DECEMBER 31, 2023

Hartford Multifactor Small Cap ETF

HARTFORDFUNDS
Our benchmark is the investor.®

ROSC

Designed to provide equity exposure to small cap markets with up to 15% less volatility over a complete market cycle than traditional capitalization-weighted indices

Our systematic, rules-based index methodology is designed to simultaneously address risks while seeking exposures to return-enhancing factors:

Morningstar Overall Rating™ *

★★★★

456 Products | Small Value Category Based on Risk-Adjusted Returns as of 12/31/2023

Set Risk Parameters
Seek to improve diversification versus a cap-weighted benchmark by reducing concentration at the sector and individual company levels

Select Securities
Seek companies with a favorable combination of low valuation (50%), high momentum (30%), and high quality (20%) investment factors

Reconstitute and Rebalance
Reapply the investment process twice a year in March and September to ensure the portfolio stays true to the rules-based index methodology

Key Details

Ticker	ROSC
Inception	3/23/15
Underlying Index	LROSCX
Morningstar Category	Small Value
Net Assets	$37 million
Shares Outstanding	925,000

Trading Details

CUSIP	518416508
IOPV Ticker	ROSC.IV
Stock Exchange	NYSE Arca

Expenses (%)[1]

	ROSC
Total Operating Expenses	0.34

Characteristics

	ROSC	Russell 2000 Index
Nominal Companies	334	1,957
Price/Book	1.74	2.10
Price/Earnings	11.24	14.87
Return on Equity (%)	24.83	4.75
Debt to Equity	80.02	174.19
Effective Companies	192	865
Standard Deviation (%)	19.85	—
Market Cap Distribution (%)		
Greater than $100 billion	0.00	0.00
$10 billion - $100 billion	0.02	0.52
$2 billion - $10 billion	40.76	66.12
Less than $2 billion	59.22	33.35

Index Yield

	LROSCX	Russell 2000 Index
Index Dividend Yield (%)	2.08	1.37

Effective 11/6/19, the Hartford Multifactor Small Cap ETF changed its principal investment strategy, custom underlying index and reference index. See the Fund's prospectus for more information.

Performance (%) (SI=Since Inception)

			Average Annual Total Returns				
	QTD	YTD	1 Year	3 Year	5 Year	10 Year	SI
Hartford Multifactor Small Cap ETF							
NAV	15.84	18.89	18.89	11.63	11.41	—	8.45
Market Price	15.90	18.95	18.95	11.69	11.47	—	8.45
Hartford Multifactor Small Cap Spliced Index	15.95	19.33	19.33	12.05	11.75	—	—
Russell 2000 Index	14.03	16.93	16.93	2.22	9.97	—	—
Russell 2000 Value Index	15.26	14.65	14.65	7.94	10.00	—	—
Morningstar Category	12.93	16.86	16.86	11.29	11.87	—	—

[1] Expenses are the total annual fund operating expenses as shown in the most recent prospectus.

Performance data quoted represents past performance and does not guarantee future results. The investment return and principal value of an investment will fluctuate so that an investor's shares, when redeemed, may be worth more or less than their original cost. Current performance may be lower or higher than the performance data quoted. For more current performance information to the most recent month ended, please visit hartfordfunds.com.

Investors should carefully consider a fund's investment objectives, risks, charges and expenses. This and other important information is contained in the fund's prospectus and summary prospectus, which can be obtained by visiting hartfordfunds.com. Please read it carefully before investing.

The Hartford Multifactor Small Cap Spliced Index reflects the performance of the Global Small Cap Equity Index through 11/5/19 and the performance of the Small Cap Index thereafter. The Fund's performance and historical returns shown for the periods prior to 11/6/19 are not necessarily indicative of the performance that the Fund would have generated based on its current custom underlying index.

ETF shares are bought and sold at market price, not net asset value (NAV). Total returns are calculated using the daily 4:00 p.m. Eastern Time NAV. Market price returns reflect the midpoint of the bid/ask spread as of the close of trading on the exchange where Fund shares are listed. Market price returns do not represent the returns an investor would receive if they traded shares at other times. Brokerage commissions apply and will reduce returns.

Fund Objective: Seeks to provide investment results that, before fees and expenses, correspond to the total return performance of an index that tracks the performance of small capitalization exchange traded equity securities.

The Hartford Multifactor Small Cap Index methodology assigns a combined factor score to each company within the eligible universe. Within the risk parameters of the strategy, the methodology selects those with the highest aggregate score. The Value factor is measured by earnings yield, earnings before interest, tax, depreciation and amortization (EBITDA)/enterprise value (EV), operating cash flow/EV, revenue/EV, dividend yield and book value (used only in financials and real estate as a replacement to EBITDA/EV). The Momentum factor is measured by the last 12-month price return minus the last 1-month price return and the last 6-month price return minus the last 1-month price return. The Quality factor is measured by gross profitability/total assets.

DECEMBER 31, 2023

Hartford Multifactor Small Cap ETF

Sector Allocation (%)

ROSC diversifies exposure across sectors and explicitly avoids unintended sector concentrations.

