

ROAM

Hartford Multifactor Emerging Markets ETF

Fund Description

ROAM tracks a multifactor and quant-driven index of emerging market stocks aimed at reducing concentration risk prevalent in cap-weighted indexes.

FactSet Analyst Report

ROAM aims to access an alternative basket of EM stocks while maintaining the risk profile of cap-weighted exposure. The fund tracks quant-driven index with multi-factor selection. The index sets risk parameters by implementing company-, size-, sector-, and country-level constraints to achieve diversification. It aims to reduce volatility by 15% compared to a cap-weighted universe. A selection of 200 stocks exhibiting positive value, momentum, and quality traits are selected. The Index reconstitutes and rebalances in March and September. On October 24 2016, the fund name and index name changed to reflect Hartford's acquisition of Lattice (the former issuer and index provider). There were no changes to the investment objectives or index methodology resulting from the change.