

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

# Xtrackers II EUR Covered Bond Swap UCITS ETF 1C

a sub fund of Xtrackers II

## At a Glance

- Exposure to EUR denominated covered bonds
- Investment grade bonds only
- Diversified across countries and across the yield curve

## Reference Index key features

The MARKIT IBOXX EUR LIQUID COVERED INDEX® aims to reflect the performance of the following market:

- EUR-denominated covered bonds
- Exposure across the whole yield curve (minimum time to maturity of 3 years, bonds with maximum age of 2 years)
- Investment grade only
- Minimum amount outstanding of EUR 1 billion per bond
- Issuer cap of 20%, and issuers with weights above 5% should not represent more than 20% of the index

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	LU0820950128
Share class currency	EUR
Fund Currency	EUR
Fund launch date	27 November 2012
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>	0.20% p.a.
Income treatment	Capitalising
Active swap counterparties	Deutsche Bank AG
NAV per Share	EUR 140.62
Total Fund Assets	EUR 2.28 Million
Total Shares Outstanding	16,193.00
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.**
- 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.

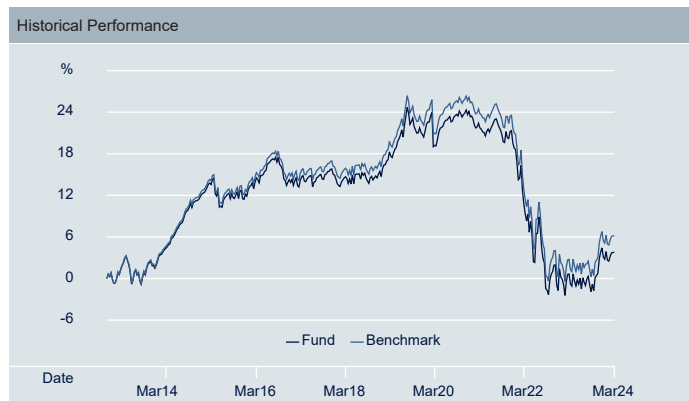
Listing and trading information			
Exchange	Bloomberg Ticker	Reuters RIC	Trading Currency
Xetra	XLIQ GY	XLIQ.DE	EUR

Cumulative performance figures						
	1 Month	3 Months	6 Months	1 Year	3 Years	Annualised Volatility
Share Class	1.09%	-0.27%	5.04%	4.09%	-14.79%	3.65%
Index	1.10%	-0.22%	5.15%	4.30%	-14.27%	3.52%
Tracking Difference	-0.01%	-0.05%	-0.10%	-0.21%	-0.52%	-
Tracking Error	0.01%	0.01%	0.01%	0.01%	0.01%	-

Calendar year performance figures						
	2019	2020	2021	2022	2023	YTD
Share Class	4.68%	2.87%	-3.49%	-17.80%	5.89%	-0.27%
Index	4.89%	3.08%	-3.29%	-17.63%	6.11%	-0.22%
Tracking Difference	-0.21%	-0.21%	-0.19%	-0.17%	-0.22%	-0.05%
Tracking Error	0.01%	0.01%	0.01%	0.01%	0.01%	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	9.12%	0.35%	0.04%	0.44%	2.90%	1.69%	1.52%	-8.50%	-10.54%	4.09%	0.36%
Index	9.33%	0.55%	0.24%	0.64%	3.11%	1.90%	1.73%	-8.32%	-10.35%	4.30%	0.56%
Tracking Difference	-0.21%	-0.20%	-0.20%	-0.21%	-0.21%	-0.20%	-0.21%	-0.18%	-0.18%	-0.21%	-0.21%
Tracking Error	0.01%	0.01%	1.87%	0.01%	0.01%	0.01%	0.01%	0.01%	0.01%	0.01%	0.56%

Past performance does not predict future returns.



Source: DWS, Index Provider

# THINK ETF. THINK X.

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Top 10 index constituents		
Security	ISIN	Weight
BBG016594SW9 TORONTO DOMINION BANK COVERED REGS 03/27 0.864 3/27	XS2461741212	1.32%
BBG01C94WG67 BANK OF NOVA SCOTIA 28 3.25 1/28	XS2576390459	1.27%
BBG019FQ4JM5 BANCO SANTANDER SA 27 2.375 9/27	ES0413900848	1.25%
BBG01G4DT2L1 BPCE SFH SOCIETE DE FI COVERED REGS 04/28 3.25 4/28	FR001400H8X1	1.16%
BBG01F5R14B8 ING BANK NV COVERED REGS 02/33 3 2/33	XS2585966505	1.15%
BBG019XNM052 CAISSE REFINANCE L HABIT COVERED REGS 04/28 2.75 4/28	FR001400D5T9	1.05%
COMPAGNIE DE FINANCEMENT FONCIER S/16.09.31	FR001400GI73	1.02%
BBG01F7PFDG0 CM-CIC COVERED BONDS 27 3.125 6/27	FR001400FZ24	1.01%
BBG01C95BCN7 BPCE SFH - SOCIETE DE FI 27 3.125 7/27	FR001400F5R1	1.00%
BBG01GXHZRR2 UNICREDITSPA 1/27	IT0005549362	0.99%

Index information	
Index Name	MARKIT IBOXX EUR LIQUID COVERED INDEX®
Index Provider	Markit Indices Limited
Bloomberg Symbol	IBXCECVT
Index Type	Total Return Gross
Index Base Currency	EUR
Index Rebalance Frequency	Monthly
Coupon	2.57%
Effective Duration	5.16
Modified Duration	5.06
Yield To Maturity	3.05%

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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#### MARKIT IBOXX EUR LIQUID COVERED INDEX®

Source: Index provider as at 29 February 2024

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

