

ROSC

Designed to provide equity exposure to small cap markets with potentially 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:

**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**

<b>Ticker</b>	ROSC
<b>Inception</b>	3/23/15
<b>Underlying Index</b>	LROSCX
<b>Net Assets</b>	\$7.7 million
<b>Shares Outstanding</b>	300,000

**Trading Details**

<b>CUSIP</b>	518416508
<b>IOPV Ticker</b>	ROSC.IV
<b>Stock Exchange</b>	NYSE Arca

**Expenses (%)<sup>1</sup>**

	<b>ROSC</b>
Total Operating Expenses	0.34

**Characteristics**

	<b>ROSC</b>	<b>Russell 2000 Index</b>
Price/Book	1.43	1.70
Price/Earnings	11.71	17.77
Return on Equity (%)	16.00	-2.87
Debt to Equity	102.98	175.72
Nominal Companies	347	2,012
Effective Companies	191	842
Standard Deviation (%)	20.49	—

**Market Cap Distribution (%)**

	<b>ROSC</b>	<b>Russell 2000 Index</b>
Greater than \$100 billion	0.00	0.00
\$10 billion - \$100 billion	0.00	0.85
\$2 billion - \$10 billion	27.35	52.21
Less than \$2 billion	72.65	46.94

**Index Yield**

	<b>LROSCX</b>	<b>Russell 2000 Index</b>
Index Dividend Yield (%)	2.37	1.66

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

**Performance (%) (SI=Since Inception)**

	QTD	YTD	Average Annual Total Returns				SI
			1 Year	3 Year	5 Year	10 Year	
<b>Hartford Multifactor Small Cap ETF</b>							
NAV Return	3.22	-14.78	-7.05	-2.57	5.25	—	3.07
Price Return	3.23	-14.94	-7.01	-2.75	5.07	—	3.03
<b>Underlying Index</b>							
Hartford Multifactor Small Cap Spliced Index	3.30	-14.71	-6.81	-2.30	5.70	—	—
<b>Index</b>							
Russell 2000 Index	4.93	-8.69	0.39	1.77	8.00	9.85	—

<sup>1</sup> 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), and are not individually redeemed from the Fund. 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.

# 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 Staples	6	3	3
Energy	5	2	3
Financials	16	15	1
Materials	5	4	1
Communication Services	3	2	1
Consumer Discretionary	13	13	0
Information Technology	13	13	0
Industrials	14	15	-1
Real Estate	5	7	-2
Utilities	1	3	-2
Health Care	18	21	-3

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.

Corcept Therapeutics, Inc.	1.42
Renewable Energy Group, Inc.	1.41
Meridian Bioscience, Inc.	1.26
BMC Stock Holdings, Inc.	1.09
Sykes Enterprises, Inc.	1.07
Diodes, Inc.	1.02
DHT Holdings, Inc.	1.00
Rent-A-Center, Inc.	0.98
Insight Enterprises, Inc.	0.97
Vanda Pharmaceuticals, Inc.	0.97

### Top Ten Total

ROSC	11.19
Russell 2000 Index	3.89

All holdings and allocations are subject to change.

**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. • Small cap securities can have greater risk and volatility than large-cap securities. • Investments focused in a particular sector or industry are subject to greater market volatility risk. 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.

**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.

**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.

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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.