

Hartford Strategic Income Fund

Tickers A: HSNAX C: HSNCX F: HSNFX I: HSNIX R3: HSNRX R4: HSNXS R5: HSNTX R6: HSNVX Y: HSNYX

What Happened?

- Fixed-income sectors posted mixed results vs. government bonds as sovereign yields drifted higher. Fading vaccine efficacy amid new COVID-19 restrictions and lurking delta variant reinforced global growth concerns
- US Treasury yields increased ahead of the inflation print and the Jackson Hole Symposium
- Federal Reserve (Fed) Chair Jerome Powell struck a balanced tone and affirmed the economy had met the Fed's precondition for asset tapering, but he did not suggest it would begin any sooner than year-end

Performance Highlights

Contributors

- Allocations to emerging markets (both sovereigns and corporates), global high yield, and bank loans were the primary positive contributors to performance over the period
- Corporate and non-corporate credits from China were additive over the period

Detractors

- Agency MBS was the primary detractor from total returns. The sector faced some pressure amid an uptick in supply that finally made its way into the market following the decline in rates seen in prior months
- Emerging markets (EM) local debt exposure modestly detracted from total returns. We believe that improving economic data coupled with ample global liquidity will be supportive for EM asset markets in the months to come and therefore we are maintaining a pro-risk EM lean.

Portfolio Managers from Wellington Management

Campe Goodman, CFA

Senior Managing Director
Fixed-Income Portfolio Manager
Professional Experience Since 2000

Joseph F. Marvan, CFA

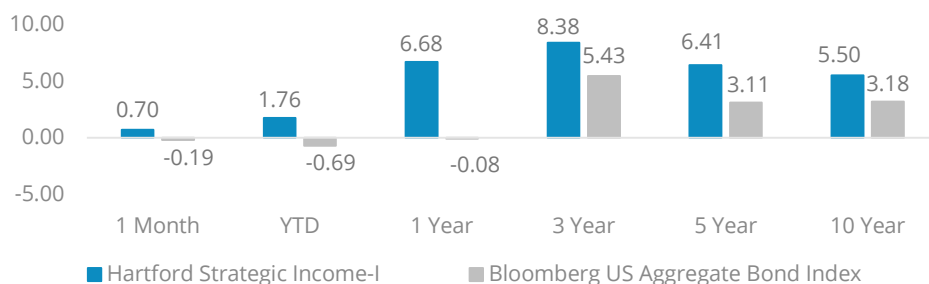
Senior Managing Director
Fixed-Income Portfolio Manager
Professional Experience Since 1988

Robert D. Burn, CFA

Managing Director
Fixed-Income Portfolio Manager
Professional Experience Since 1998

The portfolio managers are supported by the full resources of Wellington.

Month End Performance (%) (I-Share) as of 8/31/21



Overall Morningstar Rating™ (I-Share)*



272 Products | Multisector Bond
Category Based on Risk-Adjusted
Returns as of 8/31/21

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. Please see page 3 for standardized performance. Returns for less than one year are not annualized.

Current Insight and Positioning From Wellington Management

- We maintain a pro-cyclical risk posture, which should benefit from continued economic recovery that is underpinned by a healing labor market and improving vaccine distribution/public health backdrop, though variants pose risk
- We acknowledge rich valuations across credit sectors, which could leave credit investors vulnerable to significantly negative returns if a new tail risk hits the market. However, our other quantitative indicators are mostly very positive—corporate behavior remains conservative, monetary policy remains accommodative, and market technicals are very strong.
- We are expressing our pro-risk view primarily through US bank loans, global high yield, EM Debt (both sovereigns and corporates), and parts of the structured finance universe (residential mortgages and commercial mortgage-backed securities with attractive collateral)
- Against this backdrop, we are maintaining a barbelled approach, with larger allocations to higher quality, liquid assets such as cash and US Treasuries paired with smaller allocations in higher-yielding sectors whose fundamentals still appear underappreciated and which could potentially tighten further in a positive market environment

Sector Exposure (%) as of 8/31/21

Emerging Market Debt	28
Bank Loans	19
Mortgage Backed Securities	13
High Yield Credit	10
United States Government	10
Cash, Cash Equivalents and Cash Offsets	8
Asset Backed Securities	3
Other	3
Commercial Mortgage Backed Securities	2
Investment Grade Credit	2
Developed Government and Related (Non-US \$)	1

Top Ten Holdings (%) as of 8/31/21

U.S. Treasury Notes	6.92
UMBS	6.50
Japan Treasury Discount Bill	4.22
U.S. Treasury Bonds	3.44
FHLMC Mortgage Backed Securities (POOLS)	1.72
Colombia Government International Bond	1.09
FNMA Mortgage Backed Securities (POOLS)	1.09
Mexico Government International Bond	0.96
Argentine Republic Government International Bond	0.90
Brazil Notas do Tesouro Nacional	0.88
Percentage Of Portfolio	27.72

Holdings and characteristics are subject to change. Percentages may be rounded.

