

# AMUNDI INDEX J.P. MORGAN EMU GOVIES IG - UCITS ETF DR (C)

BOND

FACTSHEET

Marketing  
Communication

31/03/2024

## Key Information (Source: Amundi)

Net Asset Value (NAV) : 48.05 ( EUR )  
NAV and AUM as of : 28/03/2024  
Assets Under Management (AUM) :  
1,278.59 ( million EUR )  
ISIN code : LU1437018598  
Replication type : Physical  
Benchmark :  
100% JP MORGAN EMU INVESTMENT GRADE

## Objective and Investment Policy

AMUNDI INDEX J.P. MORGAN EMU GOVIES IG seeks to replicate as closely as possible the performance of the J.P. MORGAN GBI EMU Investment Grade Index, in EUR, whether the trend is rising or falling. This sub-fund enables investors to benefit from an exposure to the Investment grade government bonds issued by euro zone countries.

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



A : Indice de référence depuis la création jusqu' au 17/05/2017 : Bank of America Merrill Lynch 1-10 Year Euro Government Bond. Indice de référence à partir du 18/05/2017 : J.P. MORGAN GBI EMU Investment Grade

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

	YTD	1 month	3 months	1 year	3 years	5 years	Since
Since	29/12/2023	29/02/2024	29/12/2023	31/03/2023	31/03/2021	29/03/2019	11/11/2016
Portfolio	-0.64%	1.02%	-0.64%	3.76%	-14.05%	-8.22%	-3.63%
Benchmark	-0.62%	1.01%	-0.62%	3.84%	-13.78%	-7.72%	-2.89%
Spread	-0.01%	0.00%	-0.01%	-0.08%	-0.28%	-0.50%	-0.74%

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

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Portfolio	6.91%	-18.09%	-3.62%	5.04%	6.81%	0.87%	0.79%	-	-	-
Benchmark	7.00%	-17.94%	-3.54%	5.15%	6.94%	0.95%	0.88%	-	-	-
Spread	-0.09%	-0.15%	-0.08%	-0.10%	-0.13%	-0.08%	-0.10%	-	-	-

\* 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 indicators (Source: Fund Admin)

	1 year	3 years	Inception to date *
Portfolio volatility	5.92%	7.00%	5.30%
Benchmark volatility	5.92%	7.00%	5.30%
Ex-post Tracking Error	0.03%	0.03%	0.03%
Sharpe ratio	0.01	-0.90	-0.15

\* 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

## BOND

## Meet the Team

**Stéphanie Pless**

Head of Fixed Income Index Management

**Fabrice Degni Yace**

Lead Portfolio Manager

## Portfolio Data (Source: Amundi)

## Information (Source: Amundi)

Asset class : **Bond**  
Exposure : **Europe**Holdings : **412**

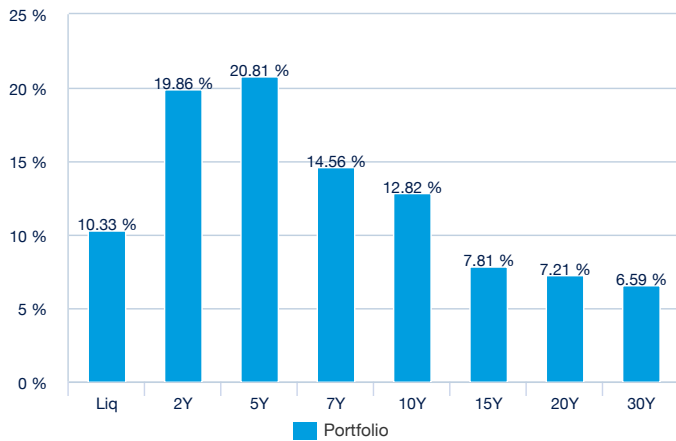
## Portfolio Indicators (Source: Fund Admin)

