

Xtrackers Russell 1000 US Quality at a Reasonable Price ETF

Enhance the core with factor exposure

What are factors?

Think of factors as the nutritional make-up of a stock, characteristics that describe each stock's risks and returns. Blended together properly, these factors can potentially make a significant contribution to outperforming traditional market-capitalization weighted benchmark indices.

Why factors are relevant

Factor ETF strategies provide a simple, transparent and cost-efficient way to potentially generate excess returns. Combining factors, in particular, can provide a more holistic approach to investing, potentially enabling investors to weather various and unpredictable economic environments.

Quality at a Reasonable Price

The Xtrackers Russell 1000 US Quality at a Reasonable Price ETF aims to identify companies that have strong quality scores relative to their peers, and to also look at the value scores of the securities, so as to avoid those quality companies that are potentially over-priced.

Factors	Academic concepts	FTSE Russell implementation
Quality (x2)	The quality of a company's earnings, rather than their quantity, may actually be a better gauge of future earnings performance ¹	Composite measure of each company's profitability, efficiency, earnings quality and leverage ²
Value	"Cheaper equities" based on market prices relative to accounting values that are thought to outperform "expensive equities" over the long-term ³	Composite measure of cash-flow yield, earnings yield and sales-to-price of each company

Our unique weighting methodology: simple and transparent

The FTSE Russell methodology scores each stock based on quality and value metrics, simply multiplying the stock's benchmark weight twice by its quality score, once by its value score. As a result, we keep the strongest quality stocks while avoiding those that are 'overpriced.'

Stock weight example

Name	Market-cap weight	Quality	Quality	Value	Unadjusted weight	Final index weight
Costco	0.30%	x 0.95	x 0.95	x 0.79	= 0.212%	→ 0.90%
Waste Mgmt	0.14%	x 0.68	x 0.68	x 0.58	= 0.036%	→ 0.14%
Coca-cola	0.68%	x 0.36	x 0.36	x 0.22	= 0.020%	→ 0.00%

¹ "Do stock prices fully reflect information in accruals and cash flows about future earnings?" Sloan, 1996

² Excludes financial stocks, for which return-on-assets is the sole measure of quality

³ "The cross-section of expected stock returns," Eugene F. Fama and Kenneth R. French, June 1992

For illustrative purposes only.

The Russell 1000 Index measures the performance of the large-cap segment of the U.S. equity universe. It is a subset of the Russell 3000 Index and includes approximately 1000 of the largest securities based on a combination of their market cap and current index membership. The Russell 1000 represents approximately 92% of the U.S. market.

The FTSE Global Factor Index Series, from which the Underlying Index is derived, is a suite of benchmarks designed to represent the performance of specific factor characteristics. The FTSE Global Factor Index Series includes, but is not limited to, the following single factors: Value, Momentum, Quality, Low Volatility and Size. Single factor indexes seek increased exposure to stocks within a starting universe that possess specific factor characteristics (i.e., Momentum), thereby creating an index comprised of stocks demonstrating such factors. Similarly, multi-factor indexes, including the Underlying Index, seek increased exposure to stocks that possess multiple factors by selecting stocks from a starting universe that demonstrate each desired factor characteristic.

Objective

Xtrackers Russell 1000 US Quality at a Reasonable Price ETF (the "Fund") seeks investment results that correspond generally to the performance, before fees and expenses, of the Russell 1000 2Qual/Val 5% Capped Factor Index (the "Underlying Index").

The Funds (the "Funds") have been developed solely by DBX Advisors LLC. The Funds are not in any way connected to or sponsored, endorsed, sold or promoted by the London Stock Exchange Group plc and its group undertakings (collectively, the "LSE Group"). FTSE Russell is a trading name of certain of the LSE Group companies.

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War, terrorism, sanctions, economic uncertainty, trade disputes, public health crises and related geopolitical events have led and, in the future, may lead to significant disruptions in U.S. and world economies and markets, which may lead to increased market volatility and may have significant adverse effects on the fund and its investments.

Risks

Investing involves risk, including possible loss of principal. Stocks may decline in value. Funds investing in a single industry, country or in a limited geographic region generally are more volatile than more diversified funds. Because the fund seeks to provide exposure to stocks based on the following factors – quality and value – it is expected exposure to such investment factors will detract from performance in some market environments, as more fully explained in the fund's prospectus. Performance of the Fund may diverge from that of the Underlying Index due to operating expenses, transaction costs, cash flows, use of sampling strategies or operational inefficiencies. An investment in any fund should be considered only as a supplement to a complete investment program for those investors willing to accept the risks associated with that fund. Please read the prospectus for more information.

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Carefully consider the fund's investment objectives, risk factors and charges and expenses before investing. This and other important information can be found in the fund's prospectus, which may be obtained by calling 1-844-851-4255 or downloading at Xtrackers.com. Read the prospectus carefully before investing.

Investment products: No bank guarantee | Not FDIC insured | May lose value

Indexes are unmanaged and you cannot invest directly in an index.

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