

# AMUNDI INDEX J.P. MORGAN GBI GLOBAL GOVIES - UCITS ETF DR

BOND ■

FACTSHEET

Marketing  
Communication

31/03/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : (A) 46.36 ( EUR )  
(D) 46.19 ( EUR )  
NAV and AUM as of : 28/03/2024  
Assets Under Management (AUM) :  
2,726.72 ( million EUR )  
ISIN code : (A) LU1437016204  
(D) LU1737653631  
Replication type : Physical  
Benchmark : 100% JP MORGAN GBI GLOBAL

## Objective and Investment Policy

This funds seeks to replicate as closely as possible the performance of the J.P. Morgan Government Bond Index Global (GBI Global) index whether the trend is rising or falling.

## Risk & Reward Profile (SRRI) (Source: Fund Admin)



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

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

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

### Performances from 14/11/2016 to 28/03/2024 (Source : Fund Admin)



### Risk indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	5.62%	6.75%	6.02%
Benchmark volatility	5.62%	6.72%	6.00%
Ex-post Tracking Error	0.05%	0.15%	0.11%
Sharpe ratio	-0.91	-0.72	-0.22

\* 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 Tracking Error indicator measures the performance's difference between the fund and the benchmark

### Cumulative returns\* (Source: Fund Admin)

	YTD 29/12/2023	1 month 29/02/2024	3 months 29/12/2023	1 year 31/03/2023	3 years 31/03/2021	5 years 29/03/2019	Since 14/11/2016
Portfolio	-0.50%	0.65%	-0.50%	-1.37%	-10.15%	-7.82%	-7.26%
Benchmark	-0.46%	0.67%	-0.46%	-1.22%	-9.62%	-6.97%	-6.06%
Spread	-0.03%	-0.02%	-0.03%	-0.15%	-0.53%	-0.85%	-1.21%

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

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	0.46%	-12.16%	0.46%	0.46%	7.78%	4.25%	-6.34%	-	-	-
Benchmark	0.50%	-11.79%	0.60%	0.62%	7.97%	4.35%	-6.16%	-	-	-
Spread	-0.03%	-0.37%	-0.14%	-0.16%	-0.19%	-0.10%	-0.18%	-	-	-

\* 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.

## BOND

## Meet the Team

**Stéphanie Pless**

Head of Fixed Income Index Management

**Olivier Chatelot**

Lead Portfolio Manager

## Portfolio Data (Source: Amundi)

## Information (Source: Amundi)

Asset class : **Bond**  
Exposure : **International**

Holdings : **1073**

## Portfolio Indicators (Source: Fund Admin)

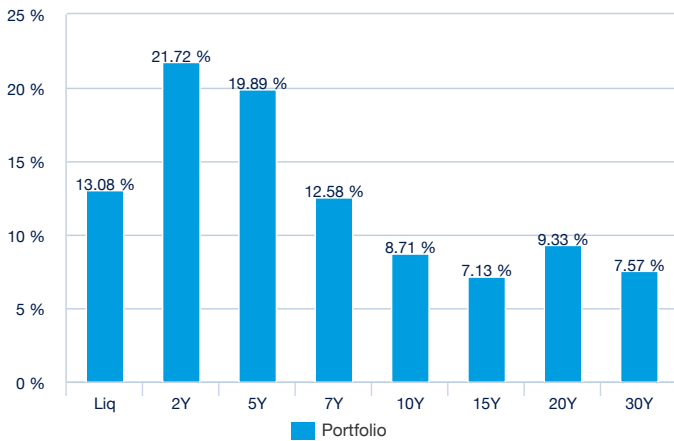
	Portfolio
<b>Modified duration <sup>1</sup></b>	6.94
<b>Median rating <sup>2</sup></b>	A+
<b>Yield To Maturity</b>	3.41%

<sup>1</sup> Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield

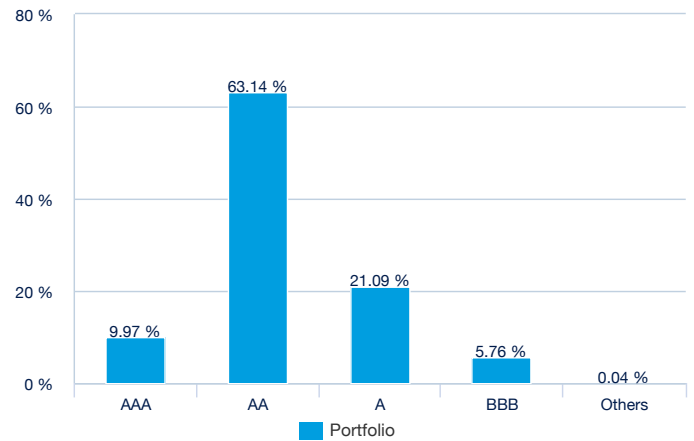
<sup>2</sup> Based on cash bonds and CDS but excludes other types of derivatives

