SEVEN CAPITAL MANAGEMENT

AUGUST 2026

Seven αlpha βeta Equity Europe — S Shares

EQUITY FUND | EUROZONE | LARGE CAP. EQUITIES | DYNAMIC HEDGING

101.74 €

NAV — data as of 08/31/2026

SRI / ESG

SFDR 8

Seven Alpha Beta Equity Europe is a systematic, actively managed equity strategy that dynamically hedges market exposure using Seven Capital's Momentum technology to preserve capital during equity markets' downturns. It complements traditional equity allocations, investing in eurozone large-cap equities with the aim of outperforming the EuroStoxx 50 Index (net return).

PERFORMANCE

PERFORMANCE — 1 MONTH

+0.81%

Indice : +1.03%

PERFORMANCE — YTD

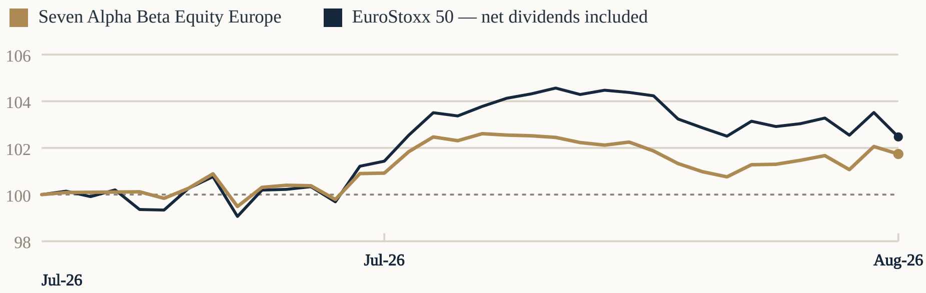
+1.74%

Indice : +2.47%

SINCE INCEPTION (07/13/2026)

+1.74%

Indice : +2.47%



CUMULATIVE & ANNUALIZED PERFORMANCE

PERIOD	FUND	INDEX
1 month	+0.81%	+1.03%
YTD	+1.74%	+2.47%
1 year		
3 years		
5 years		
Since inception	+1.74%	+2.47%
ANNUALIZED		
3 years		
5 years		
Since inception	+13.72%	+19.97%

RISK ANALYSIS

INDICATOR	1 YEAR	3 YEARS	5 YEARS	SINCE INCEPTION
Volatility — Fund (%)				7.93%
Volatility — Index (%)				10.71%
Sharpe Ratio — Fund				1.49
Sharpe Ratio — Index				1.68
Beta — Fund				0.68
Alpha — Fund				-0.00

ANNUAL PERFORMANCE HISTORY SINCE 2026

YEAR	FUND	INDEX	RELATIVE
Total	**+1.74%**	**+2.47%**	**-0.73%**
2026	+1.74%	+2.47%	-0.73%

YEAR	FUND	INDEX	RELATIVE

GENERAL INFORMATION

Inception Date	07/13/2026
Legal Structure	Luxembourg SICAV
Strategy	Equities - Long Only - Dynamic Hedging
Region	Eurozone
Currency	EUR
Distribution Policy	Capitalization
ISIN Code	LU3325331422
Bloomberg Code	SEVSABE Equity

Strategy AUM	30,100,000 €
Fund AUM	2,600,000 €
Net Asset Value	100.05 €
Management Fee	0.50%
Performance Fee	15.00%
Benchmark	EuroStoxx 50 NR
Valuation	Daily
Custodian Bank	Banque de Luxembourg

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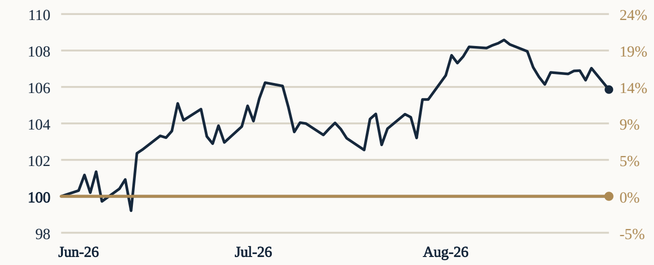
DYNAMIC PORTFOLIO HEDGING

EuroStoxx 50 (base 100 as of 05/29/26)
Portfolio hedging (%)



