SEVENCAPITAL MANAGEMENT

SEVEN FORCE 5

Absolute Return and Controlled Risk

Daily Liquidity– UCITS Art. 8

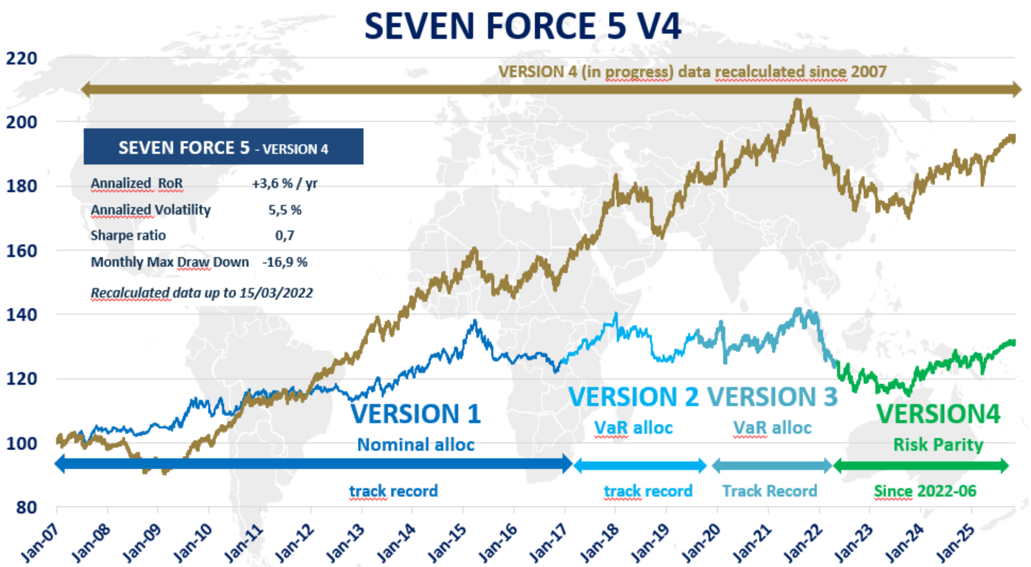
ISR - ESG
SFDR ARTICLE - 8
INVESTISSEMENT SOCIALEMENT RESPONSABLE
ENVIRONNEMENTAUX, SOCIAUX ET DE GOUVERNANCE

[January 2027]

