

Amundi S&P 500 Screened INDEX OU Acc

FACTSHEET

Marketing
Communication

31/03/2026

EQUITY ■

Key Information (Source: Amundi)

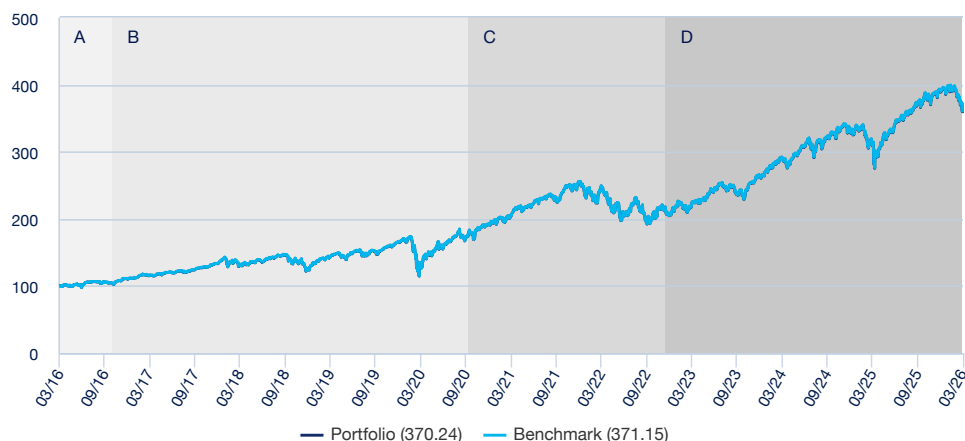
Net Asset Value (NAV) : **4,206.42 (USD)**
 NAV and AUM as of : **31/03/2026**
 Assets Under Management (AUM) :
2,342.19 (million USD)
 ISIN code : **LU0996178538**
 Bloomberg code : **AMIEUOU LX**
 Benchmark :
100% S&P 500 SCORED & SCREENED+ INDEX

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 31/03/2016 to 31/03/2026* (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	31/12/2025	27/02/2026	31/12/2025	31/03/2025	31/03/2023	31/03/2021	31/03/2016	17/04/2014
Portfolio	-4.72%	-5.40%	-4.72%	19.12%	64.74%	80.77%	270.24%	319.88%
Benchmark	-4.73%	-5.42%	-4.73%	19.10%	64.92%	80.95%	271.15%	321.94%
Spread	0.01%	0.02%	0.01%	0.02%	-0.18%	-0.18%	-0.91%	-2.06%

Calendar year performance * (Source: Fund Admin)

	2025	2024	2023	2022	2021	2020	2019	2018	2017	2016
Portfolio	18.33%	23.98%	27.64%	-18.18%	32.05%	16.35%	31.85%	-5.79%	21.06%	10.91%
Benchmark	18.35%	24.08%	27.70%	-18.16%	31.95%	16.31%	31.82%	-5.75%	21.10%	11.23%
Spread	-0.02%	-0.10%	-0.06%	-0.02%	0.10%	0.04%	0.03%	-0.03%	-0.05%	-0.32%

* 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	16.69%	14.14%	16.16%
Benchmark volatility	16.65%	14.10%	16.11%
Ex-post Tracking Error	0.11%	0.13%	0.14%
Sharpe ratio	0.75	0.86	0.51
Portfolio Information ratio	-0.40	-0.38	-0.25

* 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**

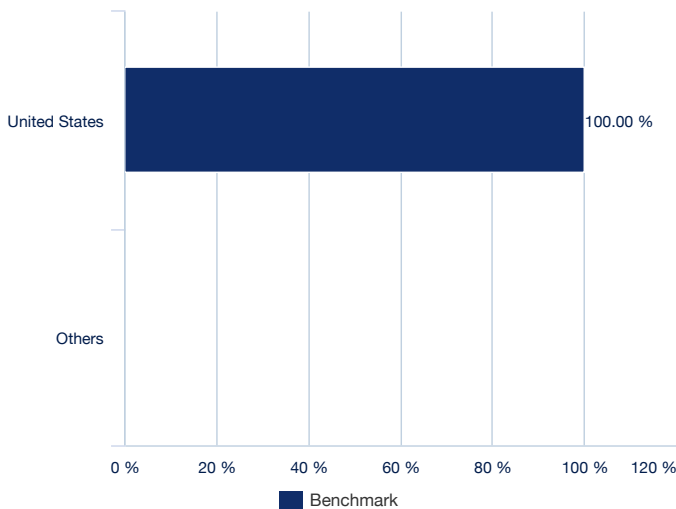
Holdings : **301**

Top 10 benchmark holdings (source : Amundi)