	Portfolio
<b>Modified duration <sup>1</sup></b>	7.05
<b>Median rating <sup>2</sup></b>	A-
<b>Yield To Maturity</b>	2.93%

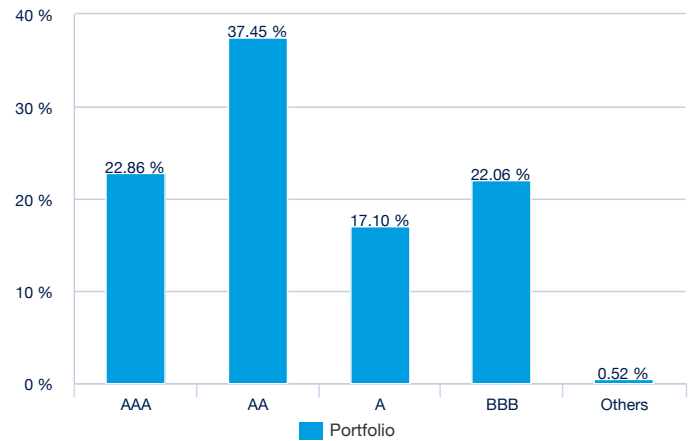
<sup>1</sup> Modified duration (in points) estimates a bond portfolio's percentage price change for 1% change in yield<sup>2</sup> Based on cash bonds and CDS but excludes other types of derivatives

## Portfolio Breakdown (Source: Amundi)

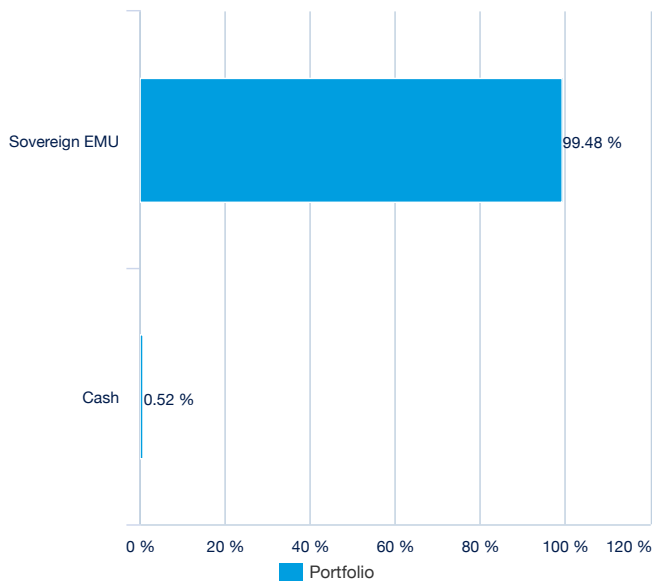
## By maturity (Source: Amundi)



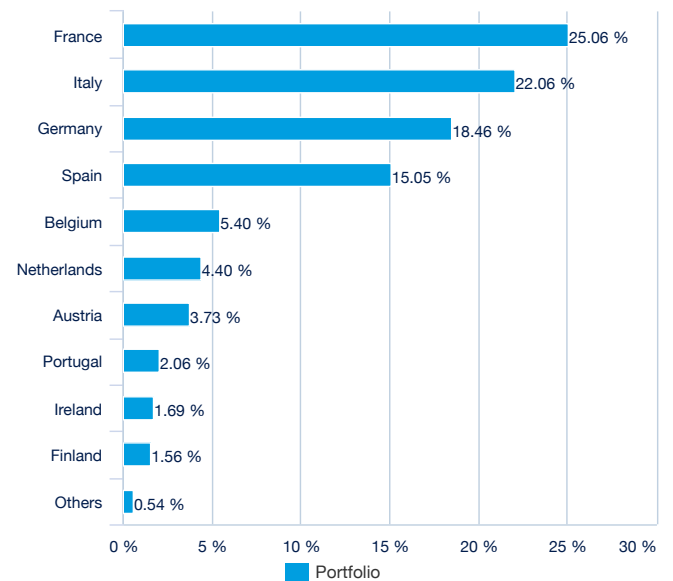
## By rating (source : Amundi)