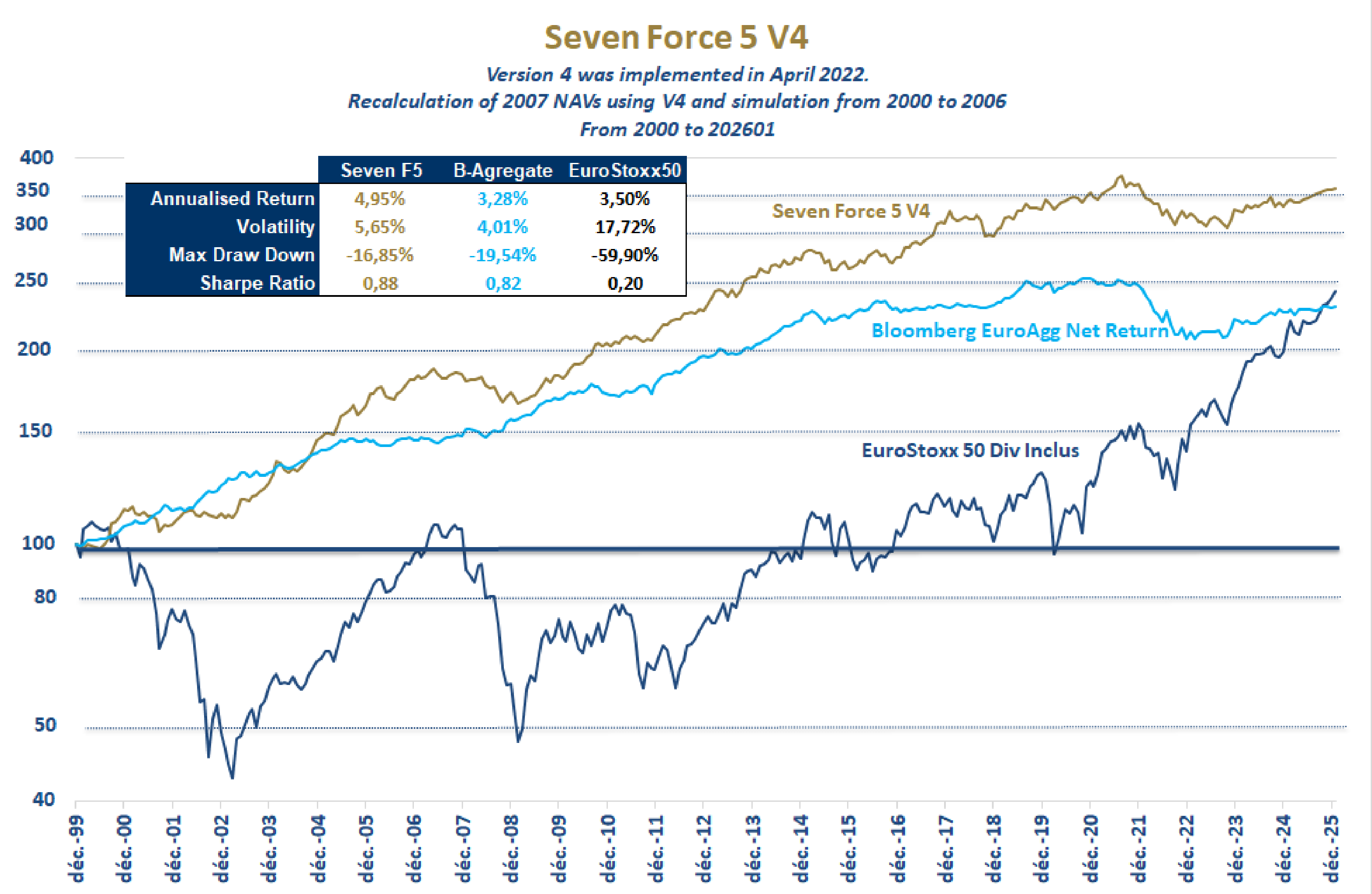
SEVEN CAPITAL MANAGEMENT
39 rue Marbeuf 75008 Paris – France – Tel. +33 1 42 33 04 50
Société par Actions Simplifiée SAS – Agrée par l'AMF N° GP 06000045 – Capital de 560 000 euros – RCS B 491 390 464
www.seven-cm.com
www.amf-france.org

Warning

- The following presentation focuses on Version 4 of Seven Force 5, implemented in May 2022.
- It is the culmination of two years of research and development dedicated to improving our Risk Parity allocation methodology.
- The adjacent graph shows all successive versions, aligned chronologically.
- The complete curve for Seven Force 5 V4 corresponds to a performance reconstruction, incorporating all transactions actually carried out, then restated according to the V4 allocation methodology.

