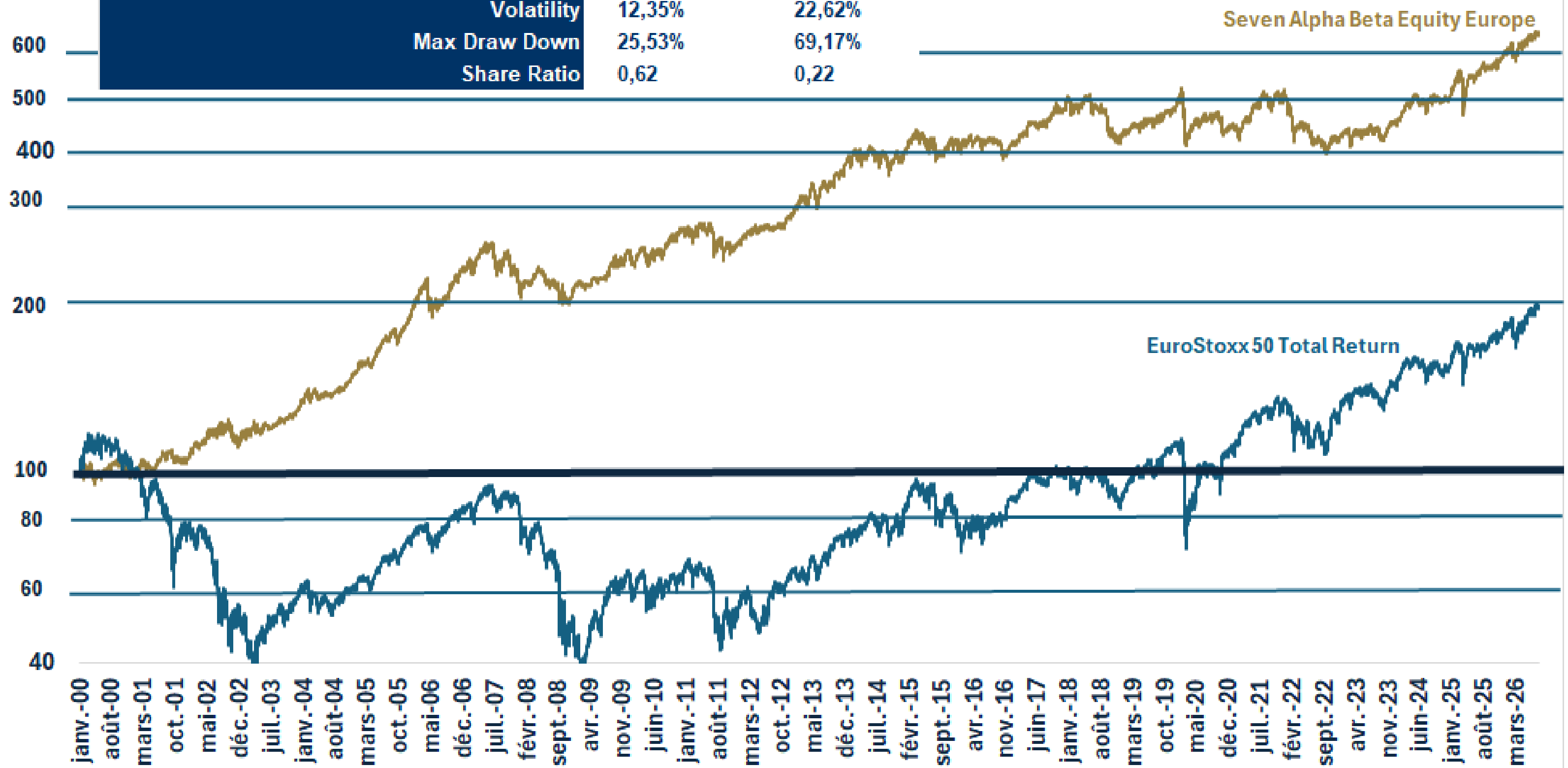
A High-Performance Strategy That Complements Traditional Equity Strategies

Seven Alpha Beta Equity Europe Vs EuroStoxx 50 Total Return
From 2000 to 2026-08

			Seven Alpha Beta	EuroStoxx Net
Start :	01-janv.-00			
End :	31-août-26	Total return	583,01%	97,00%
		Annual Rate of Return	7,47%	2,57%
		Volatility	12,35%	22,62%
		Max Draw Down	25,53%	69,17%
		Share Ratio	0,62	0,22