## By issuer (Source: Amundi)



## By country (source : Amundi)





## 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	11/11/2016
Share-class reference currency	EUR
Classification	Not applicable
Type of shares	Accumulation
ISIN code	LU1437018598
Minimum investment to the secondary market	1 Share(s)
Frequency of NAV calculation	Daily
Ongoing charges	0.14% ( 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
Borsa Italiana	9:00 - 17:30	EUR	EGOV	EGOV IM	IEGOV	EGOV.MI	IEGOVINAV.PA
Nyse Euronext Paris	9:05 - 17:35	EUR	EGOV	EGOV FP	IEGOV	AMEGOV.PA	IEGOVINAV.PA

## Contact

## ETF Sales contact

France & Luxembourg	+33 (0)1 76 32 65 76
Germany & Austria	+49 (0) 800 111 1928
Italy	+39 02 0065 2965
Switzerland (German)	+41 44 588 99 36
Switzerland (French)	+41 22 316 01 51
UNITED KINGDOM (Retail)	+44 (0) 20 7 074 9598
UNITED KINGDOM (Instit)	+44 (0) 800 260 5644
Netherlands	+31 20 794 04 79
Nordic countries	+46 8 5348 2271
Hong Kong	+65 64 39 93 50
Spain	+34 914 36 72 45

## ETF Capital Markets contact

Téléphone	+33 (0)1 76 32 19 93
Bloomberg IB Chat	Capital Markets Amundi ETF Capital Markets Amundi HK ETF

## ETF Market Makers contact

SG CIB	+33 (0)1 42 13 38 63
BNP Paribas	+44 (0) 207 595 1844

## Amundi contact

**Amundi ETF**  
90 bd Pasteur  
CS 21564  
75 730 Paris Cedex 15 - France  
**Hotline :** +33 (0)1 76 32 47 74  
info@amundietf.com

**Facilities Agent**  
Amundi (UK) Limited  
41 Lothbury - London  
EC2R 7HF - United Kingdom



## Index Providers

AMUNDI ASSET MANAGEMENT'S AMUNDI INDEX J.P. MORGAN GBI EMU Investment Grade Index ARE NOT SPONSORED, ENDORSED, SOLD OR PROMOTED BY J.P. MORGAN AND J.P. MORGAN MAKES NO REPRESENTATION REGARDING THE ADVISABILITY OF INVESTING IN AMUNDI'S AMUNDI INDEX J.P. MORGAN GBI EMU Investment Grade Index. J.P. MORGAN DOES NOT WARRANT THE COMPLETENESS OR ACCURACY OF THE J.P. MORGAN GBI EMU Investment Grade Index. "J.P. MORGAN" IS A REGISTERED SERVICE MARK OF JPMORGAN CHASE & CO. © 2016. JPMORGAN CHASE & CO. ALL RIGHTS RESERVED.

## 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 (SPPIICAV) (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.

This document is designed exclusively for institutional, professional, qualified or sophisticated investors and distributors. It is not meant for the general public or private clients of any jurisdiction or those qualified as 'US Persons'. Approved investors in regard to the European Union are those which are defined as "Professional" investors in Directive 2004/39/EC of 21 April 2004 "MiFID" or, as the case may be, as defined under each local legislation and, insofar as the offer in Switzerland is concerned, "qualified investors" as set forth in the federal Law on Collective Investments (LPCC), the Ordinance on collective investments of 22 November 2006 (OPCC) and the FINMA 08/8 Circular regarding the legislation on collective investments of 20 November 2008. This document shall not, under any circumstance, be sent within the European Union to non "Professional" investors as defined by the MFI or under each local legislation, or in Switzerland to those investors which are not defined as "qualified investors" in the applicable law and regulations.