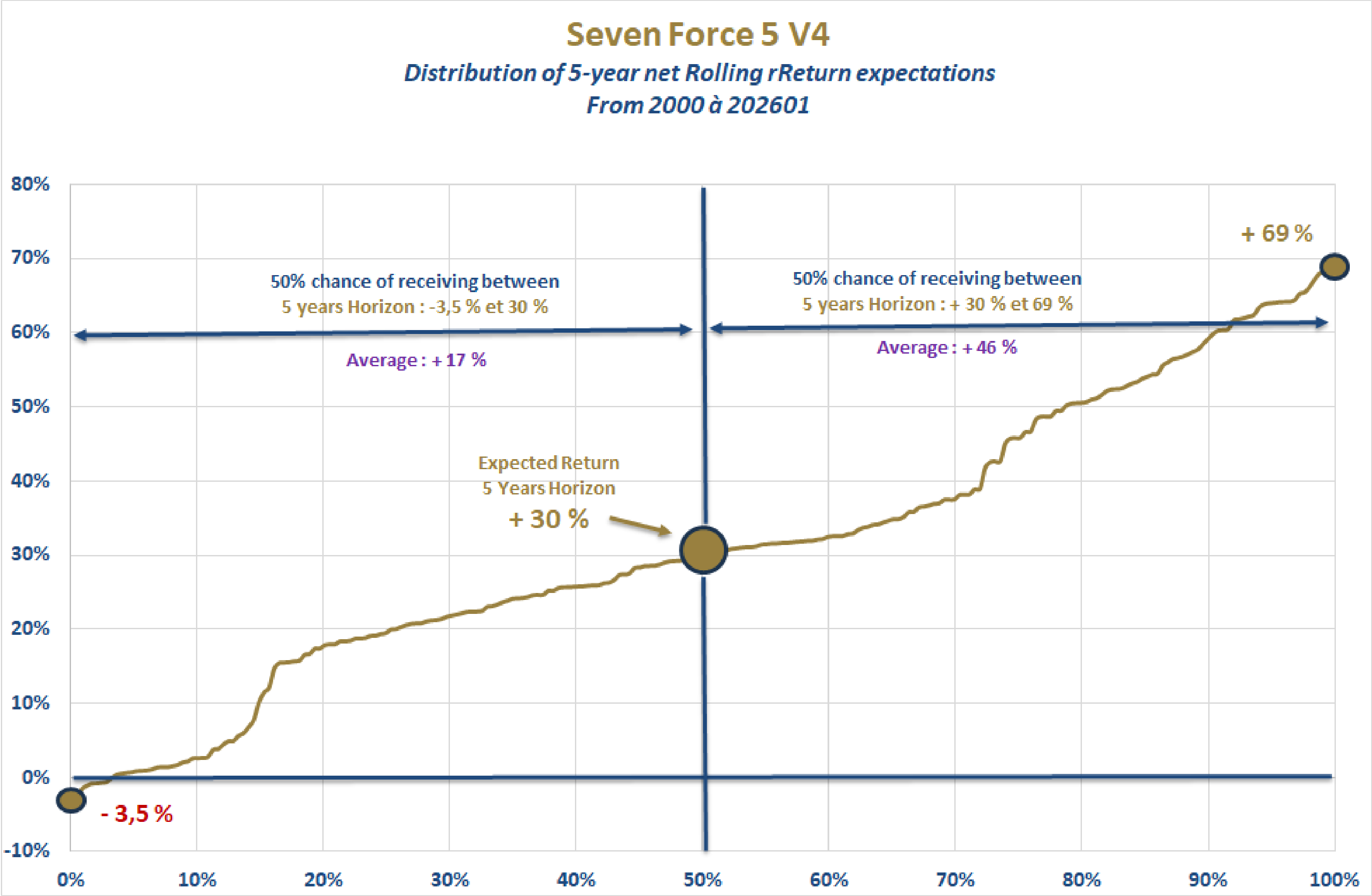


The Seven Force 5 V4 Strategy since 2000



	Seven F5	B-Agregate	EuroStoxx50
Annualised Return	4,95%	3,28%	3,50%
Volatility	5,65%	4,01%	17,72%
Max Draw Down	-16,85%	-19,54%	-59,90%
Sharpe Ratio	0,88	0,82	0,20

The 5 Years Rolling Return since 2000



INVESTMENT PROCESS: 4 PRINCIPLES

- Equities large cap
- Futures Index & Fixed Income
- Euro Zone sovereign T-Bills

LIQUIDITY

- Multi-asset portfolio
- Active exposure management: from 0 %to 100%

FLEXIBILITY

MOMENTUM

- Medium-term / Long-term
- Price driven/ Macro driven

SYSTEMATIC

- Rigor and discipline
- No emotions, no bias

Seven Force 5 V4 Strategy : Momentum-Driven Investment Approach

- Definition of a Momentum Strategy : Newton's Law Applied to Investing

'' Unless external forces and factors act, the trend of a financial asset should remain the same''

- A Momentum strategy is defined as an algorithm detecting both bullish and bearish market trends
- These algorithms are applied with strict discipline in a systematic manner, with no action applied by the manager. They result from a longstanding experience investing in the markets.
- Pure trend following, medium / long term strategies with active volatility management:
  - No pattern recognition
  - Identical strategies for all markets
  - No optimization
- Ultra liquid futures markets for bonds and equities
  - No foreign exchange
  - No commodities

Seven Force 5 V4 Strategy : Characteristics

- **Yield Enhancement Strategy**
  Dynamic allocation aimed at generating outperformance relative to money market/bond yields within a controlled volatility framework.

- **Pre-Determined Level of Risk**
  Portfolio's overall risk target (volatility) is pre-determined and can be customized

- **Equal Risk Contribution of Positions**
  All positions are calibrated to contribute equally to the portfolio's overall risk level (volatility)

- **Proven Momentum-Driven Investment Approach**
  Leverages Seven Capital's 29 years of expertise managing momentum-driven investment strategies

- **Long Only Investment**
  The Risk Parity strategy only considers the "long" leg of its momentum-driven trading signals

- **Systematic Investment Approach**
  Fully systematic investment approach relying on Seven Capital's proprietary algorithms

- **Broad Market Exposure**
  Well diversified portfolio covering global interest rates and stock markets.

- **Liquidity and Transparency**
  Fully liquid and transparent portfolio.

