

This factsheet is as at 28 March 2024 unless otherwise specified.

# Xtrackers II EUR Corporate Bond SRI PAB UCITS ETF 1D

a sub fund of Xtrackers II

## At a Glance

- Direct investment in EUR denominated corporate bonds.
- Investment grade bonds only.
- Index excludes issuers with an unfavourable ESG rating as well as issuers involved in business activities that are restricted according to pre-defined Business Involvement Screens.
- Index seeks to align with the objectives of the Paris Agreement and excludes issuers which do not comply with the minimum standards laid out for EU Paris Aligned Benchmarks in the PAB Regulation.

Fund information	
ISIN	LU0484968812
Share class currency	EUR
Fund Currency	EUR
Fund launch date	18 October 2010
Domicile	Luxembourg
Portfolio Methodology	Direct Replication
Sub-Portfolio Manager	DWS Investments UK Ltd
Investment Manager	DWS Investment GmbH
Custodian	State Street Bank International GmbH, Luxembourg Branch
All-in fee <sup>1</sup>	0.16% p.a.
Income treatment	Distribution
NAV per Share	EUR 139.34
Total Fund Assets	EUR 2.66 Billion
Total Shares Outstanding	16.83 Million

\* ETF invests in all or in a representative sample of securities of the underlying index.

<sup>1</sup> Please see additional information / glossary.

## Reference Index key features

The Bloomberg MSCI Euro Corporate SRI PAB Index aims to reflect the performance of the following market:

- EUR-denominated corporate bonds
  - Investment grade bonds only
  - Bonds with maturities of at least 1 year
  - Minimum amount outstanding of EUR 300 million per bond
  - Only bonds issued by companies with a MSCI ESG rating of BBB or above and a MSCI ESG Impact Monitor above 1 are included
  - The index monitors absolute greenhouse gas ("GHG") emissions by setting an initial 50% decarbonization of absolute GHG emissions relative to the parent universe followed by an annual 7% decarbonization trajectory of absolute GHG emissions.
  - Bonds issued by companies involved in Alcohol, Tobacco, Gambling, Adult Entertainment, Genetically Modified organisms (GMO), Nuclear Power, Civilian Firearms, Military Weapons (including mines, cluster bombs, chemical weapons) are excluded.
- Additional information on the Index and the general methodology behind the Bloomberg indices can be found on Bloombergindex website (<https://www.bloombergindices.com/>).

## Key Risks

— **The value of your investment may go down as well as up and past performance does not predict future returns. Investor capital may be at risk up to a total loss.**

— Bonds are exposed to credit risk and interest rate risk. There is a risk that the bond issuer may be unable to pay interest or repay the bond principal, resulting in your investment suffering a loss. If interest rates rise, typically the value of the bond will fall, which could also affect the value of your investment.

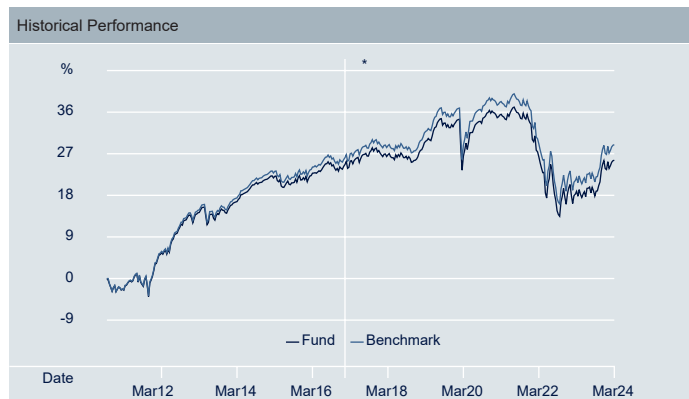
Listing and trading information			
Exchange	Bloomberg Ticker	Reuters RIC	Trading Currency
Xetra	XB4F GY	XB4F.DE	EUR
SIX Swiss Exchange	XB4F SW	XB4F.S	CHF
Italian Stock Exchange	XB4F IM	XB4F.MI	EUR

Cumulative performance figures						
	1 Month	3 Months	6 Months	1 Year	3 Years	Annualised Volatility
Share Class	1.21%	0.38%	5.82%	6.53%	-7.01%	3.05%
Index	1.23%	0.43%	5.92%	6.74%	-6.42%	3.01%
Tracking Difference	-0.02%	-0.05%	-0.09%	-0.21%	-0.59%	-
Tracking Error	0.07%	0.04%	0.03%	0.03%	0.03%	-

Calendar Year Performance Figures as of 28 March 2024						
	2019	2020	2021	2022	2023	YTD
Share Class	5.81%	2.37%	-1.15%	-13.67%	7.78%	0.38%
Index	5.93%	2.62%	-0.98%	-13.46%	8.01%	0.43%
Tracking Difference	-0.12%	-0.25%	-0.17%	-0.21%	-0.23%	-0.05%
Tracking Error	0.05%	0.05%	0.03%	0.04%	0.02%	0.04%

