

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

Xtrackers II Eurozone Government Bond Short Daily Swap UCITS ETF 1C

a sub fund of Xtrackers II

At a Glance

- Short exposure to Eurozone investment grade government bonds
- Index performance derives from short term rates and a daily short (daily inverse) position in government bonds

Reference Index key features

The Short iBoxx® Euro Sovereigns Eurozone TR Index aims to reflect the short 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)
- Investment grade bonds only
- Minimum amount outstanding of EUR 1 billion per bond

On a daily basis this index return is the daily return of the underlying index (Markit iBoxx Euro Sovereigns Eurozone Index) plus the returns of both EONIA and Repo rate.

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

| Fund information | |
|----------------------------|---|
| ISIN | LU0321463258 |
| Share class currency | EUR |
| Fund Currency | EUR |
| Fund launch date | 06 May 2008 |
| 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 ¹ | 0.15% p.a. |
| Income treatment | Capitalising |
| Active swap counterparties | Deutsche Bank AG |
| NAV per Share | EUR 81.63 |
| Total Fund Assets | EUR 11.19 Million |
| Total Shares Outstanding | 137,135.00 |
| Reporting Fund | Yes |

¹ 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.
- The Index is constructed to track the performance of a negative (known as a short) position on the Underlying Index, meaning that the level of the Index should rise when the Underlying Index falls and fall when the Underlying Index rises. The Index is designed to do this on a daily basis only which should not be equated with seeking a short position for periods longer than a day. The performance of the Fund over periods longer than one day may not be inversely proportional or symmetrical with the returns of the Underlying Index.

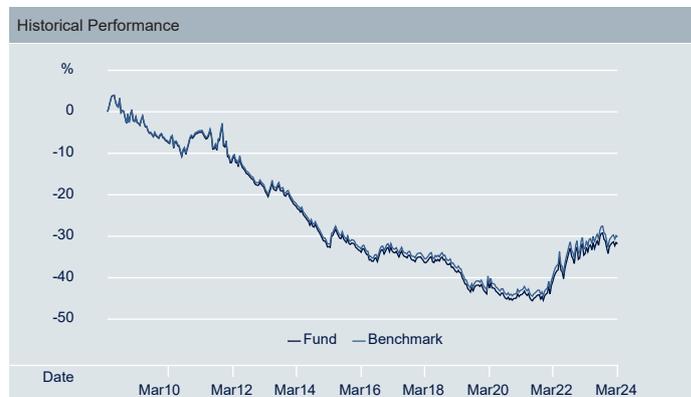
| Listing and trading information | | | |
|---------------------------------|------------------|-------------|------------------|
| Exchange | Bloomberg Ticker | Reuters RIC | Trading Currency |
| Xetra | XSGL GY | XSGL.DE | EUR |
| BX Berne eXchange | XSGL BW | XSGL.BN | CHF |

| Cumulative performance figures | | | | | | |
|--------------------------------|---------|----------|----------|--------|---------|-----------------------|
| | 1 Month | 3 Months | 6 Months | 1 Year | 3 Years | Annualised Volatility |
| Share Class | -0.47% | 2.54% | -2.64% | 2.78% | 22.38% | 4.73% |
| Index | -0.46% | 2.57% | -2.58% | 2.92% | 22.93% | 4.65% |
| Tracking Difference | -0.01% | -0.03% | -0.06% | -0.14% | -0.55% | - |
| Tracking Error | 0.01% | 0.01% | 0.01% | 0.01% | 0.01% | - |

| Calendar year performance figures | | | | | | |
|-----------------------------------|--------|--------|--------|--------|--------|--------|
| | 2019 | 2020 | 2021 | 2022 | 2023 | YTD |
| Share Class | -7.72% | -6.42% | 1.85% | 21.14% | -1.37% | 2.54% |
| Index | -7.58% | -6.28% | 2.00% | 21.33% | -1.22% | 2.57% |
| Tracking Difference | -0.14% | -0.14% | -0.15% | -0.19% | -0.15% | -0.03% |
| Tracking Error | 0.02% | 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 | -12.44% | -1.88% | 0.35% | -4.33% | -3.39% | -5.89% | -3.74% | 4.93% | 13.48% | 2.78% | -2.38% | |
| Index | -12.30% | -1.73% | 0.51% | -4.18% | -3.24% | -5.75% | -3.60% | 5.09% | 13.66% | 2.92% | -2.24% | |
| Tracking Difference | -0.14% | -0.15% | -0.15% | -0.15% | -0.15% | -0.14% | -0.15% | -0.16% | -0.18% | -0.14% | -0.10% | |
| Tracking Error | 0.01% | 0.03% | 0.01% | 0.01% | 0.01% | 0.02% | 0.01% | 0.01% | 0.01% | 0.01% | 0.01% | |

Past performance does not predict future returns.



