

## ROAM

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

### Lower Valuations

Seeks to invest in companies with lower valuations compared to the MSCI Emerging Markets Index while also taking into account fundamentals

### Rules-Based Diversification

Aims to produce a diversified portfolio by implementing systematic company, country, currency, and sector parameters

### Rules-based Index Methodology

Systematically designed to address risks while seeking exposures to return-enhancing factors

### Average Annual Total Returns (%)

|  | QTD  | YTD  | 1 Year | 3 Year | 5 Year | 10 Year | SI   |
|--|------|------|--------|--------|--------|---------|------|
| <b>Hartford Multifactor Emerging Markets ETF</b>           |      |      |        |        |        |         |      |
| NAV  | 1.99 | 1.99 | 5.31   | 5.02   | 12.01  | 3.05    | 2.78 |
| Market Price   | 3.07 | 3.07 | 5.32   | 5.45   | 12.36  | 3.04    | 2.79 |
| Hartford Multifactor Emerging Markets Equity Spliced Index | 1.96 | 1.96 | 5.90   | 6.00   | 12.94  | 3.74    | —    |
| MSCI Emerging Markets Index                                | 2.93 | 2.93 | 8.09   | 1.44   | 7.94   | 3.71    | —    |
| MSCI Emerging Markets Value Index                          | 4.32 | 4.32 | 7.6    | 2.76   | 9.81   | 3.21    | —    |
| Morningstar Category                                       | 1.77 | 1.77 | 4.96   | 1.72   | 8.84   | 3.59    | —    |

SI = Since Inception. Performance for periods of less than one year is not annualized.

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](http://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](http://hartfordfunds.com). Please read it carefully before investing.

The Hartford Multifactor Emerging Markets Equity Spliced Index reflects the performance of the Emerging Markets Index through 9/10/19 and the performance of the Emerging Markets Equity Index thereafter. The Fund's performance and historical returns shown for the periods prior to 9/11/19 are not necessarily indicative of the performance that the Fund would have generated based on its current custom underlying index. Indices are unmanaged and not available for direct investment.

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 based upon the emerging markets of the world.

\*Star Ratings: 3-year 4 stars out of 714 products, 5-year 4 stars out of 636 products, and 10-year 3 stars out of 435 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](http://global.morningstar.com/managerdisclosures). ©2025 Morningstar, Inc. All rights reserved. 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.

### Overall Morningstar Rating™\*

★★★★

714 Products

Diversified Emerging Mkts Category Based on Risk-Adjusted Returns as of 3/31/2025

### Key Details

|                      |                           |
|----------------------|---------------------------|
| Ticker               | ROAM                      |
| Inception            | 2/25/15                   |
| Underlying Index     | LROEMX                    |
| Morningstar Category | Diversified Emerging Mkts |
| Net Assets           | \$28 million              |
| Shares Outstanding   | 1,200,000                 |

### Trading Details

|                |           |
|----------------|-----------|
| CUSIP          | 518416201 |
| IOPV Ticker    | ROAM.IV   |
| Stock Exchange | NYSE Arca |

### Expenses (%)

|                          | ROAM |
|--------------------------|------|
| Total Operating Expenses | 0.44 |

Expenses are the total annual operating expenses from the Fund's most recent prospectus at the time of publication.

### Characteristics

|                        | ROAM  | MSCI Emerging Markets Index |
|------------------------|-------|-----------------------------|
| Price/Earnings         | 10.38 | 14.16                       |
| Price/Book             | 1.35  | 1.79                        |
| Return on Equity (%)   | 16.83 | 16.43                       |
| Debt to Equity         | 67.27 | 74.23                       |
| Nominal Companies      | 304   | 1,149                       |
| Effective Companies    | 202   | 68                          |
| Nominal Countries      | 16    | 24                          |
| Effective Countries    | 8     | 6                           |
| Standard Deviation (%) | 15.24 | —                           |

### Market Cap Distribution (%)

|                              |       |       |
|------------------------------|-------|-------|
| Less than \$2 billion        | 0.47  | 0.03  |
| \$2 billion - \$10 billion   | 34.44 | 18.65 |
| \$10 billion - \$100 billion | 52.04 | 46.28 |
| Greater than \$100 billion   | 13.05 | 35.03 |

### Index Yield

|                          | LROEMX | MSCI Emerging Markets Index |
|--------------------------|--------|-----------------------------|
| Index Dividend Yield (%) | 4.68   | 2.59                        |

