

This factsheet is as at 30 June 2022 unless otherwise specified.

# Xtrackers II iTraxx Crossover Swap UCITS ETF 1C

a sub fund of Xtrackers II

## At a Glance

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

## Reference Index key features

The iTraxx Crossover 5-Year TR Index aims to reflect the performance of the following market:

- 5 years CDS of European entities (pure credit exposure, funded CDS position)
- Non investment grade companies only
- Reference entities that are eligible have a spread at least twice the average spread of the constituents of the iTraxx Non-Financial Index
- 75 European entities based on highest liquidity ranking
- 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)).

## 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.
- 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 Fund invests in non-investment grade bonds which generally have a higher risk of default and are more susceptible to market fluctuations. This could adversely affect the value of your investment.
- 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.

Fund information	
ISIN	LU0290359032
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>	0.24% p.a.
Income treatment	Capitalising
Active swap counterparties	Deutsche Bank AG
NAV per Share	EUR 182.54
Total Fund Assets	EUR 60.61 Million
Total Shares Outstanding	332,069.00
Reporting Fund	Yes
Index	iTraxx® Crossover 5-Year TR Index

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

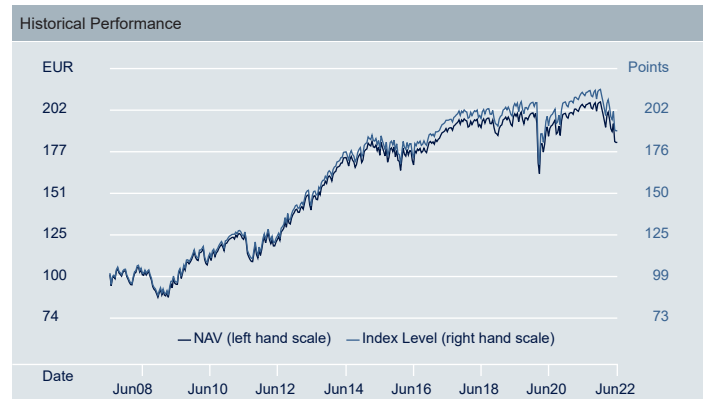
Listing and trading information			
Exchange	Bloomberg Ticker	Reuters RIC	Trading Currency
Xetra	TXXC GY	TXXC.DE	EUR
SIX Swiss Exchange	TXXC SW	TXXC.S	EUR
Italian Stock Exchange	TXXC IM	TXXC.MI	EUR

Cumulative performance figures						
	1 Month	3 Months	6 Months	1 Year	3 Years	Annualised Volatility
Share Class	-5.22%	-8.94%	-11.92%	-11.10%	-8.02%	8.48%
Index	-5.20%	-8.89%	-11.82%	-10.88%	-7.36%	8.39%
Tracking Difference	-0.02%	-0.05%	-0.11%	-0.21%	-0.67%	-
Tracking Error	0.01%	0.01%	0.01%	0.01%	0.01%	-

Calendar year performance figures						
	2017	2018	2019	2020	2021	YTD
Share Class	7.87%	-4.40%	6.70%	-0.09%	3.60%	-11.92%
Index	8.13%	-4.17%	6.96%	0.15%	3.85%	-11.82%
Tracking Difference	-0.26%	-0.23%	-0.25%	-0.24%	-0.25%	-0.11%
Tracking Error	0.01%	0.01%	0.19%	0.01%	0.01%	0.01%

Rolling performance figures												
	6/12 - 6/13	6/13 - 6/14	6/14 - 6/15	6/15 - 6/16	6/16 - 6/17	6/17 - 6/18	6/18 - 6/19	6/19 - 6/20	6/20 - 6/21	6/21 - 6/22	Since ETF launch	
Share Class	17.22%	19.44%	2.79%	-2.35%	10.05%	1.60%	3.00%	-4.96%	8.86%	-11.10%	4.04%	
Index	17.49%	19.73%	3.04%	-2.11%	10.32%	1.85%	3.24%	-4.73%	9.12%	-10.88%	4.29%	
Tracking Difference	-0.27%	-0.29%	-0.25%	-0.23%	-0.27%	-0.24%	-0.24%	-0.23%	-0.26%	-0.21%	-0.44%	
Tracking Error	0.01%	1.00%	0.01%	0.01%	0.01%	0.01%	0.19%	0.01%	0.01%	0.01%	0.40%	

Past performance does not predict future returns.