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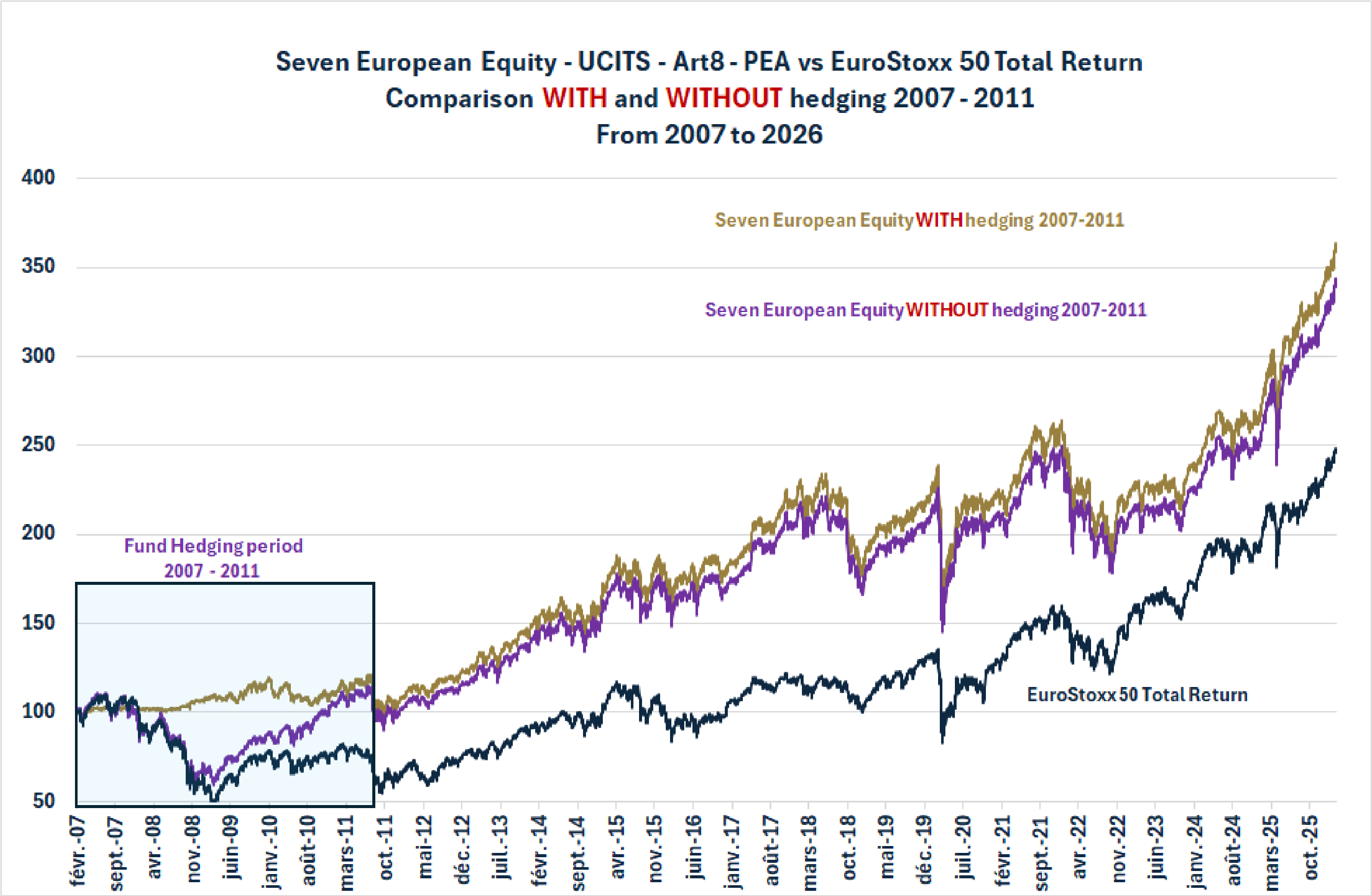
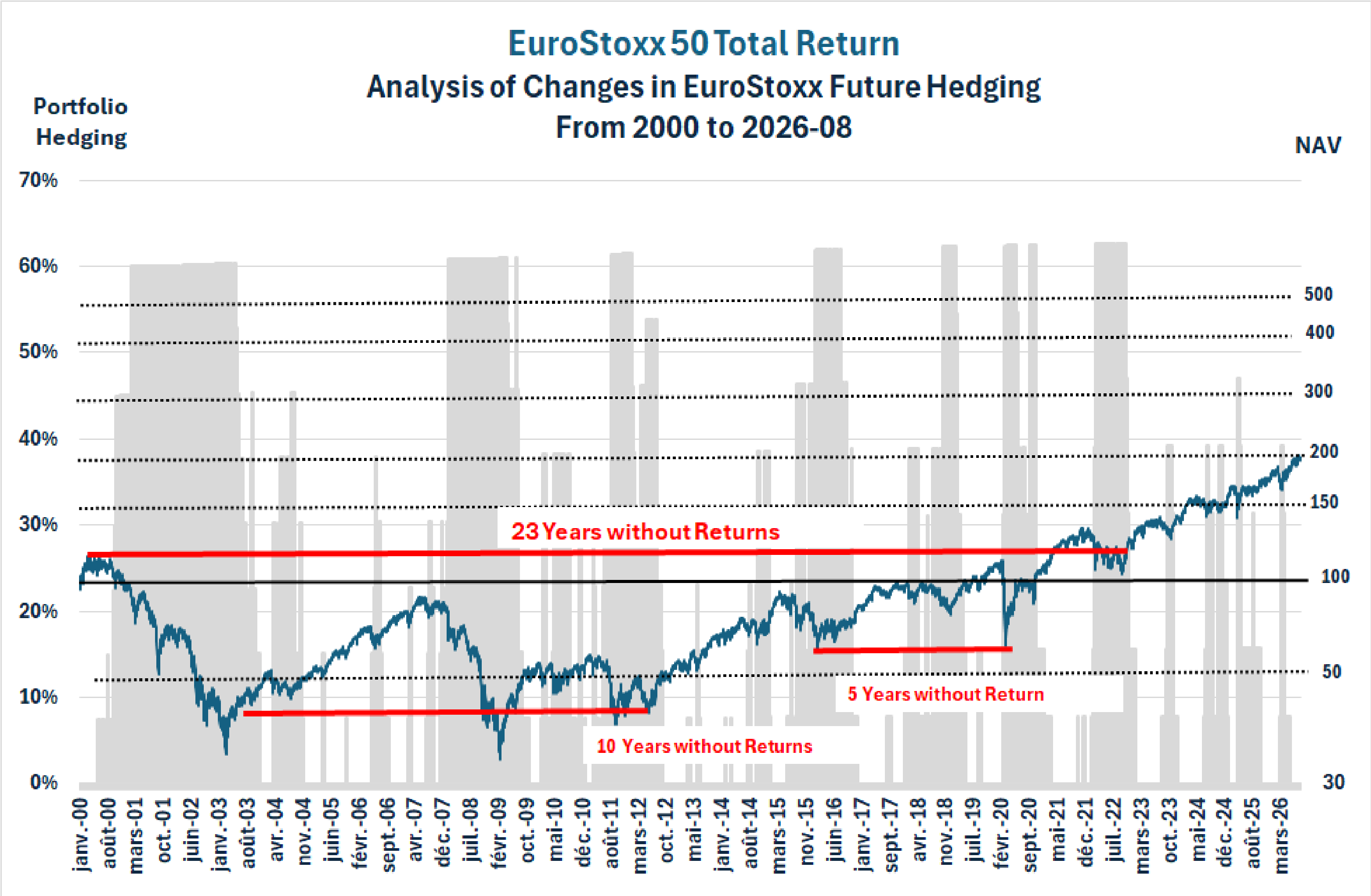
A Highly Effective Approach that Complements Traditional Equity Strategies



