



EDMOND
DE ROTHSCHILD

EDR FUND QUAM 5 A-EUR

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DIVERSIFIED QUANTITATIVE MANAGEMENT SICAV

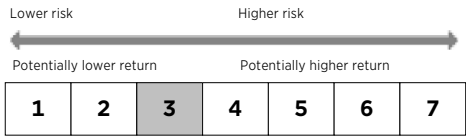
All investors

: CH DE ES FR IT LU NL PT

Restricted registration / Qualified investors

: SG

FUND SIZE : EUR 27.68 mil.



The risk indicator SRI rates this fund on a scale of 1 to 7. This indicator is used to assess the level of risk of this product in comparison to other funds and a category 1 rating does not mean that the investment is risk free. In addition, it indicates the likelihood that this product will incur losses in the event of market movements or our inability to pay you. This indicator assumes that you hold the product until the end of the recommended holding period of this fund. The actual risk may be very different if you choose to exit before the end of the recommended holding period of this Fund.

Fund characteristics

Legal status

Sub-fund launch date : 04/11/2003

Recommended investment period : 3 years

Fund domicile : Luxembourg

Administrative Information

Management Company : Edmond de Rothschild Asset Management (Luxembourg)

Management company by delegation : Edmond de Rothschild (Suisse) S.A.

Valuation : Daily

Administration : Edmond de Rothschild Asset Management (Luxembourg)

Decimalised : 3 decimals

Depository : Edmond De Rothschild (Europe)

Initial minimum subscription : -

Subscription & Redemption conditions :

Every day before 4.00 pm at the day's NAV, calculated one day later

Management Subscription/Redemption fees*

Actual management fees : 1%

Performance fees : No

Maximum entry fees : 2%

Maximum exit fees : 0,5%

* Fees: Not all costs are disclosed, please to refer the KID/prospectus for further details.

Share characteristics

Net asset value (EUR) : 124.17

Class creation date : 04/11/2003

ISIN code : LU1005537912

Bloomberg code : EDRQ5AE LX

Lipper code : 68246395

Telekurs code : 23092619

Distribution : Accumulation

Latest coupon : -

Fund Managers

Antonio CIRULLI,Benjamin DUBOIS

The portfolio managers presented in this document may not be the same over the entire life of the product.

GENERAL INFORMATION

Investment objective

The Sub-Fund follows a clearly defined strategy for the placement of assets based on controlling the portfolio's risk from annual volatility. Purchase and sale decisions are based upon quantitative systems over the medium term. The investment of assets is adjusted to the prevailing market conditions and has the objective of not exceeding a mean annual volatility of 5%. This objective does not constitute a guarantee of any sort that the mean annual volatility will never exceed 5%. The Sub Fund is actively managed.

PERFORMANCES

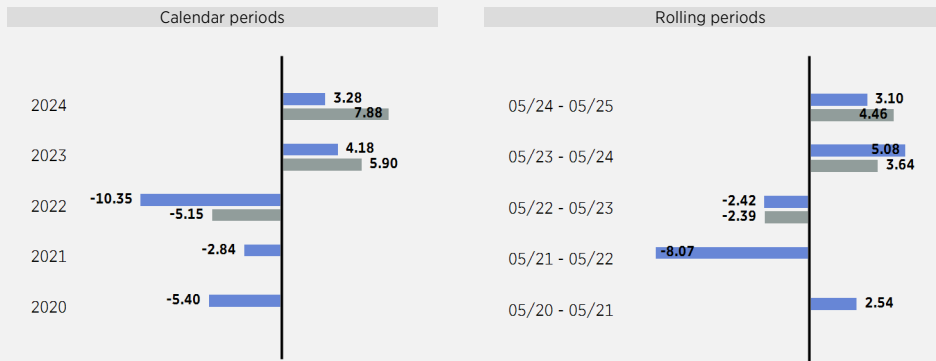
Performance (Basis 100 - Net of fees)



Benchmark (Index): 80% Bloom Barclays GlobalAgg + 20% MSCI AC World (local) (NR) (EUR)

Past performance and volatility are not indicative of future performance and volatility and are not constant over time. In particular, they may be independently affected by changes in exchange rates. The performance data does not take into account costs and fees incurred on the issue and redemption of units, but does include ongoing charges, intermediary fees and any performance fees charged.