Rolling performance figures											
	3/14 - 3/15	3/15 - 3/16	3/16 - 3/17	3/17 - 3/18	3/18 - 3/19	3/19 - 3/20	3/20 - 3/21	3/21 - 3/22	3/22 - 3/23	3/23 - 3/24	Since launch
Share Class	4.70%	0.40%	1.90%	1.57%	2.10%	-3.43%	8.11%	-5.26%	-7.87%	6.53%	1.71%
Index	-	-	-	1.84%	2.22%	-3.23%	8.30%	-5.10%	-7.63%	6.74%	-
Tracking Difference	-	-	-	-0.28%	-0.12%	-0.20%	-0.18%	-0.16%	-0.24%	-0.21%	-
Tracking Error	-	-	-	0.08%	0.06%	0.05%	0.04%	0.02%	0.04%	0.03%	-

Past performance does not predict future returns.



Source: DWS, Index Provider

\*Restructuring event(s): **01 February 2017 to date** Index: Bloomberg MSCI Euro Corporate SRI PAB Index | Performance shown: ETF NAV (EUR) vs index (EUR). **18 October 2010 to 01 February 2017** Index: IBOX® EUR Liquid Corporate 100 Financials Sub-Index | Performance shown: ETF NAV (EUR) vs index (EUR). Index performance, Tracking Error and Tracking Difference calculations were reset on 01 February 2017.

THINK ETF. THINK X.

This factsheet is as at 28 March 2024 unless otherwise specified.

Top 10 ETF constituents		
Security	ISIN	Weight
DEUTSCHE GLOBAL LIQUIDITY SERI	IE00BZ3FDF20	0.21%
BBG01BFVYX8 CREDIT SUISSE GROUP AG 3/29	CH1214797172	0.15%
RABOBANK 07/25	XS0525602339	0.13%
FRANCE TELECOM 01/33	FR0000471930	0.12%
BBG0162QT3D3 JPMORGAN CHASE AND CO 3/30	XS2461234622	0.11%
SANOFI SA 1.375% 2030-03-21	FR0013324357	0.11%
VODAFONE GROUP PLC 08/26 EUR51520	XS1372839214	0.11%
MICROSOFT CORP 12/28	XS1001749289	0.10%
BNP PARIBAS 01/26 AW746868	FR0013398070	0.10%
BBG01JPP1244 BANCO SANTANDER SA 10/31	XS2705604234	0.10%
ETF Fundamentals		
ETF Yield To Maturity	3.71%	
ETF Yield To Worst	3.62%	
ETF Effective Duration	4.47	
ETF Modified Duration	4.43	
Number of Securities in the Fund	2,593	

Source: DWS, 28 March 2024

Index information	
Index Name	Bloomberg MSCI Euro Corporate SRI PAB Index
Index Provider	Bloomberg Finance L.P.
Bloomberg Symbol	BBSRTREU
Index Type	Total Return Gross
Index Base Currency	EUR
Index Rebalance Frequency	Monthly

Source: Index Provider

## Further information on Xtrackers

DWS CH AG  
Xtrackers  
Prime Tower - Hardstrasse 201  
CH-8021 Zürich

Hotline: +41 (44) 227 3747  
Webseite: [www.etf.dws.com/en-ch/](http://www.etf.dws.com/en-ch/)  
E-Mail: [Xtrackers.Switzerland@dws.com](mailto:Xtrackers.Switzerland@dws.com)

## Additional Information

A Glossary of Terms is available at Xtrackers.com.

ETF performance is shown on NAV basis, net of fees and index replication costs. ETF performance includes reinvested dividends. Index performance is calculated on a total return basis. On restructuring event dates, index values are re-based to match the index level of the previous index. Volatility is calculated since launch of the share class.

## Disclaimer

The information included in this document is intended to be advertising of the aforementioned financial services / financial products, according to Art. 68 of the Financial Services Act (FinSA). This document has been prepared without consideration of the investment needs, objectives or financial circumstances of any investor. Before making an investment decision, investors need to consider, with or without the assistance of an investment adviser, whether the investments and strategies described by DWS are appropriate in light of their particular investment needs, objectives and financial circumstances. Information in this document has been obtained or derived from sources believed to be reliable and current. However, accuracy or completeness of the sources cannot be guaranteed.

DWS does not give tax or legal advice. Investors should seek advice from their own tax experts and lawyers, when considering investments and strategies suggested by DWS. Investments with DWS are not guaranteed, unless specified. Unless notified to the contrary in a particular case, investment instruments are not insured by the Federal Deposit Insurance Corporation ("FDIC") or any other governmental entity, and are not guaranteed by obligations of DWS or its affiliates. Investments are subject to various risks, including market fluctuations, regulatory change, counterparty risk, possible delays in repayment and loss of income and principal invested. The value of investments can fall as well as rise and you may not recover the amount originally invested at any point in time. Furthermore, substantial fluctuations of the value of the investment are possible even over short periods of time.

