

## 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

## Lower Valuations

Seeks to invest in companies with lower valuations compared to the Russell 2000 Index while also taking into account fundamentals

## Quality Driven

Implements systematic company, valuation and size parameters that are designed to invest in more profitable companies

## 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 Small Cap ETF</b>							
NAV	-7.44	-7.44	-1.35	3.68	16.79	7.39	7.30
Market Price	-7.44	-7.44	-1.26	3.66	16.82	7.36	7.30
Hartford Multifactor Small Cap Spliced Index	-7.35	-7.35	-0.98	4.03	17.17	7.81	—
Russell 2000 Index	-9.48	-9.48	-4.01	0.52	13.27	6.30	—
Russell 2000 Value Index	-7.74	-7.74	-3.12	0.05	15.31	6.07	—
Morningstar Category	-7.23	-7.23	-3.46	2.53	17.80	6.53	—

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 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. Indices are unmanaged and not available for direct investment.

Russell 2000 Index measures the performance of the small-cap segment of the US equity universe.

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.

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.

## Overall Morningstar Rating™ \*

★★★★

475 Products

Small Value Category Based on Risk-Adjusted Returns as of 3/31/2025

## Key Details

Ticker	ROSC
Inception	3/23/15
Underlying Index	LROSCX
Morningstar Category	Small Value
Net Assets	\$31 million
Shares Outstanding	775,000

## Trading Details

CUSIP	518416508
IOPV Ticker	ROSC.IV
Stock Exchange	NYSE Arca

## Expenses (%)

	ROSC
Total Operating Expenses	0.34

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

## Characteristics

	ROSC	Russell 2000 Index
Price/Earnings	12.79	16.43
Price/Book	1.59	1.92
Return on Equity (%)	15.73	1.57
Debt to Equity	93.91	150.18
Nominal Companies	312	1,945
Effective Companies	198	762
Standard Deviation (%)	22.14	—

## Market Cap Distribution (%)

Less than \$2 billion	60.30	32.63
\$2 billion - \$10 billion	39.24	64.69
\$10 billion - \$100 billion	0.46	2.68
Greater than \$100 billion	0.00	0.00

## Index Yield

	LROSCX	Russell 2000 Index
Index Dividend Yield (%)	2.54	1.44

**Sector Allocation (%)**

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

	ROSC	Russell 2000 Index	Underweight/Overweight
Consumer Discretionary	12	9	3
Consumer Staples	6	3	3
Health Care	19	17	2
Real Estate	7	6	1
Communication Services	3	3	0
Utilities	3	3	0
Energy	4	5	-1
Materials	3	4	-1
Financials	18	20	-2
Industrials	16	18	-2
Information Technology	10	12	-2

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.

Premier, Inc.	1.09
Organon & Co.	1.03
Patterson Cos., Inc.	1.03
TEGNA, Inc.	1.03
Catalyst Pharmaceuticals, Inc.	1.02
Harmony Biosciences Holdings, Inc.	1.01
Perdoceo Education Corp.	1.01
Rush Enterprises, Inc.	0.95
Supernus Pharmaceuticals, Inc.	0.95
Buckle, Inc.	0.92

**Top Ten Total**

ROSC	10.04
Russell 2000 Index	4.14

All holdings and allocations are subject to change.

\*Star Ratings: 3-year 3 stars out of 475 products, 5-year 3 stars out of 449 products, and 10-year 4 stars out of 361 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.

**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. • 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.

**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 Companies** represents the total number of 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. **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.

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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.