

# NTSX

## WisdomTree U.S. Efficient Core Fund

### Fund Description

NTSX is an actively managed portfolio of US equities and US Treasury futures contracts.

### FactSet Analyst Report

NTSX uses futures contracts to construct what is effectively a leveraged 60/40 portfolio of US equities and Treasurys. The fund places 90% of its assets in US equities and the remaining 10% in 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 Treasurys, or a 60/40 allocation leveraged 150%. The equity allocation will generally consist of US large-caps, weighted by market cap. Treasury exposure will range in maturity between 2 and 30 years, with a target duration of 3 to 8 years.