

# Amundi S&P 500 Screened INDEX IU

FACTSHEET

Marketing  
Communication

31/07/2025

EQUITY ■

## Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 3,947.17 ( USD )  
(D) 2,187.73 ( USD )

NAV and AUM as of : 31/07/2025

Assets Under Management (AUM) :  
2,419.34 ( million USD )

ISIN code : (A) LU0996177563  
(D) LU0996177647

Bloomberg code : (A) AIUSIUC LX  
(D) AIUSIUD LX

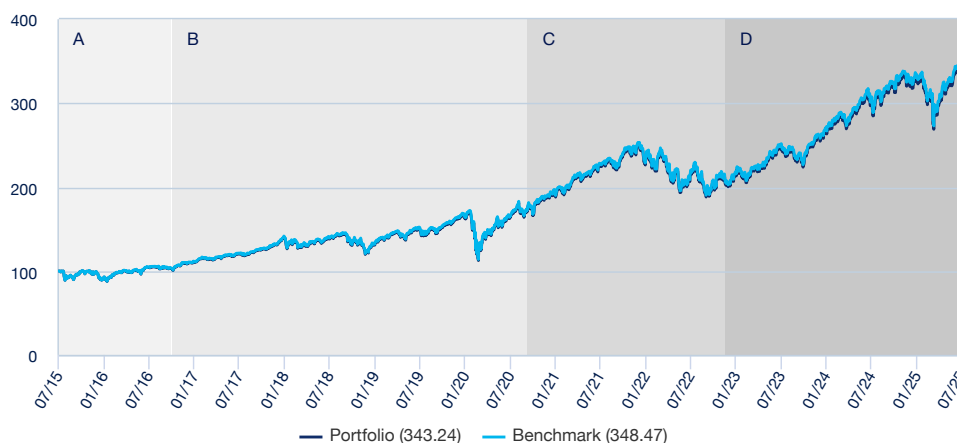
Benchmark :  
100% S&P 500 SCORED & SCREENED+ INDEX

## 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 31/07/2015 to 31/07/2025\* (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	30/06/2025	30/04/2025	31/07/2024	29/07/2022	31/07/2020	31/07/2015	17/04/2014
Portfolio	6.92%	2.67%	14.47%	13.18%	57.62%	107.58%	243.24%	293.94%
Benchmark	6.97%	2.65%	14.50%	13.30%	58.33%	108.63%	248.47%	300.32%
Spread	-0.04%	0.02%	-0.03%	-0.13%	-0.72%	-1.05%	-5.23%	-6.37%

### Calendar year performance \* (Source: Fund Admin)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Portfolio	23.86%	27.52%	-18.26%	31.92%	16.22%	31.70%	-5.90%	20.93%	10.80%	0.60%
Benchmark	24.08%	27.70%	-18.16%	31.95%	16.31%	31.82%	-5.75%	21.10%	11.23%	0.75%
Spread	-0.22%	-0.18%	-0.11%	-0.03%	-0.09%	-0.12%	-0.15%	-0.17%	-0.43%	-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 & Reward Profile (SRR) (Source: Fund Admin)



Lower risk, potentially lower rewards  
Higher risk, potentially higher rewards

The SRR 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 SRR is not guaranteed and may change over time.

## Risk indicators (Source: Fund Admin)

	1 year	3 years	5 years
Portfolio volatility	18.51%	16.47%	16.96%
Benchmark volatility	18.47%	16.43%	16.91%
Ex-post Tracking Error	0.14%	0.14%	0.15%
Sharpe ratio	0.57	0.71	0.78
Portfolio Information ratio	-0.71	-1.28	-0.82

\* 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 & Multistategies Management –  
Regional Funds**Pierre Navarre**

Portfolio Manager - Index &amp; Multistategies

**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)

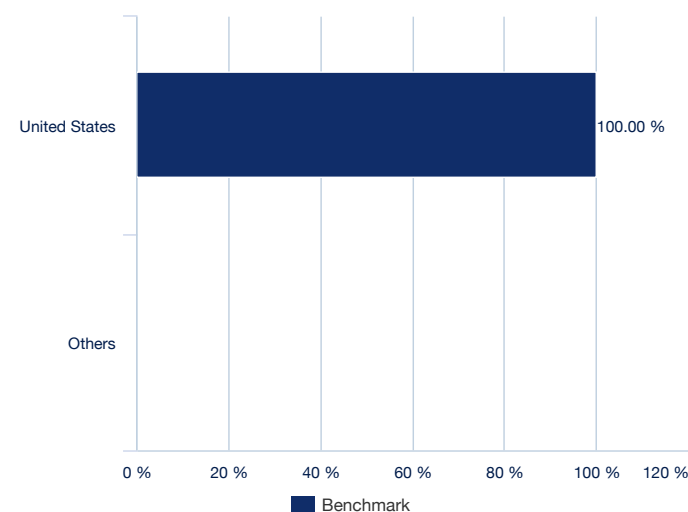
Asset class : **Equity**Exposure : **USA**Holdings : **312**

