Press release
Geneva, June 9th 2026

Edmond de Rothschild Asset Management strengthens quantitative management team and launches the first three funds in its *Quartz* range

- **The three new funds are Core US, Core EMU and Defensive Global Equities strategies**
- **They are the first products in a range named Quartz, which will initially comprise seven funds by the end of 2026**
- **The quantitative management team is being strengthened by the arrival of Yu Sun and Juan Sebastian Caicedo, both quantitative analysts and portfolio managers.**

Edmond de Rothschild Asset Management is continuing to expand its quantitative management platform, with the launch of three funds and the recruitment of two fund managers.

Under the leadership of **Bruno Taillardat, Head of Quantitative Management**, the team is developing a range of equity strategies known as *Quartz.* These systematic equity strategies are based on advanced mathematical models, while giving a central role to the fund managers' judgement in defining and monitoring investment approaches. The *Quartz* range, incorporated under Luxembourg law, aims to meet clients' needs for defensive equities, multi-factor equities, 3D climate solutions[1] and long/short strategies[2], complementing the actively managed funds already offered by the Group.

The first three funds to be launched are as follows:

- EdRF Quartz Core EMU Equity
- EdRF Quartz Core US Equity[3]
- EdRF Quartz Defensive Global Equity

The first two funds are core equity strategies. They are based on a strategy that is fully invested in equities, with a relatively low tracking error[4], the target level

[1] 3D Climate solutions: portfolio construction aimed at simultaneously optimising three dimensions: performance generation, risk management and the integration of climate objectives.
[2] Scheduled launch in 2027
[3] The EdR Fund Quartz Core US Equity is managed under delegation by Edmond de Rothschild (Switzerland)
[4] Tracking error is a measure of risk used in asset management for index-tracking portfolios or portfolios that are compared

of which will depend on regions and market conditions. The strategy is diversified across equity factors (Value, Momentum, Quality, etc.) with the aim of generating the highest possible level of alpha for a given relative risk budget. Artificial intelligence techniques are integrated into the investment process to enhance the portfolio's diversification and responsiveness. The strategy continuously adapts to changes in the market environment, with the aim of delivering 'full-cycle' performance[5] with a beta close to 1.

The Defensive Global Equities strategy is an equity strategy designed to generate lower volatility and more limited drawdowns than those of traditional benchmark indices. This resilient performance is achieved without market timing decisions, as the portfolio remains fully invested in equities at all times. The strategy therefore aims to achieve a Sharpe ratio[6] higher than that of its benchmark indices. Whilst maintaining its defensive characteristics, the team's objective is to adjust the portfolio's risk level in line with market conditions.

To support this development, the quantitative management team has been strengthened by the arrival of Yu Sun and Juan Sebastian Caicedo, who are joining Edmond de Rothschild Asset Management as quantitative analysts and portfolio managers. They are based in Paris and report to Bruno Taillardat. They complete the quantitative management team formed last year with the recruitment in Geneva of Xavier Marconnet and Frédéric Girod in November 2025.

Yu Sun, CFA, FRM, has joined Edmond de Rothschild Asset Management as a quantitative analyst and portfolio manager within the Paris-based quantitative management team. She joined the firm in March 2026. She has ten years' experience in quantitative and systematic management, gained notably at Amundi Asset Management, where she was a manager of European and global quantitative equity funds, and at Lyxor Asset Management, where she contributed to the launch and management of quantitative equity funds, including thematic strategies. She possesses in-depth expertise in factor investing, risk-based portfolio optimisation and the integration of ESG and climate data into quantitative models.

Yu is a graduate of École Polytechnique (Master's in Financial Engineering), EDHEC Business School (Master's in Market Finance) and Paris-Saclay University (Master's in Risk and Asset Management). She is a CFA charterholder and a certified Financial Risk Manager (FRM).

Juan Sebastian Caicedo, CFA, has joined Edmond de Rothschild Asset Management as a quantitative analyst and portfolio manager within the quantitative management team in Paris. He joined the firm in April 2026. He began his career in 2005 as a mathematics teacher in Bogotá, before moving into the asset management sector in Paris with the Natixis Group in 2009. He held various roles in quantitative management and research at Natixis Asset Management, Seeyond and subsequently Ostrum Asset Management, where

against a benchmark. This indicator measures the risk that the portfolio's performance will deviate from that of its benchmark
[5] All investments carry a risk of capital loss
[6] The Sharpe ratio reflects the product's outperformance relative to a risk-free rate, adjusted for the product's volatility.

he was involved in the creation and management of European and global quantitative equity strategies. He possesses in-depth expertise in factor investing, low-volatility strategy management, and the integration of climate objectives into quantitative investment processes.

Juan Sebastian is a graduate of ESCP Europe (majoring in Finance) and the Universidad de los Andes (B.Sc. in Mathematics). He is a CFA charter holder.

Bruno Taillardat, Head of Quantitative Management, Edmond de Rothschild Asset Management, comments: "*In a complex market environment, with heightened volatility, quantitative management comes into its own. It is based on a clear investment framework, an adaptive and dynamic process centered on risk control and forward-looking research, in which the judgement of the managers remains central at every stage. We are proud to announce the launch of these first three funds, developed in just six months, and we will complete the range with four additional funds by the end of the year. These strategies will include core Europe, emerging markets and global strategies, as well as core 3D Climate*."

