Amundi Core MSCI Emerging Markets Swap UCITS ETF Dist

FACTSHEET

Marketing Communication

31/05/2026

EQUITY

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)*

1 2 3 **4** 5 6 7

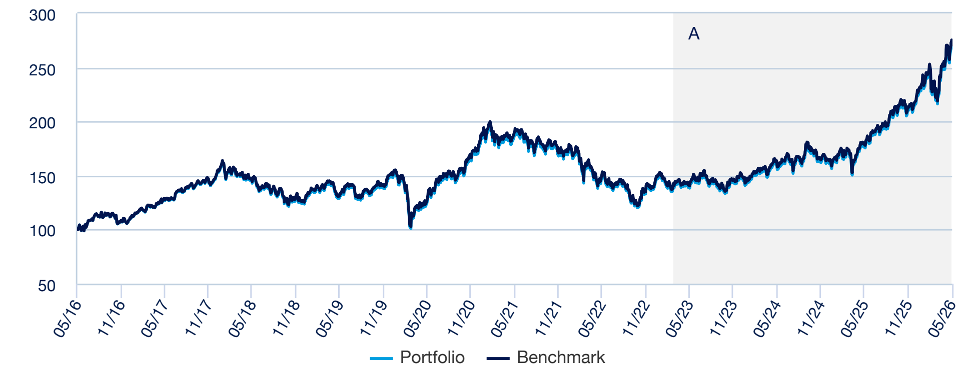
Lower Risk — Higher Risk

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.

« 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.

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

Cumulative returns* (Source: Fund Admin)

Since	YTD 31/12/2025	1 month 30/04/2026	3 months 27/02/2026	1 year 30/05/2025	3 years 31/05/2023	5 years 31/05/2021	Since 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.*

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**

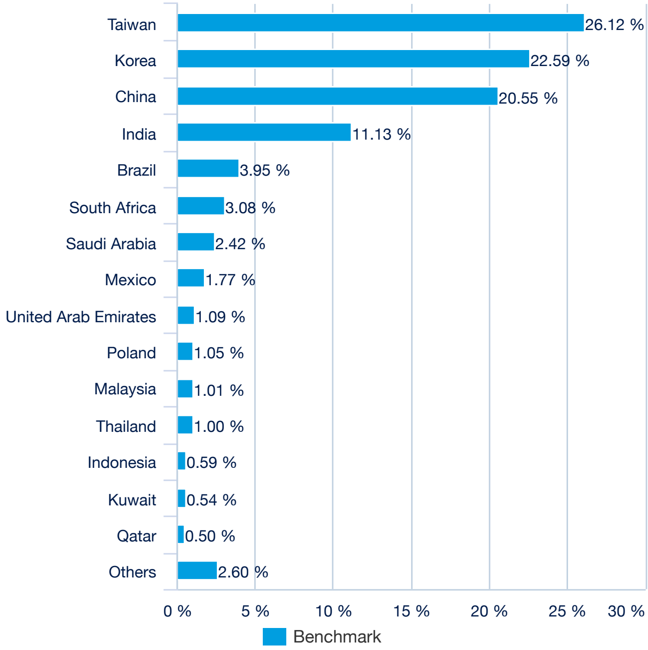
Holdings : **1205**

Top 10 benchmark holdings (source : Amundi)

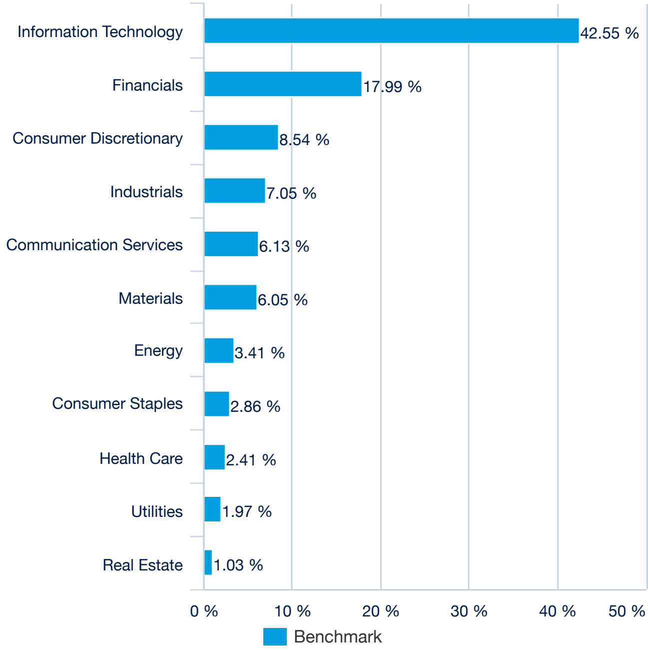
	% of assets (Index)
TAIWAN SEMICONDUCTOR MANUFAC	14.28%
SAMSUNG ELECTRONICS	7.49%
SK HYNIX INC	6.60%
TENCENT HOLDINGS LTD	2.75%
ALIBABA GROUP HOLDING LTD	2.12%
MEDIATEK INC	1.70%
DELTA ELECTRONICS INC	1.18%
HON HAI PRECISION INDUSTRY	0.83%
CHINA CONSTRUCT BANK	0.83%
SAMSUNG ELECT-PFD	0.82%
Total	**38.59%**

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

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



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	E127CHFINAV=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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