

**Previous Performance Scenarios**



**Fund Name** Xtrackers II GBP Overnight Rate Swap UCITS ETF 1D  
**ISIN** LU0321464652  
**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  | 9,000             | GBP      |                      |                        | -0.1%             |                      |                        | 8,990             |                           |                             | 0.0%                   |                           |                             | 9,000                  |                        |                          | 0.0%                |                        |                          | 9,000               |                         |                           | 0.3%                 |                         |                           | 9,030                |
| 2/28/2023  | 9,000             | GBP      |                      |                        | -0.1%             |                      |                        | 8,990             |                           |                             | 0.0%                   |                           |                             | 9,000                  |                        |                          | 0.0%                |                        |                          | 9,000               |                         |                           | 0.3%                 |                         |                           | 9,030                |
| 1/31/2023  | 9,000             | GBP      |                      |                        | 0.0%              |                      |                        | 9,000             |                           |                             | 0.0%                   |                           |                             | 9,000                  |                        |                          | 0.0%                |                        |                          | 9,000               |                         |                           | 0.2%                 |                         |                           | 9,020                |
| 12/31/2022 | 9,000             | GBP      |                      |                        | 0.0%              |                      |                        | 9,000             |                           |                             | 0.0%                   |                           |                             | 9,000                  |                        |                          | 0.0%                |                        |                          | 9,000               |                         |                           | 0.2%                 |                         |                           | 9,020                |
| 11/30/2022 | 9,000             | GBP      |                      |                        | -0.5%             |                      |                        | 9,000             |                           |                             | 0.0%                   |                           |                             | 9,000                  |                        |                          | 0.0%                |                        |                          | 9,000               |                         |                           | 0.2%                 |                         |                           | 9,020                |