Seven Force 5 V4: Investment Universe

PORTFOLIO COMPOSITION
Daily Liquidity

ASSETS IN PORTFOLIO
Money Market : European T-Bills

European Rates
BOBLE
BUND

European Equities
Large Caps
Zone Euro

Asian Equities (Futures)
NIKKEI
TAIWAN
SINGAPORE
INDE
HONG KONG

US Rates
TNOTE5Y
TNOTE10Y
TBOND

US Equities (*)
Large Caps
SP 500

(*) : The US Equities' portfolio is fully hedged against EUR

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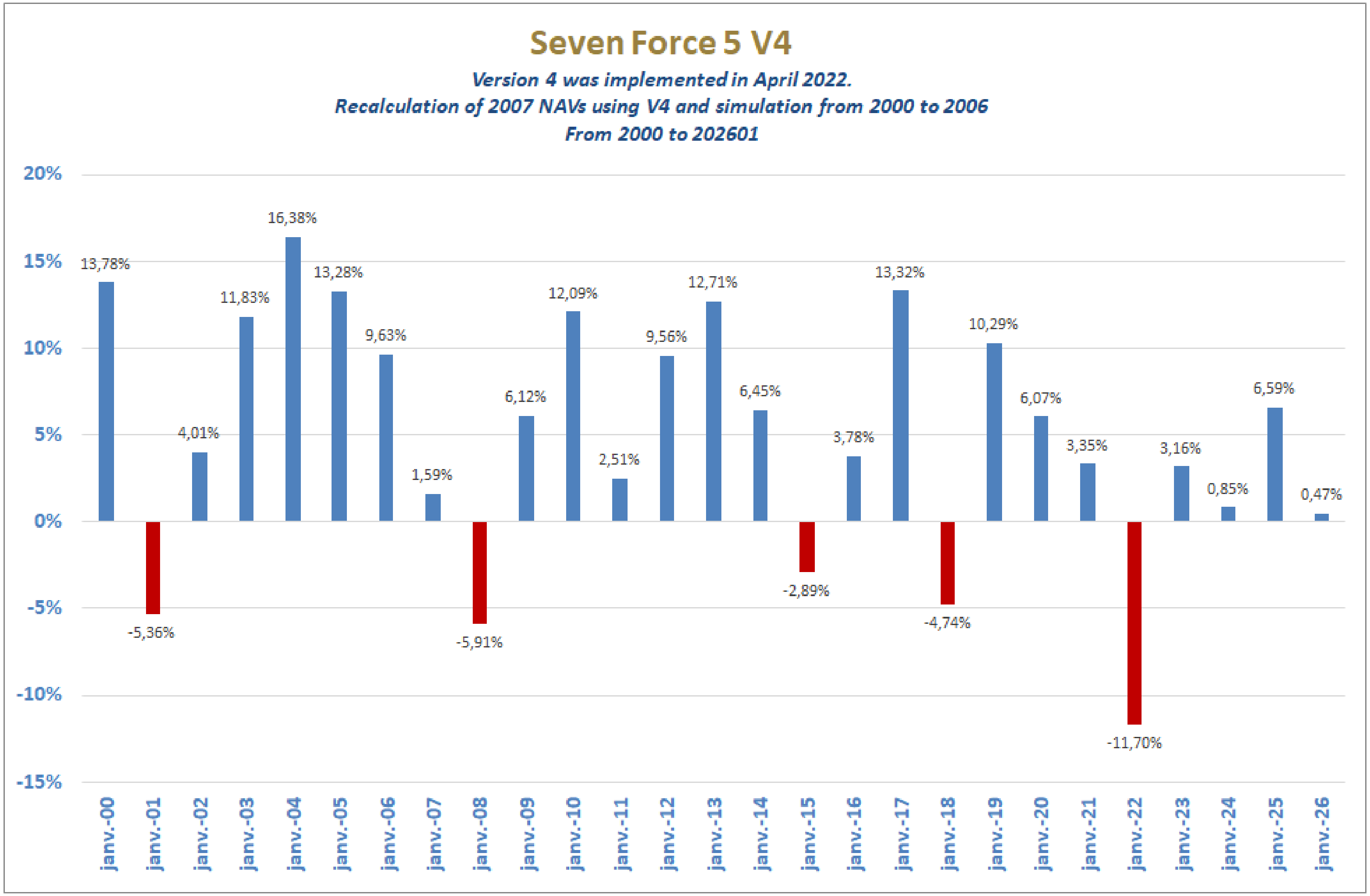
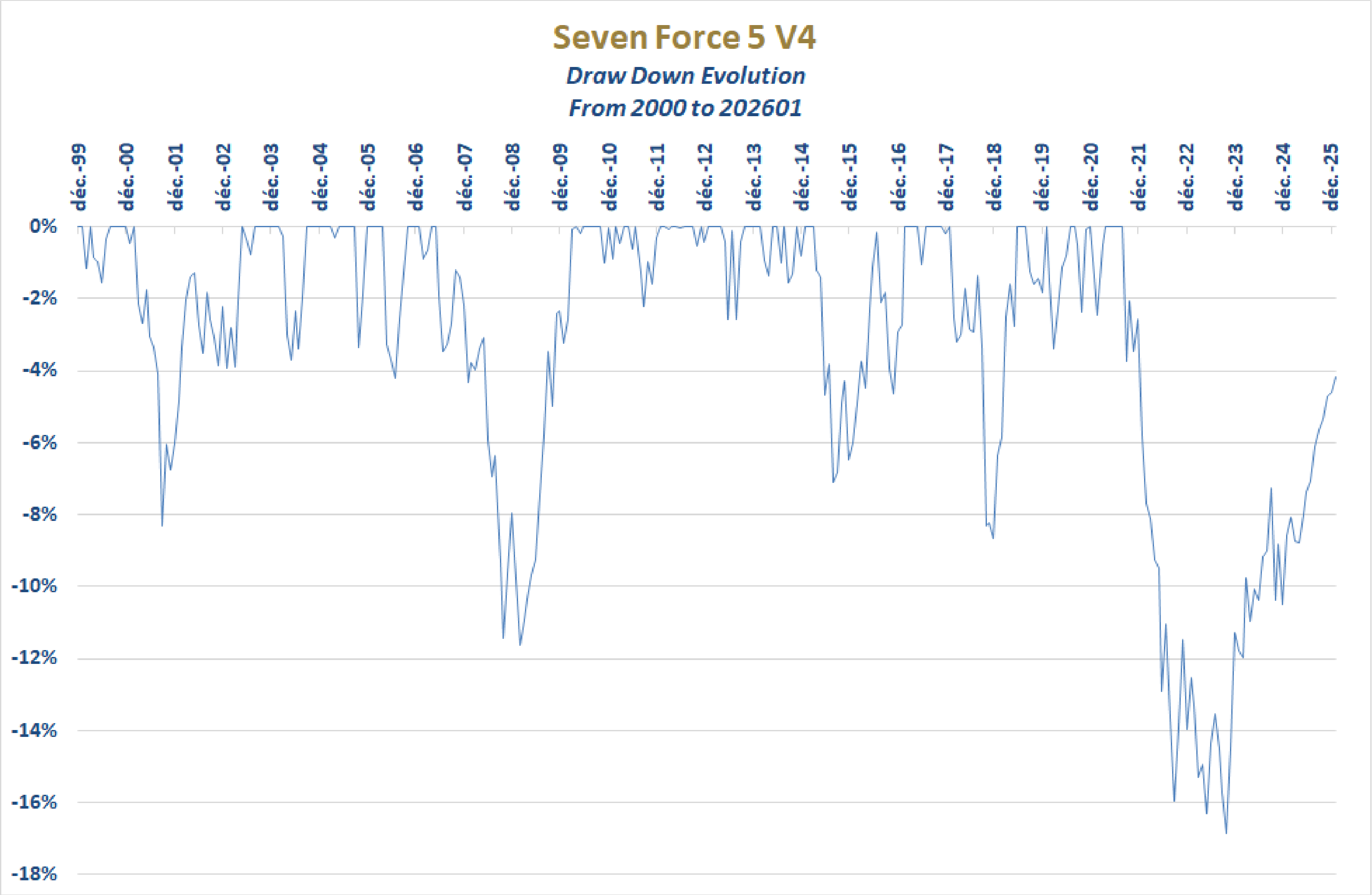
Seven Force 5 V4: Annual Performance Analysis



