

ROIS

Hartford Multifactor International Small Company ETF

Fund Description

ROIS seeks to track an index of small-cap companies from both developed and emerging markets outside the US, selected using a scoring system that weights value, momentum, and quality factors of each eligible constituent.

FactSet Analyst Report

ROIS tracks an index to seek enhanced returns on a universe of small-cap, developed and emerging market stocks outside the US, while reducing volatility by up to 15% over a complete market cycle. It aims to achieve this through an optimization process of selecting stocks from eligible companies based on three factors, mainly value, momentum, and quality, along with meaningful single-stock size caps and volatility and sector constraints at the portfolio level. Those with the highest combined factor scores are included in the fund. This strategy seeks positive portfolio-level exposure to multiple factors relative to the initial capitalization-weighted universe. Typically, the index is expected to include 250 to 300 components, and is rebalanced and reconstituted semi-annually.