



FACT SHEET As of 6/30/24

# PROSHARES ULTRA MSCI BRAZIL CAPPED

## Fund objective

ProShares Ultra MSCI Brazil Capped seeks daily investment results, before fees and expenses, that correspond to two times (2x) the daily performance of the MSCI Brazil 25/50 Index®.

## Fund details

Inception Date	4/27/10
Trading Symbol	UBR
Intraday Symbol	UBR.IV
Bloomberg Index	MXBR2550
Symbol	
CUSIP	74347B490
Exchange	NYSE Arca
Net Assets	\$2.90 million
Gross Expense Ratio	2.65%
Net Expense Ratio <sup>1</sup>	0.95%

## Uses for magnified exposure

Some uses for magnified exposure:

- Seeking magnified gains (will also magnify losses)
- Getting a target level of exposure for less cash
- Overweighting a market segment without additional cash

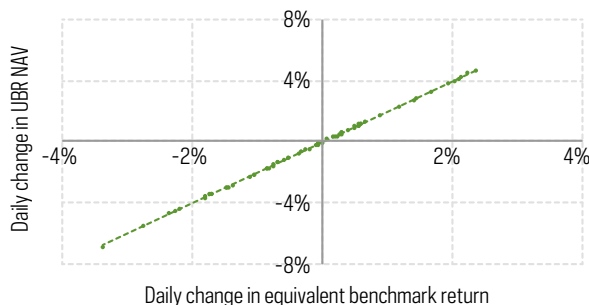
## Fund performance and benchmark history<sup>2</sup>

This ProShares ETF seeks daily investment results that correspond, before fees and expenses, to 2x the daily performance of its underlying benchmark (the "Daily Target"). While the Fund has a daily investment objective, you may hold Fund shares for longer than one day if you believe it is consistent with your goals and risk tolerance. For any holding period other than a day, your return may be higher or lower than the Daily Target. These differences may be significant. Smaller index gains/losses and higher index volatility contribute to returns worse than the Daily Target. Larger index gains/losses and lower index volatility contribute to returns better than the Daily Target. The more extreme these factors are, the more they occur together, and the longer your holding period while these factors apply, the more your return will tend to deviate. Investors should consider periodically monitoring their geared fund investments in light of their goals and risk tolerance.

	2Q 2024	Year to Date	1-Year	5-Year	10-Year	Fund Inception
ProShares Ultra MSCI Brazil Capped NAV Total Return	-26.55%	-38.60%	-28.57%	-23.10%	-18.02%	-18.08%
ProShares Ultra MSCI Brazil Capped Market Price Total Return	-26.89%	-38.55%	-28.88%	-23.15%	-18.23%	-18.09%
MSCI Brazil Index	-12.24%	-18.70%	-7.68%	-2.13%	-0.26%	-1.72%
MSCI Brazil 25/50 Index	-12.29%	-18.65%	-7.61%	-1.83%	-0.23%	-1.63%

Periods greater than one year are annualized.

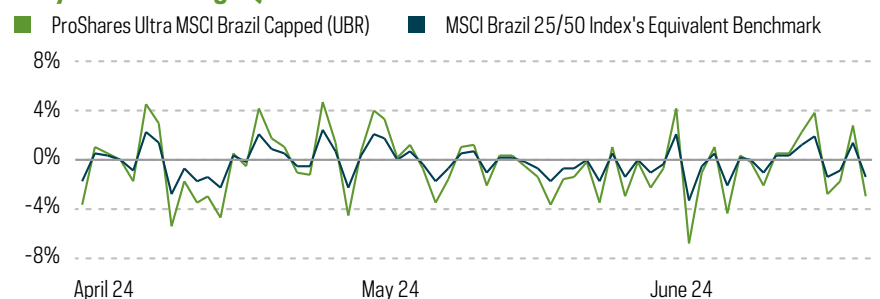
## Daily performance of UBR vs. benchmark during 2Q 2024<sup>3</sup>



Correlation<sup>4</sup>= 0.99  
Beta<sup>5</sup>= 2.00

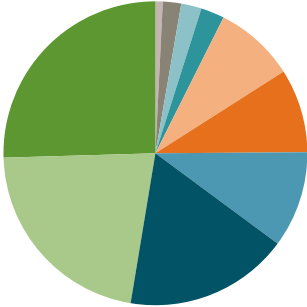
The scatter graph charts the daily NAV-to-NAV results of the fund against its equivalent benchmark return on a daily basis.

