

UCITS – Seven Fortress Fund – I share

Equity Market Neutral

FEBRUARY 2020

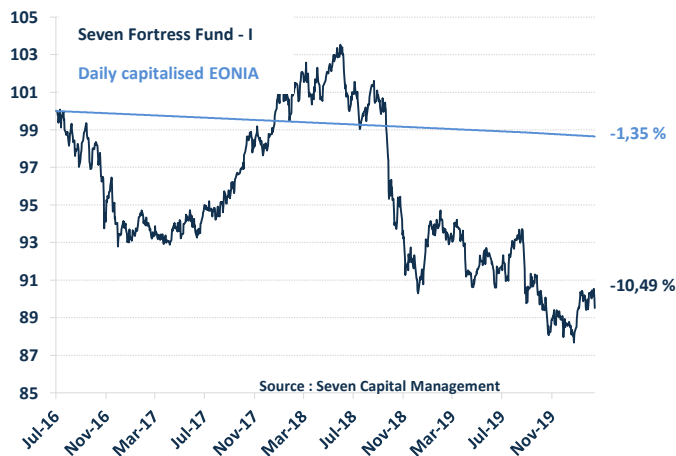
(data as of 28 Feb 2020)

NAV per share :

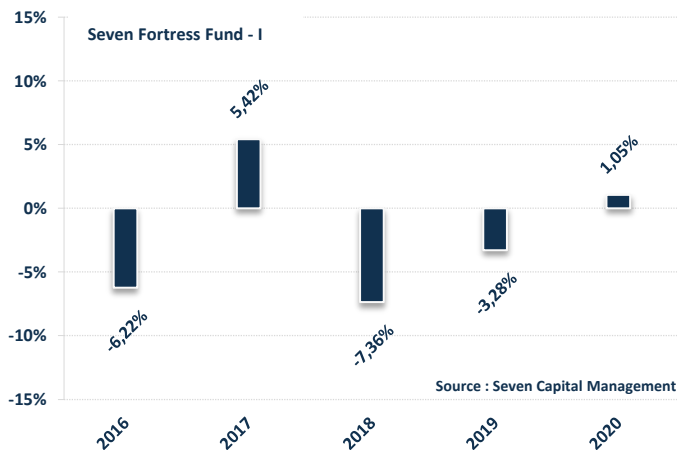
89,51 euros

Seven Fortress Fund is an equity focus non-directional investment program that seeks to generate absolute returns. The investment process is based on a systematic analysis of the Momentum of large-cap equities in Europe and in the United States. The 'Long Cash-Equities' portfolio is hedged with short positions on stock indices futures contracts.

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



Annual performances



Performance

	Cumulative		Annualised	
	Fund	EONIA*	Fund	EONIA*
1 month	-0,41 %			
YTD	+1,05 %			
1 year	-3,91 %	-0,41 %		
3 years	-4,62 %	-1,13 %	-1,58 % / yr	-0,38 % / yr
5 years				
Inception	-10,49 %	-1,35 %	-3,03 % / yr	-0,38 % / yr

Risk Analysis

	1 year	3 years	5 years	Inception
Volatility	6,05 %	5,88 %		5,91 %
Sharpe ratio	-0,65	-0,27		-0,51
Max Drawdown	-6,94 %	-15,31 %		-15,31 %
Beta β				
vs. EuroStoxx 50	-0,02	0,08		0,07
vs. S&P 500	-0,01	0,15		0,15

Fund characteristics & financial information

Inception date	15/07/2016
Legal form	Luxembourg SICAV
Strategy	Equity Market Neutral
Region	Global
Currency	Euro
Allocation of income	Capitalisation
ISIN code	LU1388503580
Bloomberg code	SVFOE1X Equity