## Top 10 benchmark holdings (source : Amundi)

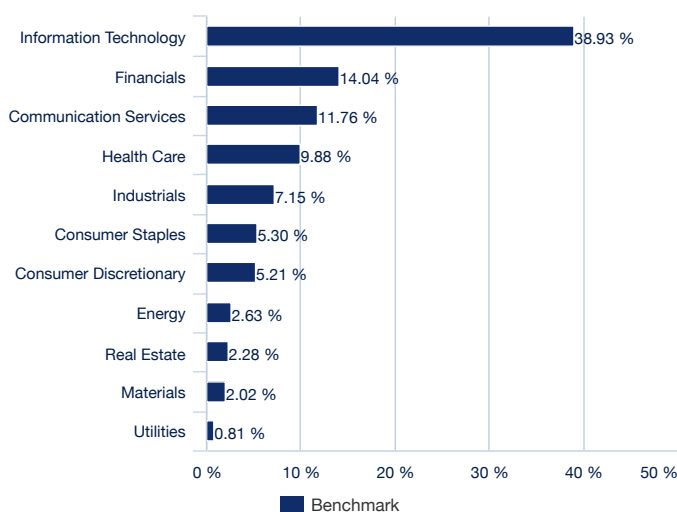
	% of assets (Index)
NVIDIA CORP	12.00%
MICROSOFT CORP	10.47%
APPLE INC	8.57%
META PLATFORMS INC-CLASS A	4.14%
ALPHABET INC CL A	3.14%
ALPHABET INC CL C	2.54%
VISA INC-CLASS A SHARES	1.65%
ELI LILLY & CO	1.64%
EXXON MOBIL CORP	1.32%
MASTERCARD INC-CL A	1.24%
<b>Total</b>	<b>46.71%</b>

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

The month of July was marked by the stability of monetary policies and progress in trade negotiations between the United States and its main partners. A tariff framework of around 15% is emerging between Washington, Japan, the eurozone, and South Korea, while the United Kingdom has benefited from a threshold set at 10%. India and Brazil, on the other hand, continue to face higher rates, at 25% and 50% respectively. Both the Federal Reserve (Fed) and the European Central Bank (ECB) kept their rates unchanged, favoring caution in the face of ongoing uncertainties.

In the United States, inflation measures confirm the continuation of a gradual slowdown. The PCE index shows a year-on-year increase of +2.8%, while core inflation remains just below 3%. The labor market is showing signs of easing: in June, total nonfarm employment rose by +147,000 jobs, while the unemployment rate remained stable at 4.1%. More specifically, private sector job creation increased by only 74,000 positions, a marked slowdown compared to the momentum seen earlier in the year. Second-quarter GDP growth surprised on the upside at +3% versus -0.5% in the previous quarter.

The trade deficit in goods narrowed to \$86.0 billion in June, compared to \$96.6 billion in May, due to a significant drop in imports, which helped support second-quarter growth.

On the monetary front, the Fed kept rates between 4.25% and 4.50% for the fifth consecutive meeting, a decision unanimously approved by FOMC members. However, two dissenting voices, non-voting members, emerged during the vote—a rare occurrence observed for the first time in over 30 years. The Fed is now preparing for the Jackson Hole symposium at the end of August, in order to assess upcoming data before making any future decisions.

Finally, on the fiscal front, the Trump administration continues to promote the "One Big Beautiful Bill" project, a broad package of measures combining tax cuts, an increase in the debt ceiling, and support for industrial investment. This program is fueling concerns about the sustainability of U.S. public debt, as the deficit already exceeds 6% of GDP.

July was marked by moderate but positive gains in equity markets, driven by the clarification of international trade relations with the setting of customs tariffs at 15% between Washington, the eurozone, and Japan. This progress helped reduce uncertainties and support investor confidence. The MSCI ACWI index in USD rose by +1.3%, driven by developed markets (MSCI World +1.2%) and a strong performance from emerging markets (MSCI EM +2.4%), notably thanks to signs of improvement in tariff negotiations with China.

## EQUITY ■

## Management commentary

In the United States, the S&P 500 posted a gain of +2.2% for the month, while the Nasdaq 100 rose by +2.4%, supported by the strong performance of technology stocks, which continue to benefit from solid results and favorable momentum in the sector. The market climate remains calm, as evidenced by the stability of the VIX at 17%.

Thus, despite an international context still marked by some uncertainties, the clarification of certain customs duties and progress in trade negotiations allowed equity markets to continue their advance in July, with good resilience in developed markets and favorable momentum in emerging markets, particularly driven by China.

In this context, the index posted a performance of 5.28% for the month.

## 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	USD
Classification	Not applicable
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU0996177563 (D) LU0996177647
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
UK Distrib/Report Status	Yes

## 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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