Amundi MSCI Emerging Markets Swap II UCITS ETF USD Acc

FACTSHEET

Marketing Communication

30/09/2026

EQUITY

Objective and Investment Policy

The Sub-fund is a passively managed index-based UCITS. The Sub-fund's objective is to replicate, both upwards and downwards, the performance of the MSCI Emerging Markets Net Total Return Index (net dividends reinvested) (the "Benchmark"), denominated in US dollars (USD) and representative of the performance of large- and mid-cap companies in all developed countries, while minimising the tracking error between the Fund's performance and that of the Benchmark. The expected level of the Tracking Error under normal market conditions is indicated in the Fund prospectus. More detailed information on MSCI indices is available on the MSCI website (www.msci.com). The Sub-fund aims to achieve its objective by means of indirect replication, namely by entering into one or more OTC swaps (forward financial instruments, "FFIs"). The Sub-fund may invest in a diversified portfolio of international shares whose performance will be exchanged against that of the Benchmark through FFIs. The updated composition of the portfolio of securities held by the Sub-fund is mentioned on the website amundietf.com. In addition, the indicative net asset value appears on the Sub-fund's Reuters and Bloomberg pages and may also be mentioned on the Sub-fund's stock exchange websites.

Performances from 30/09/2016 to 30/09/2026 (Source : Fund Admin)

Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility *	18.89%	15.87%	21.15%
Benchmark volatility	18.90%	15.87%	21.15%
Ex-post Tracking Error	0.01%	0.01%	1.05%
Sharpe ratio	1.53	1.24	0.15

* 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 31/08/2026	3 months 30/06/2026	1 year 30/09/2025	3 years 29/09/2023	5 years 30/09/2021	Since 23/04/2007
Portfolio	23.08%	-0.59%	-0.46%	28.81%	89.02%	50.48%	138.07%
Benchmark	23.38%	-0.56%	-0.37%	29.22%	91.10%	53.44%	151.32%
Spread	-0.30%	-0.03%	-0.09%	-0.41%	-2.08%	-2.96%	-13.25%

Calendar year performance* (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	33.13%	7.08%	9.31%	-20.42%	-3.00%	17.40%	17.46%	-15.28%	36.39%	10.52%
Benchmark	33.57%	7.50%	9.83%	-20.09%	-2.54%	18.31%	18.42%	-14.57%	37.28%	11.19%
Spread	-0.44%	-0.42%	-0.52%	-0.33%	-0.45%	-0.91%	-0.96%	-0.72%	-0.90%	-0.67%

** 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.*

Amundi MSCI Emerging Markets Swap II UCITS ETF USD Acc

FACTSHEET

Marketing Communication
30/09/2026

EQUITY

Risk & Reward Profile (SRRI) (Source: Fund Admin)

1	2	3	4	5	**6**	7

Lower risk, potentially lower rewards

Higher risk, potentially higher rewards

The SRRI represents the risk and return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRRI is not guaranteed and may change over time.

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 FRANCE prospectus.

Characteristics (source: Amundi)

VL	**A : 21.84 USD**
Assets Under Management (AUM)	**1,092.44 (million USD)**
Management fees and other administrative or operating costs *	**0.55%**
NAV and AUM as of	**30/09/2026**
ISIN code	**A : FR0010435297**
Replication type	**Synthetical**
Benchmark	**MSCI Emerging Markets**
Type of shares	**Accumulation**
Last coupon date	07/12/2011 (USD)
Last coupon	0.2900 (USD)
Fund structure	SICAV under French law
UCITS compliant	UCITS
Management Company	Amundi Asset Management
Administrator	SOCIETE GENERALE
Custodian	SGSS - Paris
Independent auditor	Deloitte & Associés
Share-class inception date	06/09/2018
First NAV	9.81 (USD)
Date of the first NAV	23/04/2007
Share-class reference currency	USD
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Fiscal year end	October

* For more information regarding the full set of fees borne by the fund, please refer to its Key Information Document (KID). Transaction fees and commissions may apply when trading ETFs.

