

## Strategic Selection Fund Enhanced Equity Exposure A EUR

Marketing Document for investors

LU2201848624

31 October 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.

2020       . <th>implemented</th> <th>to reduce ve</th> <th>Jacineyi</th> <th></th>	implemented	to reduce ve	Jacineyi										
2020         -         -         -         -         -         -         1.38%         -3.31%         -4.41%         9.27%         1           2021         -1.62%         2.68%         4.89%         1.22%         1.10%         -1.52%         1.75%         1.41%         -2.28%         3           2022         -3.08%         -3.66%         1.99%         2.73%         1.27%         1.310%         7.13%         1.41%         2.28%         3           2023         7.30%         1.10%         1.99%         2.73%         2.74%         4.30%         0.23%         2.06%         1.07%         3.26%         -           visitorial Performance         -	Performance	!											
2020       -       -       -       -       -       1.38%       3.21%       4.41%       9.22%       1         2021       -1.02%       2.08%       -4.94%       1.32%       1.10%       -1.52%       1.73%       1.44%       2.28%       2.14%       2.88%       3         2022       -3.06%       -3.66%       -1.93%       2.24%       1.97%       -1.30%       7.15%       1.66%       3.62%       2.14%       2.88%       6.71%       - <td< th=""><th></th><th>January</th><th>February</th><th>March</th><th>April</th><th>May</th><th>June</th><th>July</th><th>August</th><th>September</th><th>October</th><th>November</th><th>Decemb</th></td<>		January	February	March	April	May	June	July	August	September	October	November	Decemb
2022       -3.05%       -3.66%       -1.93%       2.24%       1.97%       -1.310%       7.19%       -1.51%       -5.60%       3.28%       6.71%       -5         stortcal Performance       Imonth       3 months       6 months       YTD       Since learnch       Key Factors       Velocitity (b)       12.81%       Sharpe ratio       0.35         istortcal Performance       Imonth       3 months       6 months       YTD       Since learnch       Key Factors         istortcal Performance       Imonth       3 months       6 months       YTD       Since learnch       Key Factors         istortcal Performance       5       6       7       Since learnch       Since learnch       Since learnch         istream       7.60%       7.40%       166%       Tracking Error       4.18%       Since learnch         istream       5       6       7       Since learnch       Tracking Error       4.18%       Since learnch         unrulative genformance since inception - net of fees       7       NDA CoRP       7.88       1.13       Top detractors in % return (*)         OxARTISA A       5.78       MICROSOFT CORP       1.18       1.13       Notaccent cable of the lobins A6       -         OCIALENERGIES S	2020	-	-	-	-	-	-	-	1.38%	-3.21%	-4.41%	9.22%	1.80%
2022       -3.05%       -3.66%       -1.93%       2.24%       1.97%       -1.310%       7.19%       -1.51%       -5.60%       3.28%       6.71%       -5         stortcal Performance       Imonth       3 months       6 months       YTD       Since learnch       Key Factors       Velocitity (b)       12.81%       Sharpe ratio       0.35         istortcal Performance       Imonth       3 months       6 months       YTD       Since learnch       Key Factors         istortcal Performance       Imonth       3 months       6 months       YTD       Since learnch       Key Factors         istortcal Performance       5       6       7       Since learnch       Since learnch       Since learnch         istream       7.60%       7.40%       166%       Tracking Error       4.18%       Since learnch         istream       5       6       7       Since learnch       Tracking Error       4.18%       Since learnch         unrulative genformance since inception - net of fees       7       NDA CoRP       7.88       1.13       Top detractors in % return (*)         OxARTISA A       5.78       MICROSOFT CORP       1.18       1.13       Notaccent cable of the lobins A6       -         OCIALENERGIES S	2021	-1.62%	2.68%	4.84%	1.32%	1.16%	-1.52%	1.73%	1.44%	-2.58%	2.14%	-2.88%	3.25%
2023       7.30%       1.10%       1.99%       2.73%       -2.74%       4.36%       0.23%       -2.56%       1.07%       -3.62%         Key Factors         amulative (%)       3.26.2%       7.09%       5.48%       7.42%       1.66%       Volatility (%)       12.21%       Sharpe ratio       0.35         isk/feturn profile         1       2       3       5       6       7       Some lander       Figure 1.4%       Micking Error       4.18%       Micking Error													-5.38%
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umulative (%) -3.6% 7.0% 5.48% 7.42% 1.66% Tracking Error 4.18% Prositions 33 is/cetum profile 1 2 3 6 6 7 Solid scale from 1 [oweet risk] to 7 [highest risk], risk 1 cannot be equated with a risk-free inestment. This indicator more time. Umulative performance since inception – net of fees Umulative performance since inception – net of test in the distributors in % return (*) Operation fees Umulative performance since inception – net of test in the distributors in % return (*) Operation fees Umulative performance since inception – net of test in the distributors in % return (*) Operation fees Umulative performance since inception – net of test in the distributor in % return (*) Operation fees Umulative performance since inception – net of test in the distributor in % return (*) Operation fees Umulative performance since inception – net of test in the distributor in % return (*) Operation fees Umulative performance since inception – net of test in the distributor in % return (*) Operation fees Umulative performance since inception – net of test in the distributore in % return (*) Operation fees		1 month	3 months	6 months	YTD	Since launch		Volatility (%)	12.81%		Sharpe ratio	0.35	
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80       Aug-20       Dec-20       Apr-21       Aug-21       Dec-21       Apr-22       Aug-22       Dec-22       Apr-33       Aug-33         Asset allocation (**)         Top contributors in % return (*)         Top contributors in % return (*)         NUDIA CORP       2.86         NUDIA CORP       2.86         NUDIA CORP       2.86         NUDIA CORP       1.18         Aug-21       Dec-20       Aug-23         Aug-23       Dec-22       Apr-23       Aug-23         Set allocation (**)         Top contributors in % return (*)         NUDIA CORP       2.86         NUDIA CORP       1.18         Aug-23         Dispon= Sectors       %         of p S Countries (%)       Market cap breakdown (**)         Switzeriand       Germany       Germany       Germany         Switzeriand       Switzeriand         One       Switzeriand       Germany       <		$\sim$					W .	va la da	m	man			~~~~
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NAV	108.59	Fees:		Codes:		Initial	1 unit	Invest. manager	Colombo Wealth SA	
Sub-fund AuM	18.98 Mln €	Subscription	3%	ISIN	LU2201848624	subscription		Fund managers	Edoardo Barbieri	
Currency	EUR	Redemption	0%	BLOOMBERG	SSEEEAE LX	Legal structure	UCITS			
DVD policy	ACC	Management	1.50%	WKN		Registration		Launch date	05/08/2020	
Liquidity	Daily	Performance***	15% (HWM)	Valoren	55781411	Registration	10, сп, п	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	g agents	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.		
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## 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.