

SAWS

AAM Sawgrass US Small Cap Quality Growth ETF

Fund Description

SAWS actively manages a focused portfolio of US small-cap growth stocks, using quantitative and qualitative analysis for stock selection. The fund seeks risk-adjusted returns for long-term capital appreciation.

FactSet Analyst Report

SAWS employs a risk-aware approach to investing in small-capitalization US growth equities. Portfolio selection is based on a combination of quantitative and qualitative analyses. The quantitative component utilizes a proprietary model to assess companies across 26 factors grouped into seven categories: business valuation, equity valuation, profitability, earnings quality, price volatility, smoothed momentum and sales, earnings and margin stability. Followed by qualitative research to assess the growth potential and specific risks. The objective is to achieve risk-adjusted returns and long-term capital appreciation while managing downside risk and maintaining low volatility. Typically, the fund holds 70 to 90 high-quality growth stocks. Positions are sold when quantitative rankings decline, fundamentals change, risk shifts, growth beyond the small-cap cap range, or better opportunities arise.