

Amundi S&P 500 Screened INDEX IG

FACTSHEET

Marketing
Communication

30/11/2025

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 5,510.17 (GBP)
(D) 4,893.25 (GBP)

NAV and AUM as of : 28/11/2025

Assets Under Management (AUM) :
1,940.48 (million GBP)

ISIN code : (A) LU0996178025
(D) LU0996178298

Bloomberg code : (A) AIUSIGC LX
(D) AIUSIGD LX

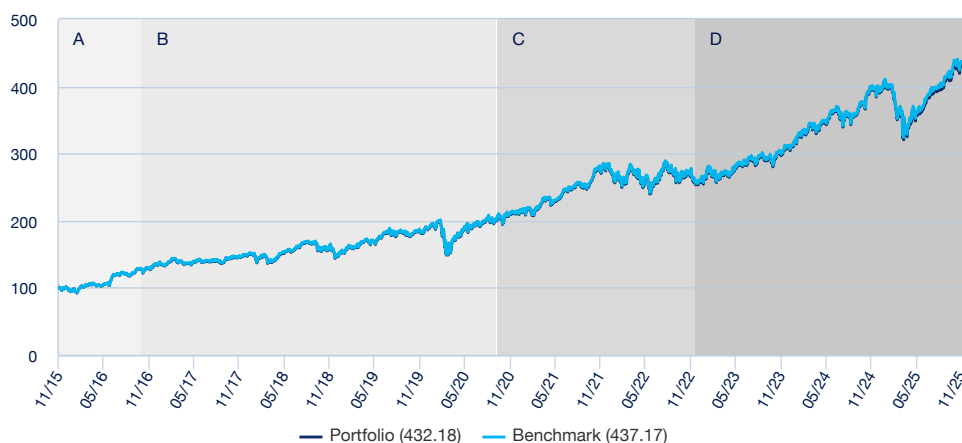
Benchmark :
100% S&P 500 SCORED & SCREENED+ INDEX

Objective and Investment Policy

Amundi S&P 500 ESG seeks to replicate, as closely as possible, the performance of the S&P 500 ESG+ Index whether the trend is rising or falling. This sub-fund offers exposure to securities meeting sustainability criteria, while maintaining similar overall industry group weights as the S&P 500 excluding issuers involved in Tobacco, Thermal Coal & Controversial weapons.

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

Performance evolution (rebased to 100) from 30/11/2015 to 28/11/2025* (Source: Fund Admin)



A : Simulation based on the performance from May 10, 2005 to October 30, 2016 of the Luxembourgish Sub-Fund "INDEX EQUITY USA" of the SICAV "AMUNDI FUNDS" managed by Amundi Asset Management and absorbed by AMUNDI INDEX S&P 500 on October 31, 2016.

B : Until the end of this period, the reference indicator of the Sub-Fund was S&P 500

C : Since the beginning of this period, the reference indicator of the sub-fund is S&P 500 ESG

D : Since the beginning of this period, the reference indicator of the Sub-Fund is S&P 500 ESG+ Index

Rolling performances * (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	10 years	Since
Since	31/12/2024	31/10/2025	29/08/2025	29/11/2024	30/11/2022	30/11/2020	30/11/2015	17/04/2014
Portfolio	10.91%	-0.18%	9.36%	9.30%	56.56%	106.85%	332.18%	450.18%
Benchmark	11.01%	-0.17%	9.39%	9.43%	57.24%	108.13%	337.17%	457.62%
Spread	-0.10%	-0.01%	-0.04%	-0.14%	-0.68%	-1.28%	-4.99%	-7.44%

Calendar year performance * (Source: Fund Admin)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Portfolio	26.07%	20.33%	-7.96%	32.57%	13.15%	26.20%	0.46%	10.54%	32.17%	6.43%
Benchmark	25.71%	20.18%	-7.76%	32.58%	13.22%	26.22%	0.51%	10.62%	32.67%	6.58%
Spread	0.36%	0.14%	-0.20%	-0.01%	-0.07%	-0.02%	-0.06%	-0.08%	-0.50%	-0.15%

* 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 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.

