

# PROSHARES LARGE CAP CORE PLUS ETF (CSM)

## Consistent Outperformance: 100% Positive Rolling 3-Year Return for CSM's Strategy

The Credit Suisse 130/30 Large Cap Index, the strategy behind the ProShares Large Cap Core Plus ETF (CSM), has never lagged the S&P 500 on a rolling three-year basis since its inception in April 2008.

**100%**  
90 of 90  
rolling 3-year periods

### Periods of Outperformance

CSM's index has outperformed the S&P 500 in 100% of rolling three-year periods since its inception (green vs. blue lines below, 4/21/08 through 9/30/18).

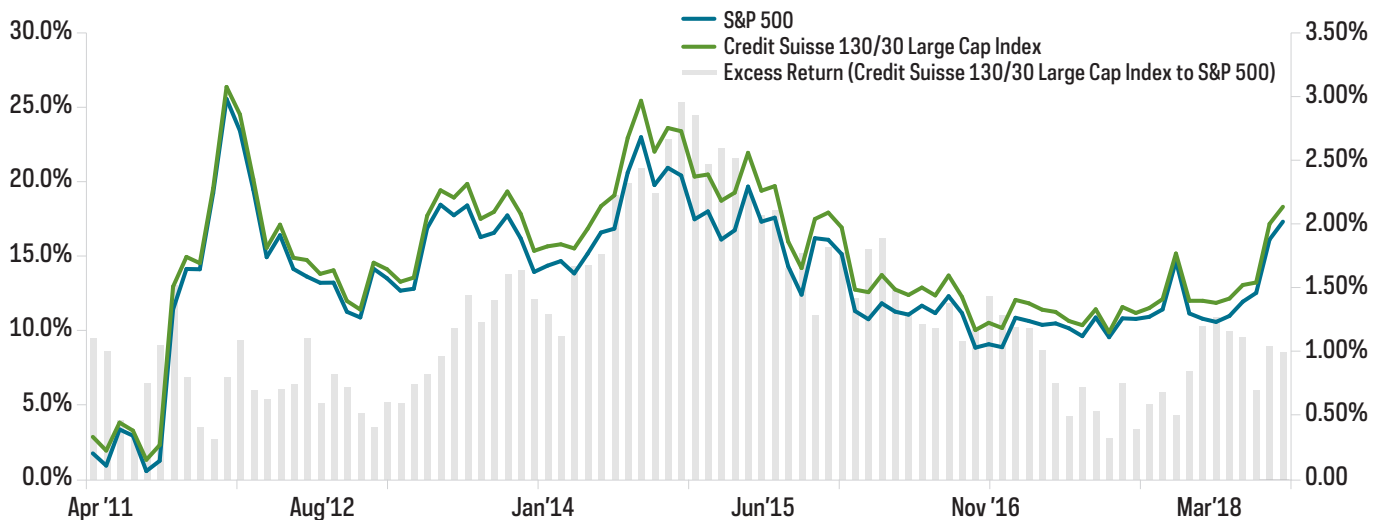
**1.25%**  
average excess  
rolling return

### Average Excess Return

CSM's index has generated excess returns between 0.32% and 2.97% versus the S&P 500 during the same three-year rolling periods (gray bars below).

### Three-Year Rolling Returns

CS 130/30 Large Cap Index vs. S&P 500  
April 2008-September 2018



CSM fund performance and index history available on reverse. Source: Morningstar, ProShares, three-year returns, rolled monthly, 4/21/08-9/30/18. Index performance is for illustrative purposes only and does not represent fund performance. Index returns do not reflect any management fees, transaction costs or expenses. Indexes are unmanaged and one cannot invest in an index. CSM consistently outperformed the S&P 500 in 54 of 75 periods (72% of periods) from 7/13/09-9/30/18. **Past performance does not guarantee future results.**

### Rolling Returns: A More Robust Way to Look at Performance

While trailing calendar periods only show returns for points in time, rolling returns present continuous overlapping increments to provide a more robust view of performance over time. Since investors rarely buy and sell strictly by a calendar, rolling returns may help investors better assess the remarkable performance of CSM's index.

# THE TAKEAWAY

**CSM**

Large Cap  
Core Plus ETF

ProShares Large Cap Core Plus (CSM) offers smart beta with proven outperformance. With a nine-year track record, CSM has one of the longest performance histories of any multi-factor smart beta ETF, and has earned Morningstar's 5-Star Overall Rating.

**Morningstar  
Overall Rating**  
★★★★★

Overall Morningstar Rating  
out of 1,196 Large Blend  
funds as of 9/30/18.

## Fund performance and index history

Fund inception (July 13, 2009) through  
September 30, 2018

|   | 3Q2018 | Year to Date | 1-Year | 3-Year | 5-Year | Fund Inception |
|---|--------|--------------|--------|--------|--------|----------------|
| ProShares Large Cap Core Plus ETF NAV Total Return          | 7.31%  | 9.21%        | 16.81% | 17.65% | 14.37% | 16.30%         |
| ProShares Large Cap Core Plus ETF Market Price Total Return | 7.33%  | 9.18%        | 16.96% | 17.81% | 14.40% | 16.30%         |
| Credit Suisse 130/30 Large Cap Index                        | 7.50%  | 9.75%        | 17.57% | 18.29% | 15.02% | 17.21%         |
| S&P 500   | 7.71%  | 10.56%       | 17.91% | 17.29% | 13.94% | 15.98%         |
| Morningstar Large Blend                                     | 6.67%  | 8.42%        | 15.35% | 15.10% | 11.93% | 13.88%         |

Source: ProShares, Bloomberg. The 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.

CSM's total operating expenses are 0.45%. **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. Shares are bought and sold at market price (not NAV) and are not individually redeemed from the fund. Market price returns are based upon the midpoint of the bid/ask spread at 4:00 p.m. ET (when NAV is normally determined for most funds) and do not represent the returns you would receive if you traded shares at other times. Brokerage commissions will reduce returns. Current performance may be lower or higher than the performance quoted. Standardized returns and performance data current to the most recent month end may be obtained by visiting ProShares.com.**

**This information is not meant to be investment advice. Investing involves risk, including the possible loss of principal.** Short positions lose value as security prices increase. Leverage can increase market exposure and magnify investment risk. These risks can increase volatility and decrease performance. Please see the summary and full prospectus for a more complete description of risks. The Credit Suisse 130/30 Large Cap Index is designed to replicate an investment strategy that establishes either long or short positions in certain of the 500 largest U.S. market cap equities (the "Universe"). Short positions will approximate 30% of the portfolio's value. The model anticipates the purchase of 30% more in long positions using leverage. There is no guarantee this methodology will result in returns exceeding the Universe returns. It is not possible to invest directly in an index. **There is no guarantee any ProShares ETF will achieve its investment objective.**

**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 advisor or broker-dealer representative or visit ProShares.com.**

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