

DECEMBER 31, 2021

Hartford Capital Appreciation Fund

HARTFORDFUNDS

Our benchmark is the investor.[®]

Seeks growth of capital.

Tickers A: ITHAX C: HCACX F: HCAFX I: ITHIX R3: ITHRX
R4: ITHSX R5: ITHTX R6: ITHVX Y: HCAYX

Inception Date 07/22/1996**Morningstar® Category** Large Blend**Lipper Peer Group** Multi-Cap Core

Performance (%)

| Class | QTD | YTD | Average Annual Total Returns | | | | |
|------------------------------|------|-------|------------------------------|--------|--------|---------|-------|
| | | | 1 Year | 3 Year | 5 Year | 10 Year | SI |
| A | 6.04 | 15.21 | 15.21 | 21.97 | 15.93 | 14.97 | 12.88 |
| A with 5.5% Max Sales Charge | — | — | 8.87 | 19.69 | 14.62 | 14.33 | 12.63 |
| F | 6.11 | 15.59 | 15.59 | 22.42 | 16.34 | 15.36 | 13.10 |
| I | 6.08 | 15.50 | 15.50 | 22.31 | 16.25 | 15.31 | 13.08 |
| Y | 6.08 | 15.48 | 15.48 | 22.33 | 16.29 | 15.39 | 13.37 |
| Russell 3000 Index | 9.28 | 25.66 | 25.66 | 25.79 | 17.97 | 16.30 | — |
| Morningstar Category | 9.47 | 26.07 | 26.07 | 23.83 | 16.57 | 14.96 | — |
| Lipper Peer Group | 8.35 | 23.82 | 23.82 | 23.06 | 15.71 | 14.54 | — |

Share Class Inception: A, Y - 7/22/96; F - 2/28/17; I - 8/31/06. Performance shown prior to the inception of a class reflects performance and operating expenses of another class(es) (excluding sales charges, if applicable). Had fees and expenses of a class been reflected for the periods prior to the inception of that class, performance would be different. Since inception (SI) performance is from 7/22/96. Performance and expenses for other share classes will vary. Additional information is in the prospectus. Only Class A assesses a sales charge.

Russell 3000 Index measures the performance of the 3,000 largest U.S. companies based on total market capitalization, which represents approximately 98% of the investable U.S. equity market. Indices are unmanaged and not available for direct investment.

Portfolio Managers from Wellington Management

Gregg R. Thomas, CFA

Senior Managing Director
Director of Investment Strategy
Professional Experience Since 1993

Thomas S. Simon, CFA

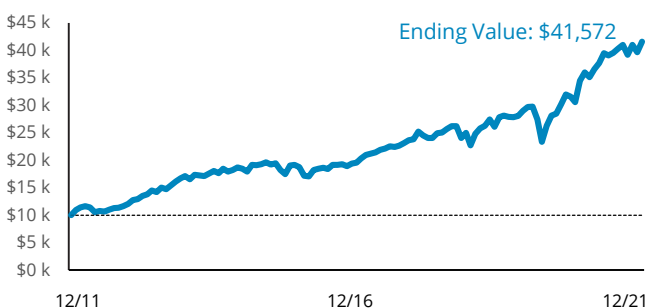
Senior Managing Director
Portfolio Manager
Professional Experience Since 2001

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

Expenses (%)¹

| | A | F | I | Y |
|-------|------|------|------|------|
| Gross | 1.07 | 0.70 | 0.78 | 0.80 |
| Net | 1.07 | 0.70 | 0.78 | 0.80 |

Value of a \$10,000 Investment (Class I)



Calendar Year Returns (%)

| | |
|------|-------|
| 2021 | 15.50 |
| 2020 | 21.11 |
| 2019 | 30.81 |
| 2018 | -4.60 |
| 2017 | 21.60 |
| 2016 | 4.44 |
| 2015 | 1.65 |
| 2014 | 7.69 |
| 2013 | 42.14 |
| 2012 | 20.53 |

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.

¹ Expenses as shown in the Fund's most recent prospectus.

Mutual funds are distributed by Hartford Funds Distributors, LLC (HFD), Member FINRA. Advisory services are provided by Hartford Funds Management Company, LLC (HFMC). Certain funds are sub-advised by Wellington Management Company LLP. HFMC and Wellington Management are SEC registered investment advisers. HFD and HFMC are not affiliated with any sub-adviser.