## Portfolio Breakdown (Source: Amundi)

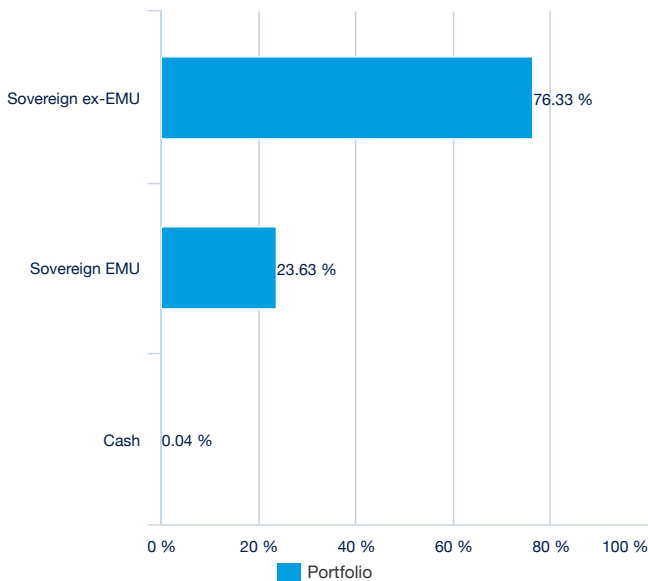
## By maturity (Source: Amundi)



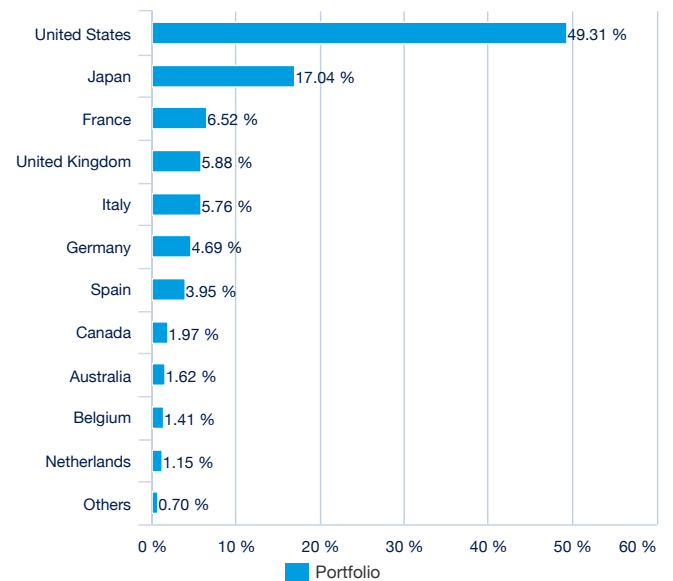
## By rating (source : Amundi)



## By issuer (Source: Amundi)



## By country (source : Amundi)



## BOND

## Principal characteristics (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
Date of the first NAV	14/11/2016
Share-class reference currency	EUR
Classification	-
Type of shares	(A) Accumulation (D) Distribution
ISIN code	(A) LU1437016204 (D) LU1737653631
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.20% ( realized ) - 08/02/2023
Minimum recommended investment period	4 years
Fiscal year end	December
ISA and SIPP Eligible	Yes
UK Distrib/Report Status	Yes
Primary Market Maker	SGCIB

## Listing data (source : Amundi)

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
London Stock Exchange	8:00 - 16:30	GBX	GGOV	GGOV LN	IGGOV	AMNGGOV.L	IGGOVINAV.PA
London Stock Exchange	8:00 - 16:30	USD	GOVU	GOVU LN	-	GOVU.L	-
Borsa Italiana	9:00 - 17:30	EUR	GGOV	GGOV IM	IGGOV	GGOVI.MI	IGGOVINAV.PA
Nyse Euronext Paris	9:05 - 17:35	EUR	GGOV	GGOV FP	IGGOV	AMGGOV.PA	IGGOVINAV.PA
Nyse Euronext Amsterdam	9:05 - 17:35	USD	GGOU	GGOU NA	IGGOU	AMGGOV.AS	IGGOUINAV.PA

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