Source: DWS, Index Provider

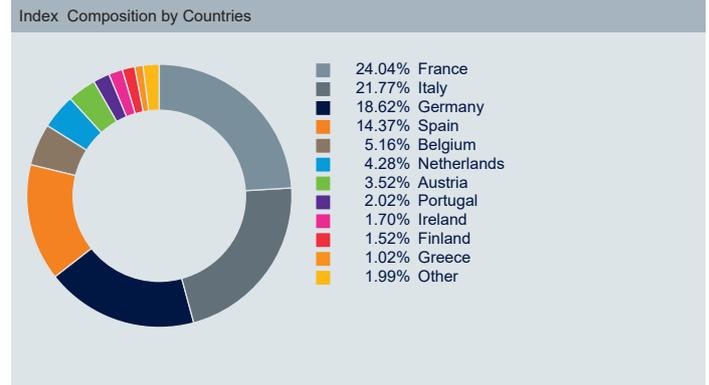
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| Top 10 index constituents | | |
|---|--------------|--------|
| Security | ISIN | Weight |
| FRANCE (REPUBLIC OF) 05/30 | FR0011883966 | 0.86% |
| Republic of France 5/28 | FR0013286192 | 0.80% |
| 2.75% Republic of France 10/27 | FR0011317783 | 0.80% |
| Republic of France 5/31 | FR0012993103 | 0.79% |
| Republic of France 11/28 | FR0013341682 | 0.74% |
| Republic of France 5/29 | FR0013407236 | 0.72% |
| Republic of France 5/26 | FR0013131877 | 0.66% |
| FRANCE (GOVT OF) BONDS REGS 11/30 0.00000 11/30 | FR0013516549 | 0.65% |
| BBG01F73XCB6 FRANCE (REPUBLIC OF) 26 2.5 9/26 | FR001400FYQ4 | 0.65% |
| 5.5% Republic of France 04/29 | FR0000571218 | 0.64% |

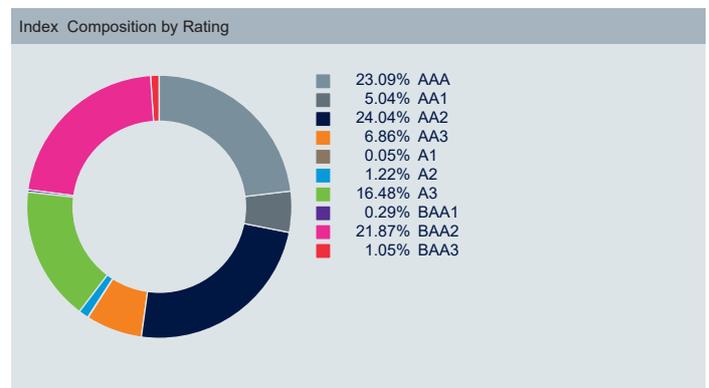
Short iBoxx® Euro Sovereigns Eurozone TR Index

Source: Index provider as at 29 February 2024
 Figures may not always add up to 100.00% due to rounding



| Index information | |
|---------------------------|--|
| Index Name | Short iBoxx® Euro Sovereigns Eurozone TR Index |
| Index Provider | Markit Indices Limited |
| Bloomberg Symbol | SHSVETR |
| Index Type | Total Return Gross |
| Index Base Currency | EUR |
| Index Rebalance Frequency | Monthly |
| Coupon | 2.38% |
| Effective Duration | 7.29 |
| Modified Duration | 7.19 |
| Yield To Maturity | 2.95% |

Source: Index Provider



Further information on Xtrackers

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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. Index performance is calculated on a total return basis. Volatility is calculated since launch of the share class.

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