

Hartford Multifactor Low Volatility US Equity ETF

LVUS

Focuses on delivering the performance potential of US equities with up to 25% less volatility over a complete market cycle

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

Set Risk Parameters

Seek to deliver exposure to the low volatility factor, balance risk across sectors, and seek neutral to positive exposure to value, momentum, and quality

Select Securities

Pursue equity-market return potential with up to 25% less volatility† through a combination of stock selection and portfolio construction

Reconstitute and Rebalance

Reapply the index methodology twice a year in March and September to maintain strategy consistency

Key Details

Ticker	LVUS
Inception	5/10/17
Underlying Index	LLVUSX
Net Assets	\$7.2 million
Shares Outstanding	250,000
Trading Details	
CUSIP	518416706
IOPV Ticker	LVUS.IV
Stock Exchange	BATS
Expenses (%)³	
	LVUS
Total Operating Expense	0.21

Performance (%) (SI=Since Inception)

	QTD	YTD	Average Annual Total Returns				SI ¹
			1 Year	3 Year	5 Year	10 Year	
Hartford Multifactor Low Volatility US Equity ETF							
NAV Return	13.31	13.31	11.99	—	—	—	9.56
Price Return	13.21	13.21	11.05	—	—	—	9.58
Underlying Index							
Hartford Risk-Optimized Multifactor Low Volatility US Equity Index (LLVUSX) ²							
	13.39	13.39	12.18	—	—	—	—
Index							
MSCI USA Investable Market Index							
	14.16	14.16	8.89	13.57	10.44	16.08	—

Characteristics

	LVUS	MSCI USA Investable Market Index
Price/Book	3.37	3.18
Price/Earnings	20.49	19.69
Return on Equity (%)	14.62	13.62
Debt to Equity	129.17	151.22
Nominal Companies	256	2,397
Effective Companies	145	157
Standard Deviation (%)	14.54	16.73

Market Cap Distribution (%)

	LVUS	MSCI USA Investable Market Index
Greater than \$100 billion	30.43	44.42
\$10 billion - \$100 billion	39.33	39.62
\$2 billion - \$10 billion	26.61	12.46
Less than \$2 billion	3.63	3.46

Index Yield

	LLVUSX	MSCI USA Investable Market Index
Index Dividend Yield (%)	2.52	1.89

¹ Index "inception" return is based on the fund's inception date.

² Index performance returns do not reflect any management fees, transaction costs, or expenses.

³ Expenses are the total annual fund operating expenses as shown in the most recent prospectus.

† Risk objectives are measured over a complete market cycle against the underlying index's eligible universe of securities, weighted by market capitalization.

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.

ETF Shares are bought and sold at market price (not NAV) and are not individually redeemed from the Fund. Total returns are calculated using the daily 4:00 p.m. Eastern Time net asset value (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 the Hartford Multifactor Low Volatility US Equity Index that tracks the performance of exchange traded U.S. equity securities.

MARCH 31, 2019

Hartford Multifactor Low Volatility US Equity ETF

Sector Allocation (%)

LVUS seeks to balance risk across sectors by assigning lower weightings to sectors with higher relative risk and higher weightings to sectors with lower relative risk.

	LVUS	MSCI USA Investable Market Index	Underweight/Overweight
Materials	9	3	6
Industrials	15	10	5
Consumer Discretionary	13	10	3
Real Estate	7	4	3
Consumer Staples	9	7	2
Communication Services	10	9	1
Utilities	4	3	1
Energy	4	5	-1
Health Care	10	14	-4
Financials	8	13	-5
Information Technology	11	21	-10

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 (%)

LVUS seeks diversified exposure to companies with low volatility characteristics.

Walt Disney Co.	2.02
McDonald's Corp.	1.56
Verizon Communications, Inc.	1.56
AT&T, Inc.	1.48
Exxon Mobil Corp.	1.45
Johnson & Johnson	1.43
Chevron Corp.	1.41
UnitedHealth Group, Inc.	1.41
Medtronic plc	1.31
Honeywell International, Inc.	1.30

Top Ten Total

LVUS	14.93
MSCI USA Investable Market Index	18.40

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. • The Fund may experience more than a minimum level of volatility as there is no guarantee that the underlying index's strategy of seeking to lower volatility will be successful. • Investments focused in a sector, industry or group of industries may increase volatility and 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.

The MSCI USA Investable Market Index (IMI) is designed to measure the performance of the large, mid and small cap segments of the US market. MSCI performance is shown gross of dividend withholding tax. The MSCI information may only be used for your internal use, may not be reproduced or disseminated in any form and may not be used as a basis for or a component of any financial instruments or products or indices. None of the MSCI information is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. Historical data and analysis should not be taken as an indication or guarantee of any future performance analysis, forecast or prediction. The MSCI information is provided on an "as is" basis and the user of this information assumes the entire risk of any use made of this information. MSCI, each of its affiliates and each other person involved in or related to compiling, computing or creating any MSCI information (collectively, the "MSCI Parties") expressly disclaims all warranties (including, without limitation, any warranties or originality, accuracy, completeness, timeliness, non-infringement, merchantability and fitness for a particular purpose) with respect to this information. Without limiting any of the foregoing, in no event shall any MSCI Party have any liability for any direct, indirect, special, incidental, punitive, consequential (including, without limitation, lost profits) or any other damages. (www.msci.com)

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 price to its earnings per share. **Price/Book** is the ratio of a stock's price to its book value per share. **Nominal Companies** represents the total number of companies included in the portfolio, regardless of allocation. **Effective 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.

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