



EDMOND  
DE ROTHSCHILD

# EDR FUND QUAM 5 I-EUR

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DIVERSIFIED QUANTITATIVE MANAGEMENT SICAV

QUANTITATIVE MANAGEMENT

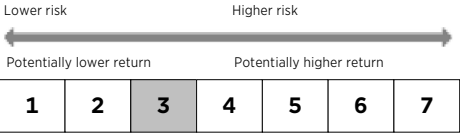
FUND SIZE : EUR 31.13 mil.

All investors

: CH DE ES FR LU NL PT

Restricted registration / Qualified investors

: IT SG



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

Depositary : Edmond De Rothschild (Europe)

Initial minimum subscription : 1 000 000 EUR

### 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 : 0,75%

Performance fees : No

Maximum entry fees : No

Maximum exit fees : 0,5%

## Share characteristics

Net asset value (EUR) : 113.43

Class creation date : 17/04/2006

ISIN code : LU1005539025

Bloomberg code : EDRQ5DE LX

Lipper code : 68246422

Telekurs code : 23093468

Distribution : Accumulation

Latest coupon : -

## Fund Managers

Antonio CIRULLI, Benjamin DUBOIS

## Risks

The main risks of this UCITS are:

- **Currency risk**
- **Credit risk**
- **Interest rate risk**
- **Liquidity risk**
- **Equity risk**

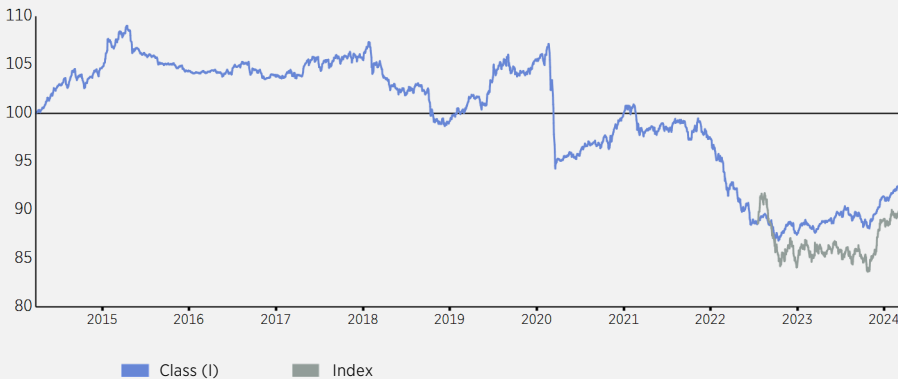
## GENERAL INFORMATION

### Investment objective

The Product 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%.

## PERFORMANCES

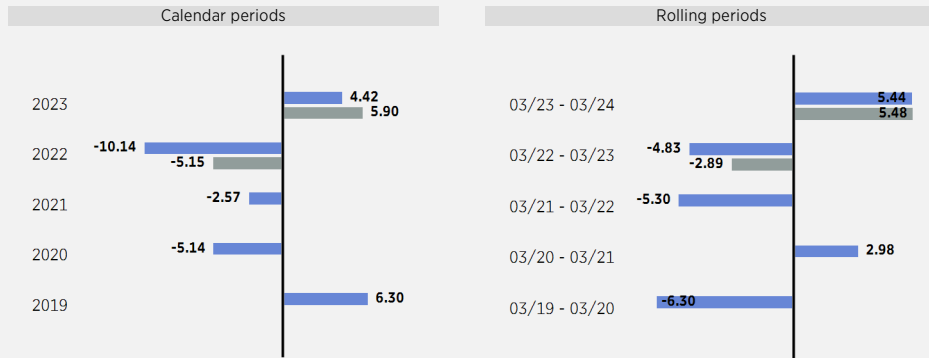
### Performance (Basis 100 - Net of fees)



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

Past performances and volatility are not a reliable indicator of future performance and volatility. They may vary over time. The performances shown do not take into account the fees and expenses borne at the time of issue and redemption of units but include ongoing charges, brokerage fees and any performance fees taken.

### Annual performances (Net of fees)



### Rolling performance as of 28 March 2024 (Net of fees)

	Cumulative							Annualised
	1 month	YTD	1 year	3 years	5 years	10 years	Since inception	Since inception
Class (I)	0.86	1.94	5.44	-4.98	-8.32	-6.89	13.43	0.70
Index	1.27	1.97	5.48	-	-	-	-	-

Statistics (Rolling periods)

	Class	Index	Class	Class
Volatility (%)	2.95	5.24	3.73	4.95
Tracking error (%)	3.85			
Sharpe ratio	0.76	0.22	-0.78	-0.46
Information ratio	0.28			
Alpha	0.07			
Beta	0.39			
R2	0.47			
Correlation	0.69			

Performance analysis

	Since 17/04/2006 (month. perf.)
% of positive performances	55.61
Minimum return (%)	-7.01
Maximum return (%)	2.62

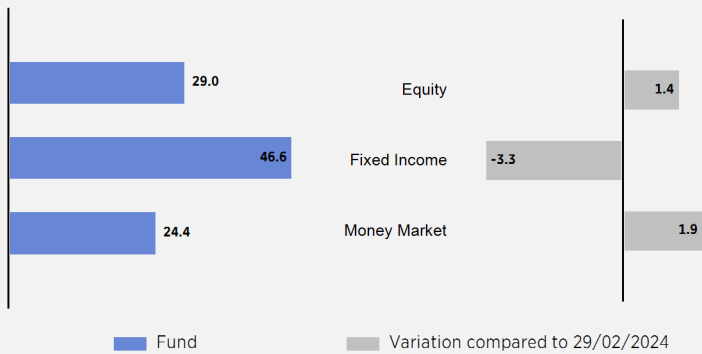
PERFORMANCE TRACK RECORD (%)

