

# Seven Absolute Return Program

SEVENCAPITAL  
MANAGEMENT

## Long / Short Multi-Asset Class

### Private Placement for qualified investors only

DECEMBER 2025 (data as of 31 Dec 2025)

Indicative NAV :

1054.4

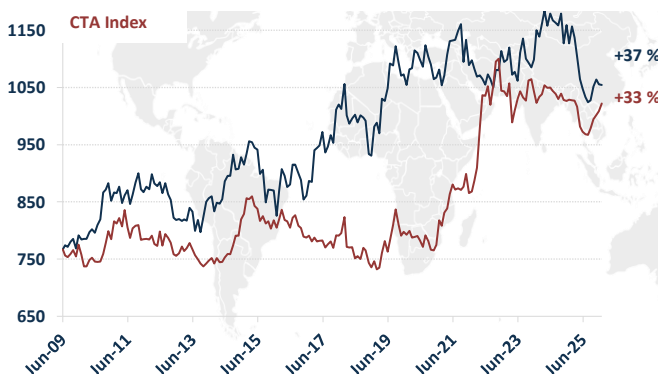
The Seven Absolute Return Program is a long / short multi asset class program (Stocks Indices & Government Bonds).

The investment process is based on a proprietary momentum analysis of three different types of input : price momentum, risk momentum & macro momentum. The program aims to deliver absolute returns. The data from June 5, 2009 to March 14, 2019 refers to the UCITS Seven Absolute Return Fund – I share and to the Seven Absolute Return Momentum Index since March 15, 2019.

#### Evolution of the performance of the program since June 5, 2009

Source : Seven Capital Management

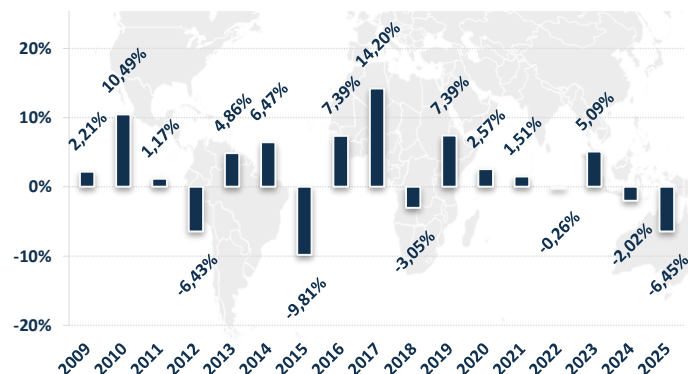
Seven Absolute Return Momentum Index since March 15, 2019  
Seven Absolute Return Fund – I share from June 5, 2009 to March 14, 2019



#### Annual performances

Source : Seven Capital Management

Seven Absolute Return Momentum Index since March 15, 2019  
Seven Absolute Return Fund – I share from June 5, 2009 to March 14, 2019



#### Performance

Source : Seven Capital Management

##### Cumulative

	Cumulative
1 month	-0,11 %
YTD	-6,45 %
1 year	-6,45 %
3 years	-3,68 %
5 years	-2,48 %
June 5, 2009	+37,46 %

##### Annualised

1,25 % / yr
-0,50 % / yr
+1,95 % / yr

#### Risk Analysis

Source : Seven Capital Management

	1 year	3 years	5 years	June 5, 2009
Volatility	11,52 %	9,60 %	9,12 %	8,94 %
Sharpe ratio	-0,57	-0,13	-0,06	0,22
Max drawdown	-16,00 %	-16,00 %	-16,00 %	-16,00 %
Correlation p				
vs. CTA Index	0,43	0,43	0,36	0,41
vs. MSCI World	0,34	0,53	0,48	0,24
vs. JP.Morgan GBI	-0,08	-0,17	-0,20	0,09

#### Program characteristics & financial information

Source : Seven Capital Management

Inception date	05/06/2009
Legal form	Certificate
Strategy	Absolute Return
Region	Global
Currency	Euro
Allocation of income	Capitalisation
ISIN code	XS1700086850
Bloomberg code	NXSRSEVA Index

Issued amount	30 000 000 euros
NAV per share	1054.4
Unit size	1 000 euros
Index advisor fees	0.50 %
Index sponsor fees	0.70 %
Performance fees (HWM)	10.00 %
Valuation	Daily

##### Indicative risk scale



Minimum  
recommended  
investment period

5 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

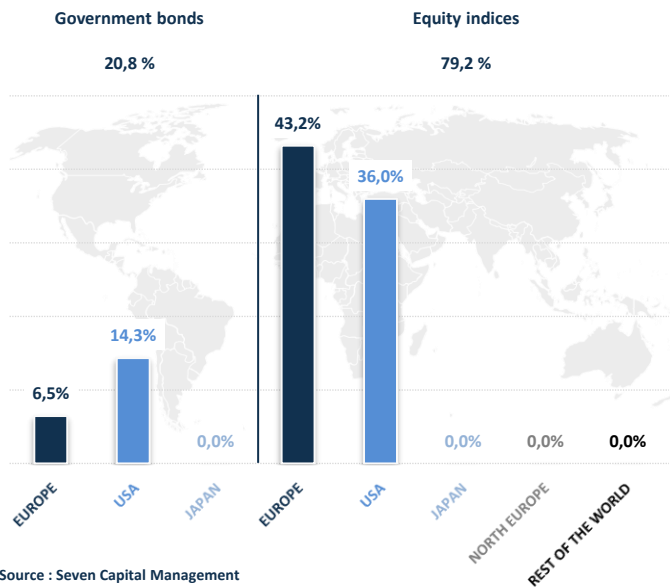
The investor can lose all or part of the amount of capital invested, the UCITS are not guaranteed in capital

