

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.

Performance

| | January | February | March | April | May | June | July | August | September | October | November | December |
|------|---------|----------|--------|--------|--------|---------|-------|--------|-----------|---------|----------|----------|
| 2020 | - | - | - | - | - | - | - | 1.38% | -3.20% | -4.43% | 9.20% | 1.68% |
| 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% |
| 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 | 7.24% | 0.96% | 1.88% | 2.50% | -2.91% | 4.19% | 0.05% | -2.73% | -1.30% | -3.75% | 4.61% | 1.94% |
| 2024 | -0.05% | 1.56% | 3.65% | 4.00% | 4.00% | | | | | | | |

Historical Performance

| | 1 month | 3 months | 6 months | YTD | Since launch |
|----------------|---------|----------|----------|-------|--------------|
| Cumulative (%) | 4.00% | 7.05% | 10.78% | 8.67% | 15.60% |

Key Factors

| | | | |
|----------------|--------|--------------|------|
| Volatility (%) | 15.92% | Sharpe ratio | 0.16 |
| Downside Risk | 4.24% | # positions | 34 |

Risk/return profile


SRRI scale from 1 (lowest risk) to 7 (highest risk); risk 1 cannot be equated with a risk-free investment. This indicator may change over time.

Cumulative performance since inception - net of fees

Asset allocation ()**

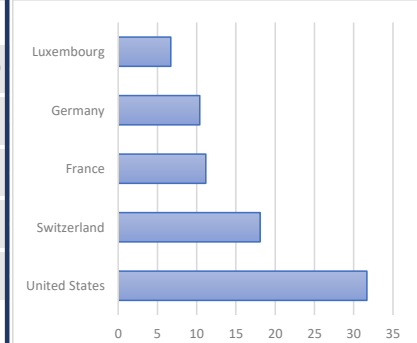
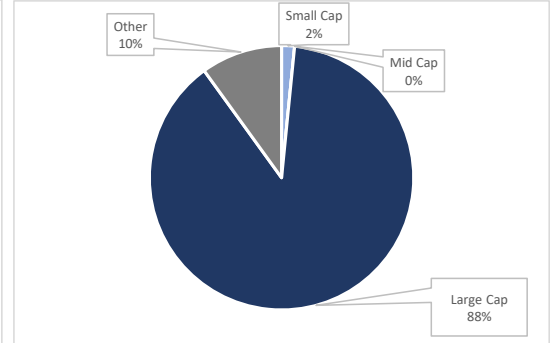
| Top holdings | % |
|-------------------------|------|
| NVIDIA CORP | 5.24 |
| INVESCO NASDAQ-100 DIST | 4.59 |
| NESTLE SA-REG | 4.01 |
| Apple Inc | 4.00 |
| Novartis AG | 3.85 |

| Top contributors in % return (*) | |
|----------------------------------|------|
| NVIDIA CORP | 5.48 |
| VOLVO AB-B SHS | 1.68 |
| SAP SE | 1.42 |

| Top detractors in % return (*) | |
|--------------------------------|-------|
| ORSTED A/S | -1.07 |
| OUTOKUMPU OYJ | -0.67 |
| ROCHE HOLDING AG-GENUSSCHEIN | -0.63 |

Top 5 Sectors

| | % |
|------------------------|------|
| Information Technology | 16.0 |
| Communication Services | 14.3 |
| Health Care | 11.5 |
| Energy | 10.9 |
| Consumer Staples | 9.9 |

Top 5 Countries (%)

Market cap breakdown ()**


(*) 1 year rolling contribution calculated based on gross of fees data.
 (**) Large Cap: > EUR 10bn - Mid Cap: EUR 2-10bn - Small Cap: < EUR 2bn

Key fund data

| | | | | | | | | | |
|--------------|----------------|----------------|-----------|---------------|--------------|----------------------|------------|--------------------|-------------------|
| NAV | 117.52 | Fees: | | Codes: | | Initial subscription | 1 unit | Invest. manager | Colombo Wealth SA |
| Sub-fund AuM | 17.106 Mln CHF | Subscription | 3% | ISIN | LU2201848970 | Legal structure | UCITS | Fund managers | Edoardo Barbieri |
| Currency | CHF | Redemption | 0% | BLOOMBERG | SSEEEAC LX | Registration | LU, CH, IT | Launch date | 05/08/2020 |
| DVD policy | ACC | Management | 1.50% | WKN | 55781900 | | | Investment horizon | At least 5 years |
| Liquidity | Daily | Performance*** | 15% (HWM) | Valoren | 55781900 | | | | |

*** 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 agents

| | |
|-------------|--|
| Switzerland | ACOLIN Fund Services AG, Affolternstrasse 56, CH-8050 Zurich |
| Switzerland | Banque Cantonale de Genève, Quai de l'Île 17, CH-1204 Geneva |
| Germany | Marcard, Stein & CO AG |
| Germany | Marcard, Stein & CO AG |

Administrative information

| | |
|---------------------|------------------------------|
| Management company | European Capital Partners |
| Depositary & Admin. | Banque de Luxembourg |
| Sub-Administrator | European Fund Administration |
| 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.