

Strategic Selection Fund Enhanced Equity Exposure A CHF Hedged

Marketing Document for investors

LU2201848970 28 April 2023

Investment strategy

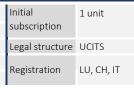
Enhanced Equity Exposure (EEE) is a long only UCITS open-end fund incorporated in Luxembourg. The Fund mainly invests in and gains exposure to the developed markets of Europe and North America. The fund's investment process is driven by stock specific fundamental analysis. Hedging strategies are implemented to reduce volatility.

| Top 5 Sectors % Consumer Staples 11.2 Health Care 10.9 Information Technology 10.7 Communication Services 9.7 | Performance | | | | | | | | | | | | |
|--|--|--------------------------|------------------|--|---|--------------------|-------------------|--------------------------|-----------------------|---|---|----------------------|-------------------|
| 2020 | | | | | | | | | | | | | |
| 2021 | | January | February | March | April | May | June | July | August | September | October | November | December |
| 2022 -3.12% -3.65% -1.90% -2.22% 1.88% -12.97% 7.24% -1.52% 5.62% 3.24% 6.61% -5.55% 2023 7.74% 0.96% 1.88% 7.50% | 2020 | - | - | - | - | - | - | - | 1.38% | -3.20% | -4.43% | 9.20% | 1.68% |
| 100 1 | 2021 | -1.63% | 2.71% | 4.80% | 1.27% | 1.16% | -1.60% | 1.65% | 1.46% | -2.61% | 2.15% | -2.89% | 3.21% |
| Start Str. Dr. Liv Juli Start Str. Dr. Liv Juli Str. Start Str. Dr. Liv Juli Start Sta | 2022 | -3.12% | -3.65% | -1.90% | -2.22% | 1.88% | -12.97% | 7.24% | -1.52% | -5.62% | 3.24% | 6.61% | -5.55% |
| Start Set Del Ly Aug | 2023 | 7.24% | 0.96% | 1.88% | 2.50% | | | | | | | | |
| Cumulative | | mance | | | | | | Key Factors | | | | | |
| Risk/return profile 2 | | 1 month | 3 months | 6 months | YTD | Since launch | | Volatility (%) | 17.10% | | Sharpe ratio | 0.13 | |
| 1 | Cumulative (%) | 2.50% | 5.42% | 13.84% | 13.05% | 7.55% | | Downside Risk | 7.61% | | # positions | 39 | |
| SRR1 scale from 1 (lowest risk) to 7 (loghest risk) to 7 (loghes | Risk/return profil | le | | | | | | | | | | | |
| Communication Services 120 | 1 | 2 | 3 | 5 | 6 | 7 | | | | | | | |
| 120 110 100 90 80 40g-20 Oct-20 Dec-20 Feb-21 Apr-21 Jun-21 Aug-21 Oct-21 Dec-21 Feb-22 Apr-22 Jun-22 Aug-22 Oct-22 Dec-22 Feb-23 Apr-23 Asset allocation (**) Top holdings | Cumulative pe | orformanco c | inco incontion | not of foo | | | SRRI scale from 1 | (lowest risk) to 7 (high | est risk); risk 1 can | not be equated with a | risk-free investment. | This indicator may o | change over time. |
| 110 100 90 80 Aug-20 Oct-20 Dec-20 Feb-21 Apr-21 Jun-21 Aug-21 Oct-21 Dec-21 Feb-22 Apr-22 Jun-22 Aug-22 Oct-22 Dec-22 Feb-23 Apr-23 Asset allocation (**) Top holdings | | errormance s | псе псериот | i - Het Oi Tee | • | | | | | | | | |
| 100 90 Aug-20 Oct-20 Dec-20 Feb-21 Apr-21 Jun-21 Aug-21 Oct-21 Dec-21 Feb-22 Apr-22 Jun-22 Aug-22 Oct-22 Dec-22 Feb-23 Apr-23 Asset allocation (**) Top contributors in % return (*) Top detractors in % return (*) STRAT SEL FD-EU VALUE 4.76 NOVARTIS AG-REG 4.27 NOVARTIS AG-REG 9.072 ROCHE HOLDING AG VINCI SA 1.10 VODAFONE GROUP PLC 9.069 NOVARTIS AG-REG 9.70 NOVARTIS AG-REG 1.10 VODAFONE GROUP PLC 9.069 NOVARTIS AG-REG 9.70 ROCHE HOLDING AG 1.15 Small Cap 1.15 Small Cap 1.16 Small Cap 1.17 Small Cap 1.18 Small Cap 1.19 Switzerland United States 1.10 United States 1.10 United States 1.11 Small Cap 1.12 Large Cap 76% | | | | | | ~~~ | ~ ~~ | ~ . | | | | | |
| 90 80 Aug-20 Oct-20 Pec-20 Feb-21 Apr-21 Jun-21 Aug-21 Oct-21 Pec-21 Feb-22 Apr-22 Jun-22 Aug-22 Oct-22 Dec-22 Feb-23 Apr-23 Asset allocation (**) Top holdings | | | ~~~~~ | ~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~ | - my | ~~ | ~~~ | my while | ~ m | | | | |
