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.





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