

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

# Xtrackers II US Treasuries UCITS ETF 2D - EUR Hedged

a sub fund of Xtrackers II

## At a Glance

- Direct investment in US Treasuries
- Diversified across the yield curve
- EUR hedged share class

## Reference Index key features

The iBoxx® \$ Treasuries Index aims to reflect the performance of the following market:

- USD-denominated bonds issued by the US government
- Exposure across the whole yield curve (minimum time to maturity of 1 year)
- Minimum amount outstanding of USD 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	LU1399300455
Share class currency	EUR
Fund Currency	USD
Fund launch date	07 July 2009
Share class launch date	30 November 2016
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>	0.10% p.a.
Income treatment	Distribution
Currency Hedging	Yes
NAV per Share	EUR 93.19
Total Fund Assets	EUR 2.74 Billion
Total Shares Outstanding	16.24 Million
Reporting Fund	Yes
Annual security lending return <sup>2</sup>	0.0608%

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

<sup>2</sup> Based on annual revenue from securities lending divided by average fund AuM over the past year or since the fund started securities lending (if less than one year ago)

Listing and trading information			
Exchange	Bloomberg Ticker	Reuters RIC	Trading Currency
Xetra	XUTE GY	XUTE.DE	EUR
Italian Stock Exchange	XUTE IM	XUTE.MI	EUR
BX Berne eXchange	XUTE BW	XUTE.BN	CHF

Cumulative performance figures						
	1 Month	3 Months	6 Months	1 Year	3 Years	Annualised Volatility
Hedged Share Class	0.48%	-1.37%	3.84%	-2.08%	-13.25%	5.49%
Unhedged Share Class	0.61%	-0.99%	4.72%	-0.19%	-8.39%	4.90%
Index	0.60%	-0.99%	4.69%	-0.25%	-8.34%	5.41%
Tracking Difference	0.01%	0.00%	0.03%	0.06%	-0.04%	-
Tracking Error	0.05%	0.05%	0.05%	0.04%	0.04%	-

Calendar year performance figures						
	2019	2020	2021	2022	2023	YTD
Hedged Share Class	3.96%	6.79%	-3.40%	-14.94%	1.91%	-1.37%
Unhedged Share Class	7.08%	8.24%	-2.53%	-13.00%	4.17%	-0.99%
Index	7.20%	8.33%	-2.47%	-12.95%	4.11%	-0.99%
Tracking Difference	-0.12%	-0.09%	-0.06%	-0.05%	0.06%	0.00%
Tracking Error	0.04%	0.03%	0.03%	0.03%	0.04%	0.05%

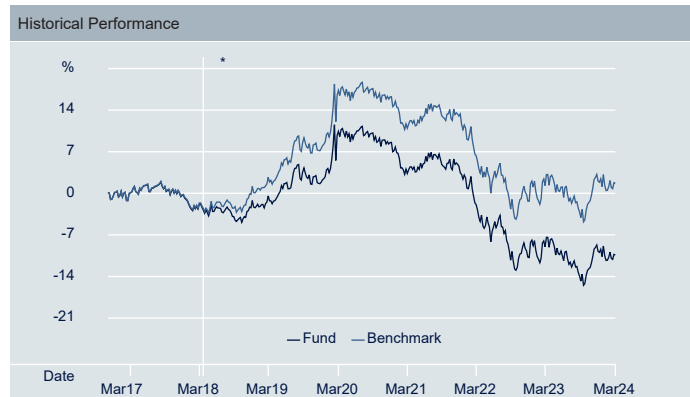
Rolling performance figures											
	3/14 - 3/15	3/15 - 3/16	3/16 - 3/17	3/17 - 3/18	3/18 - 3/19	3/19 - 3/20	3/20 - 3/21	3/21 - 3/22	3/22 - 3/23	3/23 - 3/24	Since launch
Hedged Share Class	-	-	-	-1.76%	1.18%	10.79%	-6.10%	-4.37%	-7.36%	-2.08%	-1.48%
Unhedged Share Class	5.98%	2.24%	-1.64%	0.35%	4.15%	13.95%	-5.14%	-3.56%	-4.83%	-0.19%	1.69%
Index	-	-	-	0.52%	4.27%	14.05%	-5.07%	-3.49%	-4.79%	-0.25%	0.62%
Tracking Difference	-	-	-	-0.17%	-0.11%	-0.09%	-0.07%	-0.07%	-0.04%	0.06%	-0.08%
Tracking Error	-	-	-	0.05%	0.05%	0.04%	0.03%	0.03%	0.04%	0.04%	0.04%

