

PSAI

Pacer S&P 500 3AI Top 100 ETF

Fund Description

PSAI passively tracks an index of 100 US stocks, from within the S&P 500 Index, with the highest 12-month excess return potential, identified using AI and machine learning.

FactSet Analyst Report

PSAI aims to provide investors with diversified US equity exposure using an AI-driven investment strategy. The fund tracks an index of 100 stocks screened from the initial universe, the S&P 500 Index. These stocks were identified to have the highest forecasted 12-month alpha potential using 3AIs Alpha Intelligence Scores, determined through proprietary forecasting models that applies machine learning to analyze financial, market, and macroeconomic data. Winsorized z-scores are calculated for each eligible security using the intelligence score and then ranked to identify the top 100 companies for inclusion. Constituents are also weighted based on their z-scores and are capped at 4.5% per stock, and 40% per GICS sector. The fund employs a replication strategy and is reconstituted and rebalanced quarterly.