This document is not directed to, or intended for distribution to or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, including the United States, where such distribution, publication, availability or use would be contrary to law or regulation or which would subject DWS to any registration or licensing requirement within such jurisdiction not currently met within such jurisdiction. Persons into whose possession this document may come are required to inform themselves of, and to observe, such restrictions.

The present information may not be reproduced or circulated without our written authorisation. Xtrackers II is an undertaking for collective investment in transferable securities (UCITS) in accordance with the applicable laws and regulations and set up as open-ended investment company with variable capital and segregated liability amongst its respective compartments. Investors must buy and must usually sell shares in Xtrackers UCITS ETFs on a secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. In addition, investors may pay more than the current net asset value when buying shares and may receive less than the current net asset value when selling them. Before making any investment decision, investors should refer to the Risk Factors in the Prospectus and Key Information Document. Tax treatment of the Xtrackers UCITS ETFs depends on the individual circumstances of each investor. Xtrackers II is incorporated in the Grand Duchy of Luxembourg, is registered with the Luxembourg Trade and Companies' Register under number B-124.284 and has its registered office at 49, avenue J.F. Kennedy, L-1855 Luxembourg. DWS Investment S.A. acts as the management company of Xtrackers II. The Investment Company may decide to terminate the arrangements made for the marketing of this fund.

The foreign collective investment scheme ("CIS") mentioned above has been authorised by the Swiss Financial Market Supervisory Authority (FINMA) for offering to non-qualified investors in Switzerland, pursuant to the Swiss Federal Act on Collective Investment Schemes of June 23, 2006 ("CISA") The Swiss Representative for this CIS is DWS CH AG, Hardstrasse 201, CH-8005 Zurich. The Swiss Paying Agent is Deutsche Bank (Suisse) SA, Place des Bergues 3, CH-1201 Geneva.

Any investment decision in relation to a fund should be based solely on the latest version of the prospectus, the audited annual and, if more recent, un-audited semi-annual reports and the Key Information Document (KID) or Basisinformationsblatt ("BIB"), all of which are available in English upon request to DWS Investment S.A., 2, Boulevard Konrad Adenauer, L-1115 Luxembourg or on [www.Xtrackers.com](http://www.Xtrackers.com). Investors can also request these documents from the registered office of the Swiss Representative at DWS CH AG, Hardstrasse 201, CH-8005 Zurich or on <https://etf.dws.com/en-ch/> in English and <https://etf.dws.com/de-ch/> in German. In respect of the units offered in Switzerland, the place of performance is the registered office of the Representative. The place of jurisdiction shall be at the registered office of the Representative or at the registered office or domicile of the investor. A summary of investor rights is available at [www.etf.dws.com](http://www.etf.dws.com) under "About Us – How to Complain?".

**Past performance is no guarantee of future results; nothing contained herein shall constitute any representation or warranty as to future performance.**

© DWS CH AG 2024. Authorised and regulated by the Swiss Financial Market Supervisory Authority.

## Index Disclaimer

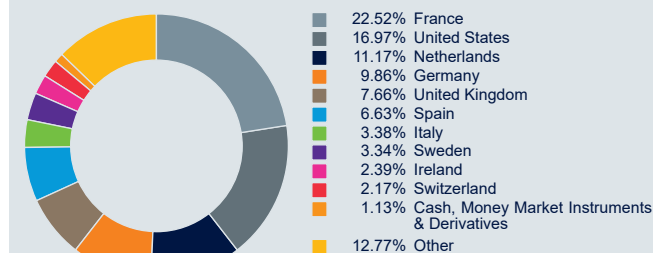
"Bloomberg®" and Bloomberg MSCI Euro Corporate SRI PAB Index are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited ("BISL"), the administrator of the index (collectively, "Bloomberg") and have been licensed for use for certain purposes by Xtrackers II. Bloomberg is not affiliated with Xtrackers II, and Bloomberg does not approve, endorse, review, or recommend EUR Corporate Bond SRI PAB UCITS ETF. Bloomberg does not guarantee the timeliness, accurateness, or completeness of any data or information relating to EUR Corporate Bond SRI PAB UCITS ETF.

## EUR Corporate Bond SRI PAB UCITS ETF

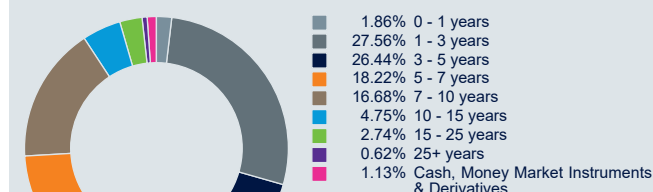
Source: DWS, Moody's

Figures may not always add up to 100.00% due to rounding

### ETF Composition by Countries



### ETF Composition by Maturities



### ETF Composition by Rating