Net performance

		Jan.	Feb.	March	April	May	June	July	Aug.	Sept.	Oct.	Nov.	Dec.	YTD
2015	Class (I)	2.62	0.12	0.52	-0.64	-0.76	-0.65	-0.07	-0.64	-0.14	-0.07	-0.10	-0.49	-0.35
2016	Class (I)	-0.13	0.10	0.02	-0.11	-0.17	0.31	0.52	0.20	-0.66	-0.34	-0.42	0.12	-0.57
2017	Class (I)	-0.14	0.49	-0.19	0.89	0.63	-0.74	0.55	0.20	-0.22	0.59	-0.14	-0.19	1.74
2018	Class (I)	1.17	-1.58	-1.28	-0.88	-0.71	-0.06	0.01	0.65	-0.33	-3.09	0.17	-0.26	-6.09
2019	Class (I)	1.32	-0.38	1.55	0.08	-0.82	2.38	1.95	0.41	-1.00	-0.37	0.20	0.87	6.30
2020	Class (I)	-0.26	-2.59	-7.01	0.27	0.22	0.09	0.88	0.39	-0.20	-0.52	2.46	1.33	-5.14
2021	Class (I)	-0.09	-1.61	-0.23	0.50	-0.17	-0.01	0.73	0.02	-1.86	0.95	-0.21	-0.59	-2.57
2022	Class (I)	-2.18	-1.50	-1.07	-1.76	-0.59	-2.12	0.53	-0.55	-1.81	0.76	0.95	-1.23	-10.14
	Index	-	-	-	-	-	-	3.13	-2.66	-3.79	-0.05	1.66	-3.34	-5.15
2023	Class (I)	1.12	-0.41	0.25	0.57	-0.20	1.12	0.60	-0.44	-1.13	-0.60	1.78	1.74	4.42
	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 (I)	0.40	0.67	0.86	-	-	-	-	-	-	-	-	-	1.94
	Index	0.49	0.21	1.27	-	-	-	-	-	-	-	-	-	1.97

PORTFOLIO ANALYSIS

Breakdown by asset class (Weight in %)

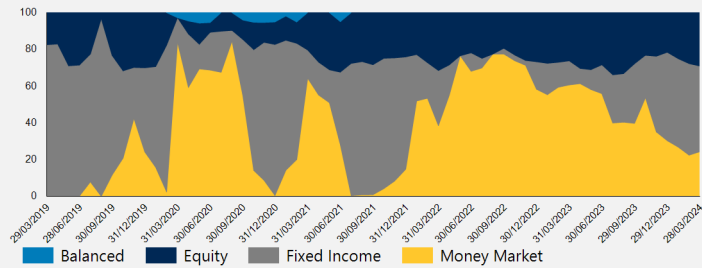


Top holdings (except money market)

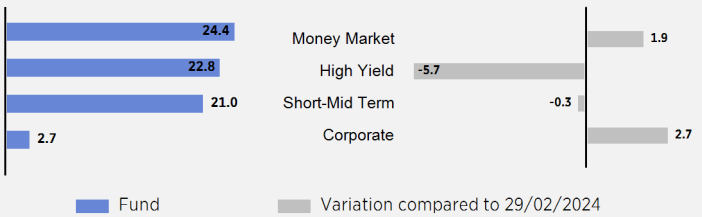
10 Main holdings (Number of holdings : 18)

	Sector	Expo (%NA)
EDRS - EQUITY US SOLVE I - EUR (H)	Geographic	10.42
EDRS - EQUITY EURO SOLVE I - EUR	Geographic	6.74
AXA IM FIIS-EUR SH DUR H-BI	High Yield	5.13
GROUPAMA CRÉDIT EURO CT M	Short-Mid Term	5.13
DEUTSCHE INV I SH-DUR CR-FC	Short-Mid Term	4.89
CANDR BONDS-E HIGH YIELD-I-C	High Yield	4.73
MORGAN ST-EUROP CURR HY-Z	High Yield	4.71
MORGAN ST INV F-S MAT EU-ZEUR	Short-Mid Term	4.69
SCOR EURO HIGH YIELD	High Yield	4.43
PIMCO-LOW AVG DUR-USDINS ACC	Short-Mid Term	4.20
<b>Total</b>		<b>55.06</b>

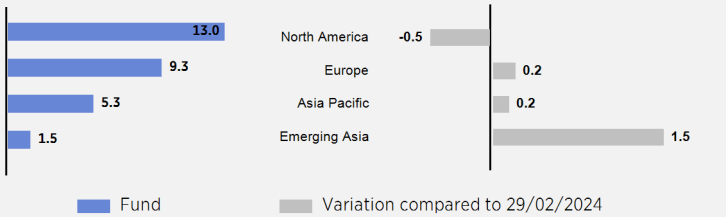
Evolution of the breakdown by asset class (% of Net Assets)



Fixed income sector breakdown (Weight in %)



Equity geographical breakdown (Weight in %)



Data sources: Edmond de Rothschild Asset Management - Accounting Data - External Data Providers - MSCI ESG Rating

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## GLOSSARY

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 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 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.

Other definitions and methodologies are available at [www.edmond-de-rothschild.com](http://www.edmond-de-rothschild.com) under the "Fund Center" tab in the fund's downloadable factsheet documentation.