

NTSE

WisdomTree Emerging Markets Efficient Core Fund

Fund Description

NTSE is an actively managed portfolio of Emerging market equities and US Treasury futures contracts.

FactSet Analyst Report

NTSE uses futures contracts to construct what is effectively a 60/40 portfolio of emerging market stock and US bond exposure. The fund places 90% of its assets in emerging market equities and the remaining 10% in Treasury futures contracts. The equity allocation will consist of 500 emerging markets stocks, selected and weighted by market cap. US Treasury exposure will range in maturity between 2 and 30 years, with a target duration of 3 to 8 years. The notional exposure of the Treasury futures equals 60% of the funds assets. The resulting exposure is equivalent to a 90/60 allocation to stocks and Treasuries, or a 60/40 allocation leveraged 150%. Sibling fund NTSX offers the same strategy but with US exposure.