Amundi S&P 500 Screened INDEX IG

FACTSHEET

Marketing Communication

28/02/2026

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **(A) 5,509.19 (GBP)**
(D) 4,859.96 (GBP)

NAV and AUM as of : **27/02/2026**

Assets Under Management (AUM) :
1,981.52 (million GBP)

ISIN code : **(A) LU0996178025**
(D) LU0996178298

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

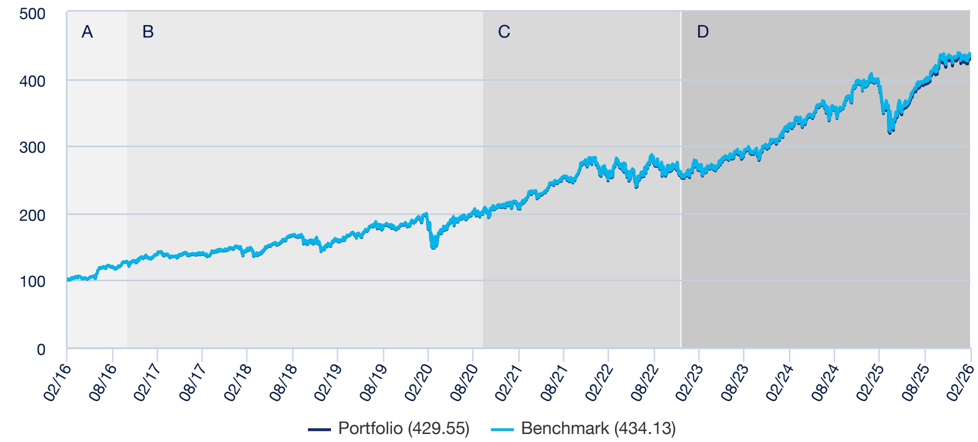
Benchmark :
100% S&P 500 SCORED & SCREENED+ INDEX

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 29/02/2016 to 27/02/2026* (Source: Fund Admin)



A : Simulation based on the performance from May 10, 2005 to October 30, 2016 of the Luxemburgish 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)

Since	YTD 31/12/2025	1 month 30/01/2026	3 months 28/11/2025	1 year 28/02/2025	3 years 28/02/2023	5 years 26/02/2021	10 years 29/02/2016	Since 17/04/2014
Portfolio	0.75%	1.04%	-0.02%	11.02%	63.34%	106.79%	329.55%	450.09%
Benchmark	0.77%	1.05%	0.02%	11.14%	64.02%	108.01%	334.13%	457.75%
Spread	-0.02%	-0.01%	-0.04%	-0.12%	-0.68%	-1.23%	-4.58%	-7.67%

Calendar year performance * (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	10.07%	26.07%	20.33%	-7.96%	32.57%	13.15%	26.20%	0.46%	10.54%	32.17%
Benchmark	10.19%	25.71%	20.18%	-7.76%	32.58%	13.22%	26.22%	0.51%	10.62%	32.67%
Spread	-0.12%	0.36%	0.14%	-0.20%	-0.01%	-0.07%	-0.02%	-0.06%	-0.08%	-0.50%

** 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)*

1 2 **4** 3 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.

Risk indicators (Source: Fund Admin)

	1 year	3 years	5 years
Portfolio volatility	17.10%	14.00%	14.91%
Benchmark volatility	17.07%	13.97%	14.86%
Ex-post Tracking Error	0.12%	0.13%	0.14%
Sharpe ratio	0.40	0.85	0.83
Portfolio Information ratio	-0.95	-1.13	-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

EQUITY

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**

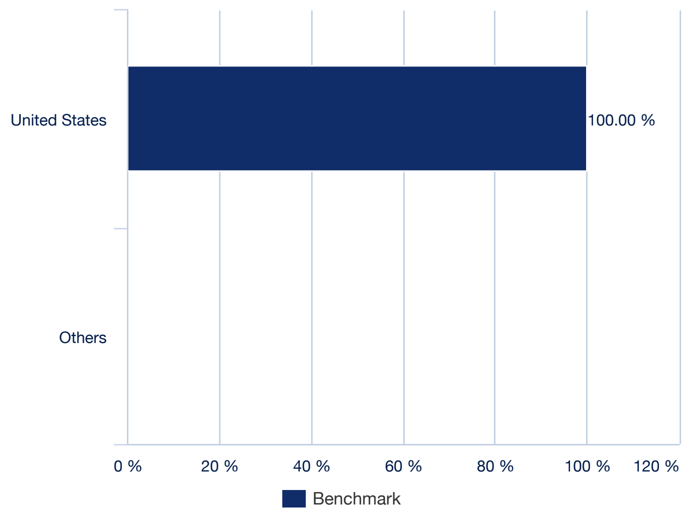
Holdings : **303**

Top 10 benchmark holdings (source : Amundi)

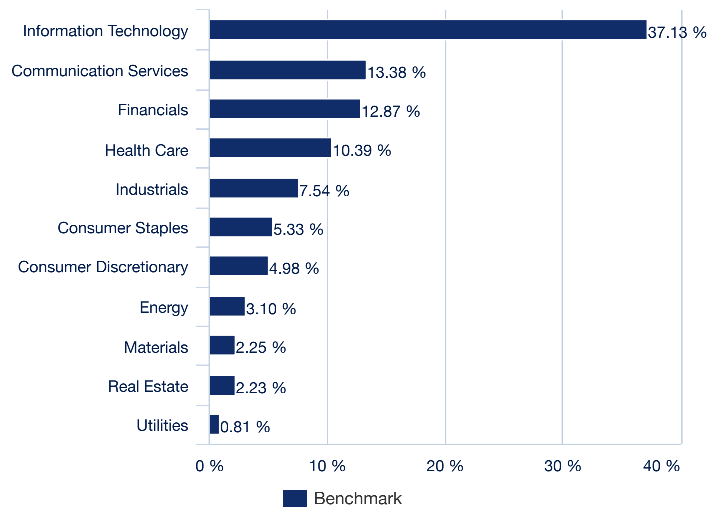
	% of assets (Index)
NVIDIA CORP	11.22%
APPLE INC	10.07%
MICROSOFT CORP	7.46%
ALPHABET INC CL A	4.47%
META PLATFORMS INC-CLASS A	3.57%
ALPHABET INC CL C	3.57%
ELI LILLY & CO	2.03%
EXXON MOBIL CORP	1.56%
WALMART INC	1.36%
VISA INC-CLASS A SHARES	1.33%
Total	**46.64%**

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

February marked a consolidation of the US market, with the S&P 500 posting a decline of -0.9% in dollars after its recent highs. This slowdown was caused by inflation that proved more persistent than expected, dampening hopes for a swift Fed rate cut. At the same time, heightened global geopolitical tensions weighed on market sentiment, fueling increased caution regarding the risks of supply chain disruptions. The technology sector experienced notable profit-taking in response to rising bond yields, leading to a rotation towards more defensive stocks. In conclusion, this month illustrates a necessary adjustment phase in a context of monetary recalibration and growing international pressures.

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