

This factsheet is as at 31 October 2022 unless otherwise specified.

# Xtrackers MSCI Russia Capped Swap UCITS ETF 1C

a sub fund of Xtrackers

## At a Glance

- Exposure to Russian equities
- Provides diversified exposure to large and mid-cap Russian equities, with 85% market representation
- Weight of any single issuer capped at 25%

## Reference Index key features

The MSCI Russia Capped index aims to reflect the performance of the following market:

- Large and mid-cap companies listed in Russia
  - Covers approximately 85% of free-float market capitalisation
  - Weighted by free-float adjusted market capitalisation, largest component capped at 25%
  - Reviewed on a quarterly basis
- Additional information on the index, selection and weighting methodology is available at [www.msci.com](http://www.msci.com)

Fund information	
ISIN	LU0322252502
Share class currency	USD
Fund Currency	USD
Fund launch date	07 December 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>	0.00% p.a.
Income treatment	Capitalising
NAV per Share	USD 0.00
Total Fund Assets	USD 100.00
Total Shares Outstanding	2.89 Million
Reporting Fund	Yes

<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 less economically developed economies (known as emerging markets) which involve greater risks than well developed economies. Political unrest and economic downturn may be more likely and will affect the value of your investment.
- 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
Xetra	XMRC GY	XMRC.DE	EUR
London Stock Exchange	XMRC LN	XMRC.L	GBP
London Stock Exchange	XMRD LN	XMRD.L	USD
Stuttgart Stock Exchange	XMRC GS	XMRC.SG	EUR
Italian Stock Exchange	XMRC IM	XMRC.MI	EUR

Cumulative performance figures						
	1 Month	3 Months	6 Months	1 Year	3 Years	Annualised Volatility
Share Class	-100.00%	-100.00%	-100.00%	-100.00%	-100.00%	46.82%
Index	-100.00%	-100.00%	-100.00%	-100.00%	-100.00%	48.12%
Tracking Difference	-	-0.00%	-0.00%	-0.00%	-0.00%	-
Tracking Error	0.00%	0.04%	0.04%	0.03%	0.07%	-

Calendar year performance figures						
	2017	2018	2019	2020	2021	YTD
Share Class	3.39%	-1.25%	50.48%	-13.13%	18.25%	-100.00%
Index	4.63%	-0.26%	51.92%	-12.48%	19.01%	-100.00%
Tracking Difference	-1.24%	-0.99%	-1.44%	-0.65%	-0.76%	-0.00%
Tracking Error	0.03%	0.04%	0.10%	0.03%	0.03%	0.04%

Rolling performance figures											
	10/12 - 10/13	10/13 - 10/14	10/14 - 10/15	10/15 - 10/16	10/16 - 10/17	10/17 - 10/18	10/18 - 10/19	10/19 - 10/20	10/20 - 10/21	10/21 - 10/22	Since launch
Share Class	-7.36%	-11.72%	-26.49%	0.46%	25.87%	19.55%	1.19%	-15.16%	43.26%	-100.00%	-63.16%
Index	-6.34%	-10.67%	-25.51%	1.70%	27.59%	20.91%	2.18%	-14.39%	44.31%	-100.00%	-
Tracking Difference	-1.01%	-1.05%	-0.98%	-1.24%	-1.73%	-1.36%	-0.99%	-0.77%	-1.05%	-0.00%	-
Tracking Error	0.05%	0.11%	0.12%	0.10%	0.06%	0.03%	0.04%	0.10%	0.03%	0.03%	-

Past performance does not predict future returns.



Source: DWS, Index Provider

\*Restructuring event(s): 01 March 2011 to date Index: MSCI Russia Issuers Capped 25% Index | Performance shown: ETF NAV (USD) vs index (USD).

07 December 2007 to 01 March 2011 Index: MSCI Russia Capped Index | Performance shown: ETF NAV (USD) vs index (USD).

Tracking Error and Tracking Difference calculations were reset on 01 March 2011.

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Top 10 index constituents		
Issuer	ISIN	Weight
VTB BANK PJSC ORD	RU000A0JP5V6	20.12%
MOBILE TELESYSTEMS OJSC ADR	US6074091090	19.88%
PJSC MAG S	US55953Q2021	17.43%
INTER RAO UES PJSC ORD	RU000A0JPNM1	13.34%
PHOSAGRO GDR	US71922G2093	6.65%
NOVATEK PJSC GDR	US67000F2048	4.45%
GAZPROM T4T5 ORD	RU0007661625	4.32%
SBERBANK PAO ORD	RU0009029540	3.94%
SURGUTNFGS T0T1 ORD	RU0008926258	2.61%
SURGUTNFG P T0T1 PRF	RU0009029524	2.53%

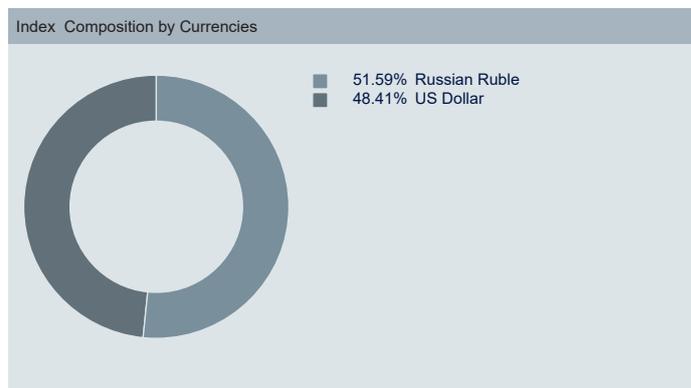
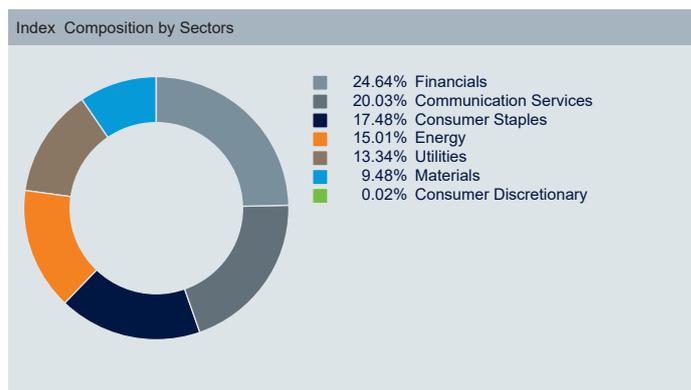
### MSCI Russia Issuers Capped 25% Index

Source: Index provider as at 11 March 2022  
 Figures may not always add up to 100.00% due to rounding



Index information	
Index Name	MSCI Russia Issuers Capped 25% Index
Index Provider	MSCI INC.
Bloomberg Symbol	MSRC25NU
Index Type	Total Return Net
Index Base Currency	USD
Number of Index constituents	26
Index Rebalance Frequency	Quarterly

Source: Index Provider



#### Further information on Xtrackers

DWS Investments UK Limited  
 Winchester House  
 1 Great Winchester Street  
 London EC2N 2DB  
 United Kingdom

Hotline: +44 (0)20 7547 1747  
 Website: [www.Xtrackers.com](http://www.Xtrackers.com)  
 E-Mail: [Xtrackers@dws.com](mailto:Xtrackers@dws.com)

#### 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. On restructuring event dates, index values are re-based to match the index level of the previous index. Volatility is calculated since launch of the share class.

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