

ROUS

Designed to provide equity exposure to the US market with up to 15% 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 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

Overall Morningstar Rating™*



1118 Products | Large Value Category Based on Risk-Adjusted Returns as of 3/31/2024

Key Details

Ticker	ROUS
Inception	2/25/15
Underlying Index	LROLCX
Morningstar Category	Large Value
Net Assets	\$424 million
Shares Outstanding	8,800,000
Trading Details	
CUSIP	518416409
IOPV Ticker	ROUS.IV
Stock Exchange	NYSE Arca

Expenses (%)¹

	ROUS
Total Operating Expenses	0.19

Characteristics

	ROUS	Russell 1000 Index
Nominal Companies	365	989
Price/Book	3.81	4.61
Price/Earnings	19.52	25.75
Return on Equity (%)	31.89	33.38
Debt to Equity	274.72	200.60
Effective Companies	203	69
Standard Deviation (%)	15.35	—
Market Cap Distribution (%)		
Greater than \$100 billion	37.06	64.20
\$10 billion - \$100 billion	47.74	31.87
\$2 billion - \$10 billion	15.20	3.89
Less than \$2 billion	0.00	0.05

Index Yield

	LROLCX	Russell 1000 Index
Index Dividend Yield (%)	1.73	1.34

Performance (%) (SI=Since Inception)

	QTD	YTD	Average Annual Total Returns				SI
			1 Year	3 Year	5 Year	10 Year	
Hartford Multifactor US Equity ETF							
NAV	9.89	9.89	22.98	10.44	11.46	—	9.55
Market Price	9.84	9.84	22.99	10.37	11.44	—	9.54
Hartford Multifactor Large Cap							
Spliced Index	9.94	9.94	22.92	10.56	11.61	—	—
Russell 1000 Index	10.30	10.30	29.87	10.45	14.76	—	—
Russell 1000 Value Index	8.99	8.99	20.27	8.11	10.32	—	—
Morningstar Category	8.83	8.83	20.70	8.87	10.89	—	—

¹ Expenses 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 the fund's prospectus and summary prospectus, which can be obtained by visiting hartfordfunds.com. Please read it carefully before investing.

The Hartford Multifactor Large Cap Spliced Index reflects the performance of the US Equity Index through 9/11/19 and the performance of the Large Cap Index thereafter. The Fund's performance and historical returns shown for the periods prior to 9/11/19 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 exchange traded U.S. equity securities.

Hartford Multifactor US Equity ETF

Sector Allocation (%)

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

	ROUS	Russell 1000 Index	Underweight/Overweight
Health Care	14	12	2
Industrials	12	10	2
Consumer Staples	8	6	2
Materials	4	3	1
Utilities	3	2	1
Energy	4	4	0
Consumer Discretionary	9	10	-1
Information Technology	26	28	-2
Financials	12	14	-2
Real Estate	1	3	-2
Communication Services	6	9	-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.

Top Ten Holdings (%)

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

Microsoft Corp.	1.30
Merck & Co., Inc.	1.26
AbbVie, Inc.	1.20
Johnson & Johnson	1.14
UnitedHealth Group, Inc.	1.13
JP Morgan Chase & Co.	1.11
Alphabet, Inc.	1.10
Broadcom, Inc.	1.09
Eli Lilly & Co.	1.02
Apple, Inc.	1.01

Top Ten Total

ROUS	11.36
Russell 1000 Index	30.59

All holdings and allocations are subject to change.

*Star Ratings: 3-year 4 stars out of 1118 products, 5-year 4 stars out of 1058 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. ©2024 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.

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 which may in-turn fluctuate due to market and economic conditions. The market prices of the Fund's shares will generally fluctuate due to changes in the relative supply of and demand for the shares on an exchange. • 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. • Investments focused in an industry or group of industries may increase volatility and risk.

Russell 1000 Index measures the performance of the large-cap segment of the U.S. equity universe. It is a subset of the Russell 3000® Index and includes approximately 1000 of the largest securities based on a combination of their market cap and current index membership. Indices are unmanaged and not available for direct investment.

Russell 1000 Value Index is an unmanaged index measuring the performance of those Russell 1000 Index companies with lower price-to-book ratios and lower forecasted growth values. Indices are unmanaged and not available for direct investment.

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. **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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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.