

UCITS – Seven Force 5 Program

Absolute Return – Flexible Diversified Program

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.

DECEMBER 2025

(data as of 31 Dec 2025)

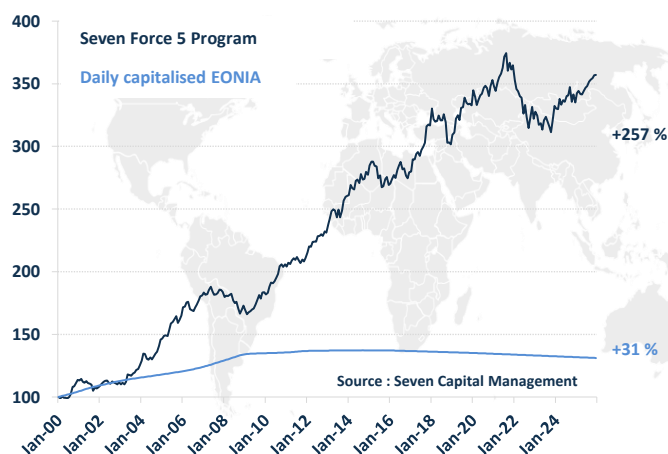
Indicative NAV :

357,2

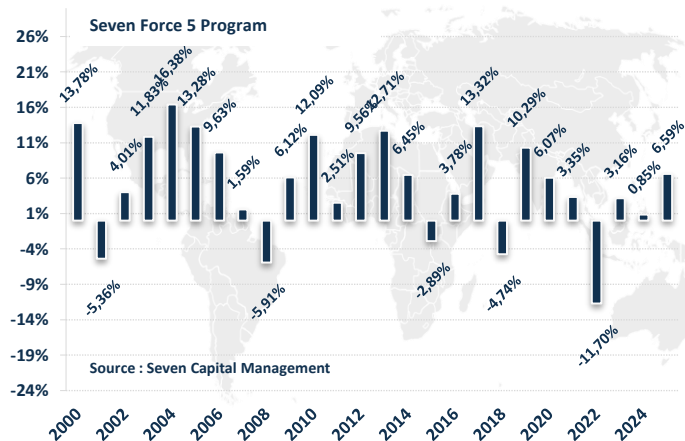
Seven Force 5 Program is an absolute return - flexible diversified program.

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.

Simulated performances of the program since January 3, 2000 (base 100)



Simulated annual performances



Source : Seven Capital Management

Performance

	Cumulative		Annualised	
	Program	EONIA*	Program	EONIA*
1 month	+0,11 %			
YTD	+6,59 %			
1 year	+6,59 %	-0,51 %		
3 years	+10,89 %	-1,53 %	+3,54 % / yr	-0,52 % / yr
5 years	+1,20 %	-2,51 %	+0,24 % / yr	-0,50 % / yr
January 3, 2000	+257,20 %	+31,15 %	+4,87 % / yr	+1,02 % / yr

Source : Seven Capital Management

Risk Analysis

monthly data

	1 year	3 years	5 years	January 3, 2000
Volatility	3,74 %	4,45 %	5,10 %	5,46 %
Sharpe ratio	1,79	0,80	0,05	0,89
Max drawdown	-0,76 %	-4,95 %	-16,85 %	-16,85 %
Correlation p				
vs. EuroStoxx 50	0,69	0,56	0,64	0,47
vs. Euro MTS 7-10	0,12	0,27	0,26	0,20

Source : Seven Capital Management

Program characteristics & financial information

Simulation inception date	January 3, 2000
Legal form	Luxembourg SICAV
Strategy	Diversified
Region	Global
Currency	Euro
Allocation of income	Capitalisation

Indicative NAV	357,2
Management fees	1.00 %
Performance fees	10.00 %
Benchmark*	Daily capitalised EONIA
Valuation	Daily

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

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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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Absolute Return – Flexible Diversified Program

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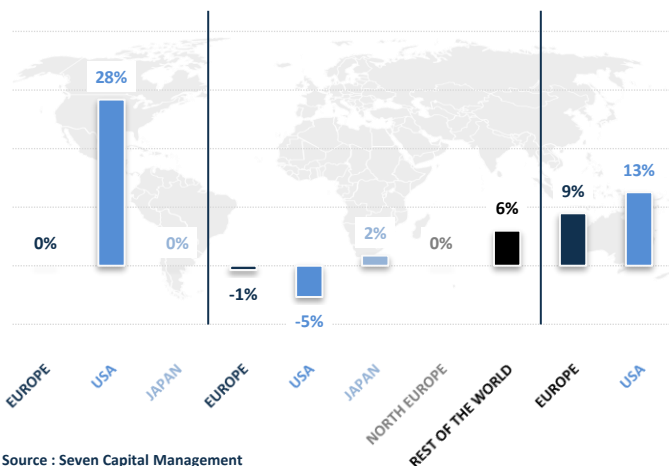
Asset class breakdown

Government bonds
28 %

Equity indices
2 %

Equities
21 %

Ptf Duration : 1,40



Investment Process

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	0,72%	Tapestry inc	Retail	United states	22 280	16,92%	6	0,44%	Ebay inc	Consumer Products and Services	United states	33 546	5,21%
2	0,51%	Ralph lauren corp	Consumer Products and Services	United states	18 271	-3,74%	7	0,41%	Dow inc	Industrial Goods and Services	United states	14 060	-1,97%
3	0,50%	Synchrony financial	Industrial Goods and Services	United states	25 604	7,85%	8	0,38%	Seagate technology holdings	Technology	United states	50 112	-0,47%
4	0,49%	Morgan stanley	Financial Services	United states	240 414	4,64%	9	0,37%	Dupont de nemours inc	Food, Beverage and Tobacco	United states	14 351	1,08%
5	0,47%	Citigroup inc	Banks	United states	177 905	12,64%	10	0,36%	Cardinal health inc	Health Care	United states	41 603	-3,18%

Total weight of the TOP 10 holdings : 4,7 %

Equities - Major monthly performance variations

Source : Seven Capital Management

Best performers

	Weighting	Company	Sector	Country	Market capitalisation	Month % chng
1	0,72%	Tapestry inc	Retail	United states	22 280	16,92%
2	0,09%	Industria de disenõ textil	Retail	Spain	175 592	16,77%
3	0,03%	Neste oyj	Energy	Finland	14 930	16,65%
4	0,06%	Societe generale sa	Banks	France	52 701	14,65%
5	0,04%	Stmicroelectronics nv	Technology	Switzerland	20 449	13,47%

Weight of the 5 best performers : 0,9 %

Worst performers

	Weighting	Company	Sector	Country	Market capitalisation	Month % chng
1	0,23%	Best buy co inc	Retail	United states	11 950	-15,58%
2	0,05%	Autozone inc	Retail	United states	47 878	-14,23%
3	0,04%	Netflix inc	Media	United states	365 061	-12,85%
4	0,07%	Essilorluxottica	Health Care	France	125 003	-12,57%
5	0,05%	Welltower inc	Real Estate	United states	108 546	-10,86%

Weight of the 5 worst performers : 0,4 %

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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