

JUNE 30, 2022

Hartford Total Return Bond ETF

HARTFORDFUNDS

Our benchmark is the investor.®

HTRB

Seeks a competitive total return with income as a secondary objective.

Morningstar® Category Intermediate Core-Plus Bond
Lipper Peer Group Core Bond

Inception Date 09/27/2017
Net Assets \$976 million
Shares Outstanding 28,450,000

CUSIP 41653L305
IOPV Ticker HTRB.IV
Stock Exchange NYSE Arca

Performance (%)

	QTD	YTD	Average Annual Total Returns				SI
			1 Year	3 Year	5 Year	10 Year	
HTRB NAV	-6.28	-12.55	-12.33	-0.85	—	—	0.88
HTRB Market Price	-6.30	-12.78	-12.62	-0.92	—	—	0.82
Bloomberg US Aggregate Bond Index	-4.69	-10.35	-10.29	-0.93	—	—	—
Morningstar Category	-5.51	-10.91	-11.10	-0.73	—	—	—
Lipper Peer Group	-5.33	-10.94	-11.09	-0.88	—	—	—

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.

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.

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 that covers the US investment grade fixed rate bond market, with index components for government and corporate securities, mortgage pass-through securities, and asset-backed securities. Indices are unmanaged and not available for direct investment.

Portfolio Managers from Wellington Management

Campe Goodman, CFA

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

Joseph F. Marvan, CFA

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

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 Expenses¹: 0.29%

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

NOT FDIC INSURED • MAY LOSE VALUE • NO BANK GUARANTEE

hartfordfunds.com

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Asset Class Exposure (%)

	HTRB 6/30/22	Benchmark 6/30/22	Difference 6/30/22
Mortgage Backed Securities	53	27	26
High Yield Credit	10	0	10
Asset Backed Securities	7	0	7
Commercial Mortgage Backed Securities	5	2	3
Bank Loans	2	0	2
Developed Government and Related (Non-US \$)	2	0	2
Emerging Market Debt	1	0	1
Other	0	0	0
Investment Grade Credit	24	28	-4
Cash, Cash Equivalents and Cash Offsets	-20	1	-21
United States Government	16	42	-26

Top Ten Issuers (%)

as of 3/31/22	
UMBS	22.66
U.S. Treasury Notes	14.89
U.S. Treasury Bonds	10.11
GNMA Mortgage Backed Securities (POOLS)	6.98
FNMA Mortgage Backed Securities (POOLS)	5.90
FHLMC Mortgage Backed Securities (POOLS)	2.96
Verus Securitization Trust	1.03
Bank of America Corp.	0.96
JP Morgan Chase & Co.	0.90
Morgan Stanley	0.89
Percentage Of Portfolio	67.28

Top Ten Issuers (%)

as of 6/30/22	
UMBS	20.46
U.S. Treasury Bonds	8.91
FNMA Mortgage Backed Securities (POOLS)	8.27
U.S. Treasury Notes	7.41
GNMA Mortgage Backed Securities (POOLS)	7.28
FHLMC Mortgage Backed Securities (POOLS)	4.96
Morgan Stanley	1.09
Verus Securitization Trust	1.08
Bank of America Corp.	1.06
JP Morgan Chase & Co.	1.05
Percentage Of Portfolio	61.57

Net Assets	\$976 million
# of Holdings	1253
# of Issuers	499
Dividend Frequency	Monthly

Holdings Characteristics

Effective Duration	6.35 yrs.
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Yields

30-Day SEC Yield	3.87%
Unsubsidized 30-Day SEC Yield	3.87%

Credit Exposure[†] (%)

Aaa/AAA	74
Aa/AA	3
A	10
Baa/BBB	16
Ba/BB	9
B	3
Caa/CCC or lower	1
Not Rated	4
Cash & Cash Offsets	-20

[†]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

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 specified index. 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. • The risks associated with mortgage-related and asset-backed securities 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. • 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. These risks may be greater for investments in emerging markets. • High-yield ("junk") bonds involve greater risk of price volatility, illiquidity, and default than higher-rated debt 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. • Restricted securities may be more difficult to sell and price than other securities. • The Fund may have high portfolio turnover, which could increase its transaction costs and an investor's tax liability. • 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 investment's price to nominal interest rate movement.

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