

This factsheet is as at 28 March 2024 unless otherwise specified.

Xtrackers II iTraxx Crossover Short Daily 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 taker)

Fund information	
ISIN	LU0321462870
Share class currency	EUR
Fund Currency	EUR
Fund launch date	07 November 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 ¹	0.24% p.a.
Income treatment	Capitalising
Active swap counterparties	Deutsche Bank AG
NAV per Share	EUR 31.49
Total Fund Assets	EUR 28.45 Million
Total Shares Outstanding	903,656.00
Reporting Fund	Yes
Index	Markit iTraxx® Crossover 5- year Short TOTAL RETURN INDEX

¹ Please see additional information / Glossary.

Listing and trading information			
Exchange	Bloomberg Ticker	Reuters RIC	Trading Currency
Xetra	XTC5 GY	XTC5.DE	EUR
Italian Stock Exchange	XTC5 IM	XTC5.MI	EUR

Cumulative performance figures						
	1 Month	3 Months	6 Months	1 Year	3 Years	Annualised Volatility
Share Class	-0.18%	-0.29%	-5.44%	-7.54%	-13.79%	8.29%
Index	-0.16%	-0.23%	-5.33%	-7.32%	-13.18%	8.23%
Tracking Difference	-0.02%	-0.06%	-0.11%	-0.22%	-0.61%	-
Tracking Error	0.01%	0.01%	0.01%	0.01%	0.01%	-

Calendar year performance figures						
	2019	2020	2021	2022	2023	YTD
Share Class	-9.52%	-4.79%	-7.01%	2.02%	-10.89%	-0.29%
Index	-9.30%	-4.56%	-6.78%	2.26%	-10.68%	-0.23%
Tracking Difference	-0.22%	-0.23%	-0.23%	-0.24%	-0.21%	-0.06%
Tracking Error	0.19%	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 ETF launch	
Share Class	-10.47%	-1.04%	-7.49%	-8.35%	-3.78%	8.58%	-18.06%	-3.15%	-3.73%	-7.54%	-6.96%	
Index	-10.25%	-0.80%	-7.26%	-8.13%	-3.55%	8.84%	-17.86%	-2.92%	-3.50%	-7.32%	-6.73%	
Tracking Difference	-0.22%	-0.24%	-0.23%	-0.22%	-0.23%	-0.26%	-0.20%	-0.23%	-0.22%	-0.22%	-0.08%	
Tracking Error	0.01%	0.01%	0.01%	0.01%	0.20%	0.01%	0.01%	0.01%	0.01%	0.01%	0.54%	

Reference Index key features

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

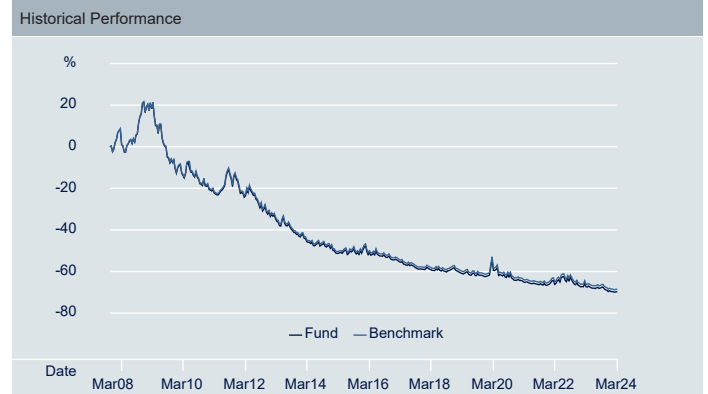
- Short 5 years CDS of European entities (pure credit exposure, funded CDS position)
- Non investment grade companies only
- Reference entities that are eligible have a spread at least twice the average spread of the constituents of the iTraxx Non-Financial Index
- 75 European entities based on highest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

The performance of this index is generated by three factors: minus the running yield of the CDS (carry), minus the 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).

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 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.
- 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.