## Sector Allocation (%)

Broad sector exposures reflect emerging economic opportunities across countries.

|                        | ROAM | MSCI Emerging Markets Index | Underweight/Overweight |
|------------------------|------|-----------------------------|------------------------|
| Health Care            | 6    | 3                           | 3                      |
| Energy                 | 6    | 4                           | 2                      |
| Industrials            | 7    | 6                           | 1                      |
| Consumer Staples       | 6    | 5                           | 1                      |
| Utilities              | 4    | 3                           | 1                      |
| Information Technology | 22   | 22                          | 0                      |
| Materials              | 6    | 6                           | 0                      |
| Real Estate            | 2    | 2                           | 0                      |
| Financials             | 23   | 24                          | -1                     |
| Communication Services | 7    | 10                          | -3                     |
| Consumer Discretionary | 11   | 15                          | -4                     |

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.

## Country Allocation (%)

ROAM invests deeper into emerging markets, expanding the opportunity to participate in the growth potential of a diverse set of emerging economies.

| ROAM                      |              | MSCI Emerging Markets Index |              |
|---------------------------|--------------|-----------------------------|--------------|
| China                     | 21.45        | China                       | 31.29        |
| India                     | 16.69        | India                       | 18.52        |
| Taiwan                    | 14.50        | Taiwan                      | 16.85        |
| South Korea               | 11.66        | South Korea                 | 8.99         |
| Saudi Arabia              | 6.38         | Brazil                      | 4.41         |
| Brazil                    | 5.18         | Saudi Arabia                | 4.06         |
| Indonesia                 | 3.60         | South Africa                | 3.18         |
| Malaysia                  | 3.56         | Mexico                      | 1.87         |
| Thailand                  | 3.56         | Malaysia                    | 1.35         |
| Poland                    | 3.16         | Indonesia                   | 1.24         |
| <b>Top Ten Total</b>      | <b>89.73</b> | <b>Top Ten Total</b>        | <b>91.77</b> |
| Number of other countries | 6            | Number of other countries   | 14           |

**Important Risks:** Investing involves risk, including the possible loss of principal. Security prices of the Fund's underlying holdings will fluctuate in value depending on general market and economic conditions and the prospects of individual companies. The market price of the Fund's shares will fluctuate in response to changes in the Fund's net asset value, intraday value of the Fund's holdings, and the supply and demand for shares on the 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. • Foreign investments may be more volatile and less liquid than U.S. investments and are subject to the risk of currency fluctuations and adverse political, economic and regulatory developments. These risks may be greater, and include additional risks, for investments in emerging markets and in particular geographic regions or countries. • Investments focused in a country, region, industry or group of industries may increase volatility and risk.

The MSCI Emerging Markets Index is a free float-adjusted market capitalization index that is designed to measure emerging markets equity performance.

MSCI Emerging Markets Value Index a free float-adjusted market capitalization-weighted index that captures large and mid-cap securities exhibiting overall value style characteristics across Emerging Markets countries. MSCI index performance is shown net of dividend withholding tax.

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**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.

**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. **Debt-to-equity ratio** measures a company's financial leverage calculated by dividing its total liabilities by stockholders' equity. **Nominal Countries/Companies** represents the total number of countries/companies included in the portfolio, regardless of allocation. **Effective Countries/Companies** measures portfolio concentration, in which a higher number would indicate a more diversified portfolio. **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.

## Top Ten Holdings (%)

ROAM selects companies with a favorable combination of value, momentum, and quality.

|   |      |
|---|------|
| Samsung Electronics Co. Ltd.                | 1.03 |
| China Construction Bank Corp.               | 1.00 |
| Petroleo Brasileiro SA                      | 1.00 |
| Bank of China Ltd.                          | 0.99 |
| HCL Technologies Ltd.                       | 0.98 |
| Industrial & Commercial Bank of China Ltd.  | 0.96 |
| SK Hynix, Inc.                              | 0.96 |
| Coway Co. Ltd.                              | 0.93 |
| Agricultural Bank of China Ltd.             | 0.88 |
| Taiwan Semiconductor Manufacturing Co. Ltd. | 0.88 |

## Top Ten Total

|                             |       |
|-----------------------------|-------|
| ROAM                        | 9.61  |
| MSCI Emerging Markets Index | 27.39 |

All holdings and allocations are subject to change.