Did You Say “Market Timing”?



A Core Building Block for Strategic European Equity Exposure

- **Broad European Equity Exposure**
  Well diversified, sector agnostic, high quality large cap. Eurozone-focused equity portfolio
- **Balanced & Diversified Investment Approach**
  Systematic momentum-driven (2/3) and quantitative-driven (1/3) approaches with no concentration bias towards growth or value
- **Active, Dynamic, and Systematic Hedging During Market Downturns**
  Dynamic and systematic use of our proprietary Momentum models and EuroStoxx 50 futures to hedge the portfolio during periods of market deterioration
- **Transparency and Liquidity**
  Full portfolio transparency and daily liquidity
- **ESG Integration**
  ”Light Green” non-exclusive ESG approach. Annual ESG independent reporting.
- **Investor-Ready Investment Fund**
  Luxembourg-registered UCITS, classified as SFDR art. 8

10 Highlights of the Seven Alpha Beta Equity Europe Fund

- A 20-year track record of strong performance in selecting large-cap stocks in the eurozone.
- A 100% active investment strategy in European equity markets, proven over 20 years of managing the Seven European Equity Fund.
- A systematic hedging approach that Seven Capital has successfully implemented for over 30 years.
- A management approach consisting of 2/3 systematic and 1/3 quantitative strategies, combined with a hedging strategy executed by our proprietary Momentum algorithms.
- Significant outperformance relative to market indices since the strategy's launch.
- Discipline and rigor of the systematic Momentum approach to hedging.
- Proven resilience across numerous market cycles since 2007.
- Diversification from traditional active management styles.
- Daily valuation and liquidity.
- UCITS under Luxembourg law, Art. 8.

