

UCITS – Seven Force 2 – I share

Absolute Return – Low Volatility – Flexible Diversified Fund

JULY 2024

(data as of 31 Jul 2024)

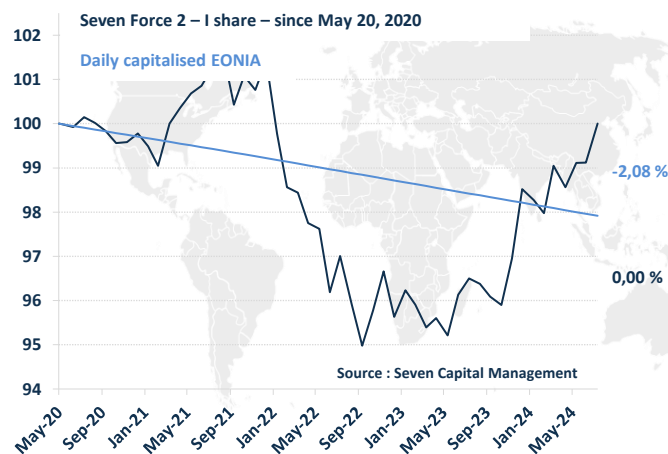
Net Asset Value :

1,06 euros

Seven Force 2 is a 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 | +0,89 % | | | |
| YTD | +1,50 % | | | |
| 1 year | +3,63 % | -0,51 % | | |
| 3 years | | | | |
| 5 years | | | | |
| May 20, 2020 | 0,00 % | -2,08 % | 0,00 % / yr | -0,50 % / yr |

Risk Analysis

monthly data

| | 1 year | 3 years | 5 years | May 20, 2020 |
|-------------------|---------|---------|---------|--------------|
| Volatility | 1,94 % | | | 2,09 % |
| Sharpe ratio | 1,87 | | | 0,00 |
| Max drawdown | -0,62 % | | | -6,51 % |
| Correlation p | | | | |
| vs. EuroStoxx 50 | 0,45 | | | 0,59 |
| vs. Euro MTS 7-10 | 0,52 | | | 0,24 |

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 | LU2109939087 |
| Bloomberg code | EURLVEI LX Equity |

| | |
|------------------|-------------------------|
| AuM | 38 800 000 euros |
| Net Asset Value | 1,06 |
| Management fees | 0.60 % |
| 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

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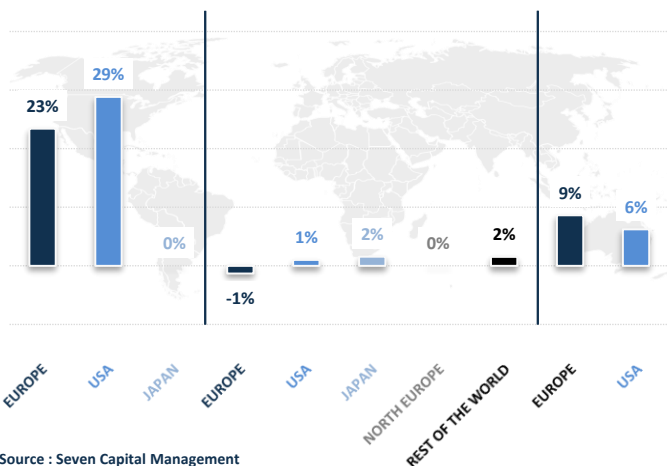
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Asset class breakdown

Government bonds 52 % Equity indices 3 % Equities 15 %

Ptf Duration : 3,23

Manager comments



Source : Seven Capital Management

Equities - Top holdings

Source : Seven Capital Management

| | Weighting | Company | Sector | Country | Market capitalisation | Month % chng | | Weighting | Company | Sector | Country | Market capitalisation | Month % chng |
|---|-----------|------------------------------|----------------------------|---------------|-----------------------|--------------|----|-----------|------------------------|--------------------|---------------|-----------------------|--------------|
| 1 | 0,32% | Abn amro bank nv-cva | Banks | Netherlands | 13 425 | 4,98% | 6 | 0,24% | Scor se | Insurance | France | 3 557 | -16,27% |
| 2 | 0,31% | Seagate technology holdings | Technology | United states | 19 849 | -1,07% | 7 | 0,24% | Unicredit spa | Banks | Italy | 61 515 | 9,68% |
| 3 | 0,30% | Acis actividades cons y serv | Construction and Materials | Spain | 11 209 | 6,56% | 8 | 0,24% | Nn group nv | Insurance | Netherlands | 13 207 | 6,65% |
| 4 | 0,27% | Banco bilbao vizcaya argenta | Banks | Spain | 55 927 | 3,76% | 9 | 0,24% | Klepierre | Real Estate | France | 7 596 | 9,85% |
| 5 | 0,25% | Bristol-myers squibb co | Health Care | United states | 89 206 | 16,26% | 10 | 0,23% | T rowe price group inc | Financial Services | United states | 23 520 | -0,95% |

Total weight of the TOP 10 holdings : 0,0 %

Equities - Major monthly performance variations

Source : Seven Capital Management

Best performers

| | Weighting | Company | Sector | Country | Market capitalisation | Month % chng |
|---|-----------|------------------------------|-------------------------------|---------------|-----------------------|--------------|
| 1 | 0,03% | Zions bancorp na | Banks | United states | 7 058 | 19,14% |
| 2 | 0,03% | Grifols sa | Health Care | Spain | 5 861 | 18,30% |
| 3 | 0,06% | Pnc financial services group | Banks | United states | 66 668 | 17,59% |
| 4 | 0,25% | Bristol-myers squibb co | Health Care | United states | 89 206 | 16,26% |
| 5 | 0,03% | Nexans sa | Industrial Goods and Services | France | 5 233 | 16,23% |

Weight of the 5 best performers : 0,0 %

Worst performers

| | Weighting | Company | Sector | Country | Market capitalisation | Month % chng |
|---|-----------|----------------------------|-----------------------|---------------|-----------------------|--------------|
| 1 | 0,07% | Stmicroelectronics nv | Technology | Switzerland | 27 885 | -16,99% |
| 2 | 0,06% | Stellantis nv | Automobiles and Parts | Netherlands | 46 568 | -16,60% |
| 3 | 0,24% | Scor se | Insurance | France | 3 557 | -16,27% |
| 4 | 0,11% | Chipotle mexican grill inc | Travel and Leisure | United states | 68 822 | -13,30% |
| 5 | 0,04% | Asml holding nv | Technology | Netherlands | 339 847 | -11,63% |

Weight of the 5 worst performers : 0,0 %

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.

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