	ROSC	Russell 2000 Index	Underweight/Overweight
Consumer Discretionary	15	11	4
Health Care	18	15	3
Materials	7	4	3
Consumer Staples	6	3	3
Communication Services	3	2	1
Financials	17	17	0
Industrials	16	17	-1
Real Estate	5	6	-1
Utilities	1	3	-2
Information Technology	11	14	-3
Energy	2	7	-5

Based on Global Industry Classification Standard (GICS), which was developed by and is the exclusive property and a service mark of MSCI Inc. (MSCI) and Standard & Poor's, a division of The McGraw-Hill Companies, Inc. (S&P). Excludes cash. May not total to 100% due to rounding and/or pooled vehicle allocations.

Top Ten Holdings (%)

ROSC provides exposure to companies with favorable valuation, momentum, and quality factors.

Alpha Metallurgical Resources, Inc.	1.28
Jackson Financial, Inc.	1.22
Cal-Maine Foods, Inc.	1.08
Rush Enterprises, Inc.	1.08
Amphastar Pharmaceuticals, Inc.	1.03
Encore Wire Corp.	1.03
Buckle, Inc.	1.00
Warrior Met Coal, Inc.	1.00
Amkor Technology, Inc.	0.97
Arch Resources, Inc.	0.93
Top Ten Total	
ROSC	10.62
Russell 2000 Index	3.26

All holdings and allocations are subject to change.

*Star Ratings: 3-year 3 stars out of 456 products, 5-year 4 stars out of 427 products for the period ended herein. Other share classes may have different ratings. The Morningstar Rating™ for funds, or "star rating", is calculated for funds and separate accounts with at least a 3-year history. Exchange-traded funds and open-ended mutual funds are considered a single population for comparative purposes. Star rating based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a managed product's monthly excess performance (without adjusting for any sales load, if applicable), placing more emphasis on downward variations and rewarding consistent performance. 5 stars are assigned to the top 10%, 4 stars to the next 22.5%, 3 stars to the next 35%, 2 stars to the next 22.5%, and 1 star to the bottom 10%. Overall Morningstar Rating is derived from a weighted average of the performance figures associated with its 3-, 5-, and 10-year (if applicable) Morningstar Rating metrics. For more information about the Morningstar Fund Ratings, including their methodology, please go to global.morningstar.com/managerdisclosures. The information contained herein: (1) is proprietary to Morningstar and/ or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information.

Important Risks: Investing involves risk, including the possible loss of principal. The net asset value (NAV) of the Fund's shares may fluctuate due to changes in the market value of the Fund's holdings which may in-turn fluctuate due to market and economic conditions. The market prices of the Fund's shares will generally fluctuate due to changes in the relative supply of and demand for the shares on an exchange. • The Fund is not actively managed but rather attempts to track the performance of an index. The Fund's returns may diverge from that of the index. • Small cap securities can have greater risks, including liquidity risk, and volatility than large-cap securities. • Investments focused in a particular industry or group of industries are subject to greater market volatility risk.

Russell 2000 Index measures the performance of the small-cap segment of the U.S. equity universe. Indices are unmanaged and not available for direct investment.

Russell 2000 Value Index measures the performance of small-cap value segment of the US equity universe. It includes those Russell 2000 Index companies with lower price-to-book ratios and lower forecasted growth values. Indices are unmanaged and not available for direct investment.

IOPV, or Indicative Optimized Portfolio Value, is a calculation disseminated by the stock exchange that approximates the Fund's NAV every fifteen seconds throughout the trading day. **Price/Earnings** is the ratio of a stock's current price divided by the trailing earnings per share for the past 12 months. **Price/Book** is the ratio of a stock's price to its book value per share. **Effective Countries/Companies** measures portfolio concentration, in which a higher number would indicate a more diversified portfolio. **Debt-to-equity ratio** measures a company's financial leverage calculated by dividing its total liabilities by stockholders' equity. **Return on Equity** is the average amount of net income after taxes that a firm is able to earn as a percent of stockholders equity. **Standard Deviation** measures the portfolio's total-return volatility. A higher standard deviation indicates greater historical volatility. **Index Dividend Yield** is the weighted average dividend yield of the securities in the underlying portfolio index (including cash). The number is not intended to demonstrate income earned or distributions made by the Fund and is not necessarily indicative of the dividend yield of the Fund. Fundamental characteristics are based on industry-standard calculation methodologies and determined by Hartford Funds. Holdings may not sum to 100% due to cash allocations. Sources for all data: Bloomberg, MSCI, and Hartford Funds.

ETFs are distributed by ALPS Distributors, Inc. (ALPS). Advisory services may be provided by Hartford Funds Management Company, LLC (HFMC), or its wholly owned subsidiary, Lattice Strategies LLC (Lattice). HFMC and Lattice are SEC registered investment advisers. Hartford Funds refers to Hartford Funds Distributors, LLC, Member FINRA, HFMC, and Lattice, which are not affiliated with ALPS.

The indices, which our multifactor ETFs seek to track, are calculated and distributed by Solactive AG, a firm retained and paid by the Indices' Provider (Lattice Strategies). Lattice Strategies is responsible for the methodology and selection of each index component.

ETF1013_0124 3335574

LAT002379