

This factsheet is as at 29 February 2024 unless otherwise specified.

# Xtrackers II US Treasuries UCITS ETF 1D

a sub fund of Xtrackers II

## At a Glance

- Direct investment in US Treasuries
- Diversified across the yield curve
- Currency hedged share class(es) available
- EUR hedged share class available

## 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	LU0429459356
Share class currency	USD
Fund Currency	USD
Fund launch date	07 July 2009
Share class launch date	07 July 2009
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>	0.06% p.a.
Income treatment	Distribution
NAV per Share	USD 190.48
Total Fund Assets	USD 2.92 Billion
Total Shares Outstanding	6.49 Million
Reporting Fund	Yes
Annual security lending return <sup>2</sup>	0.0593%

<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)

## 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.

Listing and trading information			
Exchange	Bloomberg Ticker	Reuters RIC	Trading Currency
London Stock Exchange	XUTD LN	XUTD.L	USD
SIX Swiss Exchange	XUTD SW	XUTD.S	CHF
Xetra	XUTD GY	XUTD.DE	EUR
Italian Stock Exchange	XUTD IM	XUTD.MI	EUR

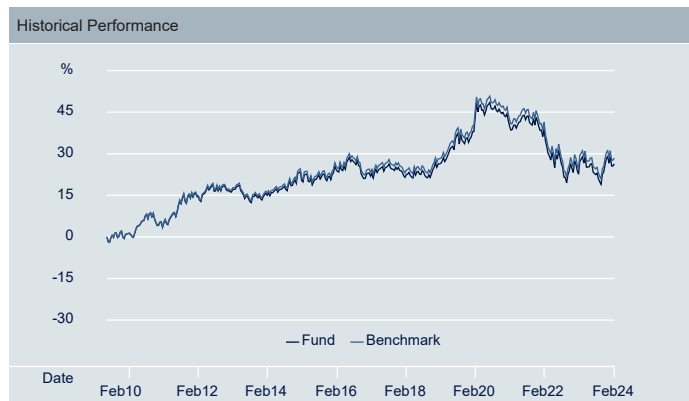
Cumulative performance figures						
	1 Month	3 Months	6 Months	1 Year	3 Years	Annualised Volatility
Share Class	-1.37%	1.83%	1.61%	2.20%	-9.98%	4.91%
Index	-1.38%	1.82%	1.58%	2.15%	-9.93%	4.85%
Tracking Difference	0.01%	0.01%	0.03%	0.05%	-0.05%	-
Tracking Error	0.03%	0.06%	0.04%	0.04%	0.04%	-

Calendar year performance figures						
	2019	2020	2021	2022	2023	YTD
Share Class	7.08%	8.24%	-2.53%	-13.00%	4.17%	-1.59%
Index	7.20%	8.33%	-2.47%	-12.95%	4.11%	-1.58%
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%	0.06%

Rolling performance figures											
	2/14 - 2/15	2/15 - 2/16	2/16 - 2/17	2/17 - 2/18	2/18 - 2/19	2/19 - 2/20	2/20 - 2/21	2/21 - 2/22	2/22 - 2/23	2/23 - 2/24	Since launch
Share Class	4.94%	2.82%	-1.45%	-0.70%	3.13%	12.48%	-0.85%	-1.67%	-10.43%	2.20%	1.66%
Index	5.10%	2.98%	-1.29%	-0.53%	3.25%	12.56%	-0.78%	-1.60%	-10.39%	2.15%	1.78%
Tracking Difference	-0.16%	-0.15%	-0.16%	-0.17%	-0.12%	-0.08%	-0.08%	-0.07%	-0.04%	0.05%	-
Tracking Error	0.01%	0.01%	0.05%	0.05%	0.05%	0.04%	0.03%	0.03%	0.04%	0.04%	-

Past performance does not predict future returns.

# THINK ETF. THINK X.



Source: DWS, Index Provider

Tracking Error and Tracking Difference calculations were reset on 24 February 2014 as a consequence to a change in replication methodology (Switch from Synthetic to Direct replication).

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Top 10 ETF constituents		
Security	ISIN	Weight
DEUTSCHE GLOBAL LIQUIDITY SERI	IE00BYQNZ507	1.03%
BBG01JZY4GQ6 UNITED STATES TREAS NTS 11/33	US91282CJJ18	0.90%
BBG01HQWRSG4 UNITED STATES TREAS 03875 33 8/33	US91282CHT18	0.82%
BBG01BC373F4 US TREASURY NOTES 32 4.0 11/32	US91282CFV81	0.76%
BBG010SWJ5N0 WI TREASURY NOTE 5/31	US91282CCB54	0.76%
BBG00Z4HNDG9 TREASURY NOTE 2/31	US91282CBL46	0.74%
BBG00Y2NNDT7 T 0.875 11/15/30 11/30	US91282CAV37	0.73%
TREASURY NOTE/15.02.33	US91282CGM73	0.72%
BBG00WHMH2P2 T 0.625 08/15/30 8/30	US91282CHC82	0.72%
BBG01773LMG0 UNITED STATES TREAS 02875 32 5/32	US91282CEP23	0.72%
ETF Fundamentals		
ETF Yield To Maturity	4.55%	
ETF Yield To Worst	4.55%	
ETF Effective Duration	6.27	
ETF Modified Duration	6.28	
Number of Securities in the Fund	295	

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
2D - EUR Hedged	LU1399300455	EUR	Distribution	USD 1.56 bn
1C	LU1920015796	-	Capitalising	USD 109.56 mn
2C - GBP Hedged	LU2610432036	GBP	Capitalising	USD 9.09 mn

### Further information on Xtrackers

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Website: [www.Xtrackers.com](http://www.Xtrackers.com)  
E-Mail: [Xtrackers@dws.com](mailto:Xtrackers@dws.com)

### 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. Volatility is calculated since launch of the share class.

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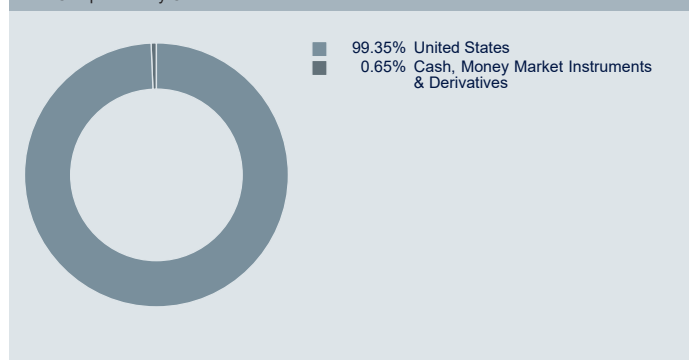
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### US Treasuries UCITS ETF

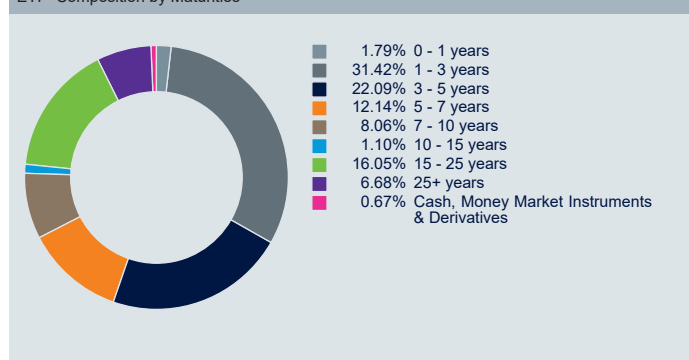
Source: DWS; Moody's

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

#### ETF Composition by Countries



#### ETF Composition by Maturities



#### ETF Composition by Rating

