

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](http://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 <sup>1</sup>	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

<sup>1</sup> ETF enters a swap agreement with an investment bank whereby the bank provides the ETF with the returns of the index adjusted to reflect certain index replication costs or enhancements.

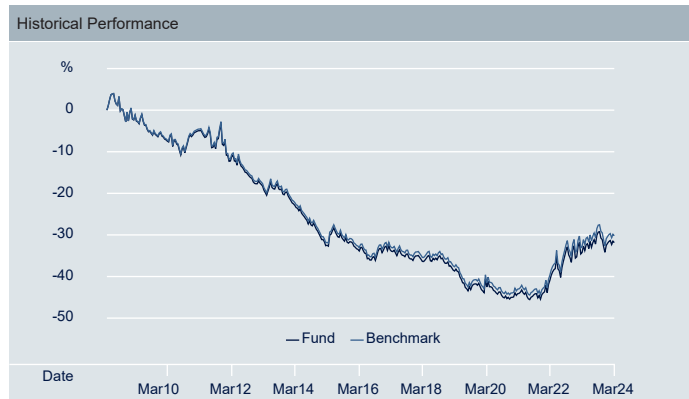
<sup>1</sup> Please see additional information / glossary.

## 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 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%	-



Source: DWS, Index Provider

Calendar Year Performance Figures as of 28 March 2024						
	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.

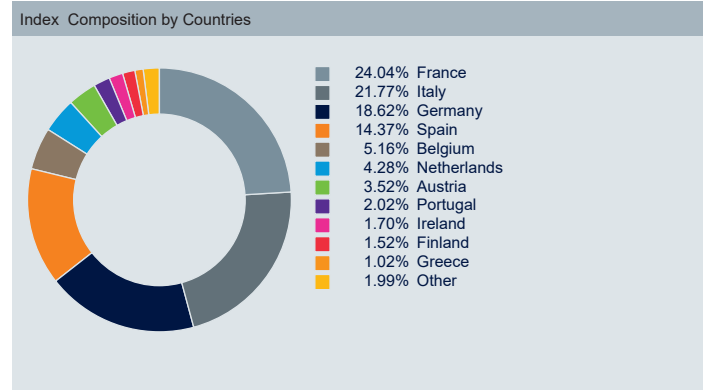
# THINK ETF. THINK X.

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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%

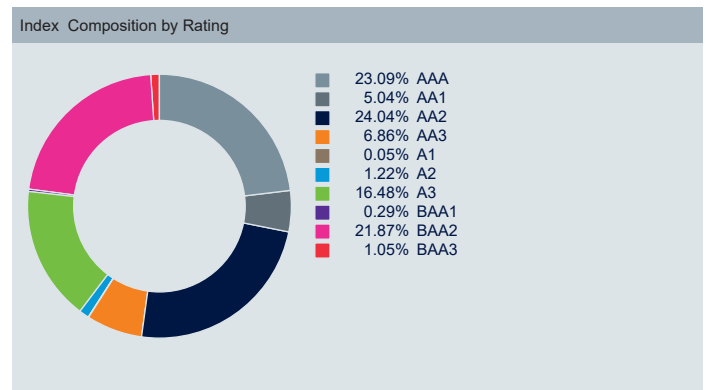
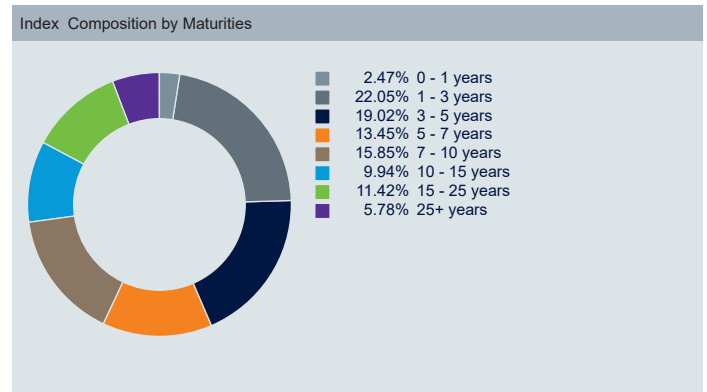
### Short iBoxx® Euro Sovereigns Eurozone TR Index

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](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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