

# UCITS – Seven Diversified Fund – I share

## Absolute Return - Flexible Diversified Fund

**AUGUST 2019**

(data as of 30 Aug 2019)

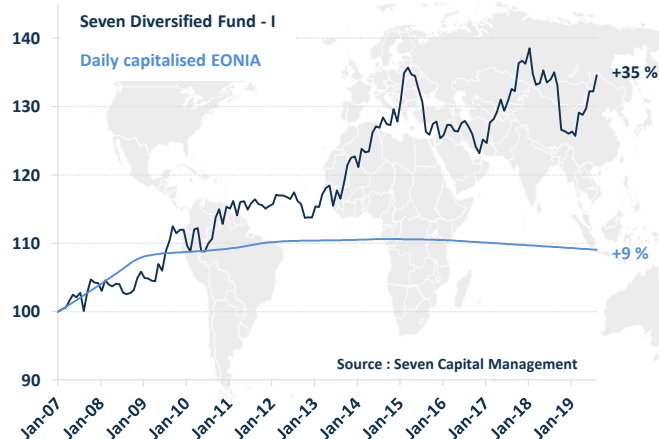
NAV per share :

**134,59 euros**

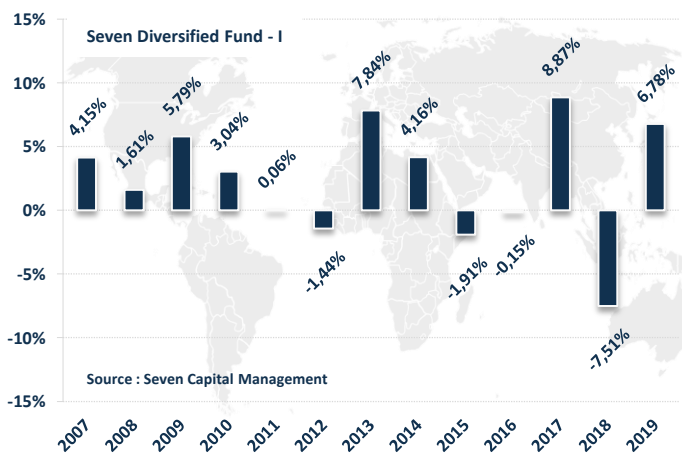
Seven Diversified Fund is an absolute return - flexible diversified fund.

The investment process is based on a proprietary momentum analysis of three different types of input : price momentum, risk momentum & macro momentum. The fund aims to deliver regular and consistent returns with low volatility.

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



### Annual performances



### Performance

Source : Seven Capital Management

	Cumulative		Annualised	
	Fund	EONIA*	Fund	EONIA*
1 month	+1,82 %			
YTD	+6,78 %			
1 year	-0,33 %	-0,37 %		
3 years	+5,97 %	-1,08 %	+1,96 % / yr	-0,37 % / yr
5 years	+4,80 %	-1,40 %	+0,97 % / yr	-0,29 % / yr
Inception	+34,59 %	+9,05 %	+2,38 % / yr	+0,69 % / yr

### Risk Analysis

Source : Seven Capital Management

	1 year	3 years	5 years	Inception
Volatility	4,72 %	4,91 %	4,92 %	4,48 %
Sharpe ratio	-0,07	0,40	0,20	0,53
Max drawdown	-7,51 %	-11,18 %	-12,02 %	-12,02 %
Correlation p				
vs. EuroStoxx 50	0,20	0,45	0,49	0,40
vs. Euro MTS 7-10	0,45	0,28	0,30	0,16

### Fund characteristics & financial information

Source : Seven Capital Management

Inception date	23/01/2007	AuM	60 700 000 euros
Legal form	Luxembourg SICAV	NAV per share	134,59
Strategy	Diversified	Management fees	1.00 %
Region	Global	Performance fees	10.00 %
Currency	Euro	Benchmark*	Daily capitalised EONIA
Allocation of income	Capitalisation	Valuation	Daily
ISIN code	LU1229132441	Custodian	CACEIS Bank Luxembourg
Bloomberg code	SVRAEIC LX Equity		

