



RSIT

Return Stacked International Stocks & Managed Futures ETF

Fund Description

RSIT is an actively managed fund that uses leverage to stack total returns from two strategies. The fund manages a portfolio of developed markets ex-US equities alongside a long/short managed futures strategy.

FactSet Analyst Report

RSIT offers synchronized exposure to equities and managed futures. It seeks to mirror the performance of the developed markets ex-US space by investing in stocks, ETFs, futures, and swaps. For the managed futures, the fund employs a proprietary, systematic, and quantitative approach centered around following price trends. It covers futures contracts of various assets globally, including commodities, currencies, equity indexes, bonds, and interest rates. The fund is expected to maintain long and short positions within all four asset classes. Additionally, it frequently rolls contracts, resulting in a high portfolio turnover rate. RSIT aims for 100% exposure in each strategy or a combined notional exposure totaling 200%. The fund invests up to 25% of its assets, either directly or indirectly through a Cayman Islands subsidiary. The fund also holds US T-bills, money market funds, and cash equivalents to serve as margin or as collateral.

The logo for FactSet, featuring the word 'FACTSET' in a bold, blue, sans-serif font.