

ROIS

Designed to provide efficient exposure to the developed (ex-US) and emerging small-cap equity market.

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, market cap, 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	ROIS
Inception	3/18/24
Underlying Index	LROISOX
Morningstar Category	Foreign Small/Mid Blend
Net Assets	\$5.0 million
Shares Outstanding	100,000

Trading Details

CUSIP	518416854
IOPV Ticker	ROIS.IV
Stock Exchange	Cboe BZX Exchange, Inc.

Expenses (%)¹

	ROIS
Total Operating Expenses	0.49

Characteristics

	ROIS	MSCI ACWI ex-USA Small Cap Index
Nominal Companies	291	4,331
Nominal Countries	31	46
Price/Book	1.11	1.35
Price/Earnings	9.83	14.73
Return on Equity (%)	14.85	11.65
Debt to Equity	72.57	98.93
Effective Countries	13	12
Effective Companies	190	2,150

Market Cap Distribution (%)

Greater than \$100 billion	0.00	0.00
\$10 billion - \$100 billion	0.00	0.06
\$2 billion - \$10 billion	46.36	55.39
Less than \$2 billion	53.64	44.56

Index Yield

	LROISOX	MSCI ACWI ex-USA Small Cap Index
Index Dividend Yield (%)	4.96	2.70

Performance (%) (SI=Since Inception)

	QTD	YTD	Average Annual Total Returns				SI
			1 Year	3 Year	5 Year	10 Year	
Hartford Multifactor International Small Company ETF							
NAV	0.51	—	—	—	—	—	0.97
Market Price	0.61	—	—	—	—	—	1.53
Hartford Multifactor International Small Company Index (LROISOX)	0.62	—	—	—	—	—	—
MSCI ACWI ex-USA Small Cap Index	0.66	—	—	—	—	—	—
Morningstar Category	-0.62	—	—	—	—	—	—

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 a fund's full 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 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: The Fund 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 located in both developed and emerging markets.

MSCI ACWI ex USA Small Cap Index is designed to capture small cap securities across developed markets countries (excluding the US) and emerging market countries. Indices are unmanaged and not available for direct investment.

JUNE 30, 2024

Hartford Multifactor International Small Company ETF

Sector Allocation (%)

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

	ROIS	MSCI ACWI ex-USA Small Cap Index	Underweight/Overweight
Consumer Staples	9	6	3
Communication Services	6	3	3
Utilities	6	3	3
Health Care	8	6	2
Information Technology	13	12	1
Real Estate	9	9	0
Energy	3	4	-1
Industrials	19	21	-2
Consumer Discretionary	10	12	-2
Financials	10	12	-2
Materials	8	11	-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.

Country Allocation (%)

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

ROIS	MSCI ACWI ex-USA Small Cap Index
Japan	21.48
Taiwan	9.30
China	7.12
Australia	6.70
United Kingdom	5.86
Canada	3.84
South Korea	3.61
Switzerland	2.69
Denmark	2.58
France	2.45
Top Ten Total	65.65
Number of other countries	36

Important Risks: The Fund is new and has a limited operating history. Investing involves risk, including the possible loss of principal. The net asset value (NAV) of the Fund's shares may fluctuate due to changes in the market value of the Fund's holdings. The Fund's share price may fluctuate due to changes in the relative supply of and demand for the shares on an exchange. 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 political, economic and regulatory developments. These risks may be greater, and include additional risks, for investments in emerging markets. • Investments focused in a country, region, industry or group of industries may increase volatility and risk. • Small-cap securities can have greater risks, including liquidity risk and volatility than large-cap securities.

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 of 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 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.

LAT002640

Top Ten Holdings (%)

ROIS provides exposure to companies with favorable valuation, momentum, and quality factors.

Plus500 Ltd.	1.32
Radiant Opto-Electronics Corp.	1.30
Primax Electronics Ltd.	1.17
NongShim Co. Ltd.	1.05
Ventia Services Group Pty. Ltd.	1.04
Empire Co. Ltd.	1.01
Perusahaan Gas Negara Tbk. PT	1.00
Galenica AG	0.97
Rubis SCA	0.91
Super Retail Group Ltd.	0.90

Top Ten Total

ROIS	10.67
MSCI ACWI ex-USA Small Cap Index	1.71

All holdings and allocations are subject to change.