Credit Exposure (%) as of 8/31/21

Aaa/AAA	18
Aa/AA	2
A	7
Baa/BBB	9
Ba/BB	17
B	30
Caa/CCC or lower	7
Not Rated	8
Cash & Cash Offsets	2

Credit exposure is the credit ratings for the underlying securities of the Fund as provided by Standard and Poor's (S&P), Moody's Investors Service, or Fitch and typically range from AAA/Aaa (highest) to C/D (lowest). If S&P, Moody's, and Fitch assign different ratings, the median rating is used. If only two agencies assign ratings, the lower rating is used. Securities that are not rated by any of the three agencies are listed as "Not Rated." Ratings do not apply to the Fund itself or to Fund shares. Ratings may change.

Net Assets	\$3.2 billion
# of Holdings	1,639
# of Issuers	824
Dividend Frequency	Monthly
Holdings Characteristics	
Effective Duration	3.70 yrs.

Performance (%) as of 6/30/21

Class	QTD	YTD	Average Annual Total Returns					Expenses ¹	
			1 Year	3 Year	5 Year	10 Year	SI	Gross	Net
A	2.35	0.74	9.35	7.86	6.56	5.24	5.11	0.98%	0.98%
A with 4.5% Max Sales Charge	—	—	4.43	6.21	5.58	4.75	4.77	—	—
F	2.45	0.83	9.75	8.21	6.90	5.55	5.42	0.59%	0.59%
I	2.43	0.89	9.64	8.14	6.83	5.52	5.40	0.70%	0.70%
R3	2.27	0.58	9.02	7.49	6.21	4.92	5.19	1.30%	1.30%
R4	2.25	0.63	9.24	7.78	6.51	5.22	5.42	1.00%	1.00%
R5	2.34	0.80	9.60	8.14	6.86	5.55	5.65	0.70%	0.70%
R6	2.46	0.94	9.78	8.23	6.94	5.62	5.70	0.60%	0.60%
Y	2.44	0.78	9.59	8.15	6.87	5.58	5.67	0.70%	0.70%
Bloomberg US Aggregate Bond Index	1.83	-1.60	-0.33	5.34	3.03	3.39	—	—	—
Morningstar Category	2.15	1.94	9.23	5.23	4.63	4.32	—	—	—
Lipper Peer Group	2.06	1.64	8.89	5.42	4.70	4.43	—	—	—

Morningstar® Category Multisector Bond Lipper Peer Group Multi-Sector Income

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Share Class Inception: A, I - 5/31/07; F - 2/28/17; R3, R4, R5 - 9/30/11; R6 - 11/7/14; Y - 8/31/07. Performance shown prior to the inception of a class reflects performance and operating expenses of another class(es) (excluding sales charges, if applicable). Had fees and expenses of a class been reflected for the periods prior to the inception of that class, performance would be different. Since inception (SI) performance for A, F, I is from 5/31/07; R3, R4, R5, R6, and Y is from 8/31/07. Performance and expenses for other share classes will vary. Additional information is in the prospectus. Only Class A assesses a sales charge.

Bloomberg U.S. Aggregate Bond Index is composed of securities from the Bloomberg Government/Credit Bond Index, Mortgage-Backed Securities Index, Asset-Backed Securities Index, and Commercial Mortgage-Backed Securities Index. Indices are unmanaged and not available for direct investment.

*Class I-Shares Star Ratings: 3-year 5 stars out of 272 products, 5-year 5 stars out of 239 products, and 10-year 4 stars out of 123 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. ©2021 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.

Important Risks: Investing involves risk, including the possible loss of principal. Security prices fluctuate in value depending on general market and economic conditions and the prospects of individual companies. The Fund may allocate a portion of its assets to specialist portfolio managers, which may not work as intended. • Fixed income security risks include credit, liquidity, call, duration, and interest-rate risk. As interest rates rise, bond prices generally fall. • Investments in high-yield ("junk") bonds involve greater risk of price volatility, illiquidity, and default than higher-rated debt securities. • 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. • Derivatives are generally more volatile and sensitive to changes in market or economic conditions than other securities; their risks include currency, leverage, liquidity, index, pricing, regulatory and counterparty risk. • The risks associated with mortgage-related and asset-backed securities include credit, interest-rate, prepayment, liquidity, default and extension risk. • The purchase of securities in the To-Be-Announced (TBA) market can result in higher portfolio turnover and related expenses as well as price and counterparty risk. • The Fund may have high portfolio turnover, which could increase its transaction costs and an investor's tax liability. • Restricted securities may be more difficult to sell and price than other securities. • Loans can be difficult to value and less liquid than other types of debt instruments; they are also subject to nonpayment, collateral, bankruptcy, default, extension, prepayment and insolvency risks. • Obligations of U.S. Government agencies are supported by varying degrees of credit but are generally not backed by the full faith and credit of the U.S. Government.

¹Expenses as shown in the Fund's most recent prospectus.

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

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