

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

Overall Morningstar Rating™*



711 Products | Diversified Emerging Mkts
Category Based on Risk-Adjusted Returns as of 9/30/2024

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

Set Risk Parameters

Seek to improve diversification versus a cap-weighted benchmark by reducing concentration at the country, 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	ROAM
Inception	2/25/15
Underlying Index	LROEMX
Morningstar Category	Diversified Emerging Markets
Net Assets	\$32 million
Shares Outstanding	1,250,000
CUSIP	518416201
IOPV Ticker	ROAM.IV
Stock Exchange	NYSE Arca

Expenses (%)¹

	ROAM
Total Operating Expenses	0.44

Characteristics

	ROAM	MSCI Emerging Markets Index
Nominal Companies	308	1,219
Nominal Countries	16	24
Price/Earnings	10.39	15.87
Price/Book	1.33	1.88
Return on Equity (%)	16.66	15.47
Debt to Equity	76.24	76.71
Effective Countries	8	6
Effective Companies	203	71
Standard Deviation (%)	15.19	—

Market Cap Distribution (%)

Greater than \$100 billion	9.57	30.97
\$10 billion - \$100 billion	55.58	50.22
\$2 billion - \$10 billion	34.37	18.77
Less than \$2 billion	0.49	0.04

Index Yield

	LROEMX	MSCI Emerging Markets Index
Index Dividend Yield (%)	4.01	2.37

Performance (%) (SI=Since Inception)

	QTD	YTD	Average Annual Total Returns				SI
			1 Year	3 Year	5 Year	10 Year	
Hartford Multifactor Emerging Markets ETF							
NAV	5.50	14.87	26.15	6.08	7.28	—	3.47
Market Price	5.63	15.16	27.06	6.42	7.40	—	3.48
Hartford Multifactor Emerging Markets Equity Spliced Index							
MSCI Emerging Markets Index	6.21	15.84	28.17	7.29	8.23	—	—
MSCI Emerging Markets Value Index	8.72	16.86	26.05	0.40	5.75	—	—
Morningstar Category	8.12	15.11	24.38	3.29	5.94	—	—
Morningstar Category	6.32	13.70	22.96	-0.07	5.84	—	—

¹Expenses 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 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.

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 5 stars out of 711 products, 5-year 4 stars out of 639 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. ©2024 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.

Hartford Multifactor Emerging Markets ETF

Sector Allocation (%)

Broad sector exposures reflect emerging economic opportunities across countries.

	ROAM	MSCI Emerging Markets Index	Underweight/Overweight
Energy	7	5	2
Health Care	6	4	2
Utilities	5	3	2
Financials	23	23	0
Information Technology	22	22	0
Communication Services	9	9	0
Industrials	7	7	0
Consumer Staples	5	5	0
Real Estate	2	2	0
Materials	6	7	-1
Consumer Discretionary	10	14	-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	27.81
Taiwan	19.52
India	17.57
South Korea	10.44
Saudi Arabia	4.83
Brazil	3.79
Thailand	3.12
Malaysia	1.88
Indonesia	1.65
Turkey	1.51
Top Ten Total	92.12
Number of other countries	14

Important Risks: Investing involves risk, including the possible loss of principal. • 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. 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. • 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. Indices are unmanaged and not available for direct investment.

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. **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. **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. **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.

China Construction Bank Corp.	1.02
Lenovo Group Ltd.	1.02
Hon Hai Precision Industry Co. Ltd.	0.99
Agricultural Bank of China Ltd.	0.98
CSPC Pharmaceutical Group Ltd.	0.98
Bank of China Ltd.	0.96
Saudi Telecom Co.	0.96
Industrial & Commercial Bank of China Ltd.	0.95
COSCO SHIPPING Holdings Co. Ltd.	0.94
Radiant Opto-Electronics Corp.	0.94

Top Ten Total

ROAM	9.74
MSCI Emerging Markets Index	25.91

All holdings and allocations are subject to change.