Press contact
Edmond de Rothschild
Fany de Villeneuve
+33 6 46 24 69 38
f.devilleneuve@edr.com

Disclaimer: This is an advertisement. May 2026. The risk indicator for Class A and Class I units of the funds shown is rated Category 4. The risk indicator rates this UCITS on a scale of 1 to 7. This indicator allows you to assess the level of risk of this product compared to other UCITS, and a category 1 rating does not mean that the investment is risk-free. Furthermore, it indicates the likelihood that this product will incur losses in the event of market movements or if we are unable to pay you. This indicator is based on the assumption that you hold the product until the end of the recommended holding period for this UCITS. The actual risk may be very different if you choose to exit before the end of the recommended holding period for this UCITS. The risks described below are not exhaustive. Please refer to the fund prospectus for a comprehensive list of risks: Risk of capital loss: The sub-fund is not covered by any guarantee or protection; therefore, the capital initially invested may not be fully recovered even if investors hold the shares for the recommended investment period. The sub-fund's performance may therefore fall short of the management objective, and a decline in its net asset value may result in a negative return. Equity risk: The value of a share may fluctuate depending on factors specific to the issuing company, as well as on external, political or economic factors. Fluctuations in the equity markets, as well as fluctuations in the convertible bond markets—whose performance is partly correlated with that of the underlying shares
—may lead to significant changes in net assets, which could have a negative impact on the performance of the sub-fund's net asset value. Risk associated with quantitative models: Risk of financial losses, inappropriate decisions or regulatory non-compliance resulting from the inadequate design, development, implementation or use of quantitative models (e.g.
valuation, risk, asset allocation or performance models). This includes, in particular, methodological or coding errors, inappropriate assumptions or data, insufficient governance of the models, as well as their use outside their scope or validity limits. Derivatives risk: The sub-fund may use forward financial instruments (derivatives). The use of financial contracts may result in a risk of a more significant and rapid decline in the net asset value than that of the markets in which the sub-fund is invested. Currency risk: The capital may be exposed to currency risks where the securities or investments comprising it are denominated in a currency other than that of the sub-fund. Currency risk corresponds to the risk of a fall in the exchange rate of the currency in which the financial instruments in the portfolio are quoted, relative to the sub-fund's reference currency, the US dollar, which may lead to a fall in the net asset value.

Non-contractual document intended for information purposes only. Reproduction or use of its content is strictly prohibited without the authorisation of the Edmond de Rothschild Group. The information contained in this document shall not be construed as an offer or solicitation to transact in any jurisdiction where such an offer or solicitation would be unlawful or where the person making such an offer or solicitation is not authorised to act. This document does not constitute, and should not be construed as, investment advice, tax or legal advice, or a recommendation to buy, sell or continue to hold an investment. The Edmond de Rothschild Group shall not be held liable for any investment or divestment decision made on the basis of this information. The UCITS presented may not be authorised for marketing in your country of residence. If you are unsure whether you are eligible to invest in a UCITS, please consult your usual adviser. The figures, comments, projections and other information contained in this presentation reflect the Edmond de Rothschild Group's views on the markets, market trends and regulations, based on its expertise, the economic context and the information available to date. They may no longer be relevant by the time the investor reads this. Consequently, the Edmond de Rothschild Group cannot be held liable for the quality or accuracy of economic information and data provided by third parties. All investments involve specific risks. Investors are therefore advised to ensure that any investment is suitable for their personal circumstances, seeking independent advice where necessary. Furthermore, they must read 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 French and English on the website www.edmond-de-rothschild.com under the "Fund Center" tab or free of charge upon request. The management company may decide to cease marketing this Fund, in accordance with Article 93a of Directive 2009/65/EC and Article 32a of Directive 2011/61/EU. Source of information: unless otherwise stated, the sources used in this document are those of the Edmond de Rothschild Group.
For EU investors: This document is issued by Edmond de Rothschild Asset Management (France). You can obtain a summary of investors' rights in French and English via the following link: https://www.edmond-de-rothschild.com/media/4yvncr2p/edram-fr-principaux-droits-des-investisseurs.pdf. In Spain, the SICAV is registered with the CNMV under number 229.

For Swiss investors: This promotional document is issued by Edmond de Rothschild (Suisse) S.A., located at 18 rue de Hesse, 1204 Geneva, Switzerland, a Swiss bank authorised and regulated by the Swiss Financial Market Supervisory Authority ("FINMA"). The sub-funds of the "Edmond de Rothschild Fund" referred to in this document are sub-funds of the Luxembourg SICAV "Edmond de Rothschild Fund", authorised by the CSSF, and which have been approved by FINMA for offering in Switzerland to non-qualified investors.

REPRESENTATIVE AND PAYMENT AGENT IN SWITZERLAND: Edmond de Rothschild (Switzerland) S.A.; Rue de Hesse 18; CH - 1204 Geneva.

MANAGEMENT COMPANY AND GLOBAL DISTRIBUTOR
EDMOND DE ROTHSCHILD ASSET MANAGEMENT (FRANCE)
47, rue du Faubourg Saint-Honoré 75401 Paris Cedex 08
Public limited company with a Management Board and Supervisory Board, with a share capital of €11,033,769
AMF authorisation number GP 04000015
332.652.536 R.C.S. Paris