

MARCH 31, 2024

# Hartford AAA CLO ETF

**HARTFORDFUNDS**

Our benchmark is the investor.®

**HSRT**

Seeks to provide capital preservation and current income.

**Morningstar® Category** Ultrashort Bond  
**Lipper Peer Group** Short Investment Grade Debt

**Inception Date** 05/30/2018  
**Net Assets** \$107 million  
**Shares Outstanding** 2,750,000

**CUSIP** 41653L602  
**IOPV Ticker** HSRT.IV  
**Stock Exchange** Cboe BZX Exchange, Inc.

## Performance (%)

	QTD	YTD	Average Annual Total Returns				SI
			1 Year	3 Year	5 Year	10 Year	
HSRT NAV	1.26	1.26	6.67	1.49	2.46	—	2.69
HSRT Market Price	1.13	1.13	6.47	1.48	2.44	—	2.68
JP Morgan CLOIE AAA Index	1.84	1.84	8.77	4.11	3.66	—	—
Morningstar Category	1.43	1.43	6.11	2.39	2.16	—	—
Lipper Peer Group	0.97	0.97	5.12	0.76	1.75	—	—

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.

**JP Morgan CLOIE AAA Index** is designed to track the performance of broadly-syndicated, arbitrage US CLO debt from AAA tranches. Indices are unmanaged and not available for direct investment.

Effective 2/12/24, the Fund (formerly known as the Hartford Short Duration ETF) changed its name, objective, principal investment strategy, portfolio managers and benchmark as well as reduced the Fund's management fee rate.

## Portfolio Managers from Wellington Management

**Alyssa Irving**  
 Senior Managing Director  
 Fixed-Income Portfolio Manager  
 Professional Experience Since 1996

**Cory D. Perry, CFA**  
 Managing Director  
 Fixed-Income Portfolio Manager  
 Professional Experience Since 1999

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

**Total Operating Expenses<sup>1</sup>:** 0.24%

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

**NOT FDIC INSURED • MAY LOSE VALUE • NO BANK GUARANTEE**

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## Hartford AAA CLO ETF

## Asset Class Exposure (%)

Asset Backed Securities	96
Cash, Cash Equivalents and Cash Offsets	4
Bank Loans	0
Commercial Mortgage Backed Securities	0
Developed Government and Related (Non-US \$)	0
Emerging Market Debt	0
High Yield Credit	0
Investment Grade Credit	0
Mortgage Backed Securities	0
Other	0
United States Government	0

## Top Ten Issuers (%)

<b>as of 12/31/23</b>	
U.S. Treasury Notes	11.04
Federal National Mortgage Association	2.38
Federal Home Loan Mortgage Corp.	2.11
CIFC Funding Ltd.	1.89
Bank of America Corp.	1.63
Morgan Stanley	1.19
JP Morgan Chase & Co.	0.96
Wells Fargo & Co.	0.80
Government National Mortgage Association	0.78
IQVIA, Inc.	0.76
<b>Percentage Of Portfolio</b>	<b>23.54</b>

## Maturity Schedule (%)

0 to <1	5
1 to <3	8
3 to <5	35
5 to <10	52

## Top Ten Issuers (%)

<b>as of 3/31/24</b>	
Bain Capital Credit CLO Ltd.	7.01
CIFC Funding Ltd.	4.40
Voya CLO Ltd.	3.71
Palmer Square CLO Ltd.	3.27
Barings CLO Ltd.	3.07
Ares XXVII CLO Ltd.	2.99
Elmwood CLO 23 Ltd.	2.82
OCP CLO Ltd.	2.57
ARES LII CLO Ltd.	2.57
Octagon 67 Ltd.	1.95
<b>Percentage Of Portfolio</b>	<b>34.36</b>

Net Assets	\$107 million
Dividend Frequency	Monthly

## Holdings Characteristics

Effective Duration	0.04 yrs.
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## Yields

30-Day SEC Yield	6.42%
Unsubsidized 30-Day SEC Yield	6.42%

Credit Exposure<sup>†</sup> (%)

Aaa/AAA	85
Aa/AA	6
A	5
Baa/BBB	0
Ba/BB	0
B	0
Caa/CCC or lower	0
Not Rated	0
Cash & Cash Offsets	4

<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** JP Morgan CLOIE AAA 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 which may in-turn fluctuate due to market and economic conditions. 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 specific index. • The Fund invests significantly in collateralized loan obligations (CLOs) which are associated with a number of risks including liquidity, interest-rate, credit, and call risk as well as the risk of default of the underlying assets. CLOs are managed by investment advisers who may have conflicts of interest or limited operating histories. Newly issued CLOS purchased in the primary market typically experience delayed or extended settlement periods. • To the extent the Fund focuses on one or more sectors, the Fund may be subject to increased volatility and risk of loss if adverse developments occur. • Loans can be difficult to value and less liquid than other types of debt instrument; they are also subject to nonpayment, collateral, bankruptcy, default, extension, prepayment and insolvency risks. • The risks associated with mortgage-related and asset-backed securities include credit, interest-rate, prepayment, liquidity, default and extension 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, economic and regulatory developments. • Restricted securities may be more difficult to sell and price than other 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. • 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.

**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. **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 asset or portfolio's price to nominal interest rate movement.

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