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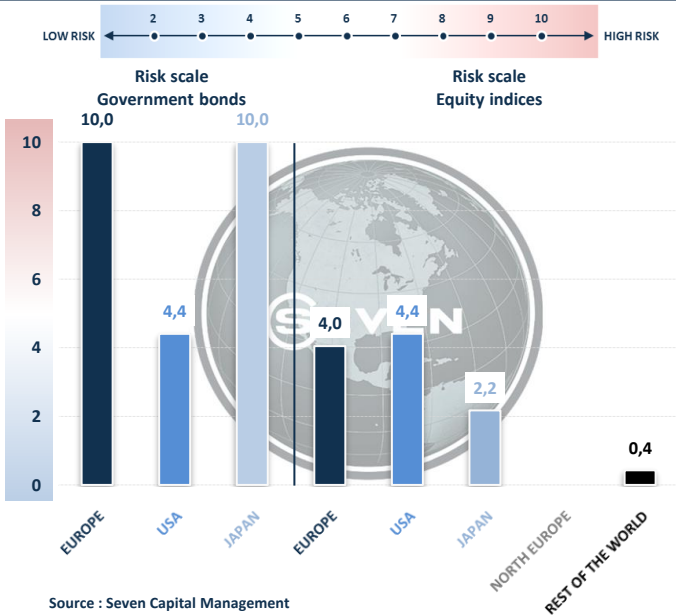
Long / Short Multi-Asset Class

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## Risk breakdown per asset class (VaR 95 % 1 day)



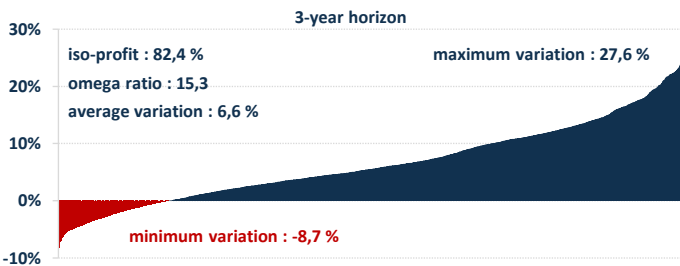
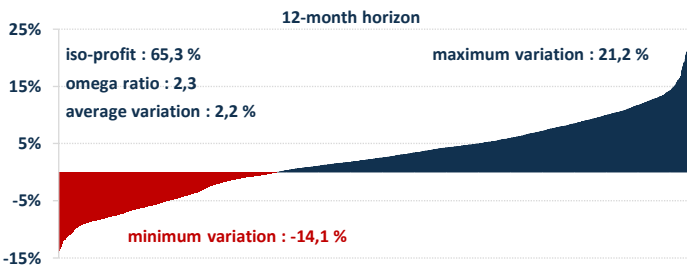
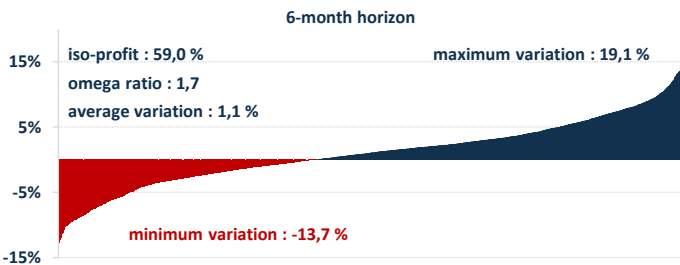
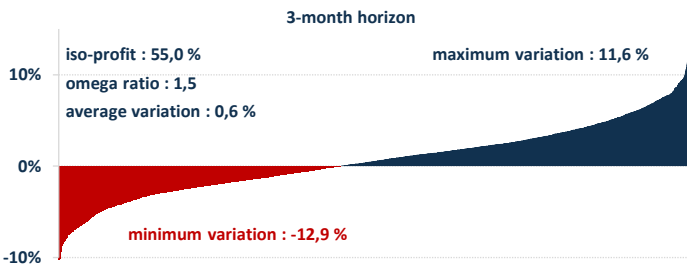
## Seven Capital Management's proprietary risk scale



Source : Seven Capital Management

## Analysis of iso-profit & Omega ratio

**Iso-profit :** The program's historical probability of posting strictly greater-than-zero performance over a given horizon  
**Omega ratio :** Ratio of the weighted gains of the program, to the weighted losses of the program, over a given horizon



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](mailto:info@seven-cm.com) or from the company's website: [www.seven-cm.com](http://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](http://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](mailto:info@oligofunds.ch). The fund's payment service in Switzerland is the Helvetische Bank.

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