

**Previous Performance Scenarios**



**Fund Name** Xtrackers II US Treasuries UCITS ETF 2D - EUR Hedged  
**ISIN** LU1399300455  
**As of Date** 3/31/2023

Date	Investment Amount	Currency	Stress Return 1 Year	Stress Return Half RHP	Stress Return RHP	Stress Amount 1 Year	Stress Amount Half RHP	Stress Amount RHP	Unfavorable Return 1 Year	Unfavorable Return Half RHP	Unfavorable Return RHP	Unfavorable Amount 1 Year	Unfavorable Amount Half RHP	Unfavorable Amount RHP	Moderate Return 1 Year	Moderate Return Half RHP	Moderate Return RHP	Moderate Amount 1 Year	Moderate Amount Half RHP	Moderate Amount RHP	Favorable Return 1 Year	Favorable Return Half RHP	Favorable Return RHP	Favorable Amount 1 Year	Favorable Amount Half RHP	Favorable Amount RHP
3/31/2023	10,000	EUR	-35.2%		-7.9%	6,480		7,820	-16.1%		-6.3%	8,390		8,240	0.6%		1.5%	10,060		10,470	11.7%		4.0%	11,170		11,260
2/28/2023	10,000	EUR	-35.3%		-7.8%	6,470		7,830	-16.1%		-7.1%	8,390		8,020	0.4%		1.6%	10,040		10,490	11.7%		4.0%	11,170		11,260
1/31/2023	10,000	EUR	-35.3%		-7.8%	6,470		7,840	-16.1%		-7.1%	8,390		8,030	0.4%		1.7%	10,040		10,530	11.7%		4.0%	11,170		11,260
12/31/2022	10,000	EUR	-35.3%		-7.8%	6,470		7,840	-16.1%		-7.1%	8,390		8,030	0.4%		1.7%	10,040		10,530	11.7%		4.0%	11,170		11,260
11/30/2022	10,000	EUR	-35.3%		-7.7%	6,470		7,860	-16.1%		-6.8%	8,390		8,110	0.4%		1.7%	10,040		10,530	11.7%		4.0%	11,170		11,260