3 Complementary Strategies at Work

INVESTMENT UNIVERSE		
QUANTITATIVE SYSTEMATIC 70%		QUANTITATIVE MICRO 30%
MOMENTUM 35%	DIVIDEND YIELD 35%	QUANTITATIVE 30%

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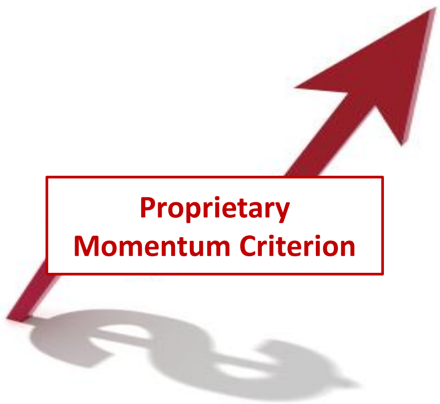
The Momentum Strategy Sub-Portfolio : Construction Process

1 Investment Universe: Eurozone Equities with Daily Transaction Volumes > EUR 10 million And Volatility < 30%

2 Stocks in the universe are sorted according to a common criterion



Proprietary Momentum Criterion

Rank 1

Rank 2

Rank 3

Rank 4

Rank n

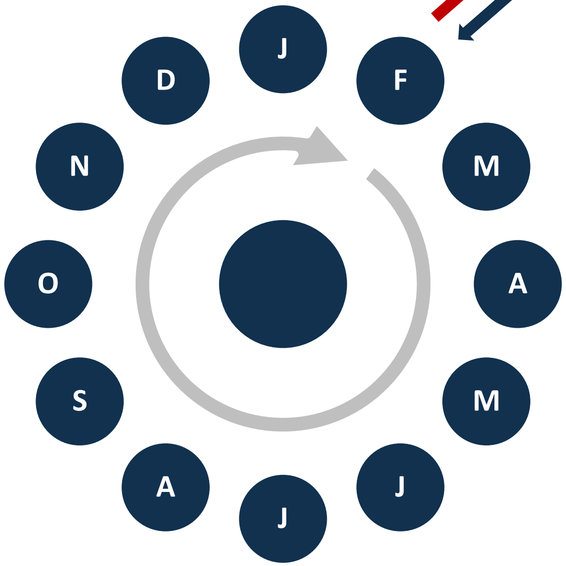
10

Identification of stocks belonging to the Top 10 of the universe according to our selection criterion

3

Stocks that have been held in the Sub-Portfolio for 1 year are sold

The relevant Top 10 is added to the Sub-Portfolio for 12 months



- 50 stocks in the Momentum Sub-Portfolio, on average
- No sectoral constraints
- No tracking error target
- 100% active management

1/12 of the Momentum Sub-Portfolio subject to changes every month

SEVEN ALPHA BETA EQUITY EUROPE

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
	1/12 8,3%											1/12 8,3%
MOMENTUM	Top 10 0,416%	………										Top 10 0,416%
DIVIDEND YIELD	Top 10 0,416%	………										Top 10 0,416%

SEVEN ALPHA BETA EQUITY EUROPE

QUANTITATIVE MICRO SELECTION

- ✓ ROIC
- ✓ Debt to EBIT / Debt to Capital
- ✓ Operating Margin
- ✓ Liquidity Ratio
- ✓ Free Cash Flow
- ✓ ROE
- ✓ Forward Revenues Growth
- ✓ Past Revenues Growth
- ✓ Past Earnings Growth

