



## PACER CUSTOM ETF SERIES

Factor: Single-Factor

Data as of 9/30/20

# LSLT

## Pacer Salt Low truBeta™ US Market ETF

The Pacer Salt Low truBeta™ US Market ETF seeks to track the investment results of the Salt Low truBeta™ US Market Index.

### Index Description

The Salt Low truBeta™ US Market Index targets US large and midcap stocks with lower sensitivity to the S&P 500® and less variability in their historical betas. With a truBeta™ estimate less than the market average of 1.0, the Salt Low truBeta™ US Market Index aims for lower volatility and the potential for better risk-adjusted returns.

### What is truBeta™?

Salt Financial's truBeta™ is a proprietary beta forecast that uses a blend of long, medium, and short-term interval return data. The goal is to produce a more accurate forecast for the next quarter in comparison to traditional methods.

1

#### Index Screen

Select top 500 stocks by 30 day average daily volume from the Solactive US Large & Mid Cap Index.

2

#### truBeta™ Methodology Screen

All qualified companies are ranked by their truBeta™ scores.

3

#### Salt Low truBeta™ US Market Index

- Top 100 of the lowest and most stable stocks according to the truBeta™ forecast are included in the Index.
- The Index is equally weighted and rebalanced quarterly with a cap of 30% of components in any one sector.

### Top 10 Holdings

Company	Weight (%)
Consolidated Edison, Inc.	1.07
Duke Energy Corporation	1.06
NIKE, Inc. Class B	1.06
Campbell Soup Company	1.06
Black Knight, Inc.	1.06
General Mills, Inc.	1.05
Danaher Corporation	1.05
Pinnacle West Capital Corporation	1.05
Crown Castle International Corp	1.05
Public Service Enterprise Group Inc	1.04
<b>Total</b>	<b>10.55</b>



# PACER ETFs

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## Pacer Salt Low truBeta™ US Market ETF

The Pacer Salt Low truBeta™ US Market ETF (the “Fund”) is an exchange traded fund that seeks to track the total return performance, before fees and expenses, of the Salt Low truBeta™ US Market Index (the “Index”).

Fund Details		Performance <sup>1</sup> (%)					
		Since Fund Inception (3/12/19)	YTD	1 Month	3 Month	1 Year	
NAV	\$27.09	Pacer Salt Low truBeta™ US Market ETF NAV	7.78	-3.23	-1.74	6.33	-0.13
Fund Ticker	LSLT	Pacer Salt Low truBeta™ US Market ETF Market Price	7.83	-3.15	-1.64	6.37	-0.06
Index	Salt Low truBeta™ US Market Index	Salt Low truBeta™ US Market Index	7.86	-3.19	-1.72	6.43	-0.07
Benchmark Index	S&P 500® Index	S&P 500® Index	14.91	5.57	-3.80	8.93	15.15
Intraday NAV (IIV)	LSLT.IV	Source: Bloomberg. Performance quoted represents past performance and does not guarantee future results. Investment return and principal value will fluctuate, so shares may be worth more or less when redeemed or sold. Current performance may be lower or higher than the performance quoted. Visit <a href="http://www.paceretfs.com">www.paceretfs.com</a> for the most recent month-end performance. Index returns are for illustrative purposes only. Index performance does not reflect any management fees, transaction costs or expenses. You cannot invest directly in an index.					
CUSIP#	69374H592	<b>Before investing you should carefully consider the Fund's investment objectives, risks, charges, and expenses. This and other information is in the prospectus. A copy may be obtained by visiting <a href="http://www.paceretfs.com">www.paceretfs.com</a> or calling 1-877-337-0500. Please read the prospectus carefully before investing.</b>					
Fund Inception	3/12/19	An investment in the Funds is subject to investment risk, including the possible loss of principal. Pacer ETF shares may be bought and sold on an exchange through a brokerage account. Brokerage commissions and ETF expenses will reduce investment returns. There can be no assurance that an active trading market for ETF shares will be developed or maintained. The risks associated with this fund are detailed in the prospectus and could include factors such as calculation methodology risk, concentration risk, equity market risk, index risk, high portfolio turnover risk, limited operating history risk, models and data risk, non-diversification risk, passive investment risk, REIT investment risk, sector risk, tracking error risk and/or special risks of exchange traded funds.					
Total Expenses	0.60%	The <b>S&amp;P 500® Index</b> is a popular gauge of large-cap U.S. equities and includes 500 leading companies, capturing approximately 80% coverage of available market capitalization.					
Exchange	Cboe	The <b>Salt Low truBeta™ US Market Index</b> uses an objective, rules-based methodology to measure the performance of an equal-weighted portfolio of approximately 100 large and mid-capitalization U.S.-listed stocks with the lowest levels of variability in their historical beta calculations (“Beta Variability”) and forecasted beta of less than 1.00.					
Implied Liquidity* (Shares)	20.427M	<b>Beta</b> is a calculation of an investment’s systematic risk relative to the market.					
Implied Liquidity* (USD)	\$554.169M	The <b>Solactive US Large &amp; Mid Cap Index</b> aims to track the price movements of the 1000 largest companies in the American stock market based on free float market capitalization.					

\*Source: Bloomberg. ETF implied liquidity is a representation of how many shares can potentially be traded daily in an ETF as portrayed by the creation unit. This is defined as the smallest value of the IDTS (Implied Daily Tradable Shares) for each holding in the creation unit.

<sup>(1)</sup>Returns less than one year are cumulative.

<sup>(2)</sup>S&P, Salt Financial and Factset

**NAV** (net asset value) is the value of one share of the Fund calculated daily. The NAV return is based on the NAV of the Fund. It may not reflect the actual return for the investor.

**Market Price** is the price investors can buy and sell ETF shares for in the stock market and is used to calculate market return. It is based on the price at the Cboe exchange market close. This is when NAV is determined for most ETFs. If shares trade at another time, the return may differ. Market and NAV returns assume that dividends and capital gain distributions have been reinvested in the Fund at market price and NAV, respectively.

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