Source: DWS, Index Provider

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Index information	
Index Name	Markit iTraxx® Crossover 5- year Short TOTAL RETURN INDEX
Index Provider	Markit Indices Limited
Bloomberg Symbol	ITRXXS5I
Index Type	Total Return Gross
Index Base Currency	EUR
Number of Index constituents	75
Index Rebalance Frequency	Semi-annually
Current Spread (in bps)	562

Source: Index Provider

Further information on Xtrackers

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Components of the Markit iTraxx® Crossover 5- year Short TOTAL RETURN INDEX					
Reference Entity	Spread in BP	Reference Entity	Spread in BP	Reference Entity	Spread in BP
ATOS SE 11/28 AV387914	18,235	Novafives S.A.S. 6/25	332	Constellium NV 2/26	172
Intrum Justitia AB 7/24	1,662	BBG012V24F52 ILIAD HOLDING SAS SR SECURED REGS 10/28 5.625 10/28	328	VOLVO CAR AB	171
SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.750% 2025-01-14	1,449	CW Sr Fin Ltd	312	UPC Holding B.V.	171
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc 5/24	1,296	Ziggo Bond Finance BV 1/25	306	Premier Foods Finance PLC	169
Numericable Group SA 5/24	876	CHEPLAPHARM ARZNEIMITTEL GMBH	304	SCHAEFFLER AG 03/24 AX751866	163
ADLER Real Estate AG 12/21	728	BBG0152D25Y5 ALLWYN ENTERTAINMENT FIN 02/28 1 2/28	292	ThyssenKrupp AG 2/25	160
Boparan Finance PLC	581	METRO AG 10/21 EUR33459	292	DUFREY ONE BV	152
Iceland Bondco PLC	555	BBG012R3Z7K2 KAIXO BONDCO TELECOM SAU 9/29	291	RENAULT 3/21	144
3.25 Bellis26Nts -S	524	VIRGIN MEDIA FINANCE PLC	288	AUTOSTRADA SPA 02/25 EUR54744	144
EG GLOBAL FINANCE PLC SR SECURED REGS 10/25 6.25	523	BBG014LLWV97 WEBUILD SPA 7/26	270	Nidda Healthcare Holding GmbH 9/24	139
Altice Finco S.A.	523	EP INFRASTRUCTURE AS 1.659% 2024-04-26	252	Crown European Holdings SA 5/25	136
BBG00YZ4R632 INEOS QUATTRO FINANCE 2 PLC 1/26	508	BBG0100PWW51 NEXI SPA 4/26	251	Cleopatra Finance Ltd 2/23	126
Grifols SA 5/25	502	JAGUAR LAND ROVER AUTOMOTIVE PLC	244	INFRASTRUTTURE WIRELESS ITALIANE ORD SHS	118
MOTION BONDCO DAC SR SECURED REGS 11/27 4.5	494	3.15 TECHNIP 23	242	DEUTSCHE LUFTHANSA AG 0.25% 06/09/2024 9/24	117
Stonegate Pub Company Financing PLC	473	PIRELLI/FORVIA/TESLA	238	Cellnex Telecom SA 7/22	115
INEOS Group Holdings SA 8/24	418	Hapag-Lloyd AG 7/24	229	ERICSSON LM 05/22	114
CITYCON TREASURY BV 09/26 EUR52987	406	Stena Aktiebolag	226	Rexel SA 6/25	106
VERTICAL HOLDCO GMBH 7/28	406	Matterhorn Telecom Holding SA 5/23	215	Elis 4/24	106
Loxam SAS 4/25	398	Saipem Finance International BV 9/23	214	BBG00NSG83Y1	105
Monitchem Holdco 3 S.A.	389	OI European Group BV 11/24	213	MARKS & SPENCER PLC 12/23 GBP07940	100
TUI AG 10/21	360	VALEO SA 01/24	210	Nokia OYJ 3/21	95
Picard Bondco SA 11/24	351	AIR FRANCE - KLM	206	ROLLS-ROYCE PLC 06/21	91
BBG00YVS6VX8 VERISURE MIDHOLDING AB 2/29	349	ZF EUROPE FINANCE BV	188	PPF TELECOM GROUP BV 5/24	89
United Group BV 7/22	342	Telecom Italia SpA 1/24	183	ACCOR SA 02/21	73
Cirsa Finance International Sarl 5/25	334	INTL CONSOLIDATED AIRLINES GRP ORD	179	GKN HOLDINGS PLC 09/22 GBP04640	57

Source: Index provider as at 29 February 2024

Additional Information

A Glossary of Terms is available at 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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