

This factsheet is as at 28 February 2023 unless otherwise specified.

# Xtrackers II iTraxx Europe Swap UCITS ETF 1C

a sub fund of Xtrackers II

## At a Glance

- Exposure to iTraxx credit default swaps (CDS)
- CDS on investment grade rated companies
- Index performance derives from short term rates and a position in iTraxx Europe CDS (insurance provider)

## Reference Index key features

The iTraxx® Europe 5-year TOTAL RETURN INDEX aims to reflect the performance of the following market:

- 5 years CDS of European entities (pure credit exposure, funded CDS position)
- Investment grade entities only
- 125 European entities based on highest liquidity ranking in each sector: 30 Automobiles and industrial, 25 Consumers, 20 Energy, 20 TMT and 30 Financials
- All constituents are equal-weighted

The performance of this index is generated by three factors: Running yield of the CDS (carry), change in the CDS prices and the running yield from the funding component (Euro short term rate).

Additional information on the Index and the general methodology behind the iTraxx indices can be found on Markit iBoxx website ([www.markit.com](http://www.markit.com)).

Fund information	
ISIN	LU0290358653
Share class currency	EUR
Fund Currency	EUR
Fund launch date	16 July 2007
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>	0.18% p.a.
Income treatment	Capitalising
Active swap counterparties	Deutsche Bank AG
NAV per Share	EUR 121.18
Total Fund Assets	EUR 7.73 Million
Total Shares Outstanding	63,759.00
Reporting Fund	Yes
Index	iTraxx® Europe 5-year TOTAL RETURN INDEX

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

## Key Risks

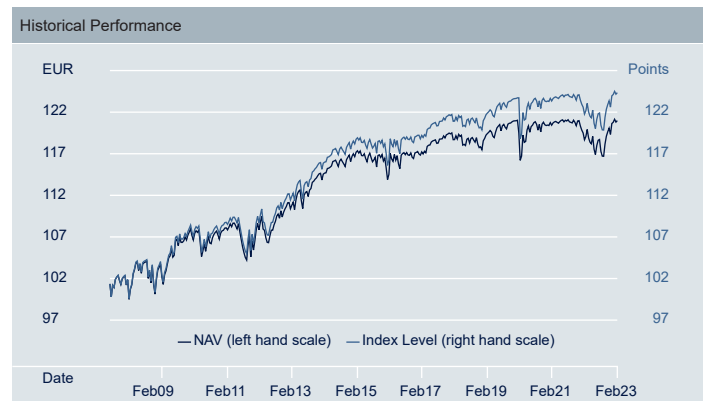
- **The value of your investment may go down as well as up and past performance does not predict future returns. Investor capital may be at risk up to a total loss.**
- The Fund is exposed to market movements in a single country or region which may be adversely affected by political or economic developments, 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 provides a notional exposure to the value and/or return of certain credit derivative transactions which may fall. Markets in these asset classes may at times become volatile or illiquid. The Index may be affected.

Listing and trading information			
Exchange	Bloomberg Ticker	Reuters RIC	Trading Currency
Xetra	XTXE GY	XTXE.DE	EUR

Cumulative performance figures						
	1 Month	3 Months	6 Months	1 Year	3 Years	Annualised Volatility
Share Class	0.21%	1.18%	3.19%	1.20%	1.08%	2.52%
Index	0.23%	1.22%	3.28%	1.38%	1.63%	2.50%
Tracking Difference	-0.01%	-0.04%	-0.09%	-0.18%	-0.55%	-
Tracking Error	0.01%	0.01%	0.01%	0.01%	0.01%	-

Calendar year performance figures						
	2018	2019	2020	2021	2022	YTD
Share Class	-1.51%	2.77%	-0.18%	0.26%	-0.93%	0.95%
Index	-1.32%	2.96%	-0.00%	0.44%	-0.75%	0.98%
Tracking Difference	-0.18%	-0.19%	-0.18%	-0.18%	-0.18%	-0.03%
Tracking Error	0.01%	0.01%	0.01%	0.01%	0.01%	0.01%

Rolling performance figures												
	2/13 - 2/14	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	Since ETF launch	
Share Class	3.83%	2.28%	-1.64%	1.46%	1.67%	0.32%	0.32%	0.62%	-0.74%	1.20%	1.15%	
Index	4.01%	2.47%	-1.46%	1.64%	1.85%	0.50%	0.50%	0.80%	-0.56%	1.38%	1.34%	
Tracking Difference	-0.19%	-0.18%	-0.18%	-0.18%	-0.19%	-0.18%	-0.18%	-0.18%	-0.18%	-0.18%	-0.22%	
Tracking Error	0.06%	0.01%	0.01%	0.01%	0.01%	0.01%	0.01%	0.01%	0.01%	0.01%	0.19%	



