Strategic Selection Fund Enhanced Equity Exposure A CHF Hedged

Marketing Document for investors

LU2201848970

28 June 2024

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%	0.28%								

Historical Performance

	1 month	3 months	6 months	YTD	Since launch
Cumulative (%)	0.28%	3.57%	8.98%	8.98%	15.93%

Key Factors

Volatility (%)	17.07%	Sharpe ratio	0.64
Downside Risk	3.60%	# positions	37

Risk/return profile

1	2	3	**4**	5	6	7

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	%
INVESCO NASDAQ-100 DIST	5.27
APPLE INC	4.63
ROCHE HOLDING AG-GENUSSCHEIN	4.29
NOVARTIS AG-REG	4.21
MICROSOFT CORP	4.19

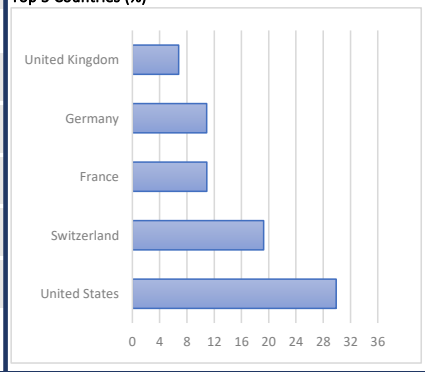
Top 5 Sectors	%
Communication Services	14.9
Information Technology	13.1
Health Care	12.6
Energy	11.1
Consumer Staples	10.0

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

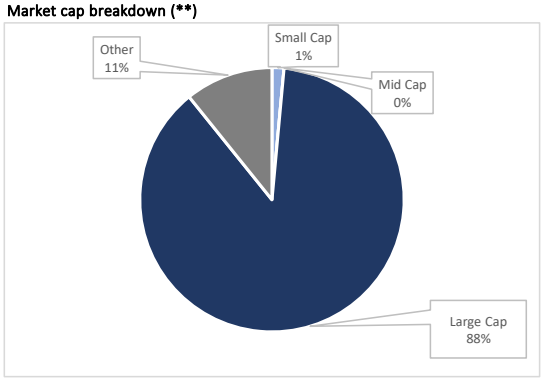
Top contributors in % return (*)	
NVIDIA CORP	5.10
ALPHABET INC-CL A	1.49
SAP SE	1.49

Top detractors in % return (*)	
ORSTED A/S	-1.37
OUTOKUMPU OYJ	-0.67
TESLA INC	-0.61

Top 5 Countries (%)



Market cap breakdown (**)



Key fund data

NAV	117.85	**Fees:**		**Codes:**		Initial subscription	1 unit	Invest. manager	Colombo Wealth SA
Sub-fund AuM	16.613070689 M	Subscription	3%	ISIN	LU2201848970			Fund managers	Giovanni Miccoli
Currency	CHF	Redemption	0%	BLOOMBERG	SSEEEAC LX	Legal structure	UCITS		
DVD policy	ACC	Management	1.50%	WKN				Launch date	05/08/2020
Liquidity	Daily	Performance***	15% (HWM)	Valoren	55781900	Registration	LU, CH, IT	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 agents

Switzerland	ACOLIN Fund Services AG, Affolternstrasse 56, CH-8050 Zurich
Switzerland	Banque Cantonale de Genève, Quai de l'Ile 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

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