

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

# Xtrackers II Eurozone AAA Government Bond Swap UCITS ETF 1C

a sub fund of Xtrackers II

## At a Glance

- Exposure to Eurozone government bonds
- AAA rated bonds only
- Diversified across the yield curve

## Reference Index key features

The iBoxx € Sovereigns Eurozone AAA Total Return Index aims to reflect the performance of the following market:

- EUR-denominated bonds issued by governments of the Eurozone
- Exposure across the whole yield curve (minimum time to maturity of 1 year)
- AAA rated bonds only
- Minimum amount outstanding of EUR 1 billion per bond

Additional information on the Index and the general methodology behind the Markit iBoxx indices can be found on Markit iBoxx website ([www.markit.com](http://www.markit.com)).

Fund information	
ISIN	LU0484969463
Share class currency	EUR
Fund Currency	EUR
Fund launch date	22 September 2010
Domicile	Luxembourg
Portfolio Methodology	Substitute Basket + Swap
Sub-Portfolio Manager	DWS Investments UK Ltd
Investment Manager	DWS Investments UK Ltd
Custodian	State Street Bank International GmbH, Luxembourg Branch
All-in fee <sup>1</sup>	0.15% p.a.
Income treatment	Capitalising
Active swap counterparties	Deutsche Bank AG
NAV per Share	EUR 197.38
Total Fund Assets	EUR 11.32 Million
Total Shares Outstanding	57,363.00
Reporting Fund	Yes

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

## 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.**
- The Fund is exposed to market movements in a single country or region which may be adversely affected by political or economic developments, government action or natural events that do not affect a fund investing in broader markets.
- 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.
- The Fund will enter into a derivative with a counterparty. If the counterparty fails to make payments (for example, it becomes insolvent) this may result in your investment suffering a loss.

Listing and trading information			
Exchange	Bloomberg Ticker	Reuters RIC	Trading Currency
Xetra	XBAT GY	XBAT.DE	EUR

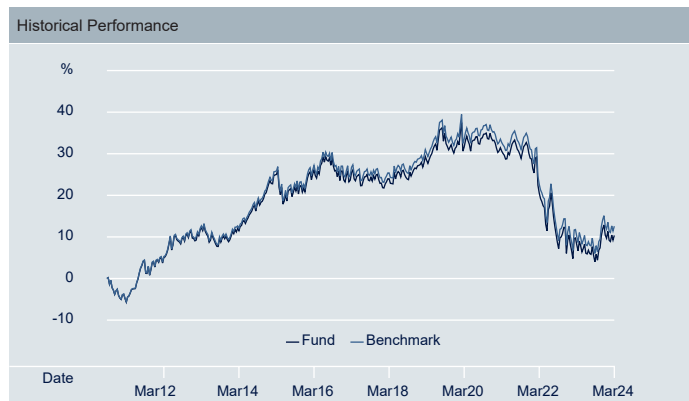
Cumulative performance figures						
	1 Month	3 Months	6 Months	1 Year	3 Years	Annualised Volatility
Share Class	0.98%	-1.48%	5.08%	2.09%	-15.52%	4.93%
Index	0.99%	-1.45%	5.16%	2.24%	-15.17%	4.86%
Tracking Difference	-0.01%	-0.03%	-0.08%	-0.15%	-0.35%	-
Tracking Error	0.01%	0.01%	0.01%	0.01%	0.02%	-

Calendar year performance figures						
	2019	2020	2021	2022	2023	YTD
Share Class	2.99%	2.99%	-2.96%	-18.49%	5.64%	-1.48%
Index	3.15%	3.14%	-2.82%	-18.37%	5.76%	-1.45%
Tracking Difference	-0.15%	-0.15%	-0.14%	-0.12%	-0.12%	-0.03%
Tracking Error	0.01%	0.01%	0.01%	0.01%	0.04%	0.01%

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	11.75%	0.29%	-0.76%	-0.38%	4.14%	2.88%	-1.63%	-5.71%	-12.24%	2.09%	0.77%
Index	11.92%	0.44%	-0.61%	-0.22%	4.29%	3.03%	-1.48%	-5.57%	-12.14%	2.24%	0.92%
Tracking Difference	-0.16%	-0.15%	-0.15%	-0.16%	-0.16%	-0.15%	-0.15%	-0.14%	-0.10%	-0.15%	-0.16%
Tracking Error	0.03%	0.03%	0.02%	0.11%	0.01%	0.01%	0.01%	0.01%	0.04%	0.01%	0.04%

Past performance does not predict future returns.

# THINK ETF. THINK X.



Source: DWS, Index Provider

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Top 10 index constituents		
Security	ISIN	Weight
BBG01C6SYFN8 GERMANY (FEDERAL REPUBLIC) 33 2.3 2/33	DE000BU2Z007	2.31%
4% BRD Bundesanleihe 2037	DE0001135275	1.95%
Republic of Germany 8/46	DE0001102341	1.91%
Republic of Germany 2/26	DE0001102390	1.90%
BBG01HB5J1S4 GERMANY (FEDERAL REPUBLIC) 33 2.6 8/33	DE000BU2Z015	1.86%
2.5% Republic of Germany 07/44	DE0001135481	1.81%
4.75% Republic of Germany 07/34	DE0001135226	1.80%
Republic of Germany 8/26	DE0001102408	1.80%
Republic of Germany 8/27	DE0001102424	1.80%
BBG01GXHQXB6 GERMANY (FEDERAL REPUBLIC) 28 2.4 10/28	DE000BU25018	1.77%

Index information	
Index Name	iBoxx € Sovereigns Eurozone AAA Total Return Index
Index Provider	Markit Indices Limited
Bloomberg Symbol	I8KW
Index Type	Total Return Gross
Index Base Currency	EUR
Index Rebalance Frequency	Monthly
Coupon	2.23%
Effective Duration	7.51
Modified Duration	7.42
Yield To Maturity	2.51%

Source: Index Provider

#### Further information on Xtrackers

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#### Additional Information

A Glossary of Terms is available at [Xtrackers.com](http://Xtrackers.com).

ETF performance is shown on NAV basis, net of fees and index replication costs. Index performance is calculated on a total return basis. Volatility is calculated since launch of the share class.

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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 Investor Information Document.

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#### iBoxx € Sovereigns Eurozone AAA Total Return Index

Source: Index provider as at 29 February 2024

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

