

JUNE 30, 2021

# Hartford Total Return Bond ETF

**HARTFORDFUNDS**

Our benchmark is the investor.®

**HTRB**

Seeks a competitive total return with income as a secondary objective.

**Inception Date** 09/27/2017

**CUSIP** 41653L305

**Morningstar® Category** Intermediate Core-Plus Bond

**Lipper Peer Group** Core Bond

**Net Assets** \$1010 million

**Shares Outstanding** 24,700,000

**IOPV Ticker** HTRB

**Stock Exchange** NYSE Arca

**Overall Morningstar Rating™**



550 Products | Intermediate Core-Plus Bond Category Based on Risk-Adjusted Returns as of 6/30/21\*

## Performance (%)

	QTD	YTD	Average Annual Total Returns				SI
			1 Year	3 Year	5 Year	10 Year	
HTRB NAV	2.26	-1.02	2.33	6.33	—	—	4.72
HTRB Price Return	2.31	-1.02	2.23	6.40	—	—	4.74
Bloomberg Barclays US Aggregate Bond Index	1.83	-1.60	-0.33	5.34	—	—	—
Morningstar Category	1.99	-0.61	3.06	5.69	—	—	—
Lipper Peer Group	1.89	-1.09	1.62	5.58	—	—	—

SI = Since Inception

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 a fund's full prospectus and summary prospectus, which can be obtained by visiting [hartfordfunds.com](http://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.

**Bloomberg Barclays U.S. Aggregate Bond Index** is composed of securities from the Bloomberg Barclays Government/Credit Bond Index, Mortgage-Backed Securities Index, Asset-Backed Securities Index, and Commercial Mortgage-Backed Securities Index. Indices are unmanaged and not available for direct investment.

<sup>1</sup> Expenses are the total annual fund operating expenses as shown in the most recent prospectus.

\* Star Ratings: 3-year 4 stars out of 550 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). ©2021 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.

## Portfolio Managers from Wellington Management

**Joseph F. Marvan, CFA**

Senior Managing Director  
Fixed-Income Portfolio Manager  
Professional Experience Since 1988

**Campe Goodman, CFA**

Senior Managing Director  
Fixed-Income Portfolio Manager  
Professional Experience Since 2000

**Robert D. Burn, CFA**

Managing Director  
Fixed-Income Portfolio Manager  
Professional Experience Since 1998

The portfolio managers are supported by the full resources of Wellington.

**Total Operating Expenses<sup>1</sup>:** 0.29%

NOT FDIC INSURED • MAY LOSE VALUE • NO BANK GUARANTEE

[hartfordfunds.com](http://hartfordfunds.com)

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## Asset Class Exposure (%)

	HTRB 6/30/21	Benchmark 6/30/21	Difference 6/30/21
Mortgage Backed Securities	47	26	21
High Yield Credit	7	0	7
Asset Backed Securities	6	0	6
Bank Loans	6	0	6
Emerging Market Debt	4	0	4
Commercial Mortgage Backed Securities	5	2	3
Developed Government and Related (Non-US \$)	3	0	3
Other	0	0	0
Investment Grade Credit	29	31	-2
United States Government	23	39	-16
Cash, Cash Equivalents and Cash Offsets	-30	1	-31

## Top Ten Issuers (%)

as of 3/31/21

FNMA Mortgage Backed Securities (POOLS)	24.24
UMBS	20.82
GNMA Mortgage Backed Securities (POOLS)	12.73
U.S. Treasury Notes	12.72
U.S. Treasury Bonds	11.94
FHLMC Mortgage Backed Securities (POOLS)	3.65
Bank of America Corp.	1.07
Commercial Mortgage Trust	0.91
Towd Point Mortgage Trust	0.91
JP Morgan Chase & Co.	0.85
<b>Percentage Of Portfolio</b>	<b>89.84</b>

## Top Ten Issuers (%)

as of 6/30/21

FNMA Mortgage Backed Securities (POOLS)	15.54
U.S. Treasury Bonds	14.38
UMBS	11.82
U.S. Treasury Notes	8.90
GNMA Mortgage Backed Securities (POOLS)	7.91
FHLMC Mortgage Backed Securities (POOLS)	3.27
Bank of America Corp.	1.15
JP Morgan Chase & Co.	1.04
Towd Point Mortgage Trust	0.97
Commercial Mortgage Trust	0.82
<b>Percentage Of Portfolio</b>	<b>65.80</b>

Net Assets	\$1.0 billion
# of Holdings	1328
# of Issuers	612
Dividend Frequency	Monthly

## Holdings Characteristics

Effective Duration	6.07 yrs.
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## Yields

30-Day SEC Yield	2.02%
Unsubsidized 30-Day SEC Yield	2.02%

## Credit Exposure<sup>†</sup> (%)

Aaa/AAA	74
Aa/AA	2
A	12
Baa/BBB	23
Ba/BB	11
B	4
Caa/CCC or lower	1
Not Rated	4
Cash & Cash Offsets	-30

<sup>†</sup>Credit exposure is the credit ratings for the underlying securities of the Fund as provided by Standard and Poor's (S&P), Moody's Investors Service, or Fitch and typically range from AAA/Aaa (highest) to C/D (lowest). If S&P, Moody's, and Fitch assign different ratings, the median rating is used. If only two agencies assign ratings, the lower rating is used. Securities that are not rated by any of the three agencies are listed as "Not Rated." Ratings do not apply to the Fund itself or to Fund shares. Ratings may change.

**Benchmark** Bloomberg Barclays US Aggregate Bond Index

Holdings and characteristics are subject to change. Percentages may be rounded.

**Important Risks:** 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. The Fund is actively managed and does not seek to replicate the performance of a specified index. The Fund may allocate a portion of its assets to specialist portfolio managers, which may not work as intended. • Fixed income security risks include credit, liquidity, call, duration, event, and interest-rate risk. As interest rates rise, bond prices generally fall. • The risks associated with mortgage-related and asset-backed securities include credit, interest-rate, prepayment, liquidity, default and extension risk. • The purchase of securities in the To-Be-Announced (TBA) market, can result in additional price and counterparty risk. • Derivatives are generally more volatile and sensitive to changes in market or economic conditions than other securities; their risks include currency, leverage, liquidity, index, pricing, and counterparty risk. • 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 and economic developments. These risks may be greater for investments in emerging markets. • High-yield ("junk") bonds involve greater risk of price volatility, illiquidity, and default than higher-rated debt securities. • Obligations of U.S. Government agencies are supported by varying degrees of credit but are generally not backed by the full faith and credit of the U.S. Government. • Restricted securities may be more difficult to sell and price than other securities. • The Fund may have high portfolio turnover, which could increase its transaction costs and an investor's tax liability. • In certain instances, unlike other ETFs, the Fund may effect creations and redemptions partly or wholly for cash, rather than in-kind, which may make the Fund less tax-efficient and incur more fees than an ETF that primarily or wholly effects creations and redemptions in-kind.

**30-Day SEC Yield** reflects the hypothetical net current income earned, after the deduction of a fund's expenses, during a 30-day period, expressed as an annual percentage rate based on the fund's share price at the end of the period. Actual income distributions will usually differ. **Unsubsidized 30-Day SEC Yield** is the Fund's 30-Day SEC yield without the impact of fee/expense waivers. **Effective Duration** measures the sensitivity of an investment's price to nominal interest rate movement. **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.

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