



FACT SHEET As of 6/30/24

PROSHARES LARGE CAP CORE PLUS

Fund/index objectives

ProShares Large Cap Core Plus seeks investment results, before fees and expenses, that track the performance of the Credit Suisse 130/30 Large Cap Index™.

Fund details

Inception Date	7/13/09
Trading Symbol	CSM
Intraday Symbol	CSM.IV
Bloomberg Index	CS13030
Symbol	
Bloomberg Long	CS130L
Portfolio Symbol	
Bloomberg Short	CS130S
Portfolio Symbol	
CUSIP	74347R248
Exchange	Cboe BZX
Net Assets	\$434.25 million
Expense Ratio	0.45%

Overview

ProShares Large Cap Core Plus (CSM) is a multi-factor ETF. CSM's index has outperformed the S&P 500 since its inception more than 10 years ago, and has done so on a consistent basis.

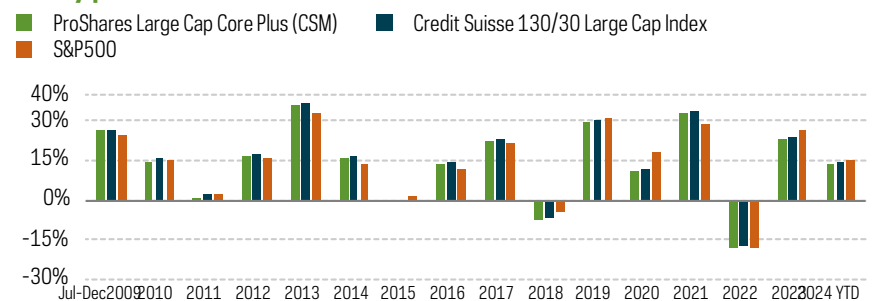
- Outperformance is rare in large cap strategies. 95% percent of large-cap mutual funds failed to beat the S&P 500 over time, and most passive strategies are designed only to match market returns. But CSM index has beaten the S&P 500 on a trailing basis since the fund's inception in 4/23/08
- Consistent outperformance is even rarer and its record of besting the S&P 500 on a month-over-month basis surpasses 92% of all large-cap blend mutual funds and ETFs.
- CSM is built on a disciplined, multi-factor approach. One of the longest-running smart beta funds, CSM's strategy combines multiple well-established factors to achieve performance. The portfolio's design seeks to turn incremental returns over time into consistent outperformance.

Fund performance and index history¹

	2Q 2024	Year to Date	1-Year	5-Year	10-Year	Fund Inception
ProShares Large Cap Core Plus NAV Total Return	2.37%	13.74%	22.99%	13.36%	11.59%	14.35%
ProShares Large Cap Core Plus Market Price Total Return	2.41%	13.85%	23.04%	13.39%	11.60%	14.36%
Credit Suisse 130/30 Large Cap Index	2.56%	14.17%	23.94%	14.15%	12.29%	15.20%
S&P 500 ²	4.28%	15.29%	24.56%	15.03%	12.85%	15.00%

Periods greater than one year are annualized.

Yearly performance³



The performance quoted represents past performance and does not guarantee future results. Investment return and principal value of an investment will fluctuate so that an investor's shares, when sold or redeemed, may be worth more or less than the original cost. Current performance may be lower or higher than the performance quoted. Performance data current to the most recent month-end may be obtained by calling 866.776.5125 or visiting ProShares.com. Index performance does not reflect any management fees, transaction costs or expenses. Indexes are unmanaged and one cannot invest directly in any index.

Carefully consider the investment objectives, risks, charges and expenses of ProShares before investing. This and other information can be found in their summary and full prospectuses. Read them carefully before investing. Obtain them from your financial professional or visit ProShares.com. ProShares are not suitable for all investors.

¹Returns are based on the composite closing price and do not represent the returns you would receive if you traded shares at other times. The first trading date is typically several days after the fund inception date. Therefore, NAV is used to calculate market returns prior to the first trade date. ²The S&P 500 is a widely used measure of large U.S. stock market performance. Morningstar Large Blend is a composite of large blend mutual fund portfolios. ³NAV total returns for the fund are used to calculate Yearly performance. Sources: Morningstar, Bloomberg, ProShares. The majority of active equity funds in the large-cap category underperformed the S&P 500 over trailing 3-year, 5-year, 10-year and 20-year periods (SPIVA U.S. Scorecard, 6/30/2024). For the number of months a fund outperformed a benchmark over a given period, CSM ranked 66 in the Large Blend category (933 funds) as of 6/30/2024. CSM has the 4th longest track record out of 34 smart beta, multi-factor U.S. funds in Morningstar's Large Value, Large Growth and Large Blend categories. ©2024 PSA FS-2020-2304

Index description

Credit Suisse 130/30 Large Cap Index

- Follows a four-step, rules-based, multi-factor approach to select and weight stocks
- Uses both long and short positions to contribute to returns
- This advanced methodology was created in 2007 by recognized experts in quantitative finance—MIT professor Andrew W. Lo, PhD, and Pankaj N. Patel, CFA, of Credit Suisse
- Inception: 4/21/08