BREAKDOWN BY MARKET CAP

< 1,000 M€	1,000 – 5,000 M€	5,000 – 10,000 M€	> 10,000 M€	AVERAGE CAP
0.0%	1.2%	9.9%	88.9%	54,721 M€

GENERAL INFORMATION

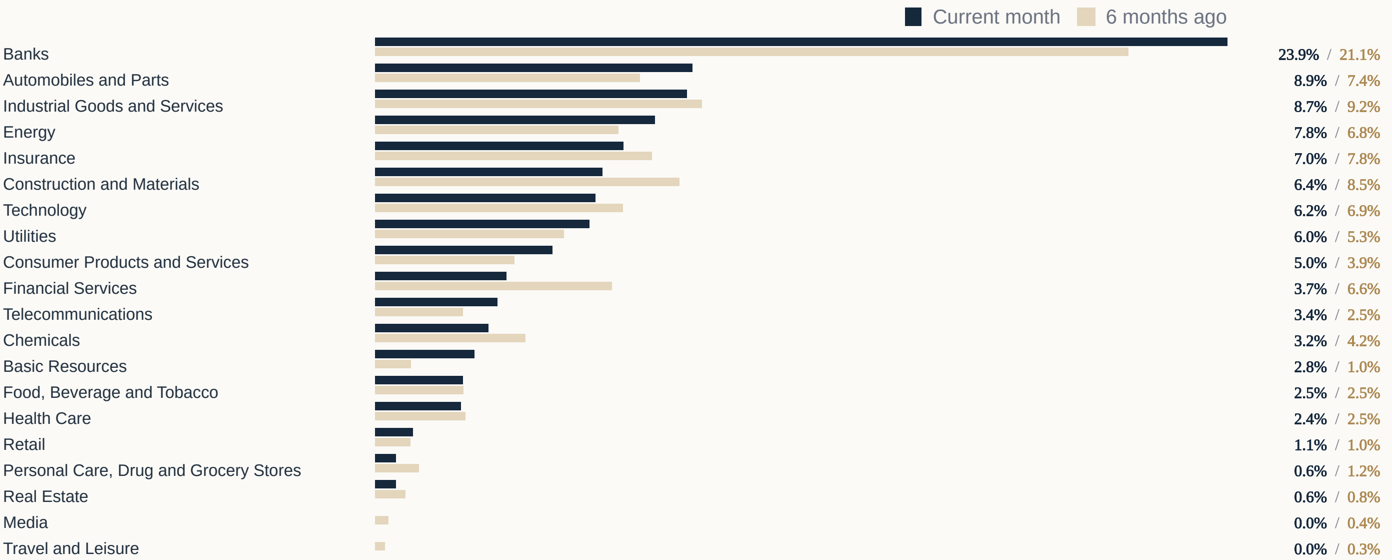
RISK SCALE (AMF)

1 2 3 **4** 5 6 7

MIN. RECOMMENDED DURATION

5 Years

SECTOR BREAKDOWN



TOP HOLDINGS

COMPANY	WEIGHT	SECTOR	COUNTRY	MARKET CAP (€M)	Δ MONTH
1. BANCO BILBAO VIZCAYA ARGENTA	3.43%	Banks	Spain	139,865	+3.43%
2. MERCEDES-BENZ GROUP AG	3.03%	Automobiles and Parts	Germany	45,040	+0.71%
3. REPSOL SA	2.77%	Energy	Spain	30,280	+3.30%
4. BAYERISCHE MOTOREN WERKE AG	2.62%	Automobiles and Parts	Germany	37,478	+3.73%
5. BAWAG GROUP AG	2.50%	Banks	Austria	13,660	+2.63%
6. INTESA SANPAOLO	2.45%	Banks	Italy	118,915	+3.82%
7. UNICREDIT SPA	2.34%	Banks	Italy	125,944	+3.10%
8. SCOR SE	2.15%	Insurance	France	6,110	-1.52%
9. TELEFONICA SA	2.05%	Telecommunications	Spain	20,537	+1.87%
10. ACS ACTIVIDADES CONS Y SERV	1.99%	Construction and Materials	Spain	28,347	-7.43%

Top 10 weight in portfolio : 25.3%

BEST PERFORMERS OF THE MONTH

COMPANY	WEIGHT	SECTOR	COUNTRY	PERF.
1. SAP SE	0.79%	Technology	Germany	+19.60%
2. ARGENX SE	0.26%	Health Care	Belgium	+17.53%
3. DASSAULT SYSTEMES SE	0.77%	Technology	France	+13.92%
4. KION GROUP AG	0.29%	Industrial Goods and Services	Germany	+13.01%
5. DEUTSCHE BOERSE AG	1.22%	Financial Services	Germany	+9.89%

Combined weight : 3.3%

WORST PERFORMERS OF THE MONTH

COMPANY	WEIGHT	SECTOR	COUNTRY	PERF.
1. ACCIONA SA	1.06%	Construction and Materials	Spain	-12.15%
2. EIFFAGE	0.65%	Construction and Materials	France	-11.56%
3. FERROVIAL NV	0.27%	Construction and Materials	Spain	-11.17%
4. MERLIN PROPERTIES SO…	0.27%	Real Estate	Spain	-11.02%
5. SOCIETE GENERALE SA	0.32%	Banks	France	-10.65%

Combined weight : 2.6%