Annual performances (Net of fees)



Rolling performance as of 30 May 2025 (Net of fees)

	Cumulative							Annualised
	1 month	YTD	1 year	3 years	5 years	10 years	Since inception	Since inception
Class (A)	1.26	1.92	3.10	5.71	-0.35	-11.79	24.17	1.01
Index	0.93	-2.48	4.46	-	-	-	-	-

STATISTICS & PERFORMANCE ANALYSIS

Statistics

(Rolling periods)

	52 weeks (week. perf.)		3 years (month. perf.)	5 years (month. perf.)
	Class	Index	Class	Class
Volatility (%)	3.74	6.67	3.32	3.56
Tracking error (%)	5.75			
Sharpe ratio	0.01	0.21	-0.25	-0.42
Information ratio	-0.24			
Alpha	0.03			
Beta	0.29			
R2	0.27			
Correlation	0.52			

Performance analysis

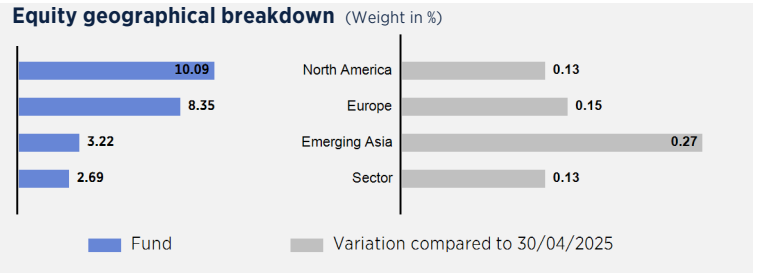
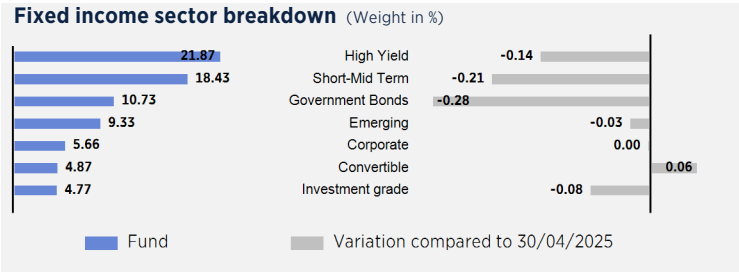
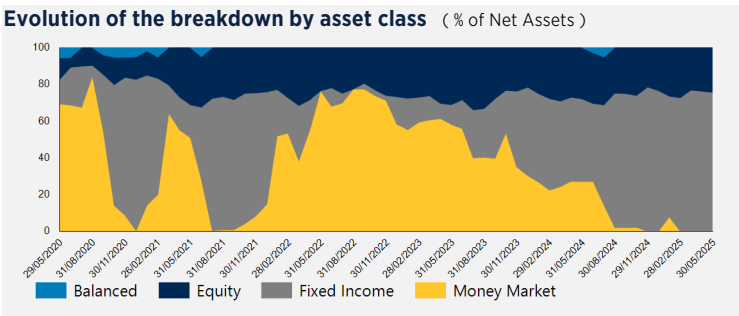
	Since 04/11/2003 (month. perf.)
% of positive performances	56.20
Minimum return (%)	-7.04
Maximum return (%)	2.59

PERFORMANCE TRACK RECORD (%)

Net performance														YTD
		Jan.	Feb.	March	April	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.	
2016	Class (A)	-0.16	0.09	-0.01	-0.13	-0.19	0.29	0.50	0.21	-0.71	-0.36	-0.44	0.10	-0.83
2017	Class (A)	-0.15	0.46	-0.20	0.91	0.68	-0.83	0.62	0.17	-0.22	0.55	-0.15	-0.20	1.64
2018	Class (A)	1.14	-1.61	-1.30	-0.90	-0.73	-0.09	-0.01	0.63	-0.34	-3.11	0.14	-0.29	-6.36
2019	Class (A)	1.30	-0.40	1.54	0.05	-0.85	2.36	1.93	0.46	-1.10	-0.39	0.18	0.85	6.02
2020	Class (A)	-0.28	-2.61	-7.04	0.25	0.19	0.06	0.87	0.37	-0.24	-0.53	2.43	1.31	-5.40
2021	Class (A)	-0.11	-1.64	-0.25	0.48	-0.19	-0.03	0.70	-	-1.89	0.93	-0.23	-0.61	-2.84
2022	Class (A)	-2.19	-1.51	-1.09	-1.78	-0.62	-2.14	0.51	-0.58	-1.84	0.75	0.93	-1.26	-10.35
	Index	-	-	-	-	-	-	3.13	-2.66	-3.79	-0.05	1.66	-3.34	-5.15
2023	Class (A)	1.10	-0.43	0.24	0.55	-0.23	1.10	0.57	-0.45	-1.15	-0.62	1.75	1.72	4.18
	Index	2.49	-1.18	1.08	-0.65	1.17	-0.78	0.34	-0.25	-1.09	-1.36	3.00	3.12	5.90
2024	Class (A)	0.37	0.66	0.84	-0.54	0.76	0.22	0.16	0.63	1.14	-1.12	0.62	-0.48	3.28
	Index	0.49	0.21	1.27	-1.78	0.56	1.66	1.67	0.43	1.09	-0.74	3.33	-0.47	7.88
2025	Class (A)	1.31	0.54	-0.85	-0.34	1.26	-	-	-	-	-	-	-	1.92
	Index	0.80	0.96	-3.38	-1.74	0.93	-	-	-	-	-	-	-	-2.48