Seven European Equity Fund, a Fund with a Dynamic Sector Profile

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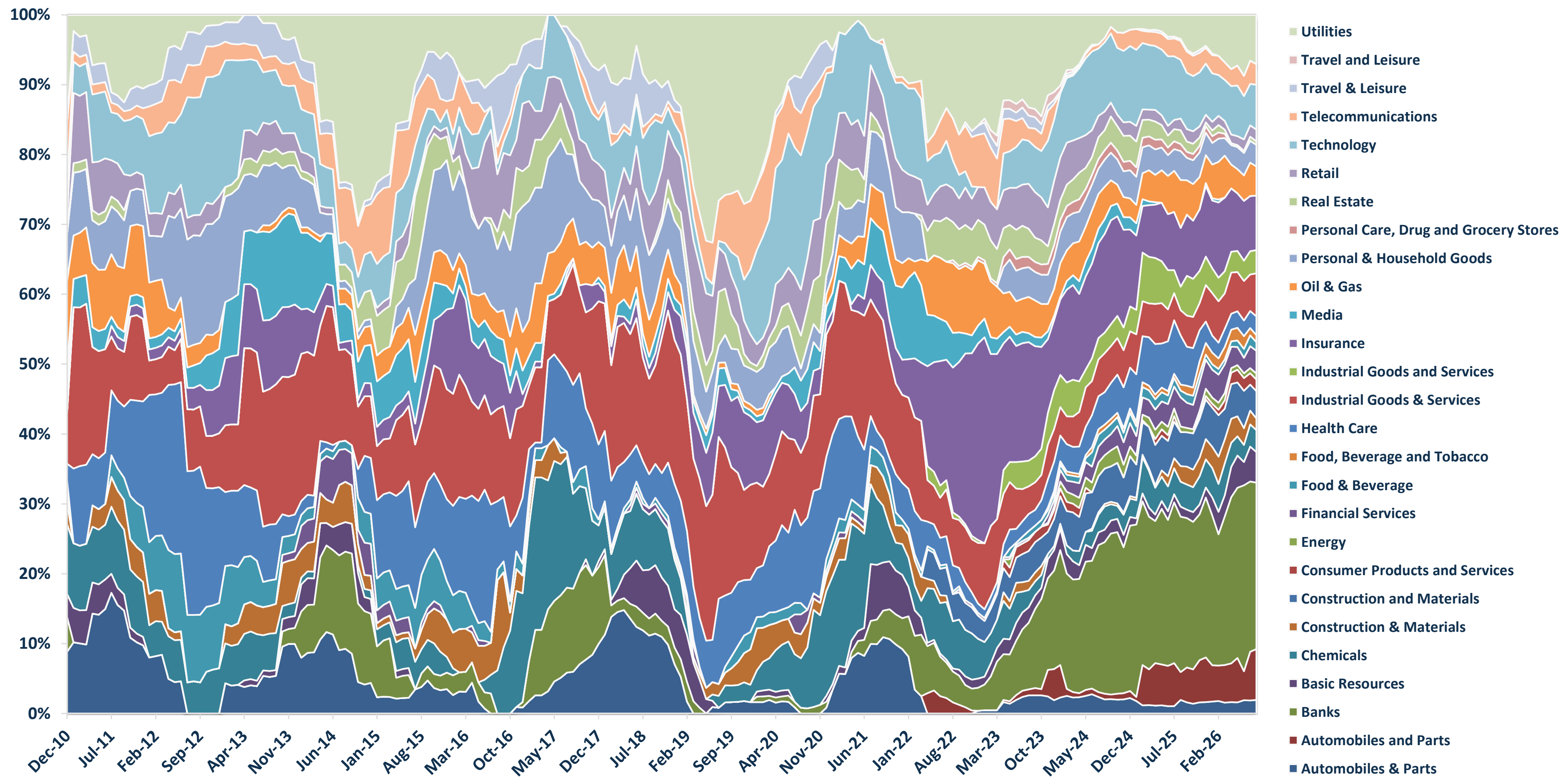
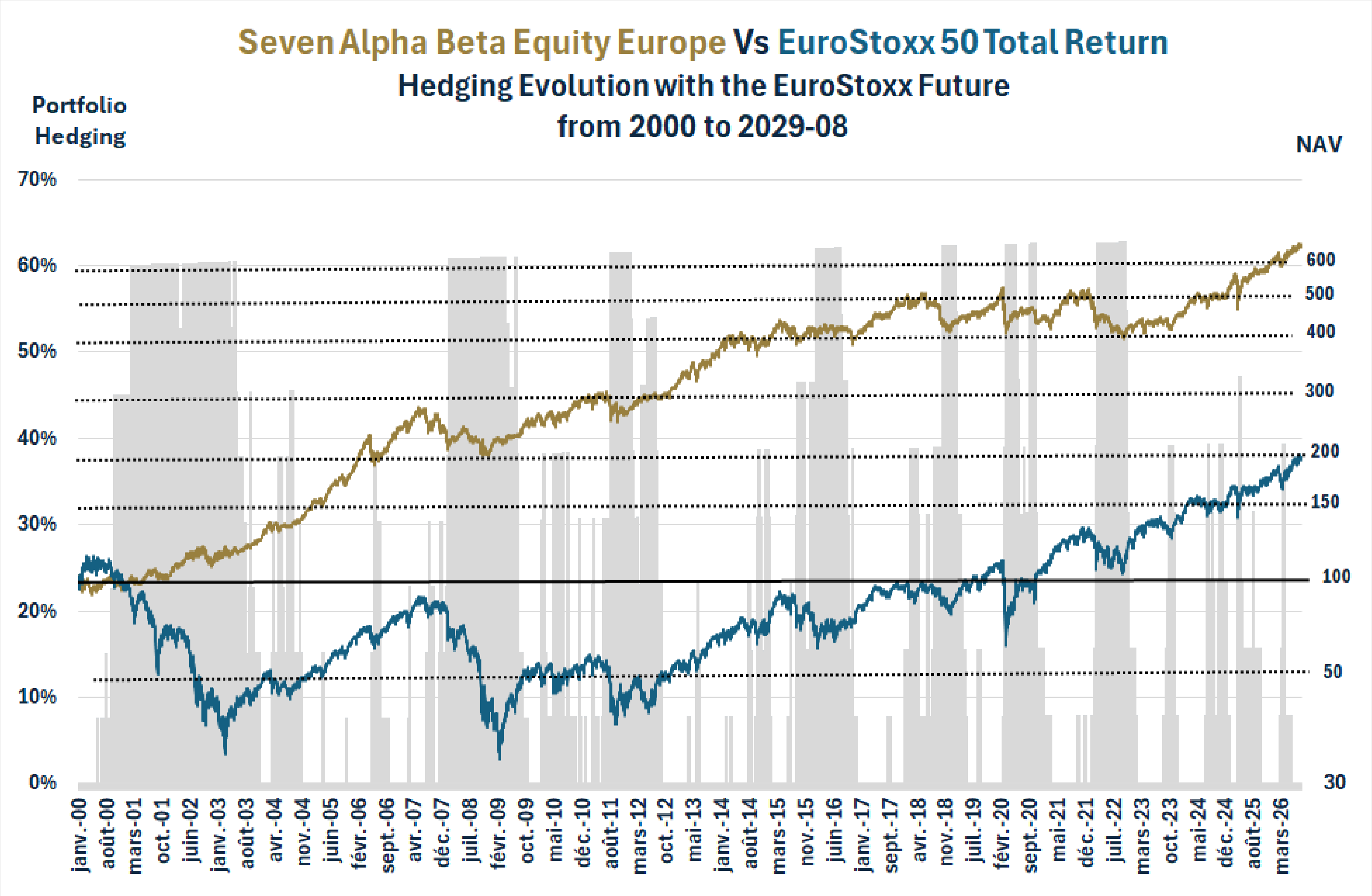
Change in the Portfolio's Sector Structure

