

Amundi Core Nasdaq-100 Swap UCITS ETF Dist

EQUITY ■

FACTSHEET

Marketing
Communication

31/01/2026

Key Information (Source: Amundi)

Net Asset Value (NAV) : **269.40 (USD)**
NAV and AUM as of : **30/01/2026**
Assets Under Management (AUM) :
6,805.45 (million USD)
ISIN code : **LU2197908721**
Replication type : **Synthetical**
Benchmark :
100% NASDAQ 100 NOTIONAL NET TOTAL RETURN
Last coupon date : **09/12/2025**
Latest coupons per share : **1.06 (USD)**
Date of the first NAV : **10/09/2020**
First NAV : **117.13 (USD)**

« 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. »

Returns (Source: Fund Admin) - Past performance does not predict future returns

Performances from 10/09/2020 to 30/01/2026 (Source : Fund Admin)



Cumulative returns* (Source: Fund Admin)

Since	YTD 31/12/2025	1 month 31/12/2025	3 months 31/10/2025	1 year 31/01/2025	3 years 31/01/2023	5 years 29/01/2021	10 years
Portfolio	1.21%	1.21%	-1.09%	19.50%	114.57%	103.29%	-
Benchmark	1.22%	1.22%	-1.07%	19.56%	114.62%	103.15%	-
Spread	-0.01%	-0.01%	-0.02%	-0.07%	-0.05%	0.14%	-

Calendar year performance* (Source: Fund Admin)

	2025	2024	2023	2022	2021
Portfolio	20.70%	25.59%	54.76%	-32.56%	27.35%
Benchmark	20.77%	25.58%	54.70%	-32.56%	27.24%
Spread	-0.07%	0.01%	0.06%	0.01%	0.11%

Performances related to distributing ETF are calculated reinvesting dividends into the ETF performance

* 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.

Objective and Investment Policy

The Amundi Nasdaq-100 II - Dist USD is a UCITS compliant exchange traded fund that aims to track the benchmark index NASDAQ-100 Notional Net Total Return Index.

Risk Indicator (Source : Fund Admin)



Lower Risk

Higher Risk

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.

It is important for potential investors to evaluate the risks described below and in the fund prospectus which can be found on www.amundi-etf.com

CAPITAL AT RISK : ETFs are tracking instruments: Their risk profile is similar to a direct investment in the Underlying Index. Investors' capital is fully at risk and investors may not get back the amount originally invested.

REPLICATION RISK : The fund objectives might not be reached due to unexpected events on the underlying markets which will impact the index calculation and the efficient fund replication.

COUNTERPARTY RISK : Investors are exposed to risks resulting from the use of an OTC Swap with MORGAN STANLEY BANK AG, SOCIETE GENERALE. In-line with UCITS guidelines, the exposure to the counterparty cannot exceed 10% of the total fund assets. Physically replicated ETFs may have counterparty risk resulting from the use of a Securities Lending Programme.

UNDERLYING RISK : The Underlying Index of a Amundi ETF may be complex and volatile. When investing in commodities, the Underlying Index is calculated with reference to commodity futures contracts exposing the investor to a liquidity risk linked to costs such as cost of carry and transportation. ETFs exposed to Emerging Markets carry a greater risk of potential loss than investment in Developed Markets as they are exposed to a wide range of unpredictable Emerging Market risks.

CURRENCY RISK : ETFs may be exposed to currency risk if the ETF is denominated in a currency different to that of the Underlying Index they are tracking. This means that exchange rate fluctuations could have a negative or positive effect on returns.

LIQUIDITY RISK : Liquidity is provided by registered market-makers on the respective stock exchange where the ETF is listed. On-exchange liquidity may be limited as a result of a suspension in the underlying market represented by the Underlying Index tracked by the ETF; a failure in the systems of one of the relevant stock exchanges, The market-maker systems; or an abnormal trading situation or event.

Risk indicators (Source: Fund Admin) *

	1 year	3 years
Portfolio volatility	21.21%	18.89%
Benchmark volatility	21.22%	18.89%
Ex-post Tracking Error	0.02%	0.02%
Sharpe ratio	0.72	1.18

* 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 Tracking Error represents the annualised volatility of the performance differences between the ETF and the benchmark

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Index Data (Source : Amundi)

Description of the Index

NASDAQ-100 Notional Net Total Return Index includes 100 of the largest domestic and international nonfinancial securities listed on The NASDAQ Stock Market based on market capitalization. The index reflects companies across major industry groups including computer, biotechnology, health care, telecommunications and transportation. It does not contain securities of financial companies including investment companies.

Information (Source: Amundi)

Asset class : **Equity**
Exposure : **USA**

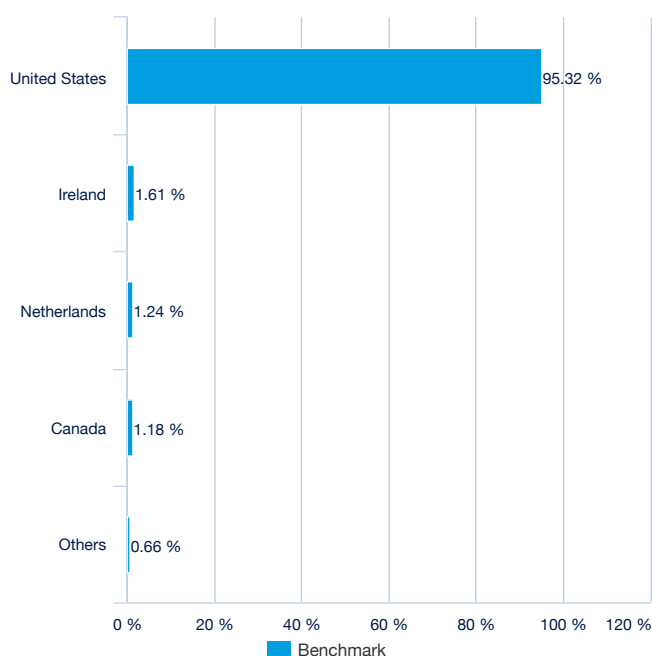
Holdings : **101**

Top 10 benchmark holdings (source : Amundi)

