Amundi S&P 500 Screened INDEX AE

FACTSHEET

Marketing Communication

30/11/2025

EQUITY ■

Key Information (Source: Amundi)

Net Asset Value (NAV) : **(A) 505.68 (EUR)**
(D) 457.06 (EUR)

NAV and AUM as of : **28/11/2025**

Assets Under Management (AUM) :
2,215.44 (million EUR)

ISIN code : **LU0996179007**

Bloomberg code : **(A) AIUSAEC LX**
(D) AIUSAED 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.

Risk Indicator *(Source : Fund Admin)*

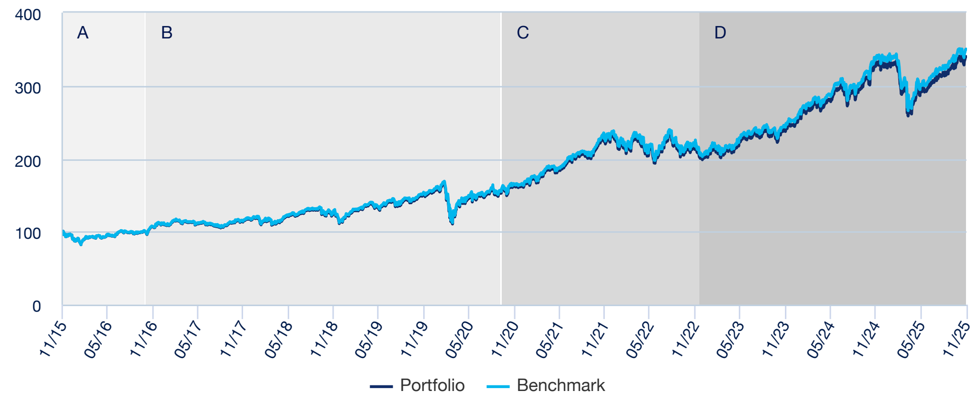
1 2 3 **4** 5 6 7

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.

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

Performances 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 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

Cumulative returns* (Source: Fund Admin)

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	31/12/2024	31/10/2025	29/08/2025	29/11/2024	30/11/2022	30/11/2020	17/04/2014
Portfolio	4.56%	0.11%	8.13%	3.54%	53.86%	110.00%	406.24%
Benchmark	4.79%	0.13%	8.21%	3.82%	55.21%	112.91%	424.01%
Spread	-0.24%	-0.02%	-0.08%	-0.28%	-1.35%	-2.91%	-17.77%

Calendar year performance* (Source: Fund Admin)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Portfolio	31.93%	23.02%	-13.04%	42.48%	5.90%	33.95%	-1.33%	6.05%	13.94%	11.87%
Benchmark	32.37%	23.38%	-12.79%	42.72%	6.14%	34.28%	-1.03%	6.37%	14.55%	12.22%
Spread	-0.44%	-0.36%	-0.24%	-0.25%	-0.24%	-0.33%	-0.30%	-0.32%	-0.62%	-0.36%

Morningstar rating ©

Morningstar Overall Rating © : **4 stars**

Morningstar Category © :
EAA FUND US LARGE-CAP BLEND EQUITY

Rating date : **30/11/2025**

Number of funds in the category : **1937**

Information (Source: Amundi)

Fund structure : **SICAV**

Share-class inception date : **29/06/2016**

Eligibility : **-**

Eligible PEA : **No**

Type of shares : **(A) Accumulation**
(D) Distribution

Minimum first subscription / subsequent :
1 thousandth(s) of (a) share(s)

Dealing times :
Orders received each day D day before 2pm CET

Entry charge (maximum) : **4.50%**

Management fees and other administrative or operating costs :
0.30%

Exit charge (maximum) : **0.00%**

Minimum recommended investment period : **5 years**

Performance fees : **No**

Risk analysis (rolling) (Source: Fund Admin)

	1 year	3 years	5 years	10 years
Portfolio volatility	17.89%	15.04%	15.63%	16.81%
Benchmark volatility	17.86%	15.00%	15.57%	16.76%

** 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.*

EQUITY

** 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.*

Meet the Team

Isabelle Lafargue

Head of Index & Multistrategies Management – Regional Funds

Pierre Navarre

Portfolio Manager - Index & Multistrategies

Salah Benaissa

Co-Portfolio Manager

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.

