

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

# Xtrackers II Harvest China Government Bond UCITS ETF 1D

a sub fund of Xtrackers II

## At a Glance

- Direct investment in onshore Yuan denominated Chinese government bonds and policy bank bonds
- Local currency exposure

## Reference Index key features

The FTSE Chinese Government and Policy Bank Bond 1-10 Years Capped Index aims to reflect the performance of the following market:

- Chinese government bonds and policy bank bonds that are traded on the China Interbank Bond Market
- Bonds with a minimum time to maturity of at least 1 year and less than 10 years
- The weight of each policy bank issuer is capped at 9% at each monthly rebalancing

Additional information on the Index and the general methodology behind the FTSE Russell indices can be found on the FTSE Russell Index website (<https://www.yieldbook.com/>).

Fund information	
ISIN	LU1094612022
Share class currency	USD
Fund Currency	USD
Fund launch date	08 July 2015
Domicile	Luxembourg
Portfolio Methodology	Direct Replication
Sub-Portfolio Manager	Harvest Global Investments Ltd
Investment Manager	Harvest Global Investments Ltd
Custodian	State Street Bank International GmbH, Luxembourg Branch
All-in fee <sup>1</sup>	0.20% p.a.
Income treatment	Distribution
NAV per Share	USD 20.95
Total Fund Assets	USD 29.74 Million
Total Shares Outstanding	1.42 Million
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 less economically developed economies (known as emerging markets) which involve greater risks than well developed economies. Political unrest and economic downturn may be more likely and will affect the value of your investment.
- 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.

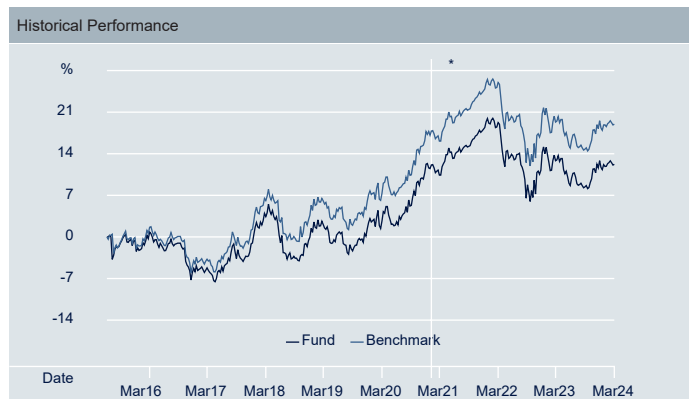
Listing and trading information			
Exchange	Bloomberg Ticker	Reuters RIC	Trading Currency
London Stock Exchange	CGB LN	CGB.L	USD
Xetra	CGB GY	CGB.DE	EUR
Italian Stock Exchange	CGB IM	CGB.MI	EUR

Cumulative performance figures						
	1 Month	3 Months	6 Months	1 Year	3 Years	Annualised Volatility
Share Class	-0.26%	-0.54%	3.49%	-0.81%	1.38%	4.69%
Index	-0.23%	-0.48%	3.66%	-0.57%	2.20%	4.39%
Tracking Difference	-0.03%	-0.06%	-0.17%	-0.24%	-0.81%	-
Tracking Error	0.16%	0.25%	0.25%	0.24%	0.27%	-

Calendar year performance figures						
	2019	2020	2021	2022	2023	YTD
Share Class	1.92%	9.25%	6.70%	-5.82%	1.45%	-0.54%
Index	-	-	-	-5.62%	1.71%	-0.48%
Tracking Difference	-	-	-	-0.20%	-0.26%	-0.06%
Tracking Error	-	-	-	0.37%	0.22%	0.25%

Rolling performance figures									
	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	-6.33%	9.52%	-1.08%	0.16%	8.01%	7.73%	-5.12%	-0.81%	1.34%
Index	-	-	-	-	-	8.21%	-5.02%	-0.57%	-
Tracking Difference	-	-	-	-	-	-0.49%	-0.10%	-0.24%	-
Tracking Error	-	-	-	-	-	0.15%	0.37%	0.24%	-

Past performance does not predict future returns.



Source: DWS, Index Provider

**\*Restructuring event(s): 01 February 2021 to date** Index: FTSE Chinese Government and Policy Bank Bond 1-10 Years Capped Index | Performance shown: ETF NAV (USD) vs index (USD).

**08 July 2015 to 01 February 2021** Index: CSI Gilt-Edged Medium Term Treasury Note Index | Performance shown: ETF NAV (USD) vs index (CNY).

Index performance, Tracking Error and Tracking Difference calculations were reset on 01 February 2021.

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Top 10 ETF constituents		
Security	ISIN	Weight
BBG018V2SB89 NA 7/27	CND10005F4L5	2.39%
CHINA GOVERNMENT BOND	CND1000639M1	2.38%
CHINA GOVERNMENT BOND	CND1000652C5	2.37%
BBG01GKH9KL6 CNY 5/26	CND10006FNG5	2.14%
3.13% China 11/29	CND10002HV84	1.97%
BBG010VCD1P3 CHINA GOVERNMENT BOND 5/28	CND100047752	1.95%
BBG01K7F2RV7 11/33	CND100076348	1.94%
CHINA GOVERNMENT BOND	CND10005YJN2	1.94%
BBG017ZTNCR0 CHINA (PEOPLE'S REPUBLIC) 29 2.75 6/29	CND100054BH7	1.93%
BBG00ZHY5D05 CHINA GOVERNMENT BOND 3/26	CND100045210	1.93%

Index information	
Index Name	FTSE Chinese Government and Policy Bank Bond 1-10 Years Capped Index
Index Provider	FTSE Fixed Income LLC
Bloomberg Symbol	CFIIGP1C
Index Type	Total Return Gross
Index Base Currency	USD
Index Rebalance Frequency	Monthly

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. 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.

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#### Harvest China Government Bond UCITS ETF

Source: DWS; Moody's

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