AuM	600 000 euros
NAV per share	89,51
Management fees	1.00 %
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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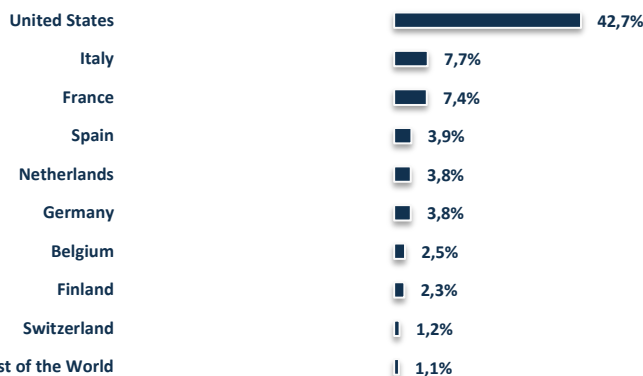
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Geographic breakdown

Source : Seven Capital Management



Eurostoxx 50 Future

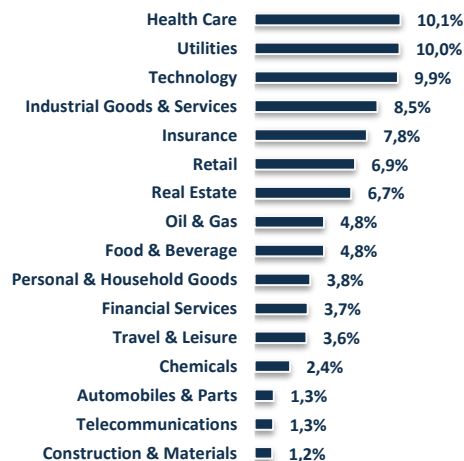
-31,6%

S&P 500 Future

-41,8%

Sector Breakdown

Source : Seven Capital Management



Capitalization breakdown

Source : Seven Capital Management

< 1 000 M€	1 000 M€ & 5 000 M€	5 000 M€ & 10 000 M€	> 10 000 M€	Average capitalization
0,0 %	7,4 %	17,2 %	62,1 %	39 739 M€

Top holdings

Source : Seven Capital Management

Weighting	Company	Sector	Country	Market capitalisation	Month % chng	Weighting	Company	Sector	Country	Market capitalisation	Month % chng		
1	1,4%	Iberdrola sa	Utilities	Spain	66 601	4,56%	6	1,4%	Vestas wind systems a/s	Oil & Gas	Denmark	17 285	-3,48%
2	1,4%	Sba communications corp	Real Estate	United states	26 972	6,22%	7	1,4%	Getinge ab-b shs	Health Care	Sweden	4 093	-2,70%
3	1,4%	Genmab a/s	Health Care	Denmark	13 270	-2,28%	8	1,4%	Poste italiane spa	Insurance	Italy	12 557	-7,11%
4	1,4%	Mid-america apartment comm	Real Estate	United states	13 427	-5,79%	9	1,3%	Realty income corp	Real Estate	United states	22 551	-7,38%
5	1,4%	Ingenico group	Technology	France	8 152	21,63%	10	1,3%	Tryg a/s	Insurance	Denmark	7 569	-8,41%

Total weight of the TOP 10 holdings : 13,8 %

Major monthly performance variations

Source : Seven Capital Management

Best performers

Weighting	Company	Sector	Country	Market capitalisation	Month % chng	
1	1,4%	Ingenico group	Technology	France	8 152	21,63%
2	1,4%	Sba communications corp	Real Estate	United states	26 972	6,22%
3	1,4%	Iberdrola sa	Utilities	Spain	66 601	4,56%
4	1,3%	Msci inc	Financial Services	United states	22 776	3,59%
5	1,2%	Keysight technologies in	Industrial Goods & Services	United states	16 177	1,90%

Weight of the 5 best performers : 6,8 %

Worst performers

Weighting	Company	Sector	Country	Market capitalisation	Month % chng	
1	1,1%	Polski concern naftowy orlen	Oil & Gas	Poland	5 786	-22,50%
2	1,1%	Air france-klm	Travel & Leisure	France	2 961	-17,68%
3	1,1%	Tyson foods inc-cl a	Food & Beverage	United states	22 508	-17,42%
4	1,1%	Phillips 66	Oil & Gas	United states	29 904	-17,24%
5	1,2%	Western union co	Financial Services	United states	8 408	-16,77%

Weight of the 5 worst performers : 5,5 %

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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