

Amundi Core MSCI Emerging Markets Swap UCITS ETF Dist

EQUITY ■

FACTSHEET

Marketing
Communication

30/06/2026

Objective and Investment Policy

The Sub-Fund is an index-tracking UCITS passively managed. The objective of this SubFund is to track the performance of both the upward and the downward evolution of the MSCI Emerging Markets Net Total Return Index (the "Index") denominated in USD and representative of the performance of large and midcap companies across emerging markets, while minimizing the volatility of the difference between the return of the Sub-Fund and the return of the Index (the "Tracking Error"). The anticipated level of the Tracking Error under normal market conditions is available in the Prospectus. The Index is a free float-adjusted market capitalization index that is designed to measure the performance of the large and mid-cap segments across the emerging market countries. The Index's aim is to represent 85% of the free float-adjusted market capitalisation of each group of industries in the emerging markets. The Index is a Net Total Return Index : dividends net of tax paid by the index constituents are included in the Index return. More information about the composition of the index and its operating rules are available in the prospectus and at: www.msci.com The Sub-Fund will apply an Indirect Replication methodology to get exposition to the Index. The Sub-Fund will invest into one or several total return swap(s) (financial derivative instrument and/or "Derivatives") delivering the performance of the Index against the performance of the assets held. Derivatives are integral to the Sub-Fund's investment strategies. Updated composition of the Sub-Fund holdings is available on www.amundiETF.com. In addition, the indicative net asset value is published on the Reuters and Bloomberg pages of the Fund, and might also be mentioned on the websites of the stock exchanges where the Fund is listed.

Performances from 30/06/2016 to 30/06/2026 (Source : Fund Admin)



Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	31/12/2025	29/05/2026	31/03/2026	30/06/2025	30/06/2023	30/06/2021	28/09/2011
Portfolio	23.91%	-1.40%	24.08%	43.74%	86.84%	42.33%	166.46%
Benchmark	23.85%	-1.41%	24.05%	43.51%	86.20%	41.56%	174.76%
Spread	0.06%	0.01%	0.03%	0.23%	0.64%	0.77%	-8.30%

Calendar year performance* (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	33.86%	7.58%	9.80%	-19.39%	-3.02%	17.59%	18.92%	-15.11%	36.11%	11.21%
Benchmark	33.57%	7.50%	9.83%	-19.49%	-3.11%	17.71%	19.21%	-14.49%	36.70%	11.56%
Spread	0.29%	0.08%	-0.03%	0.10%	0.09%	-0.11%	-0.29%	-0.63%	-0.60%	-0.36%

* Source : Amundi. The above cover complete periods of 12 months for each calendar year. **Past performance is no predictor of current and future results and does not guarantee future yield**. Any losses or gains do not take into consideration any costs, commissions and fees incurred by the investor in the issue and buyout of the shares (e.g. taxes, brokerage fees or other commissions deducted by the financial intermediary). If performance is calculated in a currency other than the euro, any losses or gains generated can thereby be affected by exchange rate fluctuations (both upward and downward). The discrepancy accounts for the performance difference between the portfolio and the index.

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	18.71%	16.22%	17.36%
Benchmark volatility	18.71%	16.21%	17.35%
Ex-post Tracking Error	0.01%	0.01%	0.05%
Sharpe ratio	2.02	1.11	0.30

* Volatility is a statistical indicator that measures an asset's variations around its average value. For example, market variations of +/- 1.5% per day correspond to a volatility of 25% per year. The higher the volatility, the higher the risk. The Tracking Error indicator measures the performance's difference between the fund and the benchmark

Morningstar rating ©

Morningstar Overall Rating © : **4 stars**

Morningstar Category © :

EAA FUND GLOBAL EMERGING MARKETS EQUITY

Rating date : **31/05/2026**

Number of funds in the category : **3070**

EQUITY ■

Risk Indicator (Source : Fund Admin)



The SRI represents the risk and return profile as presented in the Key Information Document (KID). The lowest category does not imply that there is no risk. The SRI is not guaranteed and may change over time. The risk indicator assumes you keep the product for 5 years.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

We have classified this product as 4 out of 7, which is a medium risk class. This rates the potential losses from future performance at a medium level, and poor market conditions could impact our capacity to pay you. Additional risks: Market liquidity risk could amplify the variation of product performances. This product does not include any protection from future market performance so you could lose some or all of your investment. Beside the risks included in the risk indicator, other risks may affect the Sub-Fund's performance. Please refer to the MULTI UNITS LUXEMBOURG prospectus.

