

Amundi Core MSCI Emerging Markets Swap UCITS ETF Dist

FACTSHEET

Marketing
Communication

31/05/2026

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Key Information (Source: Amundi)

Net Asset Value (NAV) : **77.02 (USD)**
 NAV and AUM as of : **29/05/2026**
 Assets Under Management (AUM) :
11,750.47 (million USD)
 ISIN code : **LU2573966905**
 Replication type : **Synthetical**
 Benchmark : **MSCI Emerging Markets**

Objective and Investment Policy

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").

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.

« 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 30/05/2016 to 29/05/2026 (Source : Fund Admin)



A : "Until March 24, 2023, the Fund's performance recorded corresponds to the performance of Lyxor MSCI Emerging Markets (LUX) UCITS ETF. This fund was absorbed by the Fund on March 24, 2023.

Cumulative returns* (Source: Fund Admin)

| | YTD | 1 month | 3 months | 1 year | 3 years | 5 years | Since |
|------------------|------------|------------|------------|------------|------------|------------|------------|
| Since | 31/12/2025 | 30/04/2026 | 27/02/2026 | 30/05/2025 | 31/05/2023 | 31/05/2021 | 28/09/2011 |
| Portfolio | 25.67% | 9.70% | 9.42% | 54.57% | 96.69% | 44.61% | 170.25% |
| Benchmark | 25.61% | 9.69% | 9.39% | 54.31% | 96.03% | 43.83% | 178.69% |
| Spread | 0.06% | 0.01% | 0.03% | 0.26% | 0.65% | 0.78% | -8.44% |

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 | 17.67% | 16.02% | 17.32% |
| Benchmark volatility | 17.67% | 16.02% | 17.32% |
| Ex-post Tracking Error | 0.01% | 0.01% | 0.05% |
| Sharpe ratio | 2.87 | 1.21 | 0.31 |

* 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

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Index Data (Source : Amundi)

Description of the Index

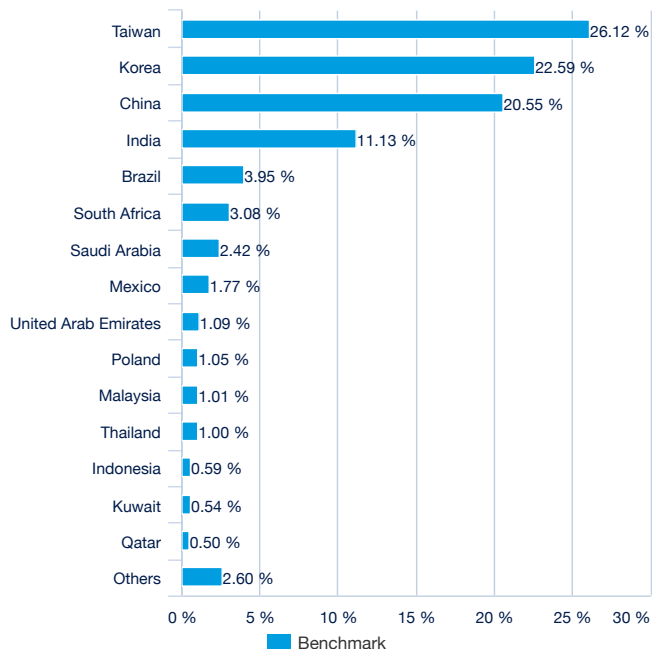
The Index is a free float-adjusted market capitalization index that is designed to measure the performance of the large and mid-cap segments across the emerging market countries. The Index's aim is to represent 85% of the free float-adjusted market capitalisation of each group of industries in the emerging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

Information (Source: Amundi)

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

Holdings : **1205**

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

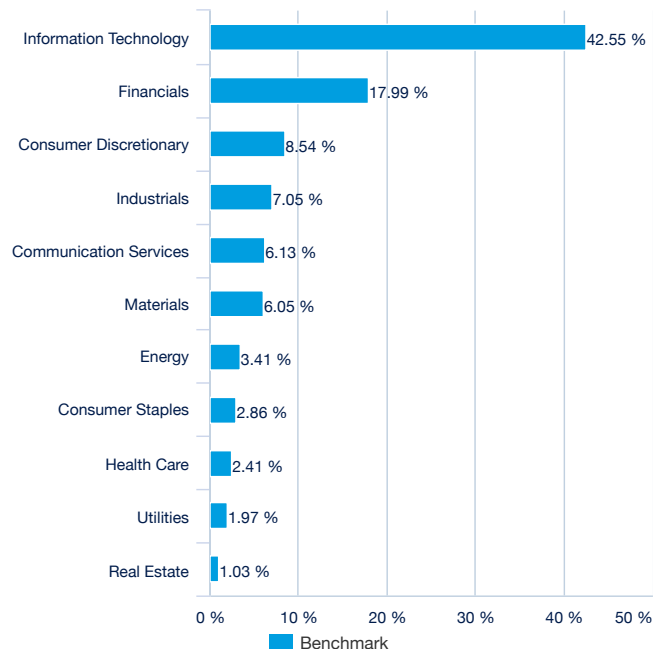


Top 10 benchmark holdings (source : Amundi)

| | % of assets (Index) |
|------------------------------|---------------------|
| TAIWAN SEMICONDUCTOR MANUFAC | 14.28% |
| SAMSUNG ELECTRONICS | 7.49% |
| SK HYNIX INC | 6.60% |
| TENCENT HOLDINGS LTD | 2.75% |
| ALIBABA GROUP HOLDING LTD | 2.12% |
| MEDIATEK INC | 1.70% |
| DELTA ELECTRONICS INC | 1.18% |
| HON HAI PRECISION INDUSTRY | 0.83% |
| CHINA CONSTRUCT BANK | 0.83% |
| SAMSUNG ELECT-PFD | 0.82% |
| Total | 38.59% |

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

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



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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 |

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