

USMF

WisdomTree U.S. Multifactor Fund

Fund Description

USMF tracks an index of 200 US-listed equities. Stocks are selected and weighted by a combination of investment factors.

FactSet Analyst Report

USMF aims to provide strategic alpha with reduced risk. The underlying index scores the 800 largest US-listed stocks based on a composite of two fundamental factors (value and quality) and two technical factors (momentum and correlation to the broad market). The top 25% based on the composite score are included in the index. The components are weighted by a combination of the overall factor score and inverse volatility over the past 12 months. Individual holdings are capped at 4%, while sectors weights are set equal to those in the starting universe.