Key Information (Source: Amundi)

Net Asset Value (NAV) : **75.94 (USD)**

NAV and AUM as of : **30/06/2026**

Assets Under Management (AUM) :
11,751.71 (million USD)

ISIN code : **LU2573966905**

Replication type : **Synthetical**

Benchmark : **MSCI Emerging Markets**

Last coupon date : **09/12/2025**

Latest coupons per share : **1.31 (USD)**

Date of the first NAV : **28/09/2011**

First NAV : -

EQUITY ■

Index Data (Source : Amundi)

Description of the Index

The Index is a free float-adjusted market capitalization index that is designed to measure the performance of the large and mid-cap segments across the emerging market countries. The Index's aim is to represent 85% of the free float-adjusted market capitalisation of each group of industries in the emerging markets.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **Emerging countries**

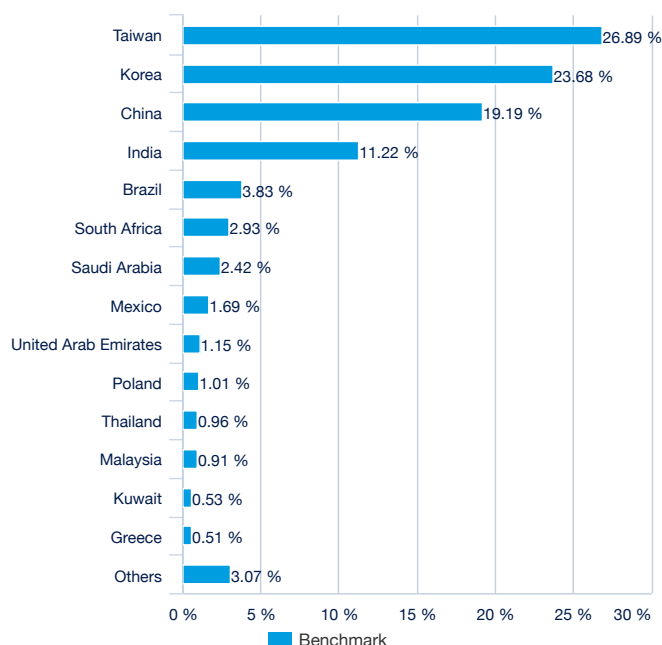
Holdings : **1178**

Top 10 benchmark holdings (source : Amundi)

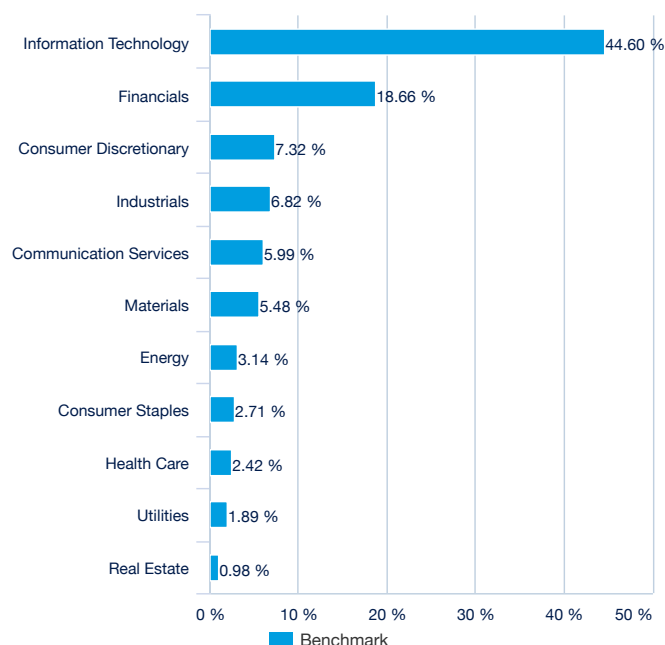
	% of assets (Index)
TAIWAN SEMICONDUCTOR MANUFAC	14.95%
SAMSUNG ELECTRONICS	7.99%
SK HYNIX INC	7.68%
TENCENT HOLDINGS LTD	2.70%
ALIBABA GROUP HOLDING LTD	1.62%
MEDIATEK INC	1.45%
DELTA ELECTRONICS INC	0.95%
SAMSUNG ELECT-PFD	0.89%
SK SQUARE CO LTD	0.80%
HDFC BANK LIMITED	0.79%
Total	39.81%

For illustrative purposes only and not a recommendation to buy or sell securities.

