

## ROAM

Designed to provide equity exposure to emerging markets 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 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

## Key Details

<b>Ticker</b>	ROAM
<b>Inception</b>	2/25/15
<b>Underlying Index</b>	LROEMX
<b>Net Assets</b>	\$41 million
<b>Shares Outstanding</b>	1,700,000

## Trading Details

<b>CUSIP</b>	518416201
<b>IOPV Ticker</b>	ROAM.IV
<b>Stock Exchange</b>	NYSE Arca

Expenses (%)<sup>1</sup>

	<b>ROAM</b>
Total Operating Expenses	0.44

## Characteristics

	ROAM	MSCI Emerging Markets Index
Price/Book	1.44	1.97
Price/Earnings	10.28	12.91
Return on Equity (%)	16.11	14.27
Debt to Equity	100.01	87.70
Nominal Countries	16	25
Effective Countries	7	6
Nominal Companies	320	1,352
Effective Companies	195	84
Standard Deviation (%)	18.86	—

## Market Cap Distribution (%)

Greater than \$100 billion	12.45	28.40
\$10 billion - \$100 billion	53.63	51.44
\$2 billion - \$10 billion	33.50	19.76
Less than \$2 billion	0.43	0.40

## Index Yield

	LROEMX	MSCI Emerging Markets Index
Index Dividend Yield (%)	3.96	2.28

Effective 9/11/19, the Hartford Multifactor Emerging Markets ETF changed its principal investment strategy and custom underlying index. See the Fund's prospectus for more information.

## Performance (%) (SI=Since Inception)

	QTD	YTD	Average Annual Total Returns				SI
			1 Year	3 Year	5 Year	10 Year	
<b>Hartford Multifactor Emerging Markets ETF</b>							
NAV Return	0.95	9.50	9.50	6.75	6.64	—	2.35
Price Return	1.22	9.20	9.20	6.75	6.34	—	2.27
<b>Underlying Index</b>							
Hartford Multifactor Emerging Markets Equity Spliced Index							
	1.30	10.21	10.21	7.32	7.15	—	—
<b>Index</b>							
MSCI Emerging Markets Index							
	-1.31	-2.54	-2.54	10.94	9.87	5.49	—

<sup>1</sup>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 Emerging Markets Equity Spliced Index reflects the performance of the Emerging Markets Index through 9/10/19 and the performance of the Emerging Markets Equity 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 based upon the emerging markets of the world.

# Hartford Multifactor Emerging Markets ETF

## Sector Allocation (%)

Broad sector exposures reflect emerging economic opportunities across countries.

	ROAM	MSCI Emerging Markets Index	Underweight/Overweight
Information Technology	24	23	1
Consumer Discretionary	15	14	1
Communication Services	12	11	1
Utilities	3	2	1
Financials	19	19	0
Consumer Staples	6	6	0
Energy	6	6	0
Health Care	4	4	0
Real Estate	2	2	0
Industrials	3	5	-2
Materials	5	9	-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 (%)

ROAM invests deeper into emerging markets, expanding the opportunity to participate in the growth potential of a diverse set of emerging economies.

ROAM		MSCI Emerging Markets Index	
China	26.84	China	32.41
Taiwan	19.22	Taiwan	16.09
South Korea	15.21	South Korea	12.81
India	4.76	India	12.45
Mexico	4.39	Brazil	3.99
Thailand	4.11	Russia	3.58
Indonesia	4.00	South Africa	3.17
Brazil	3.60	Mexico	2.05
Malaysia	3.60	Thailand	1.68
Philippines	2.89	Indonesia	1.45
<b>Top Ten Total</b>	<b>88.63</b>	<b>Top Ten Total</b>	<b>89.68</b>
Number of other countries	6	Number of other countries	15

**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 developments. These risks may be greater, and include additional risks, for investments in emerging markets and in particular geographic regions or countries. • Investments focused in a country, region, sector, industry or group of industries may increase volatility and risk.

The MSCI Emerging Markets Index is a free float-adjusted market capitalization index that is designed to measure emerging markets equity performance. MSCI performance is shown net of dividend withholding tax. The MSCI information may only be used for your internal use, may not be reproduced or disseminated in any form and may not be used as a basis for or a component of any financial instruments or products or indices. None of the MSCI information is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. Historical data and analysis should not be taken as an indication or guarantee of any future performance analysis, forecast or prediction. The MSCI information is provided on an "as is" basis and the user of this information assumes the entire risk of any use made of this information. MSCI, each of its affiliates and each other person involved in or related to compiling, computing or creating any MSCI information (collectively, the "MSCI Parties") expressly disclaims all warranties (including, without limitation, any warranties of originality, accuracy, completeness, timeliness, non-infringement, merchantability and fitness for a particular purpose) with respect to this information. Without limiting any of the foregoing, in no event shall any MSCI Party have any liability for any direct, indirect, special, incidental, punitive, consequential (including, without limitation, lost profits) or any other damages. (www.msci.com)

**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 Countries/Companies** represents the total number of countries/companies included in the portfolio, regardless of allocation. **Effective Countries/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. Sources for all data: Bloomberg, MSCI, and Hartford Funds.

ETFs are distributed by ALPS Distributors, Inc. (ALPS). Advisory services may be provided by Hartford Funds Management Company, LLC (HFMC), or its wholly owned subsidiary, Lattice Strategies LLC (Lattice). HFMC and Lattice are SEC registered investment advisers. Hartford Funds refers to Hartford Funds Distributors, LLC, Member FINRA, HFMC, and Lattice, which are not affiliated with ALPS.

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.

ETF1011\_0122 227225 LAT002213

## Top Ten Holdings (%)

ROAM selects companies with a favorable combination of value, momentum, and quality.

SK Hynix, Inc.	1.23
America Movil S.A.B. de C.V.	1.10
Infosys Ltd.	1.06
Wipro Ltd.	1.05
Samsung Electronics Co., Ltd.	1.02
Advanced Info Service PCL	0.97
China Construction Bank Corp.	0.94
Bank of China Ltd.	0.93
Lenovo Group Ltd.	0.92
Bank of Communications Co., Ltd.	0.85

### Top Ten Total

ROAM	10.07
MSCI Emerging Markets Index	25.07

All holdings and allocations are subject to change.