| 80 | | ~~~~ | <u> </u> | | | | | . M | ~~~ (| ~ ~~~~ | | 1 | ~ w |
| Aug-20 Oct-20 Dec-20 Feb-21 Apr-21 Jun-21 Aug-21 Oct-21 Dec-21 Feb-22 Apr-22 Jun-22 Aug-22 Oct-22 Dec-22 Feb-23 Apr-23 Asset allocation (**) Top holdings | | | | | | | | | | | | | |
| Asset allocation (**) Top holdings | | Oct 20 Doc | 20 Fab 21 | Apr 21 | lun 21 Aug | 21 Oct 21 | Dog 21 | Fob 22 Apr | 22 1 22 | A.v. 22 | Oct 22 Doc | 22 Fab 22 | Apr 22 |
| Top holdings | | | 20 10021 | Αρι ΖΙ . | Juli 21 Aug | 21 000 21 | DCC 21 | 1Cb 22 Api | 22 Juli 22 | - Aug 22 | OCT ZZ DCC | 22 100 23 | Apr 23 |
| STRAT SEL FD-EU VALUE | | on (· ·) | | % | Ton contributo | rs in % return (*) | | | | Ton detractors in | n % return (*) | | |
| SAP SE 1.10 VODAFONE GROUP PLC -0.69 NOVARTIS AG-REG 4.27 MICROSOFT CORP 3.60 VINCI SA 3.30 Top 5 Sectors % Consumer Staples 11.2 Health Care 10.9 Information Technology 10.7 Communication Services 9.7 Industrials 8.3 (*1) year rolling contribution calculated based on gross of fees data. | - | VALUF | | ,, | TOP CONTINUECO | | | | | | | | |
| MICROSOFT CORP 3.60 VINCI SA 3.30 Top 5 Countries (%) Market cap breakdown (**) Small Cap 1% Other 21% Mid Cap 2% Mid Cap 2% Mid Cap 2% Information Technology Information Services 9.7 Industrials 8.3 Vil year rolling contribution calculated based on gross of fees data. | | | | 4.76 | NVIDIA CORP | · · | | 1.15 | | | | | -0.72 |
| VINCI SA 3.30 Top 5 Countries (%) Market cap breakdown (**) Small Cap 1% Small Cap 1% Mid Cap 2% Mid Cap 2% Mid Cap 2% Mid Cap 2% United States United States (*)1 year rolling contribution calculated based on gross of fees data. | SAP SE | | | | | · , , | | | | PORSCHE AUTON | MOBIL HLDG | | |
| Top 5 Sectors | | G | | 4.29 | SAP SE | | | 1.10 | | PORSCHE AUTON VODAFONE GRO | MOBIL HLDG UP PLC | | -0.69 |
| Top 5 Sectors % Consumer Staples 11.2 Health Care 10.9 Information Technology 10.7 Communication Services 9.7 Industrials 8.3 United States United States 0 3 5 8 10 13 15 18 | NOVARTIS AG-REG | | | 4.29 4.27 | SAP SE | | | 1.10 | | PORSCHE AUTON VODAFONE GRO | MOBIL HLDG UP PLC | | -0.69 |
| Consumer Staples 11.2 Health Care 10.9 Information Technology 10.7 Communication Services 9.7 Industrials 8.3 United States (*)1 year rolling contribution calculated based on gross of fees data. | NOVARTIS AG-REG | | | 4.29 4.27 3.60 | SAP SE NOVARTIS AG-F | REG | | 1.10 | | PORSCHE AUTON VODAFONE GRO ROCHE HOLDING | MOBIL HLDG UP PLC AG | | -0.69 |
| Health Care 10.9 Information Technology 10.7 Communication Services 9.7 Industrials 8.3 United States United States 0 3 5 8 10 13 15 18 | NOVARTIS AG-REG MICROSOFT CORF VINCI SA | | | 4.29 4.27 3.60 3.30 | SAP SE NOVARTIS AG-F | REG | | 1.10 | | PORSCHE AUTON VODAFONE GRO ROCHE HOLDING | MOBIL HLDG UP PLC AG kdown (**) Small Cap | | -0.69 |
| Health Care 10.9 Information Technology 10.7 Communication Services 9.7 Industrials 8.3 United States United States United States United States | NOVARTIS AG-REO MICROSOFT CORF VINCI SA Top 5 Sectors | P | | 4.29 4.27 3.60 3.30 | SAP SE NOVARTIS AG-F Top 5 Countrie | REG | | 1.10 | | PORSCHE AUTON VODAFONE GRO ROCHE HOLDING Market cap brea | MOBIL HLDG UP PLC AG kdown (**) Small Cap | Mid Cap | -0.69 |
| Information Technology 10.7 Communication Services 9.7 Industrials 8.3 United States United States (*)1 year rolling contribution calculated based on gross of fees data. | NOVARTIS AG-REO MICROSOFT CORF VINCI SA Top 5 Sectors | P | | 4.29 4.27 3.60 3.30 | SAP SE NOVARTIS AG-F Top 5 Countrie France | REG | | 1.10 | | PORSCHE AUTON VODAFONE GRO ROCHE HOLDING Market cap brea | MOBIL HLDG UP PLC AG kdown (**) Small Cap | | -0.69 |