Geographical breakdown (for illustrative purposes only - Source: Amundi)



Benchmark Sector breakdown (for illustrative purposes only - Source : Amundi)



EQUITY ■

Principal characteristics (Source : Amundi)

Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	SOCIETE GENERALE LUXEMBOURG
Custodian	SOCIETE GENERALE LUXEMBOURG
Independent auditor	DELOITTE AUDIT
Share-class inception date	24/03/2023
Date of the first NAV	28/09/2011
Share-class reference currency	USD
Classification	-
Type of shares	Distribution
ISIN code	LU2573966905
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.14%
Minimum recommended investment period	5 years
Fiscal year end	September
Primary Market Maker	SOCIETE GENERALE

Listing data (source : Amundi)

Place	CCY	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Six Swiss Exchange	USD	CBMEM SW	E127USIV	CBMEMUS.S	E127USDINAV=SOLA
Six Swiss Exchange	CHF	CBMEMCHF SW	E127CHIV	CBMEMCH.S	E127CHFNAV=SOLA
Deutsche Boerse (Xetra)	EUR	AE5A GY	CNAVE127	AE5A.DE	AE5AEURINAV=SOLA
LSE	GBP	E127 LN	-	E127.L	-
LSE	USD	U127 LN	E127USIV	U127.L	E127USDINAV=SOLA
Euronext Milan	EUR	E127 IM	CNAVE127	E127.MI	AE5AEURINAV=SOLA

Contact

ETF Sales contact

France & Luxembourg	+33 (0)1 76 32 65 76
Germany & Austria	+49 (0) 800 111 1928
Italy	+39 02 0065 2965
Switzerland (German)	+41 44 588 99 36
Switzerland (French)	+41 22 316 01 51
United Kingdom	+44 (0) 20 7 074 9598
United Kingdom (Instit)	+44 (0) 800 260 5644
Netherlands	+31 20 794 04 79
Nordic countries	+46 8 5348 2271
Hong Kong	+65 64 39 93 50
Spain	+34 914 36 72 45

ETF Capital Markets contact

Téléphone	+33 (0)1 76 32 19 93
Bloomberg IB Chat	Capital Markets Amundi ETF Capital Markets Amundi HK ETF

ETF Market Makers contact

BNP Paribas	+33 (0)1 40 14 60 01
Kepler Cheuvreux	+33 (0)1 53 65 35 25

Amundi contact

Amundi ETF
90 bd Pasteur
CS 21564
75 730 Paris Cedex 15 - France
Hotline : +33 (0)1 76 32 47 74
info-ett@amundi.com