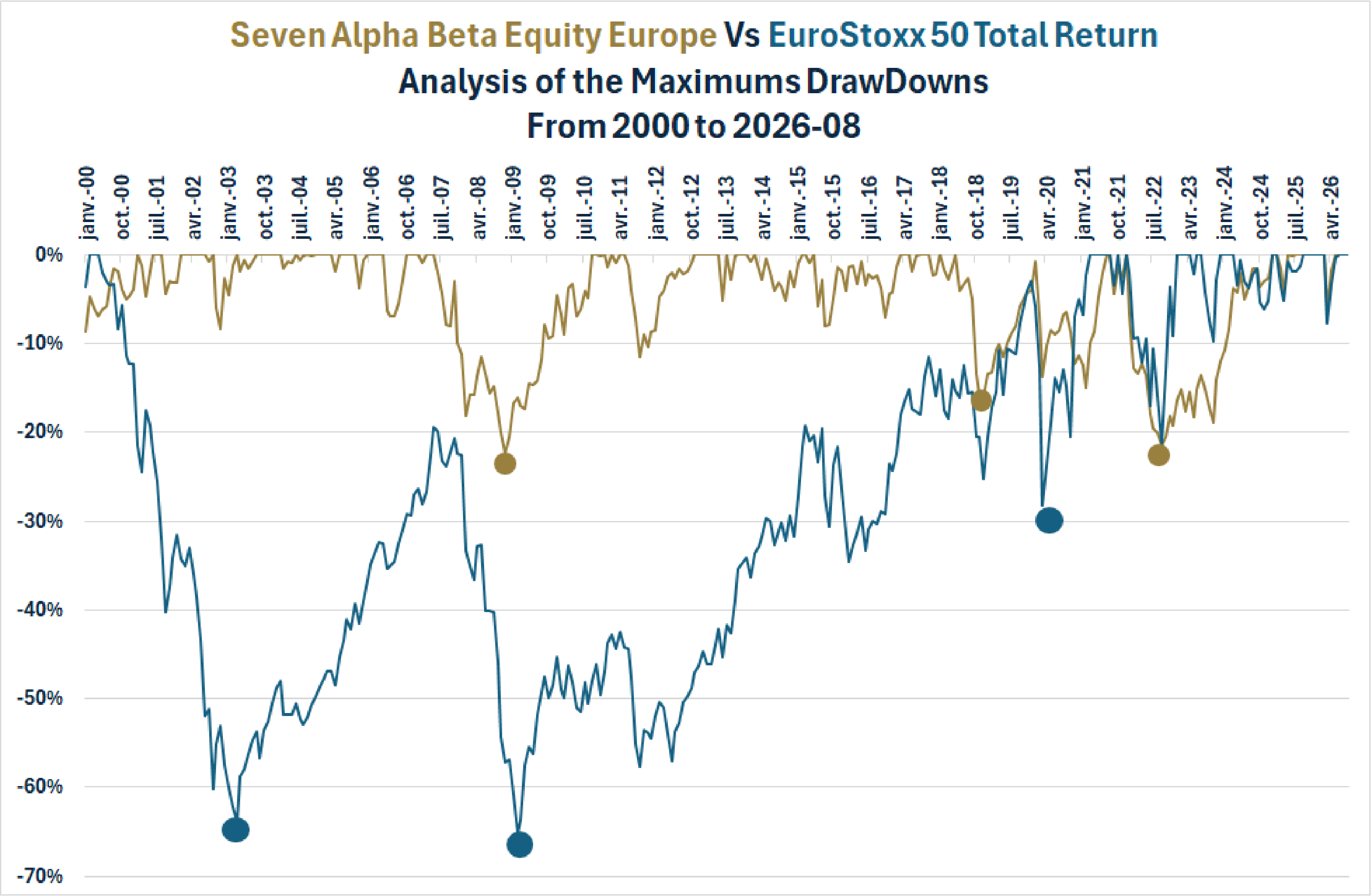


Source: Seven Capital Management

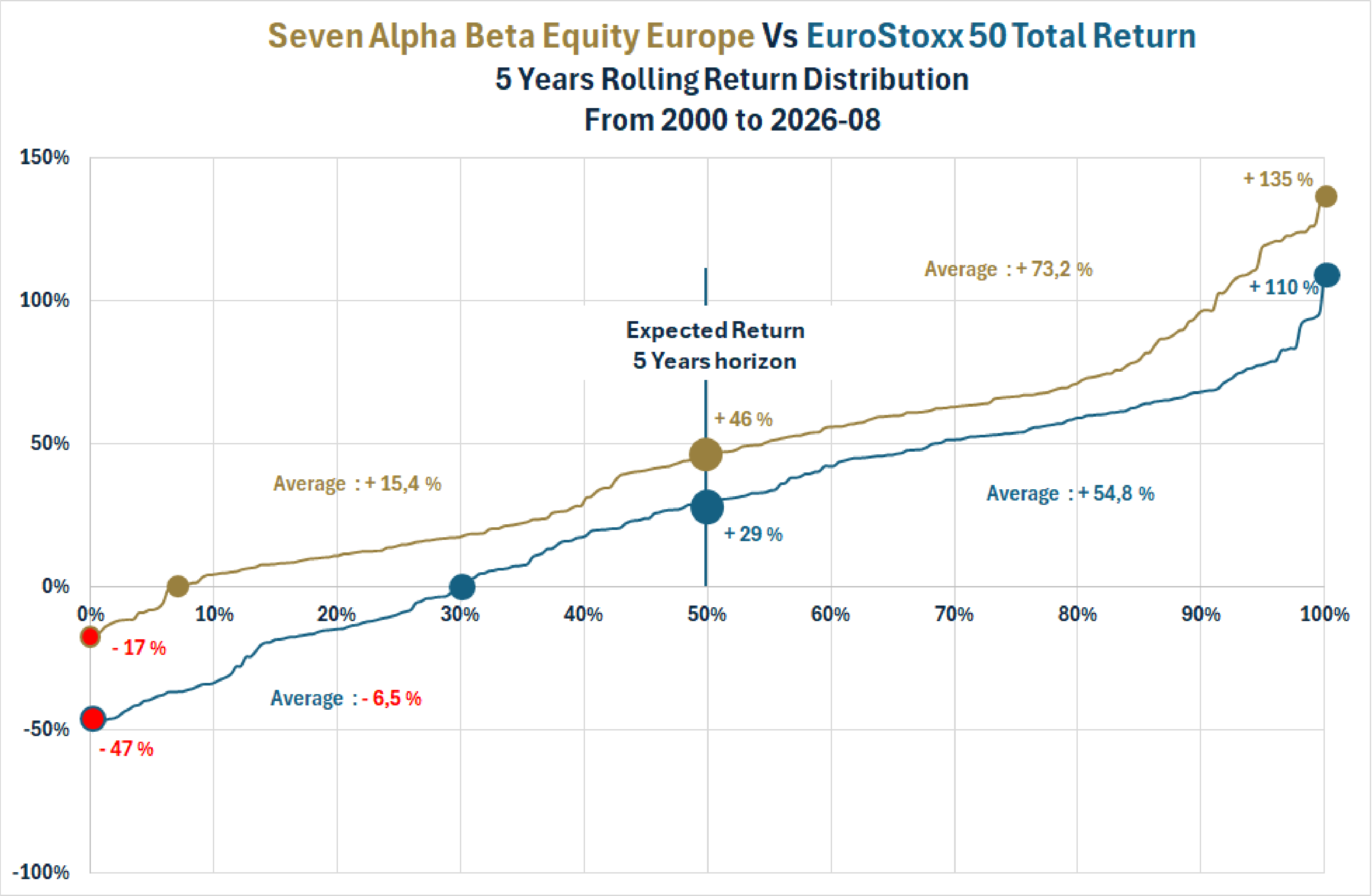
Effective Portfolio Hedging Using Momentum