Risk indicators (Source: Fund Admin)

	1 year	3 years	5 years
Portfolio volatility	17.11%	14.43%	15.18%
Benchmark volatility	17.08%	14.40%	15.12%
Ex-post Tracking Error	0.13%	0.14%	0.15%
Sharpe ratio	0.29	0.87	0.82
Portfolio Information ratio	-1.05	-1.24	-0.94

* 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 Sharpe Ratio is a statistical indicator which measures the portfolio performance compared to a risk-free placement

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Meet the Team

**Isabelle Lafargue**Head of Index & Multistrategies Management –
Regional Funds**Pierre Navarre**

Portfolio Manager - Index & Multistrategies

**Salah Benaissa**

Co-Portfolio Manager

Index Data (Source : Amundi)

Description of the Index

S&P 500 ESG+ Index (the "Index") is a broad-based, market-cap-weighted index that measures the performance of securities meeting sustainability criteria, while maintaining similar overall industry group weight as the S&P 500 (the "Parent Index"). The S&P500 Index is an equity index representative of the leading securities traded in the USA.

Information (Source: Amundi)

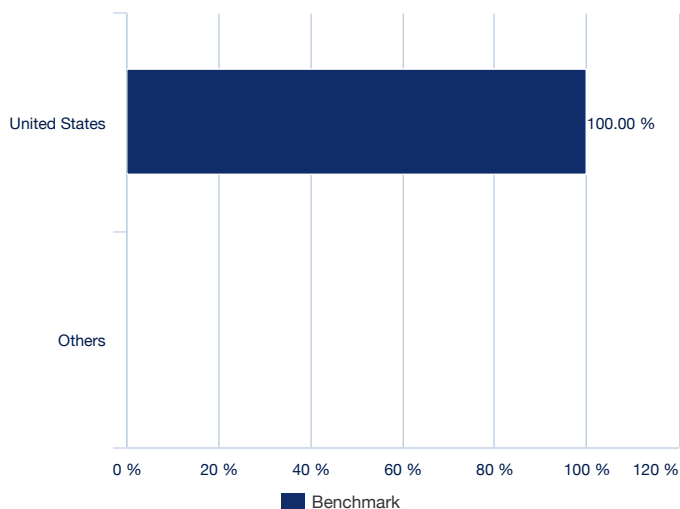
Asset class : **Equity**Exposure : **USA**Holdings : **306**

Top 10 benchmark holdings (source : Amundi)

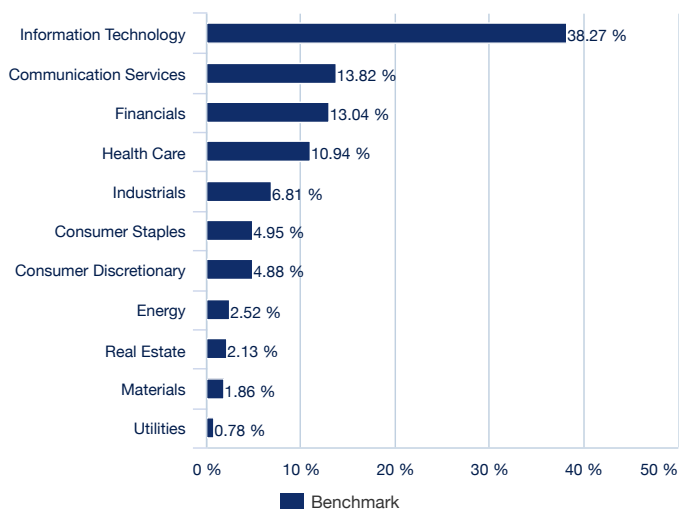
	% of assets (Index)
NVIDIA CORP	11.22%
APPLE INC	10.50%
MICROSOFT CORP	9.20%
ALPHABET INC CL A	4.75%
ALPHABET INC CL C	3.81%
META PLATFORMS INC-CLASS A	3.50%
ELI LILLY & CO	2.24%
VISA INC-CLASS A SHARES	1.45%
EXXON MOBIL CORP	1.25%
WALMART INC	1.22%
Total	49.14%

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)



Management commentary

In November, the global picture remains mixed: in the United States, productive investment continues to support growth while consumption shows signs of slowing; Europe is experiencing modest growth with inflation close to target; China is still battling deflationary pressures while India is accelerating strongly. On the markets, the overall situation is relatively calm: equities are generally stable, interest rates are falling in the United States, the dollar is moderately down, gold is rising, and oil is falling, partly driven by signs of geopolitical easing. November was marked by a resumption of diplomatic talks around Ukraine: a 28-point peace proposal put forward by Donald Trump revived the issue—initially rejected by Moscow but opening a channel for high-level discussion. This does not mean the end of the conflict, but it does suggest the possibility of a short- or medium-term compromise, which weighed on oil prices. At the same time, relations between Japan and China became strained after strong statements by the new Japanese Prime Minister on Taiwan; Washington intervened to try to calm the situation. Finally, in the Middle East, the situation remained fragile but large-scale fighting in Gaza ceased, bringing some respite to the markets.