Seven Force 5 V4: Risk Analysis – Maximum Draw Down



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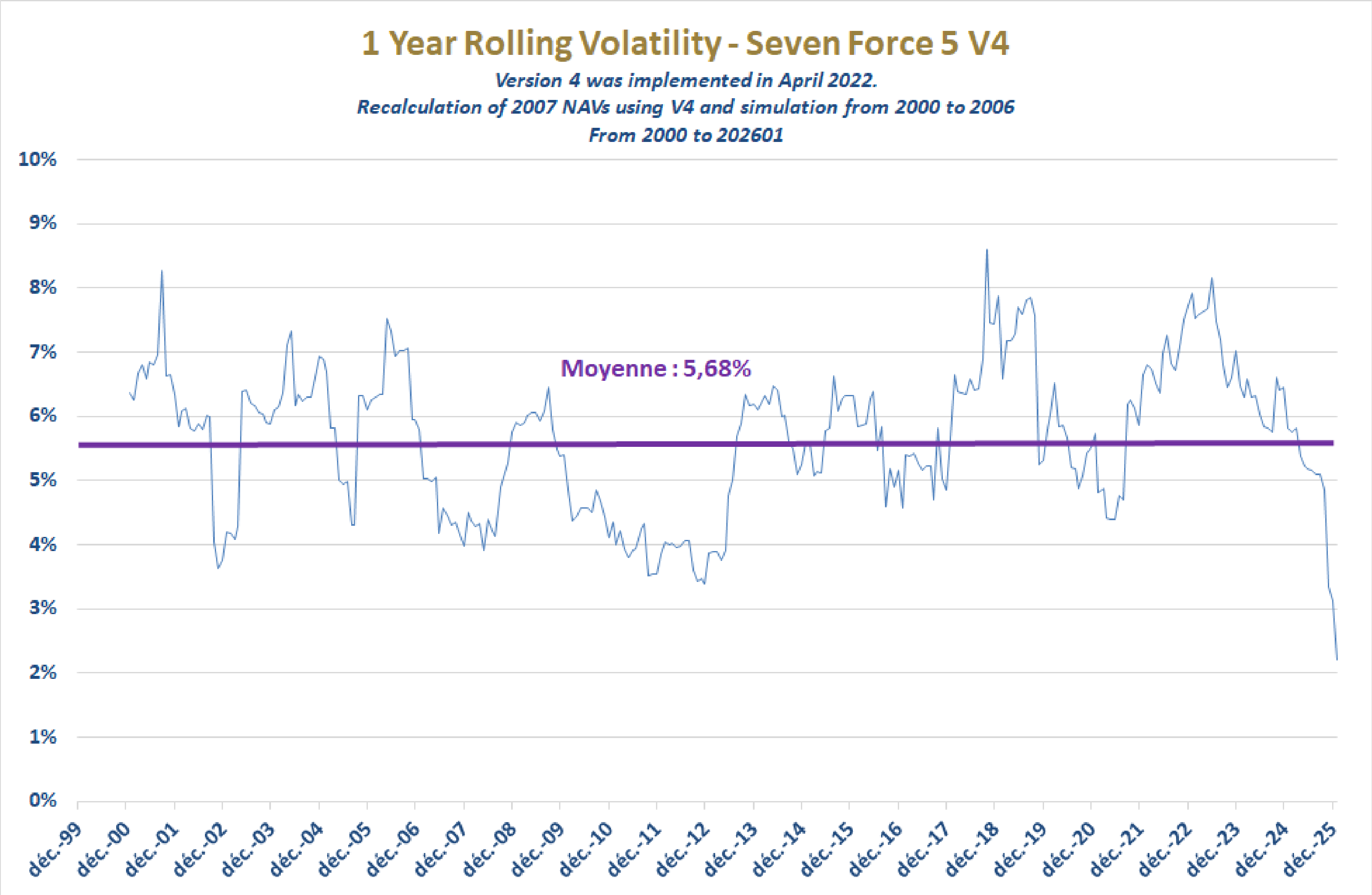
Seven Force 5 V4: Volatility Control Analysis – Target: 5%