PORTFOLIO ANALYSIS

Breakdown by asset class (Weight in %)		Top holdings (except money market)		
		10 Main holdings (Number of holdings : 22)		
				Expo (%NA)
		Sector		
		EDRS - EQUITY US SOLVE I - EUR (H)		Geographic 9.72
		EDRS - EQUITY EURO SOLVE I - EUR		Geographic 8.04
		AXA IM FIIS-EUR SH DUR H-BI		High Yield 6.02
		GROUPAMA CRÉDIT EURO CT M		Short-Mid Term 6.02
		PIMCO GIS-CAPITAL SEC-IA		Corporate 5.45
		SCOR EURO HIGH YIELD		High Yield 5.29
		MORGAN ST-EUROP CURR HY-Z		High Yield 5.15
		PIMCO-EMRG LOCAL BD-\$INS-ACC		Emerging 4.73
		GROUPAMA CONVERTIBLES M		Convertible 4.69
		CANDR BONDS-E HIGH YIELD-I-C		High Yield 4.60
		Total		59.71



RISKS

The risks listed below are not exhaustive (Please refer to the prospectus for more details):

Equity risk

The value of a share may vary as a result of factors related to the issuing entity but also as a result of external, political or economic factors. Fluctuations in the equity and convertible bond markets, whose performance is in part correlated with that of the underlying equities, may lead to substantial variations in the net assets, which could have a negative impact on the performance of the Sub-fund's net asset value.

Inflation risk

The sub-fund will be exposed to risks linked to inflation, i.e. an overall rise in prices. The level of inflation affects changes in interest rates and therefore money market instruments.

Liquidity risk

The markets in which the Sub-fund trades may occasionally be affected by a lack of liquidity. These market conditions may affect the prices at which the Sub-fund may have to liquidate, initiate or modify positions.

Interest rate risk

The exposure to interest rate products (debt securities and money market instruments) makes the UCITS sensitive to interest rate fluctuations. Interest rate risk might result in a fall in the value of the security and, therefore, the NAV of the UCITS in the event of a change in the yield curve.

Credit risk

The main risk linked to debt securities and/or money market instruments such as treasury bills (BTFs and BTANs) or short-term negotiable securities is that of issuer default, due either to the non-payment of interest and/or the nonrepayment of capital. Credit risk is also associated with the downgrading of an issuer. Shareholders are reminded that the net asset value of the Sub-fund is likely to fall if a total loss is recorded on a financial instrument following default by an issuer. The inclusion of debt securities in the portfolio, whether directly or through UCIs, exposes the Sub-fund to the effects of variations in credit quality.

Currency risk

The capital may be exposed to currency risk when its constituent securities or investments are denominated in a different currency from that of the Sub-fund. Currency risk is the risk of a fall in the exchange rate of the base currency of financial instruments in the portfolio against the Sub-fund's base currency, the euro, which may lead to a fall in the net asset value.

DEFINITIONS AND METHODOLOGIES

The definitions and methodologies below are not exhaustive and are available in more detail at https://medianet.edmond-de-rothschild.fr/edram/pdf/Methodology_en.pdf and if applicable at <https://funds.edram.com/> in the fund's downloadable documentation.

The VOLATILITY of a security is the difference between performance and average performance and therefore makes it possible to gauge the consistency of performance obtained. It comprises a measure of risk. If this is zero, the individual performances are identical. The higher it is, the greater the difference between individual performances.

The TRACKING ERROR (available if the fund has a benchmark index) shows the volatility of a fund's relative performance against that of its benchmark. It shows the difference between performances and their average and so makes it possible to gauge the consistency of relative performance. The lower the tracking error, the closer the fund's performance is to that of its benchmark.

The ALPHA (available if the fund has a benchmark index) corresponds to the fund's average performance. More specifically, it measures the fund managers' added value while cancelling out market influence, which cannot be controlled. This measure is expressed as a percentage.

The SHARPE RATIO shows the fund's outperformance against a zero-risk interest rate, adjusted for fund volatility.

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Global Distributor : Edmond de Rothschild Asset Management (France)

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Investors must consider all the characteristics or objectives of this product, including sustainability aspects (if applicable), before investing. In addition, investors should read the prospectus, the Key Information Document (KID) and/or any other document required by local regulations, which is provided prior to any subscription and is available in English and/or French and/or any official language on the website <https://funds.edram.com> or free of charge on request.

A summary of investors' rights in English and/or French can be obtained at the following link: <https://www.edmond-de-rothschild.com/media/g5fm1hx/edram-en-main-rights-of-investors.pdf>.

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Prospectuses, annual and half-yearly reports, Key Information Documents (KID), articles of association (or regulations if applicable) can be obtained free of charge and upon simple request from the Swiss Representative or downloaded from the site <https://funds.edram.com>.

Representative and paying agent: Edmond de Rothschild (Suisse) S.A. 18, rue de Hesse, 1204 Geneva, Suisse.

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