# Amundi Core MSCI Emerging Markets Swap UCITS ETF Dist

FACTSHEET

Marketing Communication

**31/10/2026**

EQUITY

## 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 31/10/2016 to 30/10/2026 (Source : Fund Admin)




### Risk indicators (Source: Fund Admin)

| | 1 year | 3 years | 5 years | Inception to date * |
|---|---|---|---|---|
| **Portfolio volatility *** | 19.69% | 16.09% | 16.48% | 17.30% |
| **Benchmark volatility** | 19.69% | 16.09% | 16.48% | 17.30% |
| **Ex-post Tracking Error** | 0.01% | 0.01% | 0.03% | 0.05% |
| **Sharpe ratio** | 0.52 | 1.02 | 0.18 | 0.26 |

* 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 30/09/2026 | 3 months 31/07/2026 | 1 year 31/10/2025 | 3 years 31/10/2023 | 5 years 29/10/2021 | Since 28/09/2011 |
|---|---|---|---|---|---|---|---|
| **Portfolio** | 13.55% | -8.04% | -5.47% | 14.19% | 83.50% | 40.42% | 144.17% |
| **Benchmark** | 13.45% | -8.05% | -5.49% | 14.05% | 82.82% | 39.72% | 151.71% |
| **Spread** | 0.09% | 0.01% | 0.02% | 0.13% | 0.67% | 0.70% | -7.54% |

### Morningstar rating ©

Morningstar Overall Rating © : **4 stars**
Morningstar Category © :
**EAA FUND GLOBAL EMERGING MARKETS EQUITY**
Rating date : **31/10/2026**
Number of funds in the category : **3102**

### 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.*

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




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 LUXEMBOURG prospectus.

## Characteristics (source: Amundi)

| | |
|---|---|
| Net Asset Value (NAV) | **D : 69.59 USD ( 30/10/2026 )** |
| Assets Under Management (AUM) | **11,705.37 ( million USD ; 30/10/2026 )** |
| ISIN code | **D : LU2573966905** |
| Replication type | **Synthetical** |
| Benchmark | **MSCI Emerging Markets** |
| Type of shares | **Distribution** |
| Last coupon | 1.3100 ( USD ; 09/12/2025 ) |
| Fund structure | SICAV under Luxembourg law |
| UCITS compliant | UCITS |
| Management Company | Amundi Luxembourg SA |
| Fund manager | 24/03/2023: Amundi Asset Management24/11/2022: Amundi Asset Management |
| Primary Market Maker | SOCIETE GENERALE |
| Administrator | SOCIETE GENERALE LUXEMBOURG |
| Custodian | SOCIETE GENERALE LUXEMBOURG |
| Independent auditor | DELOITTE AUDIT |
| Sub-fund launch date | 24/03/2023 |
| Share-class inception date | 24/03/2023 |
| First NAV | ( USD ; 28/09/2011 ) |
| Sub-fund reference currency | USD |
| Share-class reference currency | USD |
| Minimum investment to the secondary market | 1 Share(s) |
| Frequency of NAV calculation | Daily |
| Dealing times | Orders received each day D day before 6.30 pm |
| Minimum recommended investment period | 5 years |
| Fiscal year end | September |
| Performance fees | No |
| Benchmark index performance record | 28/09/2011 : 100.00% MSCI EM (EMERGING MARKETS) |

Amundi
Investment Solutions

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
This material is solely for the attention of "professional" investors.

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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**

