

ROUS

Hartford Multifactor US Equity ETF

Fund Description

ROUS tracks an index of US large-cap stocks. The index relies on value, momentum and quality factors, among others.

FactSet Analyst Report

ROUS charges a reasonable fee for a complex strategy focused on US large-cap stocks. ROUS` aim is clear: better returns than vanilla cap-weighted indexes and actively managed strategies over a full market cycle. To get there, the fund`s index uses 3 popular factorsvalue, momentum and qualityalong with meaningful single-stock size caps and volatility and sector constraints at the portfolio level. In contrast with some peer funds, these factors are considered in concert (rather than independently) to minimize counteraction. The index design described above is consistent with portfolio attributes relative to our cap-weighted benchmark: a bias to mid-caps and value stocks, along with lower beta and modest sector bets. On Oct. 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.