



## PACER CUSTOM ETF SERIES

Factor: Single-Factor

Data as of 9/30/20

# SLT

## Pacer Salt High truBeta™ US Market ETF

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

### Index Description

The Salt High truBeta™ US Market Index uses truBeta™ estimates to select stocks with the highest sensitivity to the S&P 500®. The objective is to magnify exposure to the S&P 500® without the use of borrowing or derivatives through systematic stock selection by targeting higher beta securities with greater accuracy. With an average truBeta™ estimate of approximately 1.50, the Salt High truBeta™ US Market Index seeks to capture 50% more variation than the market in the same direction.

### 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 High truBeta™ US Market Index

- Top 100 of the highest and most correlated 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 (%)
Immunomedics, Inc.	1.91
Carvana Co. Class A	1.21
Enphase Energy, Inc.	1.20
Beyond Meat, Inc.	1.17
Zoom Video Communications, Inc. Class A	1.16
Pinterest, Inc. Class A	1.15
Roku, Inc. Class A	1.15
Cloudflare Inc Class A	1.14
Zillow Group, Inc. Class C	1.13
Square, Inc. Class A	1.12
<b>Total</b>	<b>12.34</b>



# PACER ETFs

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## Pacer Salt High truBeta™ US Market ETF

The Pacer Salt High 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 High truBeta™ US Market Index (the “Index”).

Fund Details		Performance <sup>1</sup> (%)	Since Fund Inception (5/15/18)	YTD	1 Month	3 Month	1 Year
NAV	\$28.92	Pacer Salt High truBeta™ US Market ETF NAV	7.04	2.85	2.73	12.14	16.34
Fund Ticker	SLT	Pacer Salt High truBeta™ US Market ETF Market Price	7.12	3.10	2.76	12.28	16.42
Index	Salt High truBeta™ US Market Index	Salt High truBeta™ US Market Index	7.49	3.01	2.84	12.30	16.69
Benchmark Index	S&P 500® Index	S&P 500® Index	11.64	5.57	-3.80	8.93	15.15

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 [www.paceretfs.com](http://www.paceretfs.com) 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.

**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 [www.paceretfs.com](http://www.paceretfs.com) or calling 1-877-337-0500. Please read the prospectus carefully before investing.**

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.

The **S&P 500® Index** is a popular gauge of large-cap U.S. equities and includes 500 leading companies, capturing approximately 80% coverage of available market capitalization.

The **Salt High truBeta™ US Market Index** measures the performance of an equal-weighted portfolio of approximately 100 large- and midcapitalization U.S.-listed stocks with the highest forecasted systematic risk relative to the market (known as “beta”). You cannot directly invest in an index.

**Beta** is a calculation of an investment's systematic risk relative to the market.

The **Solactive US Large & Mid Cap Index** aims to track the price movements of the 1000 largest companies in the American stock market based on free float market capitalization.

The financial instrument is not sponsored, promoted, sold or supported in any other manner by Solactive AG nor does Solactive AG offer any express or implicit guarantee or assurance either with regard to the results of using the Index and/or Index trade mark or the Index Price at any time or in any other respect. The Index is calculated and published by Solactive AG. Solactive AG uses its best efforts to ensure that the Index is calculated correctly. Irrespective of its obligations towards the Issuer, Solactive AG has no obligation to point out errors in the Index to third parties including but not limited to investors and/or financial intermediaries of the financial instrument. Neither publication of the Index by Solactive AG nor the licensing of the Index or Index trade mark for the purpose of use in connection with the financial instrument constitutes a recommendation by Solactive AG to invest capital in said financial instrument nor does it in any way represent an assurance or opinion of Solactive AG with regard to any investment in this financial instrument.

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\*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.

Distributor: Pacer Financial, Inc., member FINRA, SIPC, an affiliate of Pacer Advisors, Inc.

**NOT FDIC INSURED | MAY LOSE VALUE | NOT BANK GUARANTEED**

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