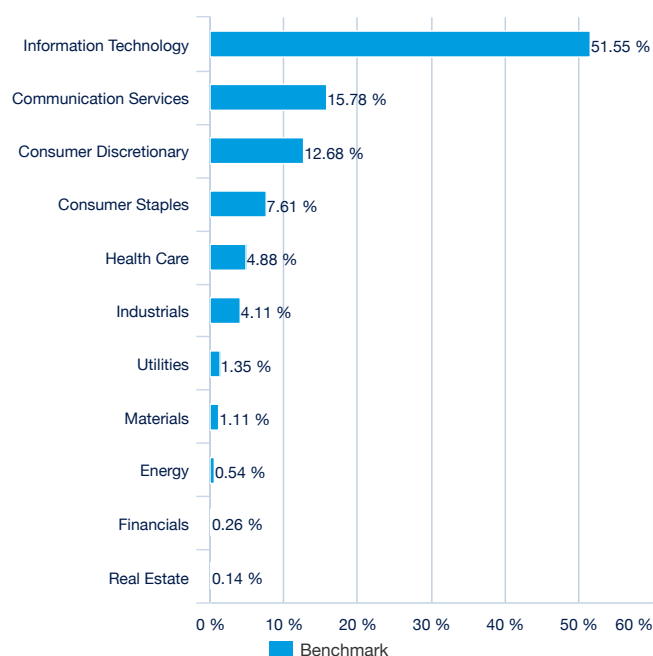
	% of assets (Index)
NVIDIA CORP	8.85%
APPLE INC	7.22%
MICROSOFT CORP	6.10%
AMAZON.COM INC	4.89%
META PLATFORMS INC-CLASS A	4.10%
ALPHABET INC CL A	3.72%
TESLA INC	3.49%
ALPHABET INC CL C	3.47%
WALMART INC	3.00%
BROADCOM INC	2.96%
Total	47.80%

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)



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Listing data (source : Amundi)

Place	CCY	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Six Swiss Exchange	CHF	NADQ SW	NADQCHIV	NADQ.S	NADQCHFINAV=SOLA
Six Swiss Exchange	USD	NADQUS SW	NADUIV	NADQUS.S	NADUUSDINAV=SOLA
Deutsche Boerse (Xetra)	EUR	NADQ GY	NADQEUIV	NADQ.DE	NADQEURINAV=SOLA

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	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	10/09/2020
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Distribution
ISIN code	LU2197908721
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.22%
Entry charge (maximum)	5.00%
Exit charge (maximum)	5.00%
Fiscal year end	September

Index Providers

Important information

This document is of a commercial nature and not of a regulatory nature.

It is each investor's responsibility to ascertain that it is authorised to subscribe, or invest into this product.

Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice.

Amundi Core Nasdaq-100 Swap is an investment company with Variable Capital (SICAV) incorporated under Luxembourg Law, listed on the official list of Undertakings for Collective Investment, authorised under Part I of the Luxembourg Law of 17th December 2010 (the "2010 Law") on Undertakings for Collective Investment in accordance with provisions of the Directive 2009/65/EC (the "2009 Directive") and subject to the supervision of the Commission de Surveillance du Secteur Financier (CSSF). The product is a sub-fund of Amundi Core Nasdaq-100 Swap and has been approved by the CSSF and has been notified to the AMF to be marketed in France.

Amundi Asset Management ("Amundi AM") recommend that investors read carefully the "risk factors" section of the product's prospectus and the "Risk and reward" section of the Key Investor Information Document (KIID). The prospectus in English and the KIID in French are available free of charge on www.amundiETF.com or upon request to info@amundiETF.com

The attention of investors is drawn to the fact that, the prospectus is only available in English.

A summary of information about investors' rights and collective redress mechanisms can be found in English on the regulatory page at <https://about.amundi.com/legal-documentation> with respect to Amundi ETFs.

Units of a specific UCITS ETF managed by an asset manager and purchased on the secondary market cannot usually be sold directly back to the asset manager itself. Investors must buy and sell units on a secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. In addition, investors may pay more than the current net asset value when buying units and may receive less than the current net asset value when selling them.

Updated composition of the product's investment portfolio is available on www.amundiETF.com. In addition, the indicative net asset value is published on the Reuters and Bloomberg pages of the product, and might also be mentioned on the websites of the stock exchanges where the product is listed.

There is no guarantee that the fund's objective will be met. The fund may not always be able to replicate exactly the performance of the index (or indices).

This product includes a risk of capital loss. The redemption value of this product may be less than the amount initially invested. In a worst case scenario, investors could sustain the loss of their entire investment.

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