NOT FDIC INSURED • MAY LOSE VALUE • NO BANK GUARANTEE

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Hartford Capital Appreciation Fund

Sector Exposure (%)

| | Fund | | Benchmark | Underweight/Overweight | |
|------------------------|---------|----------|-----------|------------------------|---|
| | 9/30/21 | 12/31/21 | 12/31/21 | 12/31/21 | |
| Consumer Discretionary | 16 | 16 | 12 | | 4 |
| Industrials | 12 | 13 | 9 | | 4 |
| Consumer Staples | 8 | 8 | 5 | | 3 |
| Materials | 3 | 4 | 2 | | 2 |
| Health Care | 14 | 13 | 13 | 0 | |
| Real Estate | 5 | 4 | 4 | 0 | |
| Financials | 10 | 10 | 11 | -1 | |
| Communication Services | 9 | 7 | 9 | -2 | |
| Energy | 1 | 1 | 3 | -2 | |
| Utilities | 0 | 0 | 2 | -2 | |
| Information Technology | 21 | 23 | 28 | -5 | |

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 (%)

as of 9/30/21

| | |
|-----------------------------|------|
| Alphabet, Inc. | 2.75 |
| Facebook, Inc. | 1.86 |
| Amazon.com, Inc. | 1.39 |
| Cisco Systems, Inc. | 1.34 |
| salesforce.com, Inc. | 1.30 |
| Linde plc | 1.28 |
| McDonald's Corp. | 1.28 |
| TJX Cos., Inc. | 1.19 |
| Colgate-Palmolive Co. | 1.18 |
| Marsh & McLennan Cos., Inc. | 1.17 |

Percentage Of Portfolio 14.74

Top Ten Holdings (%)

as of 12/31/21

| | |
|--------------------------|------|
| Alphabet, Inc. | 2.22 |
| Pfizer, Inc. | 1.50 |
| Cisco Systems, Inc. | 1.48 |
| Meta Platforms, Inc. | 1.48 |
| TJX Cos., Inc. | 1.39 |
| McDonald's Corp. | 1.34 |
| Colgate-Palmolive Co. | 1.31 |
| ANSYS, Inc. | 1.30 |
| UnitedHealth Group, Inc. | 1.25 |
| Visa, Inc. | 1.25 |

Percentage Of Portfolio 14.52

| | |
|----------------------------|---------------|
| Net Assets | \$7.7 billion |
| # of Holdings | 213 |
| % in Equities | 97% |
| % in Foreign Equities | 2% |
| Beta (3 yrs) | 0.99 |
| R Squared (3 yrs) | 0.96 |
| Standard Deviation (3 yrs) | 18.37% |
| Turnover | 67% |

Holdings Characteristics

| | Fund | Benchmark |
|--------------------------------------|---------|-----------|
| Price/Earnings | 21.4x | 21.9x |
| Price/Book | 5.2x | 5.4x |
| EPS Growth Rate | 18.7% | 17.6% |
| Return on Equity | 26.3% | 26.8% |
| Asset Weighted Market Cap (billions) | \$212.0 | \$570.2 |
| Median Market Cap (billions) | \$28.0 | \$2.5 |

Market Cap Distribution (%)

| | |
|----------------------------|----|
| Less than \$2 billion | 1 |
| \$2 billion - \$5 billion | 4 |
| \$5 billion - \$10 billion | 12 |
| Greater than \$10 billion | 83 |
| Not Classified | 1 |

Benchmark Russell 3000 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's strategy for allocating assets among portfolio management teams may not work as intended. • Mid-cap securities can have greater risks and volatility than large-cap securities. • 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 are generally greater, and include additional risks, for investments in emerging markets. • 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.

Asset Weighted Market Cap is the value of a corporation as determined by the number of outstanding shares of common stock multiplied by the price per share. **Beta** measures the volatility of a portfolio relative to a benchmark. A beta of less than 1.00 indicates lower risk than the market; a beta of greater than 1.00 indicates higher risk than the market. **EPS Growth Rate** is the projected growth rate in earnings per share for the next five years. **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 price to its earnings per share. **Return on Equity** is the average amount of net income returned as a percentage of shareholder's equity over the past five years. **R Squared** represents the percentage of the portfolio's movement that can be explained by the market. **Standard Deviation** measures the portfolio's total-return volatility. A higher standard deviation indicates greater historical volatility. **Turnover** is a percentage of a portfolio's assets that have changed over the course of a year. It is calculated by dividing the average assets during the period by the lesser of the value of purchases or the value of sales during the same period.