

ROSC

Hartford Multifactor Small Cap ETF

Fund Description

ROSC invests in US companies with small market capitalizations screened for risk, valuation, momentum and quality factors.

FactSet Analyst Report

ROSC is a passively-managed ETF that enters the US small-cap space, but its not a vanilla offering. It uses an integrated multi-factor approach: The optimizer searches for value, momentum and quality stocksemphasizing valueand aims to dampen offsetting effects of one factor on another. Single-name position size caps and volatility also inform the weighting at the portfolio level. On October 24, 2016, the fund name and index name changed to reflect Hartfords acquisition of Lattice (the former issuer and index provider). There were no changes to the investment objectives or index methodology resulting from the change. Prior to November 6, 2019, the fund traded as the Hartford Multifactor Global Small Cap ETF (ticker ROGS), and was a risk-optimized fund investing in global companies.