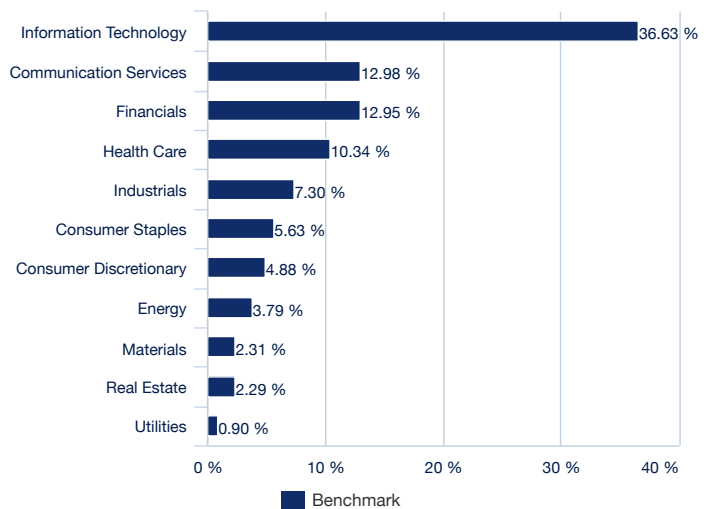
	% of assets (Index)
NVIDIA CORP	11.04%
APPLE INC	9.96%
MICROSOFT CORP	7.33%
ALPHABET INC CL A	4.38%
ALPHABET INC CL C	3.51%
META PLATFORMS INC-CLASS A	3.23%
EXXON MOBIL CORP	1.97%
ELI LILLY & CO	1.93%
WALMART INC	1.49%
VISA INC-CLASS A SHARES	1.39%
Total	46.24%

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

Global economic activity remains generally resilient despite mixed signals and the blockage of the Strait of Hormuz. In the United States, growth is holding up, but the labor market is weakening and inflation remains elevated, prompting the Fed to act cautiously. In the eurozone, rising oil prices are reviving inflation, while activity remains hesitant, leading the ECB to remain attentive to a possible monetary tightening. In the United Kingdom, growth and employment are holding up, with stabilized inflation and a Bank of England on pause. In Asia, Japan is slowing slightly but maintains positive activity, while China shows clearer signs of improvement thanks to a rebound in domestic demand. India remains dynamic even though activity indicators are moderating. Markets have been highly volatile following the surge in oil prices, with rising interest rates, falling equities, a stronger dollar, and declining gold.

The U.S. economy has remained on a growth trajectory, and the effects of rising oil prices have begun to impact gasoline prices. The OECD anticipates a slowdown in U.S. growth to 2% in 2026 and then 1.7% in 2027, notably due to the pressure on household purchasing power from the energy shock. Leading PMI indicators remained well oriented, with the Manufacturing ISM in expansion territory at 52.4 in February and 52.7 in March, while the Services ISM continued its upward trend begun since September 2025, reaching 56.1 in February. However, the labor market continued to show signs of weakness, with job creation numbers declining for four consecutive months. January retail sales were almost stable and above expectations. The partial "shutdown" nevertheless complicates the analysis of the labor market. The publication of February inflation statistics came out at +2.4% as in January for headline inflation and core CPI at +2.5%. PCE inflation was 2.8% in February, slightly below expectations (2.9%), while core PCE stood at 3.1%, in line with consensus. In this mixed context, the Federal Reserve kept its rates unchanged at [3.50% – 3.75%], despite inflationary risks linked to rising oil prices.

The energy shock, rising rates, and geopolitical uncertainty led to a consolidation of equity markets and increased volatility (VIX>30%). The MSCI ACWI lost -7.4% in USD. Emerging markets consolidated sharply with a -12.3% drop for the MSCI EM index. The monthly performance does not fully reflect the downward pressure, as Donald Trump's reassuring message of an imminent end to the conflict caused markets to rebound on March 31.

The S&P 500 and Nasdaq recorded their worst monthly performance since late 2022. The S&P 500 lost more than 5%, while the Nasdaq Composite fell by -4.9% over the period. The Nasdaq entered technical correction, dropping more than 10% from its October 2025 peak. It is interesting to note that Wall Street initially resisted the crisis better than its international counterparts, as the United States is a net energy exporter, although this advantage faded as the crisis persisted.

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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	DELOITTE AUDIT
Share-class inception date	29/06/2016
Share-class reference currency	USD
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU0996178538
Frequency of NAV calculation	Daily
Management fees and other administrative or operating costs	0.05%
Minimum recommended investment period	5 years
Fiscal year end	September
UK Distrib/Report Status	Yes

Important information

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