

# NTSI

## WisdomTree International Efficient Core Fund

### Fund Description

NTSI is an actively managed portfolio of developed markets equity securities, excluding the US and Canada, and US Treasury futures contracts.

### FactSet Analyst Report

NTSI uses futures contracts to construct what is effectively a 60/40 portfolio of EAFE equities and US bonds. The fund places 90% of its assets in equity securities and the remaining exposure in US Treasury futures contracts. 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%. The equity allocation will generally consist of 500 developed markets ex-North America stocks, selected and weighted by market cap. Treasury exposure will range in maturity between 2 and 30 years, with a target duration of 3 to 8 years. The fund manager sets a 5% rebalance threshold to prevent large deviations from 90/60 risk profile. Sister funds NTSX and NTSE offers the same strategy but with exposure to US and emerging markets, respectively.