

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

# Xtrackers S&P 500 Swap UCITS ETF 1C

a sub fund of Xtrackers

## At a Glance

- Exposure to US-American equities
- Provides diversified exposure to the 500 largest blue chip US stocks

## Reference Index key features

The S&P 500 Index aims to reflect the performance of the following market:

- The 500 Largest companies listed in the USA
- Covers approximately 80% of free-float market capitalisation
- Weighted by free-float adjusted market capitalisation
- Reviewed on a quarterly basis

Additional information on the index, selection and weighting methodology is available at [www.us.spindices.com](http://www.us.spindices.com)

Fund information	
ISIN	LU0490618542
Share class currency	USD
Fund Currency	USD
Fund launch date	26 March 2010
Share class launch date	26 March 2010
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	Barclays Bank PLC, Goldman Sachs Bank Europe SE, J.P. Morgan Securities plc, Morgan Stanley Capital Services LLC
NAV per Share	USD 100.27
Total Fund Assets	USD 9.05 Billion
Total Shares Outstanding	48.10 Million

<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 value of an investment in shares will depend on a number of factors including, but not limited to, market and economic conditions, sector, geographical region and political events.
- 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 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.

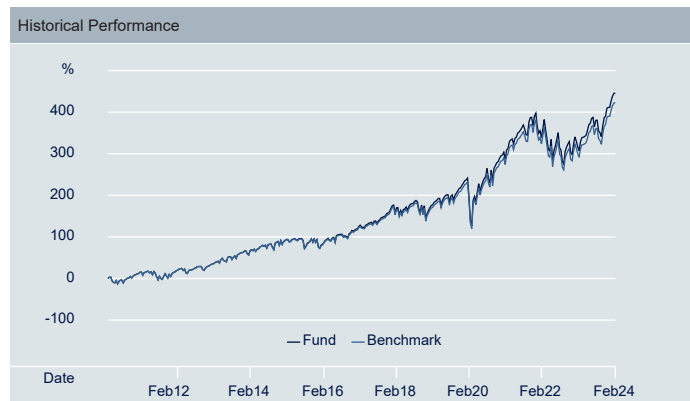
Listing and trading information			
Exchange	Bloomberg Ticker	Reuters RIC	Trading Currency
London Stock Exchange	XSPU LN	XSPU.L	USD
SIX Swiss Exchange	XSPX SW	XSPX.S	CHF
Xetra	D5BM GY	D5BM.DE	EUR
London Stock Exchange	XSPX LN	XSPX.L	GBp
Italian Stock Exchange	XSPX IM	XSPX.MI	EUR

Cumulative performance figures						
	1 Month	3 Months	6 Months	1 Year	3 Years	Annualised Volatility
Share Class	5.33%	11.93%	13.84%	30.24%	39.55%	17.62%
Index	5.29%	11.85%	13.67%	29.82%	38.19%	17.53%
Tracking Difference	0.04%	0.08%	0.17%	0.42%	1.35%	-
Tracking Error	0.04%	0.03%	0.03%	0.03%	0.03%	-

Calendar year performance figures						
	2019	2020	2021	2022	2023	YTD
Share Class	32.51%	18.37%	28.59%	-18.23%	26.08%	7.08%
Index	31.82%	17.75%	28.16%	-18.51%	25.67%	7.03%
Tracking Difference	0.69%	0.61%	0.43%	0.28%	0.41%	0.05%
Tracking Error	0.05%	0.03%	0.02%	0.03%	0.03%	0.03%

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	15.12%	-6.46%	24.81%	17.02%	4.61%	8.12%	31.27%	16.26%	-7.84%	30.24%	13.04%
Index	14.80%	-6.79%	24.17%	16.41%	4.05%	7.56%	30.60%	15.90%	-8.16%	29.82%	12.69%
Tracking Difference	0.31%	0.33%	0.63%	0.61%	0.56%	0.56%	0.67%	0.36%	0.32%	0.42%	1.68%
Tracking Error	0.03%	0.03%	0.03%	0.03%	0.03%	0.05%	0.03%	0.02%	0.03%	0.03%	0.03%

**Past performance does not predict future returns.**



Source: DWS, Index Provider

# THINK ETF. THINK X.

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Top 10 index constituents		
Issuer	ISIN	Weight
APPLE ORD	US0378331005	7.05%
MICROSOFT-T ORD	US5949181045	6.95%
AMAZON.COM INC ORD	US0231351067	3.47%
NVIDIA ORD	US67066G1040	3.05%
ALPHABET INC-CL A ORD	US02079K3059	2.07%
META PLATFORMS ORD A	US30303M1027	1.98%
ALPHABET INC-CL C ORD	US02079K1079	1.75%
TESLA ORD	US88160R1014	1.74%
BERKSHIRE HATHWAY CL B ORD	US0846707026	1.62%
BROADCOM LIMITED ORD	US11135F1012	1.23%

Index information	
Index Name	S&P 500 Index
Index Provider	S&P Dow Jones Indices LLC
Bloomberg Symbol	SPTR500N
Index Type	Total Return Net
Index Base Currency	USD
Number of Index constituents	503
Dividend Yield	1.35%
Index PE Ratio (Trailing)	25.06
Index PE Ratio (Forward)	21.17
Index Rebalance Frequency	Quarterly

Source: Index Provider

Additional share classes available				
Share Class	ISIN	Currency Hedged	Income	AuM
1D	LU2009147757	-	Distribution	USD 4.19 bn
5C - EUR Hedged	LU2196472984	EUR	Capitalising	USD 35.62 mn
7C - GBP Hedged	LU2196473016	GBP	Capitalising	USD 2.50 mn

### Further information on Xtrackers ETFs

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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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### S&P 500 Index

Source: Index provider as at 29 December 2023  
 Figures may not always add up to 100.00% due to rounding

