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SEVEN ABSOLUTE RETURN PROGRAMS

EXECUTIVE SUMMARY

Experienced Manager: Seven is a seasoned manager who has been running Macro systematic strategies for over 16 years. The team has built their intellectual property at different successful funds until merging it into Seven. They operate out of Paris and are regulated by the AMF and the CSSF. They strictly invest in liquid, cleared, transparent markets.

Clear investment philosophy: Seven's Alpha comes from a systematic, algo driven momentum strategy. They overlay it onto traditional asset allocations, which meaningfully reduces risk metrics, at equal levels or return. The manager defines levels of risk and return in cooperation with the client via portfolio construction and parameter constraining.

Active implementations: the methodology is 100% quantitative, which allows for full portfolio customization and back-testing. The process is currently implemented over 5 strategies:

- **One European Equity UCITS Luxembourg**
- **Long Only Diversified UCITS Luxembourg with volatilities at 2,5 and 10**
- **Multi-Asset long short directional Certificate with customize volatility target**

Ease of Entry/Exit: the investment can be either under a UCITS compartment, either as a certificate issued by a partner institution. Both can be originated within very reasonable time length. As all the instruments are extremely liquid and regulated, valorization is available daily, as are redemptions.

One optimal set up: Seven Absolute Return Force 30 is a good example of what can be achieved with a diversified allocation on a 30 Vol Target, over the Jan 1996 / Feb 2022 period:

- **24.76% annual ROR**
- **Vol of 29.17%**
- **Max draw-Down or 42.9%**

(Refer to the full presentation for details on the returns calculations)

Fully customizable: The above SARF-30 set up strikes a good balance for investors with a healthy risk tolerance and understanding of the vol implications. That said, the manager can fine tune the parameters to the exact specifications of the client. The distributor too will be able to evaluate his clients' risk appetite in order to design the optimal strategy.

Timely opportunity: After 10+ years being out of fashion, Macro Systematic strategies are ready to benefit from high rates, volatile markets. offering an allocation with one of the experts in the field before they reach capacity will allow first mover advantage to the distributor.

SEVEN CAPITAL MANAGEMENT

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