EQUITY ■

Index Providers

THE SUB-FUND IS NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY MSCI INC. ("MSCI"), ANY OF ITS AFFILIATES, ANY OF ITS INFORMATION PROVIDERS OR ANY THIRD PARTY INVOLVED IN, OR RELATED TO, COMPILING OR CREATING ANY MSCI INDEX (COLLECTIVELY, THE "MSCI PARTIES"). THE MSCI INDICES ARE THE EXCLUSIVE PROPERTY OF MSCI AND ARE SERVICE MARKS OF MSCI OR ITS AFFILIATES. THE MSCI INDICES HAVE BEEN LICENSED FOR USE FOR CERTAIN PURPOSES BY AMUNDI. NONE OF THE MSCI PARTIES MAKES ANY REPRESENTATION OR WARRANTY, EXPRESS OR IMPLIED, TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY REGARDING THE ADVISABILITY OF INVESTING IN SUBFUNDS GENERALLY OR IN THIS PARTICULAR SUB-FUND OR THE ABILITY OF ANY MSCI INDEX TO TRACK CORRESPONDING STOCK MARKET PERFORMANCE. MSCI OR ITS AFFILIATES ARE THE LICENSORS OF CERTAIN TRADEMARKS, SERVICE MARKS AND TRADE NAMES AND OF THE MSCI INDICES WHICH ARE DETERMINED, COMPOSED AND CALCULATED BY MSCI WITHOUT REGARD TO AMUNDI OR THIS SUB-FUND OR THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY. NONE OF THE MSCI PARTIES HAS ANY OBLIGATION TO TAKE THE NEEDS OF THE AMUNDI, THIS SUB-FUND'S UNITHOLDERS OR ANY OTHER PERSON OR ENTITY INTO CONSIDERATION IN DETERMINING, COMPOSING OR CALCULATING THE MSCI INDICES. NONE OF THE MSCI PARTIES IS RESPONSIBLE FOR OR HAS PARTICIPATED IN DETERMINATION OF THE TIMING OF, PRICES AT, OR QUANTITIES OF THIS SUB-FUND TO BE ISSUED OR IN THE DETERMINATION OR CALCULATION OF THE EQUATION BY OR THE CONSIDERATION INTO WHICH THIS SUB-FUND IS REDEEMABLE. FURTHERMORE, NONE OF THE MSCI PARTIES HAS ANY OBLIGATION OR LIABILITY TO THE ISSUER OR OWNERS OF THIS SUB-FUND OR ANY OTHER PERSON OR ENTITY IN CONNECTION WITH THE ADMINISTRATION, MARKETING OR OFFERING OF THIS SUB-FUND. ALTHOUGH MSCI SHALL OBTAIN INFORMATION FOR INCLUSION IN OR FOR USE IN THE CALCULATION OF THE MSCI INDICES FROM SOURCES THAT MSCI CONSIDERS RELIABLE, NONE OF THE MSCI PARTIES WARRANTS OR GUARANTEES THE ORIGINALITY, ACCURACY AND/OR THE COMPLETENESS OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES MAKES ANY WARRANTY, EXPRESS OR IMPLIED, AS TO RESULTS TO BE OBTAINED BY THE ISSUER OF THE SUB-FUND, OWNERS OF THE SUB-FUND, OR ANY OTHER PERSON OR ENTITY, FROM THE USE OF ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. NONE OF THE MSCI PARTIES SHALL HAVE ANY LIABILITY FOR ANY ERRORS, OMISSIONS OR INTERRUPTIONS OF OR IN CONNECTION WITH ANY MSCI INDEX OR ANY DATA INCLUDED THEREIN. FURTHERMORE, NONE OF THE MSCI PARTIES MAKES ANY EXPRESS OR IMPLIED WARRANTIES OF ANY KIND, AND THE MSCI PARTIES HEREBY EXPRESSLY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE, WITH RESPECT TO EACH MSCI INDEX AND ANY DATA INCLUDED THEREIN. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL OR ANY OTHER DAMAGES (INCLUDING LOST PROFITS) EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

Important information

This document is provided for information purposes only and does not constitute a recommendation, a solicitation, an offer, advice or an invitation to purchase or sell any units or shares of the fund (FCP), collective employee fund (FCPE), SICAV, SICAV sub-fund or SICAV investing primarily in real estate (SPPICAV) (collectively, "the Funds") described herein and should in no case be interpreted as such. This document is not a contract or commitment of any form. Information contained in this document may be altered without notice. The management company accepts no liability whatsoever, whether direct or indirect, that may arise from the use of information contained in this document. The management company can in no way be held responsible for any decision or investment made on the basis of information contained in this document. The information contained in this document is disclosed to you on a confidential basis and shall not be copied, reproduced, modified, translated or distributed without the prior written approval of the management company, to any third person or entity in any country or jurisdiction which would subject the management company or any of the funds, to any registration requirements within these jurisdictions or where it might be considered as unlawful. Not all of the funds are systematically registered in all jurisdictions of all investors. Investment involves risk. The past performances shown in this document, and simulations based on these, do not guarantee future results, nor are they reliable indicators of future performance. The value of an investment in units or shares of the funds may fluctuate according to market conditions and cause the value of an investment to go up or down. As a result, fund investors may lose all or part of the capital originally invested. All potential investors in the funds are advised to ascertain whether such an investment is compatible with the laws to which they are subject and the tax implications of such an investment prior to investing, and to familiarise themselves with the legal documents in force for each fund. Concerning mandates, this document is a part of the periodic statement of the management activities of your portfolio and must be read in conjunction with any other periodic statement or notice of confirmation provided by your custodian and related to the transactions of your portfolio. Unless stated otherwise, the management company is the source of the data in this document. The date of the data in this document is that indicated at the top of the document, unless otherwise stated.

« Technical net asset values may be calculated and published for any calendar day (excluding Saturdays and Sundays) that is neither a business day nor a transaction day. These technical net asset values are merely indicative and will not be the basis for purchasing, switching, redeeming and/or transferring shares. »