Amundi MSCI Emerging Markets Swap II UCITS ETF USD Acc

FACTSHEET

Marketing Communication
30/09/2026

EQUITY

Index Data (Source : Amundi)

Description of the Index

The MSCI Emerging Markets Net Total Return Index is a free float-adjusted market capitalization index that is designed to measure equity market performance of emerging markets. The MSCI Total Return Indices measure the market performance, including both price performance and income from dividend payments. For more information please refer to www.msci.com

Information (Source: Amundi)

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

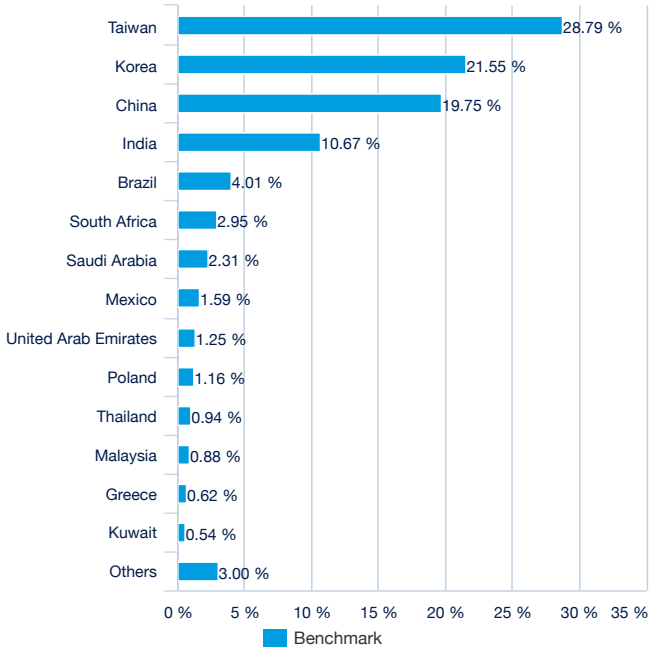
Holdings : **1165**

Top 10 benchmark holdings (source : Amundi)

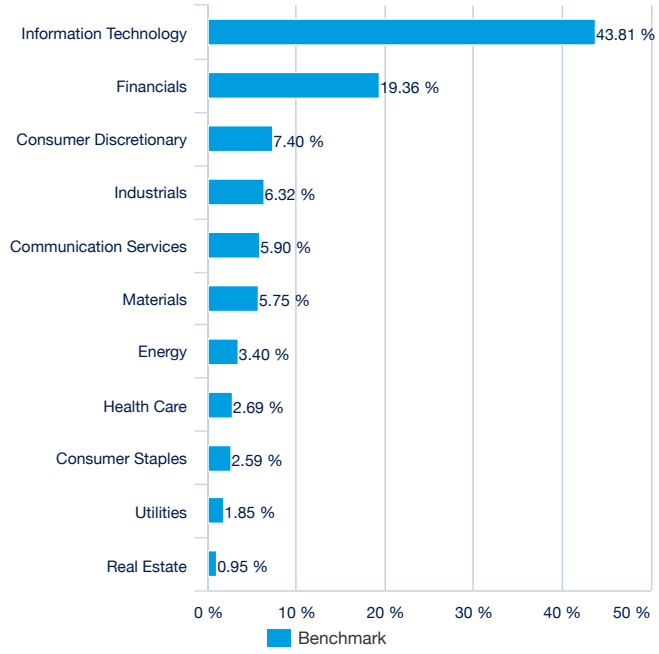
	% of assets (Index)
TAIWAN SEMICONDUCTOR MANUFAC	15.58%
SAMSUNG ELECTRONICS	7.66%
SK HYNIX INC	5.86%
TENCENT HOLDINGS LTD	2.76%
ALIBABA GROUP HOLDING LTD	1.85%
MEDIATEK INC	1.81%
SAMSUNG ELECT-PFD	0.98%
DELTA ELECTRONICS INC	0.91%
CHINA CONSTRUCT BANK	0.85%
HON HAI PRECISION INDUSTRY	0.79%
Total	**39.05%**

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

Listing data (source : Amundi)

Place	CCY	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Six Swiss Exchange	USD	LYLEM SW	LEMUSDIV	LYLEM.S	LEMUSDINAV=SOLA
Chi-X Europe Limited	USD	LEMDL IX	LEMUSDIV	-	LEMUSDINAV=SOLA
Singapore Exchange	USD	LEM SP	LEMUSDIV	AMEM.SI	LEMUSDINAV=SOLA
LSE	GBP	LEML LN	LEMLIV	LYLEML.L	LEMLINAV=SOLA
LSE	USD	LEMD LN	LEMUSDIV	LEMD.L	LEMUSDINAV=SOLA

Amundi Asset Management, SAS (French : Société par Actions Simplifiée) with a capital of 1 143 615 555 €
AMF approved Portfolio Management Company- GP number 04000036
Corporate address: 91-93, Boulevard Pasteur - 75015 Paris- France 437 574 452 RCS Paris