| Information Technology 10.7 Communication Services 9.7 Industrials 8.3 United States United States United States 0 3 5 8 10 13 15 18 | NOVARTIS AG-REG MICROSOFT CORF VINCI SA Top 5 Sectors Consumer Staples | P | | 4.29 4.27 3.60 3.30 % | SAP SE NOVARTIS AG-F Top 5 Countrie France | REG | | 1.10 | | PORSCHE AUTON VODAFONE GRO ROCHE HOLDING Market cap brea | MOBIL HLDG UP PLC AG kdown (**) Small Cap | | -0.69 |
| Communication Services 9.7 Industrials 8.3 United States United States United States (*)1 year rolling contribution calculated based on gross of fees data. | NOVARTIS AG-REG MICROSOFT CORF VINCI SA Top 5 Sectors Consumer Staples | P | | 4.29 4.27 3.60 3.30 % | SAP SE NOVARTIS AG-F Top 5 Countrie France Luxembourg | REG | | 1.10 | | PORSCHE AUTON VODAFONE GRO ROCHE HOLDING Market cap brea | MOBIL HLDG UP PLC AG kdown (**) Small Cap | | -0.69 |
| Communication Services 9.7 Industrials 8.3 United States United States United States (*)1 year rolling contribution calculated based on gross of fees data. | NOVARTIS AG-REG MICROSOFT CORF VINCI SA Top 5 Sectors Consumer Staples Health Care | P S | | 4.29 4.27 3.60 3.30 % 11.2 | SAP SE NOVARTIS AG-F Top 5 Countrie France Luxembourg | REG | | 1.10 | | PORSCHE AUTON VODAFONE GRO ROCHE HOLDING Market cap brea | MOBIL HLDG UP PLC AG kdown (**) Small Cap | | -0.69 |
| Industrials 8.3 0 3 5 8 10 13 15 18 (*)1 year rolling contribution calculated based on gross of fees data. | NOVARTIS AG-REG MICROSOFT CORF VINCI SA Top 5 Sectors Consumer Staples Health Care | P S | | 4.29 4.27 3.60 3.30 % 11.2 10.9 | SAP SE NOVARTIS AG-F Top 5 Countrie France Luxembourg Germany | REG | | 1.10 | | PORSCHE AUTON VODAFONE GRO ROCHE HOLDING Market cap brea | MOBIL HLDG UP PLC AG kdown (**) Small Cap | | -0.69 |
| 0 3 5 8 10 13 15 18 (*)1 year rolling contribution calculated based on gross of fees data. | NOVARTIS AG-REG MICROSOFT CORF VINCI SA Top 5 Sectors Consumer Staples Health Care Information Tech | p s inology | | 4.29 4.27 3.60 3.30 % 11.2 10.9 | SAP SE NOVARTIS AG-F Top 5 Countrie France Luxembourg Germany | REG | | 1.10 | | PORSCHE AUTON VODAFONE GRO ROCHE HOLDING Market cap brea | MOBIL HLDG UP PLC AG kdown (**) Small Cap | | -0.69 |
| (*)1 year rolling contribution calculated based on gross of fees data. | NOVARTIS AG-RECOMICROSOFT CORFOUNCI SA Top 5 Sectors Consumer Staples Health Care Information Tech Communication S | p s inology | | 4.29 4.27 3.60 3.30 % 11.2 10.9 10.7 | SAP SE NOVARTIS AG-F Top 5 Countrie France Luxembourg Germany Switzerland | REG | | 1.10 | | PORSCHE AUTON VODAFONE GRO ROCHE HOLDING Market cap brea | MOBIL HLDG UP PLC AG kdown (**) Small Cap | | -0.69 -0.54 |
| | NOVARTIS AG-REG MICROSOFT CORF VINCI SA Top 5 Sectors Consumer Staples Health Care Information Tech | p s inology | | 4.29 4.27 3.60 3.30 % 11.2 10.9 10.7 | SAP SE NOVARTIS AG-F Top 5 Countrie France Luxembourg Germany Switzerland | REG | | 1.10 | | PORSCHE AUTON VODAFONE GRO ROCHE HOLDING Market cap brea | MOBIL HLDG UP PLC AG kdown (**) Small Cap | | -0.69 -0.54 |
| | NOVARTIS AG-RECOMICROSOFT CORFOUNCI SA Top 5 Sectors Consumer Staples Health Care Information Tech Communication S Industrials | s inology Services | ss of fees data. | 4.29 4.27 3.60 3.30 % 11.2 10.9 10.7 | SAP SE NOVARTIS AG-F Top 5 Countrie France Luxembourg Germany Switzerland | REG S (%) | | 1.10 | | PORSCHE AUTON VODAFONE GRO ROCHE HOLDING Market cap brea | MOBIL HLDG UP PLC AG kdown (**) Small Cap | | -0.69 -0.54 |

