

RODE

Designed to provide equity exposure to developed market (excluding the US) and emerging 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 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	RODE
Inception	5/10/17
Underlying Index	LRODEX
Net Assets	\$5.3 million
Shares Outstanding	200,000

Trading Details

CUSIP	518416607
IOPV Ticker	RODE.IV
Stock Exchange	CBOE BZX Exchange, Inc.

Expenses (%)¹

	RODE
Total Operating Expenses	0.29

Characteristics

	RODE	MSCI ACWI ex USA Index
Price/Book	1.32	1.84
Price/Earnings	12.20	20.69
Return on Equity (%)	17.07	13.57
Debt to Equity	82.45	104.74
Nominal Countries	34	51
Effective Countries	17	14
Nominal Companies	316	2,281
Effective Companies	189	328

Market Cap Distribution (%)

Greater than \$100 billion	8.17	25.35
\$10 billion - \$100 billion	48.17	60.72
\$2 billion - \$10 billion	31.01	13.77
Less than \$2 billion	12.65	0.05

Index Yield

	LRODEX	MSCI ACWI ex USA Index
Index Dividend Yield (%)	3.70	2.37

Effective 11/6/19, the Hartford Multifactor Diversified International Equity ETF changed its principal investment strategy and custom underlying index. See the Fund's prospectus for more information.

Performance (%) (SI=Since Inception)

	QTD	YTD	Average Annual Total Returns				SI
			1 Year	3 Year	5 Year	10 Year	
Hartford Multifactor Diversified International ETF							
NAV Return	14.85	-0.26	-0.26	1.58	—	—	4.73
Price Return	14.37	-0.68	-0.68	1.24	—	—	4.68
Underlying Index							
Hartford Multifactor Diversified International Spliced Index ¹	15.12	-0.03	-0.03	1.77	—	—	—
MSCI ACWI ex USA Index	17.01	10.65	10.65	4.88	8.93	4.92	—

¹ 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.

The Hartford Multifactor Diversified International Spliced Index reflects the performance of the Low Volatility International Index through 11/5/19 and the performance of the Diversified International 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). 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 companies located in both developed and emerging markets.

Hartford Multifactor Diversified International ETF

Sector Allocation (%)

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

	RODE	MSCI ACWI ex USA Index	Underweight/Overweight
Financials	20	18	2
Health Care	12	10	2
Materials	9	8	1
Communication Services	8	7	1
Real Estate	4	3	1
Consumer Staples	9	9	0
Utilities	3	3	0
Energy	3	4	-1
Consumer Discretionary	12	14	-2
Information Technology	11	13	-2
Industrials	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.

Country Allocation (%)

RODE provides more diversified exposure to countries and reduces concentration in dominant global currencies.

RODE	MSCI ACWI ex USA Index
Japan	13.95
China	7.67
Australia	7.27
South Korea	6.68
Taiwan	6.58
United Kingdom	6.27
Canada	4.38
Sweden	4.27
France	3.49
Turkey	3.38
Top Ten Total	63.93
Number of other countries	24
Japan	15.84
China	12.19
United Kingdom	8.14
France	6.84
Canada	6.29
Switzerland	6.04
Germany	5.88
Australia	4.51
South Korea	4.20
Taiwan	3.98
Top Ten Total	73.90
Number of other countries	41

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 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 • Foreign investments may be more volatile and less liquid than U.S. investments and are subject to the risk of currency fluctuations and adverse regulatory, political and economic developments. These risks may be greater for investments in emerging markets. • Investments focused in a particular country, region, sector or industry are subject to greater volatility and risk.

The MSCI ACWI ex USA Index captures large and mid cap representation across 22 of 23 Developed Markets (DM) countries (excluding the US) and 23 Emerging Markets (EM) countries. MSCI performance is shown net 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, noninfringement, 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 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 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. **Nominal Countries** represents the total number of countries included in the portfolio, regardless of allocation. **Effective Countries** 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.

Exchange-traded products 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). 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 (%)

RODE seeks diversified exposure to companies with low volatility characteristics.

Great Wall Motor Co., Ltd.	1.90
Fortescue Metals Group Ltd.	1.25
BlueScope Steel Ltd.	1.07
L E Lundbergforetagen AB	1.05
Investor AB	1.02
Rio Tinto plc	1.00
BHP Group Ltd.	0.97
Novo Nordisk A/S	0.97
Samsung Electronics Co., Ltd.	0.96
Bank of China Ltd.	0.93

Top Ten Total

RODE	11.12
MSCI ACWI ex USA Index	12.16

All holdings and allocations are subject to change.