

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

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

Trading Details

CUSIP	518416201
IOPV Ticker	ROAM.IV
Stock Exchange	NYSE Arca

Expenses (%)¹

	ROAM
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		
Hartford Multifactor Emerging Markets ETF								
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
Underlying Index								
Hartford Multifactor Emerging Markets Equity Spliced Index	1.30	10.21	10.21	7.32	7.15	—		—
Index								
MSCI Emerging Markets Index	-1.31	-2.54	-2.54	10.94	9.87	5.49		—

¹Expenses 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.

All holdings and allocations are subject to change.