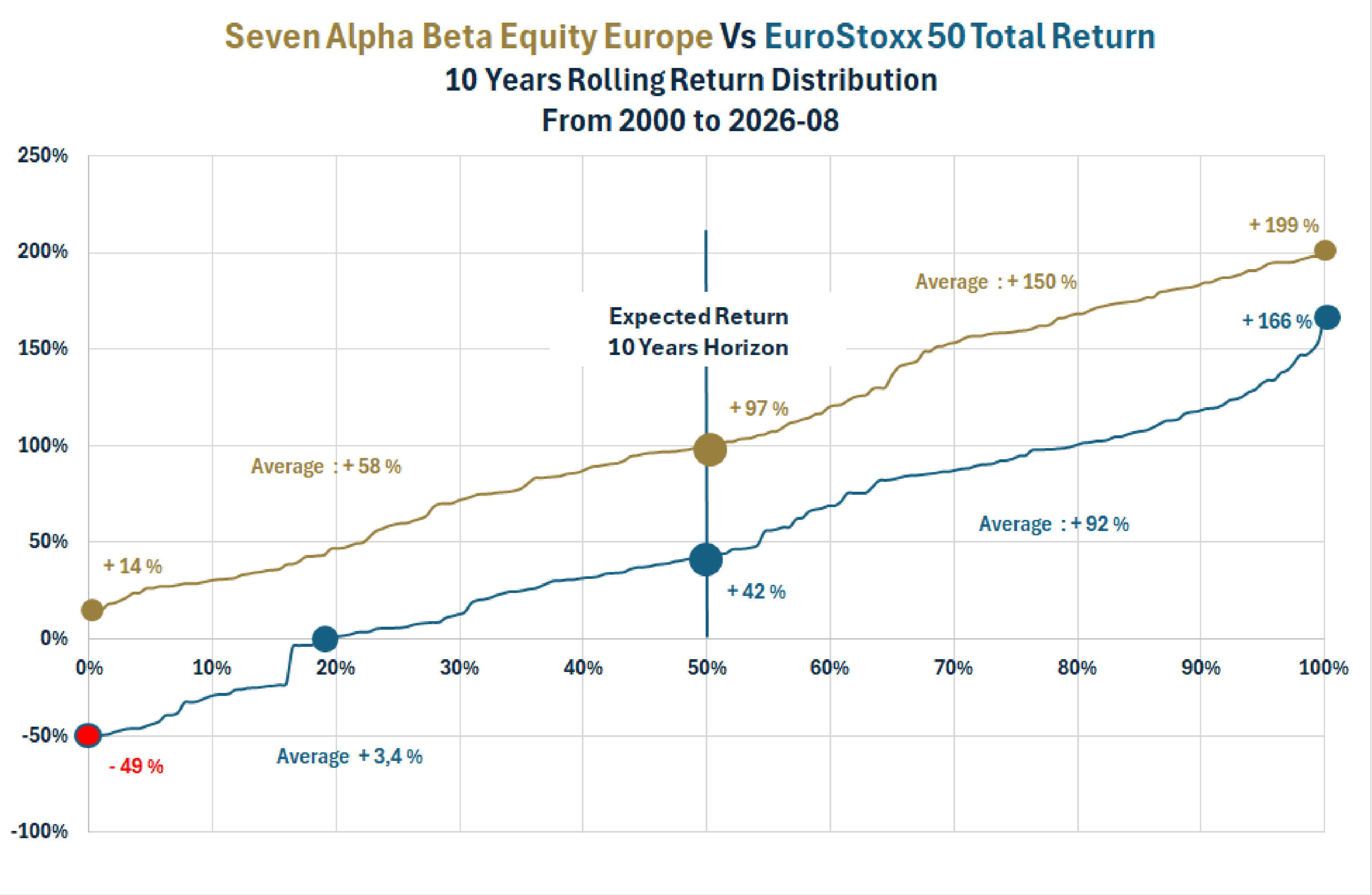
Comparative Drawdowns



A 5-Year Holding Period Investment with Exceptional Value!



… And a 10-Year Holding Period Investment with Significant Added Value!



Principal Characteristics – Seven Equity Alpha Beta Fund

ISINCode	• EuroClass S : LU33255331422/ EuroClass I : LU3325331265/ EuroClass R : LU3325331349
Format	• UCITS Luxembourg SICAV – Article 8 – SFDR 4 - PEA
Classification	• European Equity Fund
Strategy	• Momentum Investing / High Dividends systematic / Discretionary
Valuation	• Daily
Currency	• EUR – USD – CHF
Custodian Bank	• Banque de Luxembourg, 14 boulevard Royal, L-2449 Luxembourg
Valuing Agent	• UI efa S.A., 2 rue d'Alsace, L-1122 Luxembourg
Auditor	• Deloitte Audit, 20 boulevard de Kockelscheuer, L-1821 Luxembourg
Minimum Suscription	• Classe S : 1 000 EUR / Classe I : 1 000 EUR / Class R : 100 EUR
Management Fee	• Classe S : maximum 0,5% / Classe I : maximum 1% / Classe R : maximum 1,50%
Perfornace Fee	• Max. 15% above the EuroStoxx 50 Net Return

Legal Information and Disclaimer

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• become familiar with the key investor information document and the prospectus for each UCITS, and understand the nature, characteristics and risks of the selected investment.

• ensure that the selected investments are appropriate, whether in terms of their financial situation, their investment objectives or the risks investors are prepared to accept.

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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 Waystone Fund Services (Switzerland) SA, Av. Villamont 17, 1005 Lausanne, Switzerland, Tel : +41 21 311 17 77, Email : switzerland@waystone.com. The fund's payment service in Switzerland is the Helvetische Bank, SeefeldStrasse 215, 8008 Zürich, Switzerland, Tel: +41 44 204 56 00, Email : info@helvetischebank.ch.