Source: DWS, Index Provider

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Index information	
Index Name	iTraxx® Crossover 5-Year TR Index
Index Provider	Markit Indices Limited
Bloomberg Symbol	ITRXTX5I
Index Type	Total Return Gross
Index Base Currency	EUR
Number of Index constituents	75
Index Rebalance Frequency	Semi-annually
Current Spread (in bps)	446

Source: Index Provider

#### Further information on Xtrackers

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Components of the iTraxx® Crossover 5-Year TR Index					
Reference Entity	Spread in BP	Reference Entity	Spread in BP	Reference Entity	Spread in BP
Boparan Finance PLC	1,953	METRO AG 10/21 EUR33459	461	Monitchem Holdco 3 S.A.	323
ADLER Real Estate AG 12/21	1,721	OI European Group BV 11/24	456	LADBROKES PLC	312
Casino Guichard Perrachon SA 6/22	1,220	EG GLOBAL FINANCE PLC SR SECURED REGS 10/25 6.25	434	SCHAEFFLER AG 03/24 AX751866	310
Novafives S.A.S. 6/25	1,183	DUFYR ONE BV	427	Elis 4/24	303
Iceland Bondco PLC	947	Matterhorn Telecom Holding SA 5/23	424	VALEO SA 01/24	290
TUI AG 10/21	757	CMA CGM SA 1/21	423	Rexel SA 6/25	265
JAGUAR LAND ROVER AUTOMOTIVE PLC	710	ZF EUROPE FINANCE BV	420	Cellnex Telecom SA 7/22	258
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc 5/24	639	Grifols SA 5/25	414	VOLVO CAR AB	244
Loxam SAS 4/25	638	3.15 TECHNIP 23	412	K+S AG 7/24	235
United Group BV 7/22	630	INTL CONSOLIDATED AIRLINES GRP ORD	409	GKN HOLDINGS PLC 09/22 GBP04640	234
Saipem Finance International BV 9/23	626	VIRGIN MEDIA FINANCE PLC	400	AUTOSTRADE SPA 02/25 EUR54744	231
Nidda Healthcare Holding GmbH 9/24	608	Ziggo Bond Finance BV 1/25	395	Crown European Holdings SA 5/25	230
Picard Bondco SA 11/24	603	Constellium NV 2/26	382	TDC ORD	216
Altice Finco S.A.	603	RENAULT 3/21	377	ACCOR SA 02/21	206
AIR FRANCE - KLM	561	Cleopatra Finance Ltd 2/23	375	Orano SA 4/26	200
VERTICAL HOLDCO GMBH 7/28	556	DEUTSCHE LUFTHANSA AG 0.25% 06/09/2024 9/24	360	ERICSSON LM 05/22	198
Cirsa Finance International Sarl 5/25	553	INEOS Group Holdings SA 8/24	358	Leonardo SpA 6/24	159
BBG00YVS6VX8 VERISURE MIDHOLDING AB 2/29	548	ThyssenKrupp AG 2/25	356	Syngenta AG	159
Stonegate Pub Company Financing PLC	520	ROLLS-ROYCE PLC 06/21	353	LAGARDERE SCA	158
Intrum Justitia AB 7/24	511	Premier Foods Finance PLC	347	Nokia OYJ 3/21	154
Numericable Group SA 5/24	498	UPC Holding B.V.	339	TEOLVOI	132
Faurecia 6/23	494	MARKS & SPENCER PLC 12/23 GBP07940	336	BBG00NSG83Y1	130
BBG012R3Z7K2 KAIXO BONDCO TELECOM SAU 9/29	491	Telecom Italia SpA 1/24	330	GALP ENERGIA, SGPS, S.A.	124
Stena Aktiebolag	491	BBG0100PWW51 NEXI SPA 4/26	329	CABLE & WIRELESS LIMITED	105
BBG012V24F52 ILIAD HOLDING SAS SR SECURED REGS 10/28 5.625 10/28	491	Hapag-Lloyd AG 7/24	324	FCCAQU	97

Source: Index provider as at 31 May 2022

#### 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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