

UCITS – Seven Force 10 Program

Absolute Return – Flexible Diversified Program

JULY 2024

(data as of 31 Jul 2024)

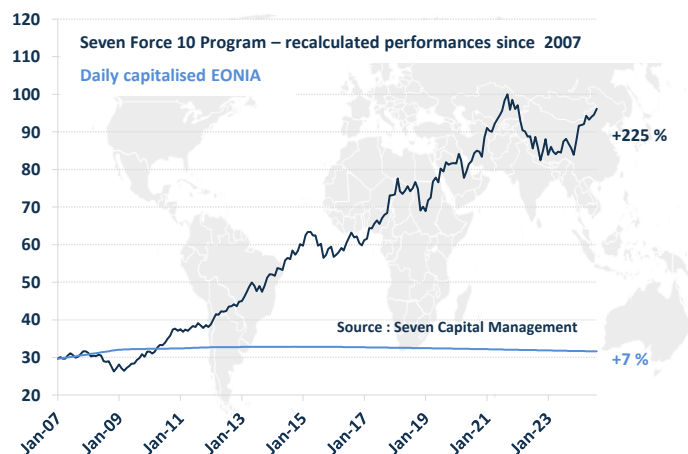
Net Asset Value :

94,65 euros

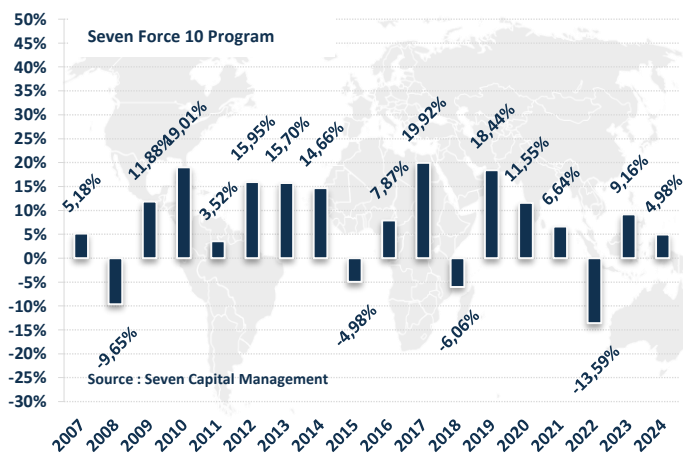
Seven Force 10 Program is an absolute return - flexible diversified program.

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 a volatility target of 10%.

Recalculated performances of the program since January 1, 2007



Recalculated annual performances



Source : Seven Capital Management

Performance

	Cumulative		Annualised	
	Program	EONIA*	Program	EONIA*
1 month	+1,69 %			
YTD	+4,98 %			
1 year	+9,11 %	-0,51 %		
3 years	-2,22 %	-1,52 %	-0,75 % / yr	-0,51 % / yr
5 years	+20,97 %	-2,43 %	+3,82 % / yr	-0,48 % / yr
January 1, 2007	+224,59 %	+6,65 %	+6,72 % / yr	+0,36 % / yr

Source : Seven Capital Management

Risk Analysis

monthly data

	1 year	3 years	5 years	January 1, 2007
Volatility	5,76 %	7,29 %	7,97 %	7,70 %
Sharpe ratio	1,58	-0,10	0,48	0,87
Max drawdown	-4,79 %	-17,50 %	-17,50 %	-17,50 %
Correlation p				
vs. EuroStoxx 50	0,56	0,61	0,51	0,40
vs. Euro MTS 7-10	0,47	0,22	0,24	0,25

Source : Seven Capital Management

Program characteristics & financial information

Inception date	January 1, 2007
Legal form	Luxembourg SICAV
Strategy	Diversified
Region	Global
Currency	Euro
Allocation of income	Capitalisation

AuM	2 400 000 euros
Net Asset Value	94,65
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

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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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Asset class breakdown

Manager comments

Government bonds

261 %

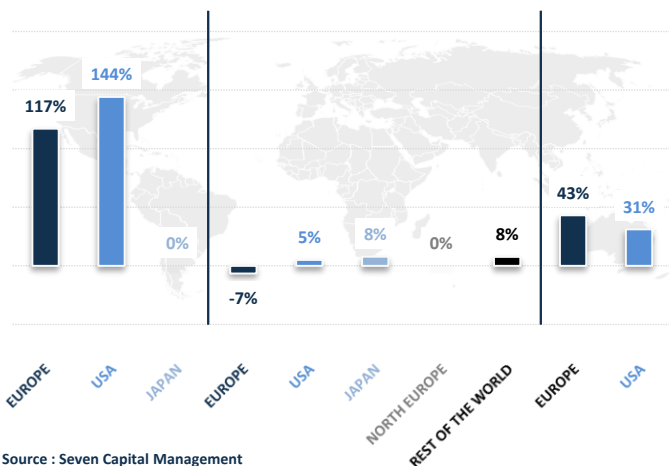
Equity indices

14 %

Equities

74 %

Ptf Duration : 16,13



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	1,58%	Abn amro bank nv-cva	Banks	Netherlands	13 425	4,98%	6	1,21%	Scor se	Insurance	France	3 557	-16,27%
2	1,53%	Seagate technology holdings	Technology	United states	19 849	-1,07%	7	1,20%	Unicredit spa	Banks	Italy	61 515	9,68%
3	1,52%	Acis actividades cons y serv	Construction and Materials	Spain	11 209	6,56%	8	1,20%	Nn group nv	Insurance	Netherlands	13 207	6,65%
4	1,35%	Banco bilbao vizcaya argenta	Banks	Spain	55 927	3,76%	9	1,18%	Klepierre	Real Estate	France	7 596	9,85%
5	1,27%	Bristol-myers squibb co	Health Care	United states	89 206	16,26%	10	1,17%	T rowe price group inc	Financial Services	United states	23 520	-0,95%

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

Equities - Major monthly performance variations

Source : Seven Capital Management

Best performers

Worst performers

	Weighting	Company	Sector	Country	Market capitalisation	Month % chng
1	0,16%	Zions bancorp na	Banks	United states	7 058	19,14%
2	0,14%	Grifols sa	Health Care	Spain	5 861	18,30%
3	0,31%	Pnc financial services group	Banks	United states	66 668	17,59%
4	1,27%	Bristol-myers squibb co	Health Care	United states	89 206	16,26%
5	0,14%	Nexans sa	Industrial Goods and Services	France	5 233	16,23%

	Weighting	Company	Sector	Country	Market capitalisation	Month % chng
1	0,35%	Stmicroelectronics nv	Technology	Switzerland	27 885	-16,99%
2	0,31%	Stellantis nv	Automobiles and Parts	Netherlands	46 568	-16,60%
3	1,21%	Scor se	Insurance	France	3 557	-16,27%
4	0,56%	Chipotle mexican grill inc	Travel and Leisure	United states	68 822	-13,30%
5	0,22%	Asml holding nv	Technology	Netherlands	339 847	-11,63%

Weight of the 5 best performers : 0,0 %

Weight of the 5 worst performers : 0,0 %

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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