Source: DWS, Index Provider

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Index information	
Index Name	iTraxx® Europe 5-year TOTAL RETURN INDEX
Index Provider	Markit Indices Limited
Bloomberg Symbol	ITRXTE5I
Index Type	Total Return Gross
Index Base Currency	EUR
Number of Index constituents	125
Index Rebalance Frequency	Semi-annually
Current Spread (in bps)	83

Source: Index Provider

#### Further information on Xtrackers

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Components of the iTraxx® Europe 5-year TOTAL RETURN INDEX					
Reference Entity	Spread in BP	Reference Entity	Spread in BP	Reference Entity	Spread in BP
Credit Suisse Group Finance Limited 07/19	281	WENDEL INVESTISSEMENT 10/24 EUR33086	107	BNP PARIBAS	84
UNIBAIL 02/21	226	BRITISH AMERICAN TOBACCO 01/23	106	DANSKE BANK A/S 05/23 AS444352	84
AUCHAN SA 04/21	210	VOLKSWAGEN 03/21 AM962763	106	EADS NV 04/24	83
HOCHTIEF AG 07/25 AT115939	186	ENTE NAZIONALE PER L'ENERGI 05/24	106	LLOYDS TSB BANK PLC 07/21 539439AK	81
ARCELORMITTAL 01/24 AW637524	185	VIVENDI SA 1.125% 2028-12-11	105	BP CAPITAL MARKETS PLC 03/21 USD05789	81
ITV PLC 09/22 EUR41672	175	PHILIPS ELECTRONICS 09/23 AO892639	102	STANDARD CHARTERED PLC	81
BBG00ZS95YX6 STELLANTIS NV 3/27	160	BARCLAYS PLC 06/20 06738EAG	102	GAS NATURAL CAPITAL MARKETS 11/21	80
NEXT PLC	155	IMPERIAL TOBACCO FIN PLC 01/25 EUR54720	101	ST GOBAIN NEDERLAND BV 09/23 AU498880	80
"Anglo American Capital PLC" 4/21	155	"Societe Generale SA" 1/22	100	PEARSON FUNDING FIVE PLC 05/25 EUR38463	80
GLENCORE INTERNATIONAL AG 09/20	153	BANCO SANTANDER SA 02/22 EUR54742	100	PUBLICIS GROUPE 12/21 EUR34444	79
UNICREDIT, SOCIETA PER AZIONI	151	BANCO BILBAO VIZCAYA SA 09/22 AO951988	98	VODAFONE GROUP PLC 09/20 EUR32775	78
ALSTOM SA	150	Electricite de France EDF	97	HSBC Holdings PLC	77
INTESA SANPAOLO SPA	149	Centrica Plc	97	UBS Group AG	75
CONTINENTAL AG 09/20	142	CNH Industrial Finance Europe SA 5/23	95	NGG FINANCE PLC 03/20	74
MEDIOBANCA BANCA DI CREDITO FINANZIARIO SOCIETA PER AZIONI	139	Smurfit Kappa Acquisitions Unlimited Company 2/24	93	CREDIT AGRICOLE SA	74
DEUTSCHE BANK AKTIENGESSELLSCHAFT	138	SUDZUCKER INTL FINANCE BV 11/23 EUR53731	93	SHELL INTERNATIONAL FINANCE 05/24 EUR52168	74
SES GLOBAL 03/21	136	Stora Enso OYJ 6/23	93	SOLVAY SA 12/22 EUR44692	73
LANXESS AG 10/21 EUR53259	135	TELEFONICA EMISIONES SAU 01/25 EUR54622	93	E.ON AG 05/20	72
HeidelbergCement AG 3/23	132	AKZO NOBEL NV 11/24 EUR33562	92	ING BANK 03/22 AM696285	72
TPG NV 11/24 AP887482	130	ROYAL BANK OF SCOTLAND 03/24 AU269928	91	REPSOL SA 12/26 EUR34106	72
Louis Dreyfus Commodities B.V.	120	WPP FINANCE SA 09/26 EUR32862	91	BAYER CORP 01/21	71
COMMERZBANK Aktiengesellschaft	111	CARREFOUR SA 06/25 EUR36418	89	MERCEDES-BENZ GROUP AG ORD	71
Holcim Reg S FTVN	110	ELECTRICIDADE DE PORTUGAL 09/23 EUR54716	88	ENI SPA 11/21	70
BRITISH TELECOMMUNICATIONS public limited company	109	FORTUM OYJ 09/22	87	Aegon NV	67
TESCO PLC	109	Assicurazioni Generali SpA	86	AVIVA PLC 10/23 EUR53507	66

Source: Index provider as at 31 January 2023

#### 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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