

JUNE 30, 2021

# Hartford Multifactor International Fund

**Tickers** F: HMIFX R3: HMIRX R4: HMISX R5: HMITX R6: HMIVX Y: HMIYX  
**Inception Date** 05/31/2019

**Morningstar® Category** Foreign Large Blend  
**Lipper Peer Group** International Multi-Cap Value

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 major developed markets of Europe, Canada and the Pacific Region.

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

### Performance (%)

Class	QTD	YTD	Average Annual Total Returns				Expenses (%) <sup>1</sup>		
			1 Year	3 Year	5 Year	10 Year	SI	Gross	Net
R3	4.76	9.46	27.61	—	—	—	8.79	8.42	1.04
R4	4.90	9.52	27.84	—	—	—	8.88	8.21	0.74
R5	4.94	9.65	28.09	—	—	—	9.04	7.83	0.44
R6	4.98	9.70	28.17	—	—	—	9.08	7.82	0.34
Y	4.94	9.65	28.09	—	—	—	9.04	7.83	0.44
Underlying Index (Hartford Risk-Optimized Multifactor Developed Markets (ex-US) Index)	5.12	10.14	29.41	—	—	—	—	—	—
MSCI World ex USA Index	5.65	9.92	33.60	—	—	—	—	—	—
Morningstar Category	5.12	9.07	33.76	—	—	—	—	—	—
Lipper Peer Group	4.11	12.07	37.15	—	—	—	—	—	—

SI = Since Inception

<sup>1</sup> Expenses as shown in the Fund's most recent prospectus. Gross expenses do not reflect contractual expense reimbursement arrangements. Net expenses reflect such arrangements in instances when they reduce gross expenses. These arrangements remain in effect until 1/31/22 unless the Fund's Board of Directors approves an earlier termination.

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 the fund's prospectus and summary prospectus, which can be obtained by visiting [hartfordfunds.com](http://hartfordfunds.com). Please read it carefully before investing.

**MSCI World ex USA Index** is a free float-adjusted market capitalization index that captures large and mid cap representation across developed markets countries excluding the United States. MSCI performance is shown net of dividend withholding tax. Indices are unmanaged and not available for direct investment.

The Hartford Risk-Optimized Multifactor Developed Markets (ex US) 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 International Fund

## Sector Exposure (%)

	Fund 6/30/21	Reference Index 6/30/21	Underweight/Overweight 6/30/21
Real Estate	6	3	3
Utilities	6	3	3
Communication Services	7	5	2
Health Care	13	11	2
Consumer Staples	11	10	1
Consumer Discretionary	12	12	0
Industrials	15	15	0
Materials	7	8	-1
Energy	1	4	-3
Information Technology	7	10	-3
Financials	15	19	-4

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 (%)

as of 6/30/21

Fund	Reference Index
Japan	21.19
Canada	11.29
United Kingdom	11.18
Australia	8.78
Switzerland	7.40
France	5.83
Germany	5.43
Hong Kong	4.98
Sweden	4.28
Netherlands	3.62
<b>Top Ten Total</b>	<b>83.98</b>
Japan	20.84
United Kingdom	11.91
Canada	10.22
France	10.22
Switzerland	8.81
Germany	8.46
Australia	6.58
Netherlands	4.86
Sweden	3.35
Hong Kong	2.93
<b>Top Ten Total</b>	<b>88.17</b>

Net Assets \$4 million

## Holdings Characteristics

	Fund	Reference Index
Price/Book	1.6x	1.9x
Price/Earnings	15.5x	19.6x
Return on Equity	14.9%	11.7%
Debt to Equity	94.52	125.27
Nominal Countries	22	23
Effective Countries	10	10
Nominal Companies	469	916
Effective Companies	296	278

## Market Cap Distribution (%)

Less than \$2 billion	0
\$2 billion - \$10 billion	41
\$10 billion - \$100 billion	52
Greater than \$100 billion	7

## Top Ten Holdings (%)

as of 6/30/21

Kuehne + Nagel International AG	0.91
Investor AB	0.81
Merck KGaA	0.79
Novo Nordisk A/S	0.77
Roche Holding AG	0.77
Koninklijke Ahold Delhaize N.V.	0.75
Wesfarmers Ltd.	0.71
Fortescue Metals Group Ltd.	0.70
Royal Mail plc	0.66
Swisscom AG	0.66
<b>Percentage Of Portfolio</b>	<b>7.53</b>

Reference Index MSCI World ex USA Index

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

**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 political, economic and regulatory and economic developments. These risks may be greater, and include additional risks, in particular geographic regions or countries. • Investments focused in a country, region, sector, industry or group of industries may increase volatility and risk. • Mid-cap securities can have greater risks and volatility than large-cap securities.

**Price/Book** is the ratio of a stock's price to its book value per share. **Price/Earnings** is the ratio of a stock's current price divided by the trailing earnings per share for the past 12 months. **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. **Effective Countries/Companies** measures portfolio concentration, in which a higher number would indicate a more diversified portfolio. **Nominal Countries/Companies** represents the total number of countries/companies included in the portfolio, regardless of allocation. **Debt-to-equity ratio** measures a company's financial leverage calculated by dividing its total liabilities by stockholders' equity.

Mutual funds are distributed by Hartford Funds Distributors, LLC (HFD), Member FINRA. 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 HFD, HFMC, and Lattice.

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.

Index Provider Notices may be found at [hartfordfunds.com/index-notices](http://hartfordfunds.com/index-notices).