

INFO

Harbor PanAgora Dynamic Large Cap Core ETF

Fund Description

INFO is actively managed, seeking long-term total returns through investments in large-cap US stocks. The portfolio is maintained using a proprietary alpha modeling framework and optimization technique.

FactSet Analyst Report

INFO aims to generate alpha consistently within the large-cap US market. Portfolio construction utilizes a bottom-up investment strategy integrating fundamental analysis with quantitative techniques and risk management tools. The subadvisor employs a proprietary alpha modeling framework to identify companies with strong financial and operational health, aiming for above-market returns relative to the S&P 500 Index. The strategy incorporates uncorrelated alpha factors, such as value, momentum, and quality. Additionally, ESG attributes are also evaluated to enhance the overall alpha scores. Security weighting is determined using a proprietary optimization technique, balancing alpha generation with risk metrics like tracking error, market risk, and concentration risk.

