

WUSA

Simplify Wolfe US Equity 150/50 ETF

Fund Description

WUSA is an actively managed fund that uses a multi-factor quantitative ranking system to establish both long and short positions in US equity securities. The fund aims to maintain a 100% net long exposure, with 150% allocated to long positions and 50% to short positions.

FactSet Analyst Report

WUSA primarily uses total return swaps to achieve a 150/50 long-short allocation in a basket of common US stocks, resulting in a net 100% long exposure. Portfolio allocation is based on a multi-factor quantitative ranking system that predicts forward-looking return potential. This system analyzes approximately 300 fundamental factors, including earnings growth, profitability, and momentum. The strategy capitalizes on companies expected to outperform while shorting those with weaker forecasts. Typically, the fund will hold around 250 long and 150 short positions while using a custom risk model for risk purposes. Investments may include short-term debt instruments, cash, and cash equivalents as collateral. The fund is rebalanced monthly but may do so more frequently based on proprietary research and market changes.

