

AEMS

Anfield Enhanced Market ETF

Fund Description

AEMS is an actively managed fund that seeks to track or surpass the returns of the S&P 500 Index throughout full market cycles. The strategy employs US large-cap equities and equity-linked derivatives to achieve its objectives.

FactSet Analyst Report

AEMS aims for additional returns by investing in US large-cap equities of the S&P 500 and Russell 1000, while also investing in US broad equity market-linked derivatives. These generally include futures, options, swaps, and combinations of long and short standardized call and put options on the S&P 500. The fund allocates up to 25% of its assets to securities within the Russell 1000 Index. The remaining assets are invested in a collateral portfolio composed of short-to-intermediate term debts, which are rated at least B3/B-. This includes US government bonds, corporate bonds, agency and non-agency MBS, and CLOs. The fund uses a quantitative, momentum-based approach to rank stocks based on their trading history and multiple price indicators. Leverage is inherent in the funds strategy through derivatives. Leverage magnifies both gains and losses, with performance influenced by market conditions, volatility, and option premiums.