| Key fund data | |
|---------------|--|

| NAV | 108.44 | Fees: | |
|--------------|---------------|----------------|-----------|
| Sub-fund AuM | 26.72 Mln CHF | Subscription | 3% |
| Currency | CHF | Redemption | 0% |
| DVD policy | ACC | Management | 1.50% |
| Liquidity | Daily | Performance*** | 15% (HWM) |

| Codes: | | Initial |
|-----------|--------------|---------|
| ISIN | LU2201848970 | subsc |
| BLOOMBERG | SSEEEAC LX | Legal |
| WKN | | Regis |
| Valoren | 55781900 | negis |



| Invest. manager | Colombo Wealth SA |
|--------------------|-------------------|
| Fund managers | Edoardo Barbieri |
| | |
| Launch date | 05/08/2020 |
| Investment horizon | At least 5 years |

^{***} The High Water Mark model is used to calculate the performance fees. The Performance Fee Period is yearly, ending on the last Valuation Day of each calendar year. The Performance Fee is payable yearly in arrears out of the Sub-Fund's assets. The Performance Fee will be equal to 15% of the positive difference between the Net Asset Value per share and the High Water Mark.

| Legal representatives and local paying a | gents | Administrative information | | |
|--|--|----------------------------|------------------------------|--|
| Switzerland | ACOLIN Fund Services AG, Affolternstrasse 56, CH-8050 Zurich | Management company | European Capital Partners | |
| Switzerland | Banque Cantonale de Genève, Quai de l'Ile 17, CH-1204 Geneva | Depositary & Admin. | Banque de Luxembourg | |
| Germany | Marcard, Stein & CO AG | Sub-Administrator | European Fund Administration | |
| Germany | Marcard, Stein & CO AG | Auditor | Ernst & Young S.A. | |

Legal notice

Strategic Selection Fund SICAV is a Luxembourg-registered "Société d'Investissement à Capital Variable" organised under Luxembourg Law and European Council Directive 2009/65/EC of 13 July 2009 (UCITS) and regulated by the "Commission de Surveillance du Secteur Financier" (CSSF), the Luxembourg financial services authority. Past performance of any investment is not indicative of future performance as the net asset value of the portfolio depends on market movements. This information does not constitute an offer to anyone, or a solicitation by anyone, to subscribe for shares of Strategic Selection Fund SICAV. Nothing in this information should be construed as advice and is therefore not a recommendation to buy or sell shares. Subscriptions for shares of the Company can only be made on the basis of its latest Key Investor Information Document and Prospectus together with the latest audited annual report, copies of which can be obtained, free of charge, on www.ecp.lu or by contacting European Capital Partners (Luxembourg) S.A., from the local representatives, information agents or distributors.