### 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

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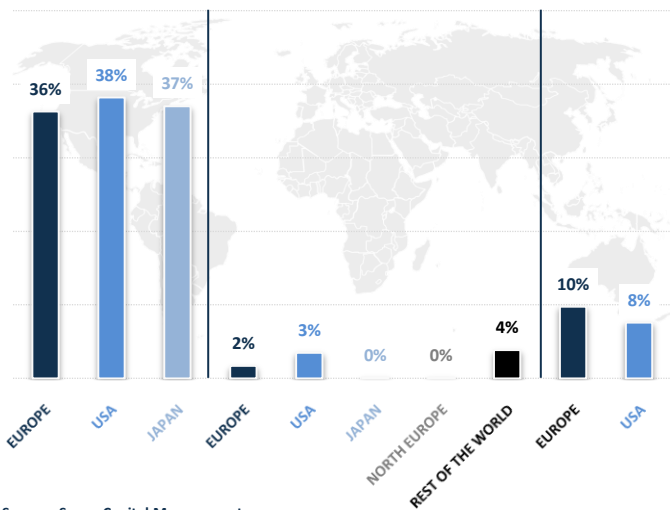
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### Asset class breakdown

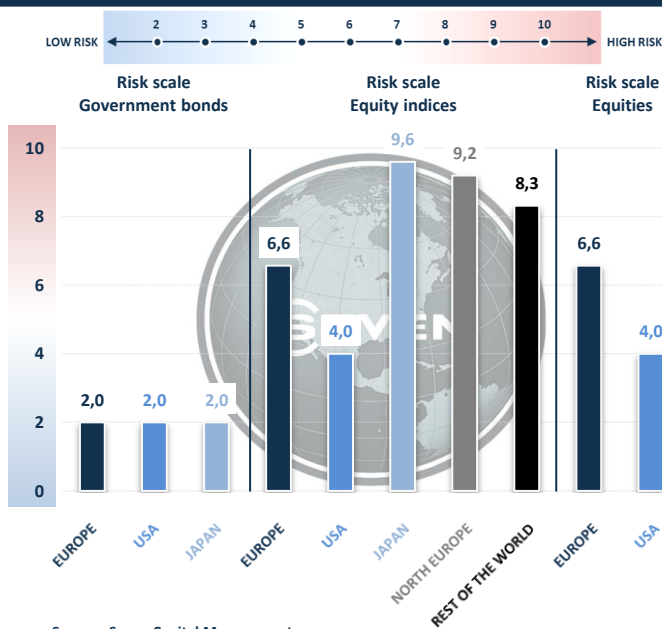
Government bonds  
112 %

Equity indices  
9 %

Equities  
17 %



### Seven Capital Management's proprietary risk scale



Source : Seven Capital Management

Source : Seven Capital Management

### Equities - Top holdings

Weighting	Company	Sector	Country	Market capitalisation	Month % chng	
1	0,5%	Colruyt sa	Retail	Belgium	6 429	-1,27%
2	0,5%	Ball corp	Industrial Goods & Services	United states	24 296	12,70%
3	0,4%	Iberdrola sa	Utilities	Spain	60 746	9,12%
4	0,4%	Enel spa	Utilities	Italy	67 039	6,37%
5	0,4%	Tag Immobilien ag	Real Estate	Germany	3 112	-0,56%
6	0,4%	Starbucks corp	Travel & Leisure	United states	105 190	2,36%
7	0,4%	Eli Lilly & co	Health Care	United states	99 258	4,27%
8	0,3%	Terna spa	Utilities	Italy	11 477	3,74%
9	0,3%	Snam spa	Oil & Gas	Italy	15 613	3,60%
10	0,3%	Merck & co. inc.	Health Care	United states	201 489	4,19%

Total weight of the TOP 10 holdings : 4,0 %

### Equities - Major monthly performance variations

Source : Seven Capital Management

#### Best performers

Weighting	Company	Sector	Country	Market capitalisation	Month % chng	
1	0,3%	Marketaxess holdings inc	Financial Services	United states	13 663	18,15%
2	0,1%	Tyson foods inc-cl a	Food & Beverage	United states	30 880	17,52%
3	0,5%	Ball corp	Industrial Goods & Services	United states	24 296	12,70%
4	0,1%	Cme group inc	Financial Services	United states	70 814	11,76%
5	0,1%	Koninklijke kpn nv	Telecommunications	Netherlands	12 104	11,58%

Weight of the 5 best performers : 1,1 %

#### Worst performers

Weighting	Company	Sector	Country	Market capitalisation	Month % chng	
1	0,1%	Align technology inc	Health Care	United states	13 310	-12,42%
2	0,1%	Centene corp	Health Care	United states	17 548	-10,50%
3	0,1%	Hollyfrontier corp	Oil & Gas	United states	6 644	-10,22%
4	0,1%	Xerox holdings corp	Industrial Goods & Services	United states	5 825	-9,69%
5	0,2%	Hca healthcare inc	Health Care	United states	37 301	-9,67%

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](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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