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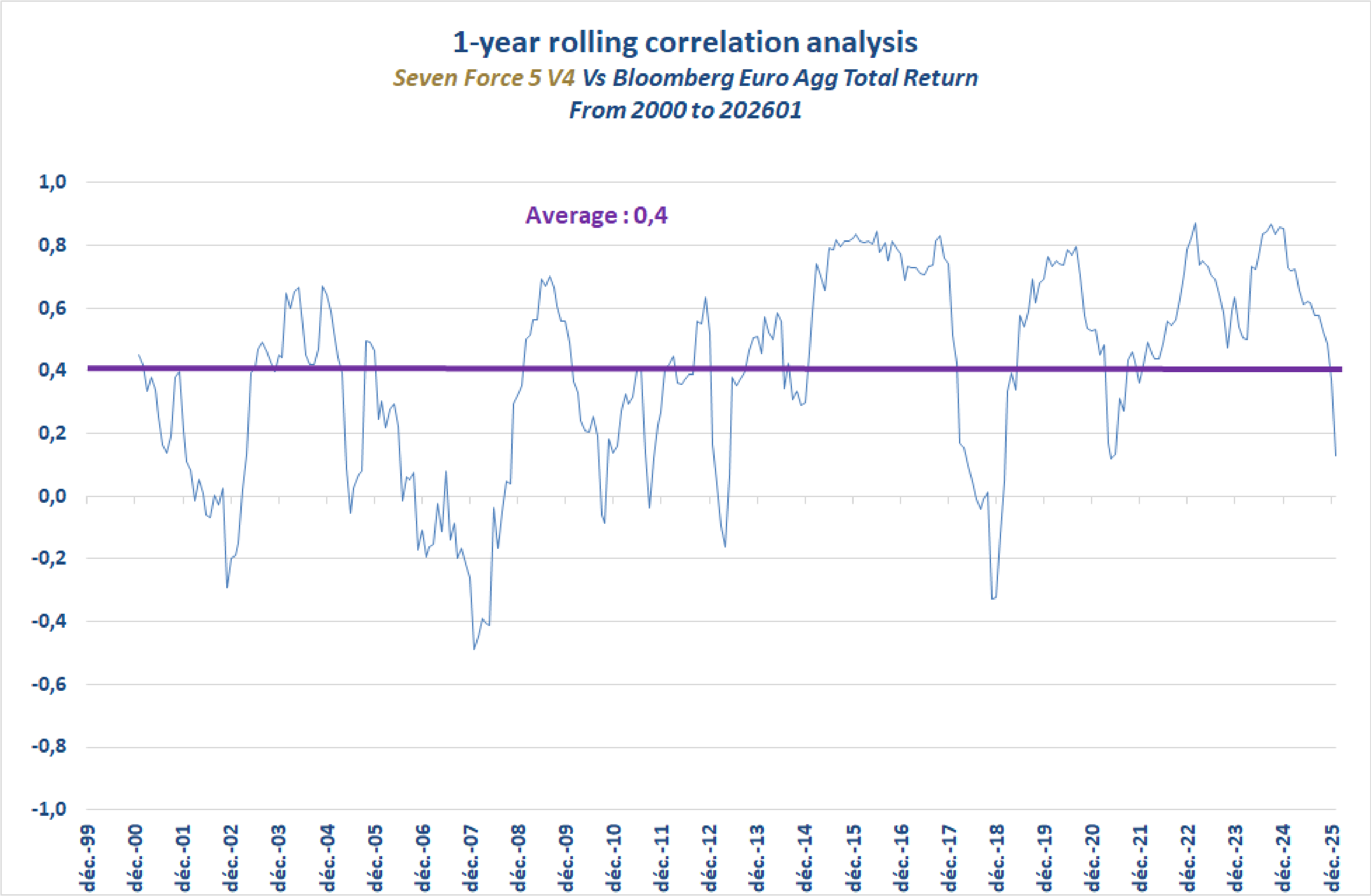
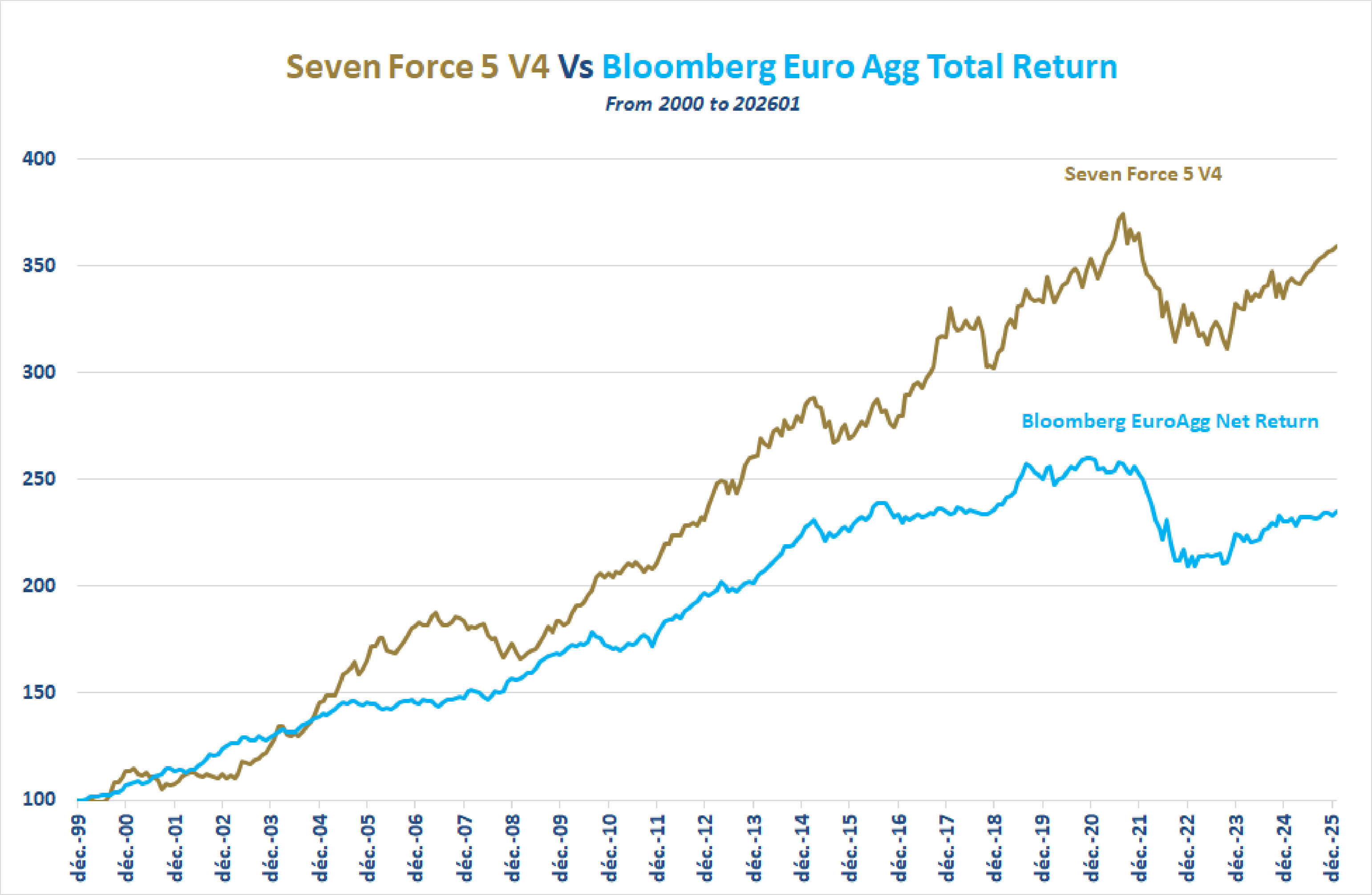
Seven Force 5 V4 vs Bloomberg Euro Agg Total Return – Rolling 1-Year Correlation



