



July 2023

STRUCTURING ON THE PROGRAM SEVEN MACRO SYSTEMATIC INDEX

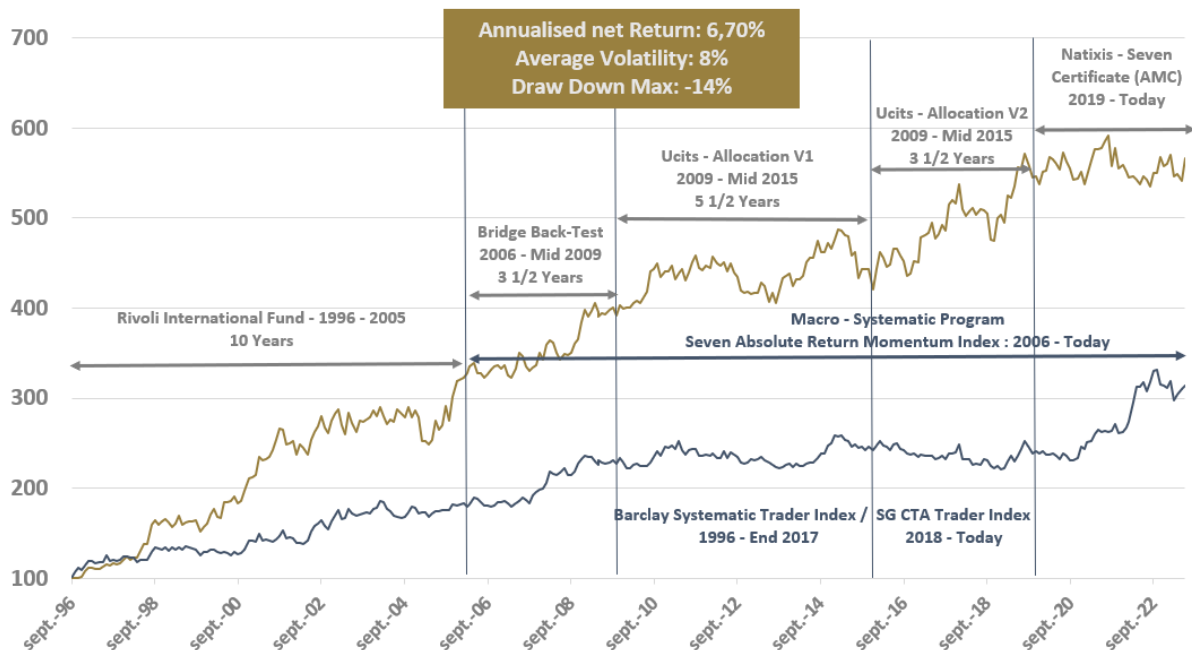
MACRO SYSTEMATIC- LONG/SHORT MOMENTUM PROGRAM

Seven Capital launches a Note Natixis with Capital Guaranteed 100% at Maturity
Note Natixis 5 Years – Rating S&P: A+

28 YEARS OF HISTORY OF SEVEN CAPITAL ON STRATEGY

Volatility : 8%

Seven Capital - Macro Systematic - Long/Short Momentum Program
28 years of History & Expertise : 1996 - June 2023



Dear Investors,

The current level of interest rates offers a particularly interesting window of opportunity to relaunch guaranteed capital structuring programs.

Indeed, currently the structuring of a Zero Coupon over 5 years makes it possible to receive 100% of the performance of the Seven Macro Systematic strategy while having a guaranteed capital of 100% at maturity.

As we have been saying for many years, the most suitable strategies for structuring are Absolute Performance strategies and among these Macro-Systematic strategies thanks to their ability to deliver regular performance and maintain a constant objective of volatility as shown by the track record of our Seven Absolute Return Momentum Index strategy for 28 years.

Termsheet on request (jschwimann@seven-cm.com / rlabbe@seven-cm.com)

The entire Seven Capital team is at your disposal for any further information.

