

DECEMBER 31, 2021

**Hartford Core Bond ETF****HARTFORDFUNDS**

Our benchmark is the investor.®

**HCRB**

The Fund seeks to provide long-term total return.

**Morningstar® Category** Intermediate Core Bond  
**Lipper Peer Group** Core Bond**Inception Date** 02/19/2020  
**Net Assets** \$261 million  
**Shares Outstanding** 6,400,000**CUSIP** 41653L701  
**IOPV Ticker** HCRB.IV  
**Stock Exchange** Cboe BZX Exchange, Inc.**Performance (%)**

	QTD	YTD	Average Annual Total Returns				SI
			1 Year	3 Year	5 Year	10 Year	
HCRB NAV	0.05	-1.72	-1.72	—	—	—	2.74
HCRB Price Return	-0.13	-1.81	-1.81	—	—	—	2.70
Bloomberg US Aggregate Bond Index	0.01	-1.54	-1.54	—	—	—	—
Morningstar Category	-0.24	-1.48	-1.48	—	—	—	—
Lipper Peer Group	-0.18	-1.26	-1.26	—	—	—	—

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.

**Bloomberg U.S. Aggregate Bond Index** is composed of securities from the Bloomberg Government/Credit Bond Index, Mortgage-Backed Securities Index, Asset-Backed Securities Index, and Commercial Mortgage-Backed Securities Index. Indices are unmanaged and not available for direct investment.

**Portfolio Managers from Wellington Management****Joseph F. Marvan, CFA**

Senior Managing Director  
Fixed-Income Portfolio Manager  
Professional Experience Since 1988

**Campe Goodman, CFA**

Senior Managing Director  
Fixed-Income Portfolio Manager  
Professional Experience Since 1997

**Robert D. Burn, CFA**

Managing Director  
Fixed-Income Portfolio Manager  
Professional Experience Since 1998

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

**Total Operating Expenses<sup>1</sup>:** 0.29%<sup>1</sup> Expenses are the total annual fund operating expenses as shown in the most recent prospectus.

## Hartford Core Bond ETF

## Asset Class Exposure (%)

	HCRB 12/31/21	Benchmark 12/31/21	Difference 12/31/21
Mortgage Backed Securities	47	27	20
Asset Backed Securities	6	0	6
Investment Grade Credit	35	30	5
United States Government	45	40	5
Commercial Mortgage Backed Securities	3	2	1
Bank Loans	0	0	0
Developed Government and Related (Non-US \$)	0	0	0
Emerging Market Debt	0	0	0
High Yield Credit	0	0	0
Other	0	0	0
Cash, Cash Equivalents and Cash Offsets	-36	1	-37

## Top Ten Issuers (%)

as of 9/30/21

U.S. Treasury Notes	37.90
UMBS	25.38
U.S. Treasury Bonds	11.04
GNMA Mortgage Backed Securities (POOLS)	7.47
Bank of America Corp.	1.43
JP Morgan Chase & Co.	1.13
Citigroup, Inc.	0.89
COLT Mortgage Loan Trust	0.89
Preston Ridge Partners Mortgage Trust LLC	0.85
Morgan Stanley	0.83
<b>Percentage Of Portfolio</b>	<b>87.81</b>

## Top Ten Issuers (%)

as of 12/31/21

U.S. Treasury Notes	32.83
UMBS	27.39
U.S. Treasury Bonds	12.09
GNMA Mortgage Backed Securities (POOLS)	7.63
Bank of America Corp.	1.50
JP Morgan Chase & Co.	1.27
Pretium Mortgage Credit Partners LLC	1.04
Preston Ridge Partners Mortgage Trust LLC	0.96
Citigroup, Inc.	0.93
Morgan Stanley	0.89
<b>Percentage Of Portfolio</b>	<b>86.53</b>

Net Assets	\$261 million
Dividend Frequency	Monthly

## Holdings Characteristics

Effective Duration	6.65 yrs.
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## Yields

30-Day SEC Yield	1.50%
Unsubsidized 30-Day SEC Yield	1.50%

Credit Exposure<sup>†</sup> (%)

Aaa/AAA	95
Aa/AA	2
A	14
Baa/BBB	20
Ba/BB	0
B	0
Caa/CCC or lower	0
Not Rated	4
Cash & Cash Offsets	-36

<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** Bloomberg US Aggregate Bond Index

**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 may allocate a portion of its assets to specialist portfolio managers, which may not work as intended. • Fixed income security risks include credit, liquidity, call, duration, event, and interest-rate risk. As interest rates rise, bond prices generally fall. • Derivatives are generally more volatile and sensitive to changes in market or economic conditions than other securities; their risks include currency, leverage, liquidity, index, pricing, and counterparty 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 and economic developments. • The risks associated with mortgage-related and asset-backed securities as well as collateralized loan obligations (CLOs) include credit, interest-rate, prepayment, liquidity, default and extension risk. • The purchase of securities in the To-Be-Announced (TBA) market can result in higher portfolio turnover and related expenses as well as price and counterparty risk. • 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.

**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. **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.

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