Seven Force 5 V4 vs Bloomberg Euro Agg Total Return



Characteristics of the Seven Force 5 V5 UCITS Fund

ISIN Code	• Class I: LU 1229132441 / Class R: LU 1229132797
Format	• UCITS Luxembourg SICAV
Classification	• Flexible Diversified Fund
Target	• Absolute Return - Momentum Investing
Liquidity	• 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 – 560 Rue Neudorf – L 2220 Luxembourg
Minimum Souscription	• Class I: EUR 1 000 – USD 1 000 – CHF 1 000 / Class R: EUR 100 – USD 100 – CHF 100
Management Fees	• Class I: 1 % maximum / Class R: 1,50 % maximum
Performance Fees	• 10% above the capitalised Ester; High Water Mark

Seven Force 5: Investment Variants

- **UCITS Dund : Available Immediately**
  Compartment of our Seven SICAV-UCITS
  ISIN : LU1229132441 (Class I) or LU1229132797 (Class R)

- **Actively Managed Certificate (AMC)**
  Depending on the size, the strategy may be offered in the form of an AMC under Luxembourg law issued by a major French bank.

- **Managed Account**
  Depending on the size, the strategy may be offered in the form of a fully customised managed account.

Seven Capital Management is registered as an AIFM by the AMF / CSSF.

Legal Information and Disclaimer

This document was drafted by Seven Capital Management, a management company authorised by the AMF (French Financial Markets Authority - AMF, http://www.amf-france.org) in France on 13 September 2006 as a portfolio management company under number GP-06000045 with its registered office at 39, rue Marbeuf - 75008 Paris, France.

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The subscription of UCITS units or shares may entail a degree of risk. UCITS are neither guaranteed nor protected, their net asset value may increase or decrease depending on market fluctuations and it is possible that investors may not get back their original investment.

In addition, prior to any transaction, investors must:

- **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.**

Please note that results refer to simulated past performance and 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.

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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.