## Daily return during 2Q 2024



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. ©2024 PSA 2020-2440

Index description	<h3>Top 10 index companies</h3> <table border="1"> <thead> <tr> <th></th> <th>Weights</th> </tr> </thead> <tbody> <tr><td>Vale SA-ON</td><td>11.71%</td></tr> <tr><td>Petrobras SA-PN</td><td>9.97%</td></tr> <tr><td>Itau Unibanco SA-PN</td><td>8.62%</td></tr> <tr><td>Petrobras SA-ON</td><td>8.23%</td></tr> <tr><td>WEG SA-ON</td><td>4.11%</td></tr> <tr><td>Banco Bradesco SA-PN</td><td>3.51%</td></tr> <tr><td>B3 SA (Brasil, Bolsa, Balcao)</td><td>3.23%</td></tr> <tr><td>Ambev SA-ON</td><td>2.87%</td></tr> <tr><td>Itausa SA-PN</td><td>2.80%</td></tr> <tr><td>Banco do Brasil SA-ON</td><td>2.75%</td></tr> </tbody> </table>			Weights	Vale SA-ON	11.71%	Petrobras SA-PN	9.97%	Itau Unibanco SA-PN	8.62%	Petrobras SA-ON	8.23%	WEG SA-ON	4.11%	Banco Bradesco SA-PN	3.51%	B3 SA (Brasil, Bolsa, Balcao)	3.23%	Ambev SA-ON	2.87%	Itausa SA-PN	2.80%	Banco do Brasil SA-ON	2.75%
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<p>The MSCI Brazil 25/50 Index is a free float-adjusted, market capitalization-weighted index that is designed to measure the equity market performance of the Brazilian market. The index is divided into large and mid cap segments and targets approximately 85% of free float-adjusted market capitalization of the region.</p>	<h3>Index sectors</h3> <table border="1"> <thead> <tr> <th></th> <th>Weights<sup>7</sup></th> </tr> </thead> <tbody> <tr><td>Financials</td><td>25.46%</td></tr> <tr><td>Energy</td><td>21.93%</td></tr> <tr><td>Materials</td><td>17.48%</td></tr> <tr><td>Utilities</td><td>10.24%</td></tr> <tr><td>Industrials</td><td>8.92%</td></tr> <tr><td>Consumer Staples</td><td>8.57%</td></tr> <tr><td>Health Care</td><td>2.50%</td></tr> <tr><td>Communication Services</td><td>2.17%</td></tr> <tr><td>Consumer Discretionary</td><td>1.95%</td></tr> <tr><td>Information Technology</td><td>0.78%</td></tr> </tbody> </table> 			Weights <sup>7</sup>	Financials	25.46%	Energy	21.93%	Materials	17.48%	Utilities	10.24%	Industrials	8.92%	Consumer Staples	8.57%	Health Care	2.50%	Communication Services	2.17%	Consumer Discretionary	1.95%	Information Technology	0.78%
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<sup>1</sup>Expenses with Contractual Waiver through September 30, 2024 Without the fee waiver performance would likely be lower. <sup>2</sup>Market returns 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. <sup>3</sup>Because the value of the index is not computed as of the close of the U.S. securities markets due to differences in trading hours between U.S. and foreign markets, correlation to the index will be measured by comparing the daily change in the fund's net asset value per share to the performance of one or more U.S. exchange-traded securities or instruments (benchmark) that reflect the values of the securities underlying the index as of the close of the U.S. securities markets. <sup>4</sup>"Correlation" is a measure of the strength and direction of a linear relationship between two variables. <sup>5</sup>"Beta" is a measure of the slope, which is the steepness of the line drawn through the fund return vs. the benchmark return on a daily basis. <sup>6</sup>"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. <sup>7</sup>Sum of weightings may not equal 100% due to rounding.

**Investing involves risk, including the possible loss of principal.** ProShares are generally non-diversified and entail certain risks, including risk associated with the use of derivatives (swap agreements, futures contracts and similar instruments), imperfect benchmark correlation, leverage and market price variance. These risks may pose risks different from, or greater than, those associated with a direct investment in the securities underlying the funds' benchmarks, can increase volatility, and may dramatically decrease performance. International investments may also involve risk from unfavorable fluctuation in currency values, from differences in generally accepted accounting principles, and from economic or political instability. Single-country funds typically exhibit higher volatility. In emerging markets, all these risks are heightened, and lower trading volumes may occur. 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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Shares of any ETF are generally bought and sold at market price (not NAV) and are not individually redeemed from the fund. Brokerage commissions will reduce returns.