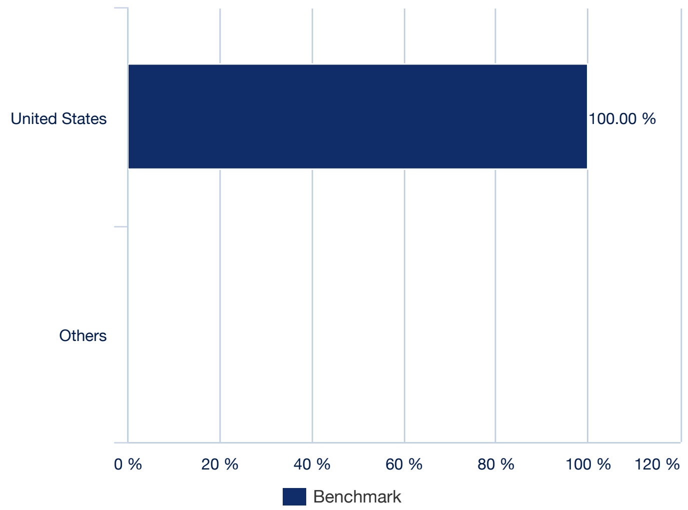
In this context, the index posted a performance of 0.13% for the month.

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.

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



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.

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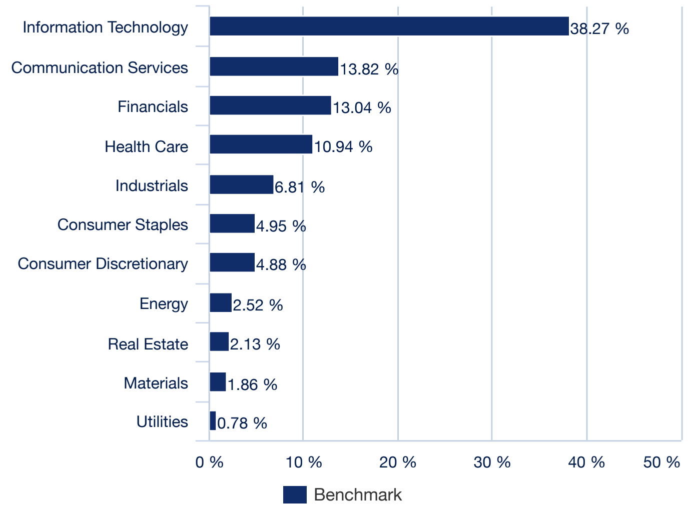
Benchmark Sector breakdown (for illustrative purposes only - Source : Amundi)



Important information

This document is of an informative, non-contractual nature. The main characteristics of the funds are mentioned in the legal documentation available on the AMF website or on request made to the main offices of the management company. The legal documentation will be sent to you prior to subcribing to a fund. The duration of the Fund is unlimited. To invest means to assume risks: the values of UCITS stocks and shares are subject to market fluctuations and investments made may vary both upwards and downwards. Therefore, UCITS subscribers may lose all or part of the capital initially invested. Any person interested in investing in an UCITS should, preferably prior to subscription, to ensure this is in accordance with their pertaining legislation as well as the tax consequences of such an investment and have knowledge of the valid legal documents of each UCITS. The source of the data contained in this document is Amundi, unless otherwise mentioned. The date of the data contained herein is that indicated in the MONTHLY REPORT, unless otherwise stated. Please note that the management company may de-notify arrangements made for marketing as regards units or shares of the Fund in a Member State of the EU in respect of which it has made a notification.