SEVEN CAPITAL - EXECUTIVE SUMMARY

An experienced manager: a specialist in macro-systematic strategies for more than 27 years, the management team has built its success on a long experience acquired in alternative management (Rivoli fund Management) and banking market activities (SG Warburg, BNP)

Based in Paris, Seven Capital is regulated by the AMF and the CSSF.

A clear and systematic management process: the management principle applied to all funds managed by Seven Capital is based on:

- on the one hand on the search for market trends (momentum) based on quantitative analyses,
- on the other hand, on asset allocation techniques to adjust risks to market dynamics and the overall structure of portfolios.

Each fund is thus **rebalanced daily** based on the desired risk/return ratio and process constraints.

In addition, Seven Capital has the principle of **using only highly liquid underlyings** for all its funds (regulated futures markets, large capitalization equities and sovereign bonds or treasury bills)

A range of ultra-liquid funds...

The range of funds is divided into two universes:

a long only UCITS universe composed of the compartments of a Luxembourg SICAV:

- a large cap European Equity fund
- an absolute return rate/equity fund with a target volatility of 2%
- an absolute return rate/equity fund with a target volatility of 5%
- an absolute return rate/equity fund with a target volatility of 10%

a directional long-short universe

- a directional long short multi-asset AMC (Active Managed Certificate) with a 10% volatility target; this is issued by Natixis.

All the funds/AMCs in the range are valued daily and subscriptions/redemptions are made on a daily basis.

....and fully customizable

Seven Capital's systematic management process makes it possible to build vehicles adapted to the risk profiles desired by investors who can choose their volatility target and therefore choose their maximum draw-down level, their universe (long-only or long-short) and the structure of the vehicle (fund, dedicated compartment, AMC)

For example, the 10% volatility AMC has a return expectation of 10% and an indicative max draw-down around 15%. An AMC with a target volatility of 20% would have a return expectation of 20% and a max draw-down of 27%.

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