Index methodology

- Starts with the stocks of 500 leading large-cap U.S. companies
- Scores the expected outlook for each stock using 10 equal-weighted factors
- Optimizes the portfolio, using the scores to overweight stocks with the most favorable outlooks and underweight or take short positions in stocks with less favorable prospects
- Constructs a portfolio that has 130% long positions and 30% short, based on the weightings from the factor scores. The portfolio is rebalanced monthly
- Designed to make the most of the multi-factor selection process, aiming to outperform the S&P 500 at similar levels of volatility

Index characteristics^{4,5}

Tracking error to S&P 500	1.93%	
Average Monthly Turnover	11.90%	
	CS 130/30 Large Cap	S&P 500
Volatility	10.52%	10.51%
	Long	Short
Number of companies	307	149
Average Market Cap(bil)	\$132.67	\$45.37
Price/Earnings Ratio	26.93	25.23
Price/Book Ratio	7.74	5.67
Dividend Yield	0.02%	0.02%

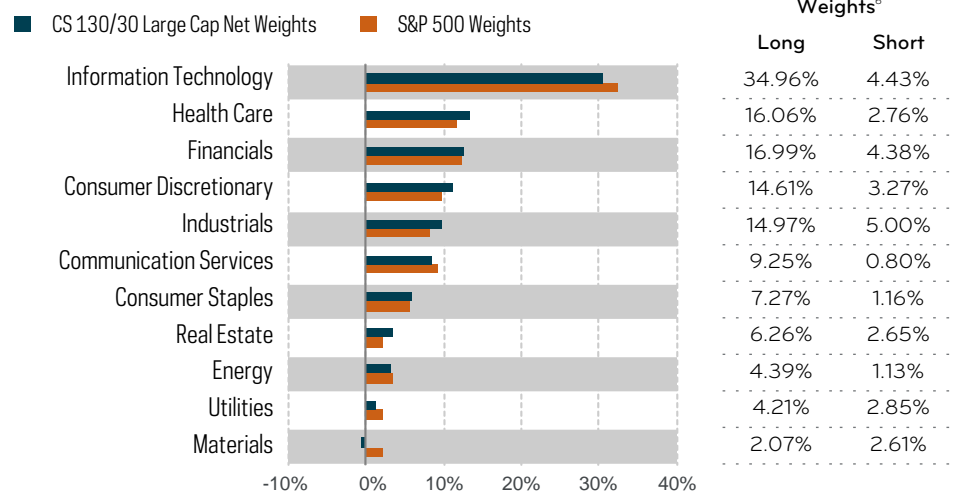
Top 10 index companies(long)⁵

	CS130/30 Large Cap Weights	S&P 500 Weights
Microsoft Corp.	6.58%	7.25%
Apple Inc.	6.41%	6.62%
NVIDIA Corp.	6.19%	6.63%
Amazon.com Inc.	3.27%	3.86%
Meta Platforms Inc.-Class A	1.94%	2.41%
Alphabet Inc.-Class A	1.88%	2.33%
Broadcom Inc.	1.70%	1.53%
Alphabet Inc.-Class C	1.52%	1.96%
Visa Inc.-Class A	1.31%	0.90%
Berkshire Hathaway Inc.-Class B	1.30%	1.61%

Top 10 index companies(short)⁵

	CS130/30 Large Cap Weights	S&P 500 Weights
Kimco Realty Corp.	0.36%	0.03%
Teradyne Inc.	0.36%	0.05%
Hasbro Inc.	0.36%	0.02%
Tyler Technologies Inc.	0.37%	0.05%
Expeditors International of Washington Inc.	0.38%	0.04%
Iron Mountain Inc.	0.38%	0.06%
Essex Property Trust	0.38%	0.04%
Warner Bros Discovery Inc.	0.39%	0.04%
Corning Inc.	0.39%	0.07%
Juniper Networks Inc.	0.41%	0.03%

Index sectors⁶



For more information, visit ProShares.com or ask your financial professional

⁴Definitions of terms: "Tracking error" is the annualized standard deviation of the difference in performance between the index and the S&P 500. "Average monthly turnover" is the percentage of a portfolio's holdings that are sold each month. "Volatility" refers to annualized standard deviation, a statistical measure that captures the variations from the mean of an index's returns and that is often used to quantify the risk of the index over a specific time period. The higher the volatility, the more an index's returns fluctuate over time. ⁵CS 130/30 Large Cap data is as of 6/30/2024. ⁶Sum of weightings may not equal 130% for long sectors or 30% for short sectors due to rounding.

Investing involves risk, including the possible loss of principal. ProShares ETFs are generally non-diversified and each entails certain risks, which may include risk associated with the use of derivatives (swap agreements, futures contracts and similar instruments), imperfect benchmark correlation, leverage and market price variance, all of which can increase volatility and decrease performance. Short positions lose value as security prices increase. Leverage can increase market exposure and magnify investment risk. Please see the summary and full prospectuses for a more complete description of risks. **There is no guarantee any ProShares ETF will achieve its investment objective.**

ProShares may invest in equity securities and/or financial instruments (including derivatives) that, in combination, should have similar daily price return characteristics to the fund's benchmark. Derivative contracts are priced to include the underlying index yield and will not generate dividend income. Because ProShares invest in derivatives and other financial instruments, their dividend distributions may not reflect those of their applicable indexes.

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