Past performance does not predict future returns.

# THINK ETF. THINK X.

## 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.
- The Fund will use financial contracts (known as derivatives) to try to reduce the effect of currency fluctuations between the currency of its assets and the currency of the shares. This may not be effective and may prevent the Fund from benefitting from an increase in value of (or expose a Fund to the decrease in value of) a particular currency.
- 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.



Source: DWS, Index Provider

**\*Restructuring event(s): 12 April 2018 to date** Index: iBoxx® \$ Treasuries Index | Performance shown: ETF NAV (EUR) vs index (USD). While the new benchmark is unhedged, the investment objective of the share class is unchanged and it continues to hedge currency risk. The performance of a currency hedged share class may differ significantly from the performance of the index which is unhedged.

**30 November 2016 to 12 April 2018** Index: iBoxx \$ TREASURIES® (Hedged in EUR) Index | Performance shown: ETF NAV (EUR) vs index (EUR).

The Index performance, Tracking Error and Tracking Difference calculations are based on the unhedged index and the unhedged share class of the same sub fund, Xtrackers II US Treasuries UCITS ETF, 1D for all periods.

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Top 10 ETF constituents		
Security	ISIN	Weight
BBG01JZY4GQ6 UNITED STATES TREAS NTS 11/33	US91282CJJ18	0.90%
BBG01HQWRSG4 UNITED STATES TREAS 03875 33 8/33	US91282CHT18	0.83%
BBG01BC373F4 US TREASURY NOTES 32 4.0 11/32	US91282CFV81	0.77%
BBG010SWJ5N0 WI TREASURY NOTE 5/31	US91282CCB54	0.76%
BBG00Z4HNDG9 TREASURY NOTE 2/31	US91282CBL46	0.75%
BBG00Y2NNDT7 T 0.875 11/15/30 11/30	US91282CAV37	0.75%
TREASURY NOTE/15.02.33	US91282CGM73	0.73%
BBG00WHMH2P2 T 0.625 08/15/30 8/30	US91282CHC82	0.73%
BBG01773LMG0 UNITED STATES TREAS 02875 32 5/32	US91282CEP23	0.72%
BBG013BNT3Y4 WI TREASURY SEC. 11/31	US91282CDJ71	0.71%
ETF Fundamentals		
ETF Yield To Maturity	4.44%	
ETF Yield To Worst	4.44%	
ETF Effective Duration	6.31	
ETF Modified Duration	6.31	
Number of Securities in the Fund	299	

Source: DWS

Index information	
Index Name	iBoxx® \$ Treasuries Index
Index Provider	Markit Indices Limited
Bloomberg Symbol	ITRROV
Index Type	Total Return Gross
Index Base Currency	USD
Index Rebalance Frequency	Monthly

Source: Index Provider

Additional share classes available				
Share Class	ISIN	Currency Hedged	Income	AuM
1D	LU0429459356	-	Distribution	USD 1.21 bn
1C	LU1920015796	-	Capitalising	USD 111.53 mn
2C - GBP Hedged	LU2610432036	GBP	Capitalising	USD 396,587.12

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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. ETF performance includes reinvested dividends. Index performance is calculated on a total return basis. The performance of currency hedged share classes may differ significantly from the performance of the index which is unhedged. Unhedged share class fees may vary from hedged share class fees. 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.

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## US Treasuries UCITS ETF

Source: DWS; Moody's  
Figures may not always add up to 100.00% due to rounding