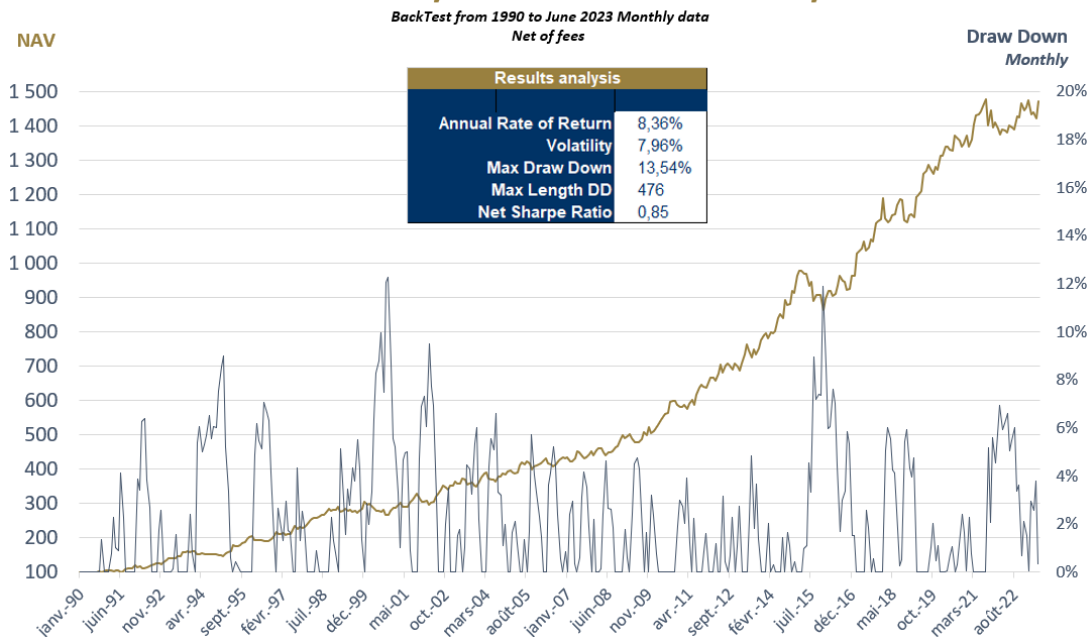
SEVEN CAPITAL MANAGEMENT

PAST PERFORMANCE IS NOT A RELIABLE INDICATOR OF FUTURE PERFORMANCE

Natixis 5 Years Note performance objectives – Seven Macro Systematic Index :

The objectives of the Natixis – Seven Macro Systematic Index (XS0000000) management program are defined below. They come from simulations made since 1990 by Seven Capital, thus allowing investors to have a maximum of behavioral information of the underlying of the guaranteed capital product.

Seven Macro Systematic Index - Volatility 8 %



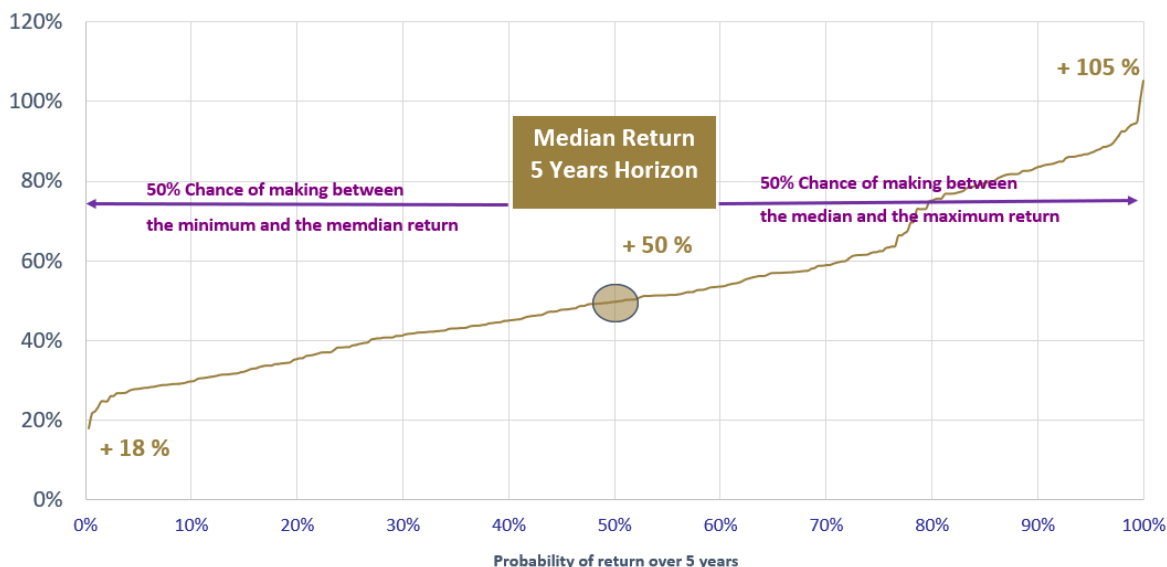
The analysis of rolling 5-year returns allows the investor to assess the potential returns as well as the risks over this period. Given the original indexation at 100%, the graph below gives a good idea of the expected return of the structured product.

Median return objectives of the Natixis - Seven Macro Systematic Index program over a **5-year horizon** : **+ 50%**

Rolling Return Distribution Seven Macro Systematic Index - Volatility Target : 8 %

5 Years Horizon from 2000 to June 2023

5 Years Net Rolling Return



SEVEN CAPITAL MANAGEMENT

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