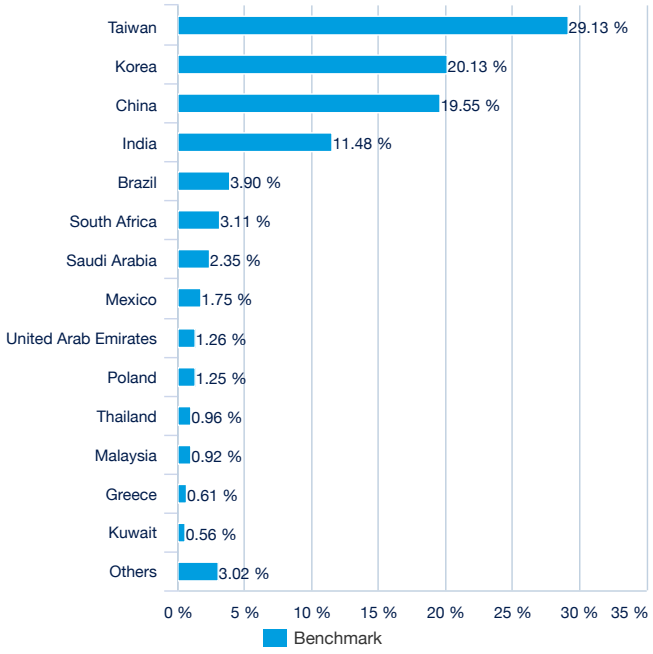
Holdings : **1165**

### Top 10 benchmark holdings (source : Amundi)

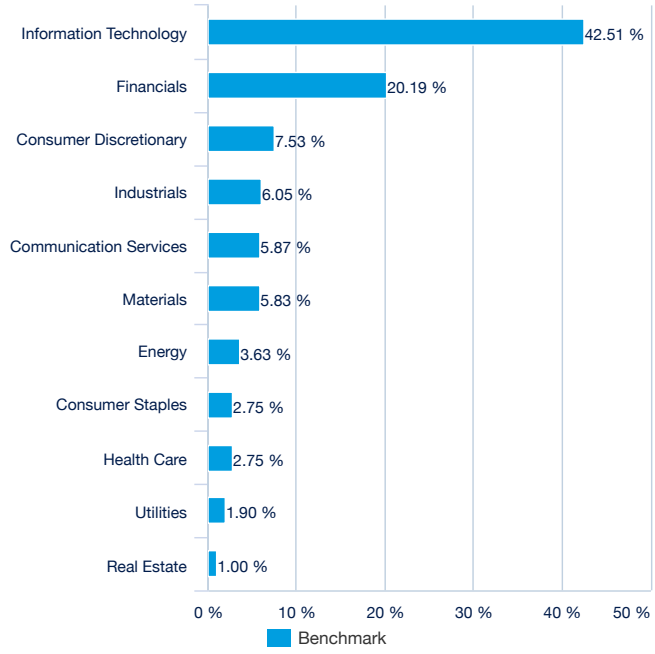
| | % of assets (Index) |
|---|---|
| TAIWAN SEMICONDUCTOR MANUFAC | 15.91% |
| SAMSUNG ELECTRONICS | 7.08% |
| SK HYNIX INC | 5.50% |
| TENCENT HOLDINGS LTD | 2.57% |
| ALIBABA GROUP HOLDING LTD | 1.79% |
| MEDIATEK INC | 1.56% |
| SAMSUNG ELECT-PFD | 0.96% |
| CHINA CONSTRUCT BANK | 0.95% |
| HON HAI PRECISION INDUSTRY | 0.81% |
| DELTA ELECTRONICS INC | 0.77% |
| **Total** | **37.90%** |

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 | 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 |

## 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 |
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| Switzerland (French) | +41 22 316 01 51 |
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## Important information

Note on the Fund management company and the fund
Multi Units Luxembourg, RCS B115129, Luxembourg SICAV located 9, rue de Bitbourg, L-1273 Luxembourg, and managed by Amundi Luxembourg S.A.
The Fund is described in a Key Information Document (KID), or Key Investor Information Document (KIID) for UK investors, and prospectus. The Funds KID, or KIID for UK investors, must be made available to potential subscribers prior to subscription.
The Funds reference material (KIID, prospectus, annual and semi-annual reports) can be obtained from Amundi on request, or obtained via the amundietf.com website.

In the United Kingdom (the "UK"), this website is being issued by Amundi (UK) Limited, 77 Coleman Street, London EC2R 5BJ, UK. Amundi (UK) Limited is authorised and regulated by the Financial Conduct Authority ("FCA") and entered on the FCA's Financial Services Register under number 114503. This may be checked at https://register.fca.org.uk/ and further information of its authorisation is available on request. Each fund and its relevant sub-fund(s) under its respective fund range that is referred to in this website (each, a "Fund") is a recognised collective investment scheme for the purposes of Section 264 of the Financial Services and Markets Act 2000 (the "FSMA").
Potential investors in the UK should be aware that none of the protections afforded by the UK regulatory system will apply to an investment in a Fund and that compensation will not be available under the UK Financial Services Compensation Scheme.
Regarding Funds admitted on a regulated market, the listing is subject to a volatility control mechanisms to ensure that the ETF price does not deviate significantly from a reference price set by the listing rules of the relevant regulated market, notably through the implementation of a trading halt mechanism in case of significant deviation from this reference price.
The Fund offers no capital guarantee. Investors may not get back the full amount of their initial investment, particularly in the event that the benchmark index falls. Subscribing to a UCITS may involve risks. Potential investors are advised to read the Funds risk profile, which is described in detail in the prospectus. The amount that is reasonable to invest in the Fund will depend on the personal circumstances of each investor. To determine this amount, investors should take into account their financial situation, personal assets, and current and future requirements, as well as considering their willingness to accept risks or conversely their preference to invest cautiously. Investors are also strongly recommended to sufficiently diversify their investments so as to avoid being exposed solely to the risks of this Fund. Investors should therefore seek advice in this regard from their usual advisors (legal, tax, financial and/or accounting) before purchasing any units of the Fund.
The source of the data contained in this document is Amundi Asset Management unless otherwise stated.

Policy regarding portfolio transparency and warning on secondary market
The policy regarding portfolio transparency and information on the funds assets are available on amundietf.com. Shares purchased on the secondary market cannot usually be sold directly back to the fund. Investors must buy and sell shares on a secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. Investors may pay more than the current net asset value when buying shares and may receive less than the current net asset value when selling them.

*« 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."*