

RODE

Hartford Multifactor Diversified International ETF

Fund Description

RODE tracks an index of global ex-US stocks that establishes strategy risk controls and emphasizes value, momentum and profitability in stock selection.

FactSet Analyst Report

RODE seeks to provide exposure to equities with positive risk premium profiles while managing overall volatility levels and active risks. RODE aims to achieve this by tracking an index that uses an optimizer to achieve a multi-layered risk-controlled portfolio that selects and weights its holdings from a global ex-US universe based on company-, size-, sector-, and country-level diversification constraints. The index also targets up to a 15% reduction in volatility over a complete market cycle. Besides the risk constraints the index also selects stocks based on value, momentum and quality. The Index components are adjusted twice annually, with a reconstitution and rebalance occurring in March and September. The fund may also invest in ADRs, GDRs, EDRs, and certain derivatives or money market funds. Prior to November 6, 2019, RODE traded as Hartford Multifactor Low Volatility International Equity ETF (LVIN).