The longest historical "shutdown" of 43 days ended on November 12. The Congressional Budget Office (CBO) estimates a cost of around –1.5 points on fourth-quarter growth. The catch-up effect in the first quarter of 2026 could partially offset this loss, but the impact on monthly data complicates analysis. Private investment, particularly related to AI and reindustrialization, continues to support real activity, while consumption appears to be losing momentum: job creation has slowed and the unemployment rate is around 4.5%. Inflation (CPI) remains above 3% year-on-year. After two 25 bp cuts in September and October, the market expects another reduction in the Fed's key rate to around 3.50–3.75% at the December meeting, supported by the more "dovish" stance of some FOMC members and mixed employment data.

Global equities appeared to be little changed in November (MSCI ACWI –0.1%), but behind this aggregate lie significant sector and regional movements. There was a rotation towards quality and defensive sectors after profit-taking on certain technology stocks and AI themes: "long" growth stocks, highly dependent on expectations of distant profits, suffered more than stocks with more stable cash flows. Geographically, the United States showed internal dispersion—Nasdaq 100 declined (–1.6%) while the S&P 500 ended almost flat (+0.1%) and small caps retained some momentum (Russell 2000 at +0.85%). Finally, ETF flows and thematic rotation amplified intra-sector movements: outflows from some tech/AI funds, more stable inflows into "quality" and dividend funds. In terms of valuation, markets remain demanding for technology leaders, making earnings surprises or profit revisions particularly influential in the short term.

In this context, the index posted a performance of 0.13% for the month.

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Information (Source: Amundi)

Fund structure	SICAV under Luxembourg law
UCITS compliant	UCITS
Management Company	Amundi Luxembourg SA
Administrator	CACEIS Bank, Luxembourg Branch
Custodian	CACEIS Bank, Luxembourg Branch
Independent auditor	PRICEWATERHOUSECOOPERS LUXEMBOURG
Share-class inception date	29/06/2016
Share-class reference currency	GBP
Classification	Not applicable
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU0996178025 (D) LU0996178298
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.15%
Minimum recommended investment period	5 years
Fiscal year end	September

Important information

This document is provided for information purposes only and does not constitute a recommendation, a solicitation, an offer, advice or an invitation to purchase or sell any units or shares of the fund (FCP), collective employee fund (FCPE), SICAV, SICAV sub-fund or SICAV investing primarily in real estate (SPPICAV) (collectively, "the Funds") described herein and should in no case be interpreted as such. This document is not a contract or commitment of any form. Information contained in this document may be altered without notice. The management company accepts no liability whatsoever, whether direct or indirect, that may arise from the use of information contained in this document. The management company can in no way be held responsible for any decision or investment made on the basis of information contained in this document. The information contained in this document is disclosed to you on a confidential basis and shall not be copied, reproduced, modified, translated or distributed without the prior written approval of the management company, to any third person or entity in any country or jurisdiction which would subject the management company or any of the funds, to any registration requirements within these jurisdictions or where it might be considered as unlawful. Not all of the funds are systematically registered in all jurisdictions of all investors. Investment involves risk. The past performances shown in this document, and simulations based on these, do not guarantee future results, nor are they reliable indicators of future performance. The value of an investment in units or shares of the funds may fluctuate according to market conditions and cause the value of an investment to go up or down. As a result, fund investors may lose all or part of the capital originally invested. All potential investors in the funds are advised to ascertain whether such an investment is compatible with the laws to which they are subject and the tax implications of such an investment prior to investing, and to familiarise themselves with the legal documents in force for each fund. Concerning mandates, this document is a part of the periodic statement of the management activities of your portfolio and must be read in conjunction with any other periodic statement or notice of confirmation provided by your custodian and related to the transactions of your portfolio. Unless stated otherwise, the management company is the source of the data in this document. The date of the data in this document is that indicated at the top of the document, unless otherwise stated.

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