

Fourth Quarter 2022

John Hancock Multifactor Developed International ETF

Attribution Report

Dimensional Fund Advisors is the subadvisor of the John Hancock Multifactor Developed International ETF. Foreside Fund Services, LLC is the distributor of the Fund.

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Portfolio Overview

Portfolio Overview

Quarter to Date Highlights

During Q4 2022

- The tilt towards smaller market cap securities detracted from performance with a total allocation effect of -30 bps
- The tilt towards Value as measured by the Price-to-Book ratio contributed to performance with a total allocation effect of 36 bps
- The JH Multifactor Developed International ETF overweighted the Industrials sector the most versus the MSCI EAFE Index (+249 bps overweight)
- The JH Multifactor Developed International ETF underweighted the Health Care sector the most versus the MSCI EAFE Index (-339 bps underweight)
- The Consumer Staples sector was the largest contributor to performance versus the MSCI EAFE Index (+23 bps)
- The Health Care sector was the second largest contributor to performance versus the MSCI EAFE Index (+12 bps)
- The Materials sector was the largest detractor from performance versus the MSCI EAFE Index (-11 bps)
- The Industrials sector was the second largest detractor from performance versus the MSCI EAFE Index (-9 bps)
- The JH Multifactor Developed International ETF overweighted Japan the most versus the MSCI EAFE Index (+178 bps overweight)
- The JH Multifactor Developed International ETF underweighted Switzerland the most versus the MSCI EAFE Index (-85 bps underweight)
- Switzerland was the largest contributor to performance versus the MSCI EAFE Index (+33 bps)
- The Netherlands was the largest detractor from performance versus the MSCI EAFE Index (-17 bps)
- Germany was the second largest detractor from performance versus the MSCI EAFE Index (-10 bps)

During the 1-yr. period ending 12/31/2022:

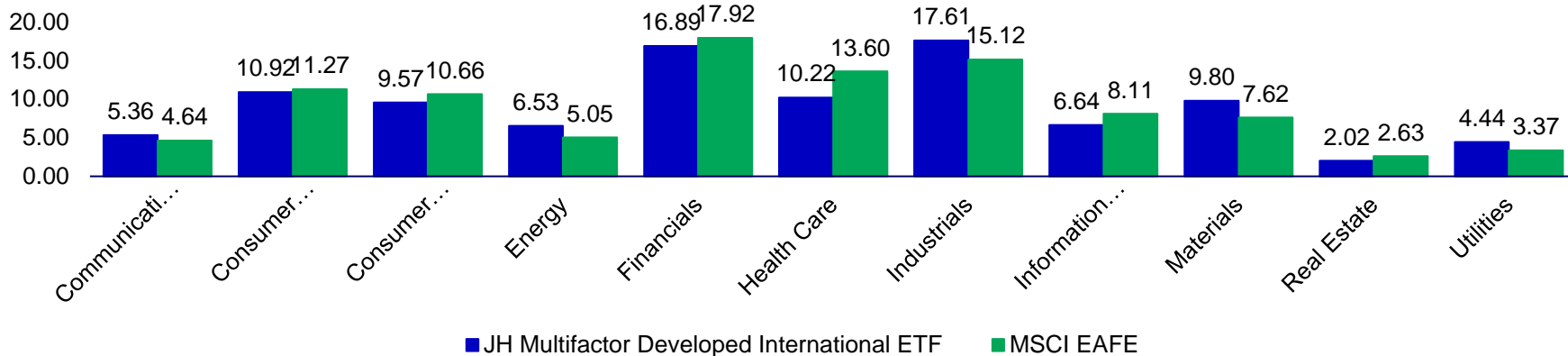
- The tilt towards smaller market cap securities detracted from performance with a total allocation effect of -74 bps
- The tilt towards Value as measured by the Price-to-Book ratio contributed to performance with a total allocation effect of 116 bps
- The JH Multifactor Developed International ETF overweighted the Industrials sector the most versus the MSCI EAFE Index (+240 bps overweight)
- The JH Multifactor Developed International ETF underweighted the Health Care sector the most versus the MSCI EAFE Index (-320 bps underweight)
- The Information Technology sector was the largest contributor to performance versus the MSCI EAFE Index (+59 bps)
- The Industrials sector was the second largest contributor to performance versus the MSCI EAFE Index (+29 bps)
- The Health Care sector was the largest detractor from performance versus the MSCI EAFE Index (-43 bps)
- The Materials sector was the second largest detractor from performance versus the MSCI EAFE Index (-21 bps)
- The JH Multifactor Developed International ETF overweighted Japan the most versus the MSCI EAFE Index (+178 bps overweight)
- The JH Multifactor Developed International ETF underweighted Switzerland the most versus the MSCI EAFE Index (-85 bps underweight)
- Japan was the largest contributor to performance versus the MSCI EAFE Index (+69 bps)
- Singapore was the second largest contributor to performance versus the MSCI EAFE Index (+29 bps)
- The United Kingdom was the largest detractor from performance versus the MSCI EAFE Index (-86 bps)
- France was the second largest detractor from performance versus the MSCI EAFE Index (-14 bps)

Past performance does not guarantee future results

You cannot invest directly in an index. See Index definitions slide at the end of the presentation.

Portfolio Overview

Sector Composition (%) – Equity Holdings as of Quarter End

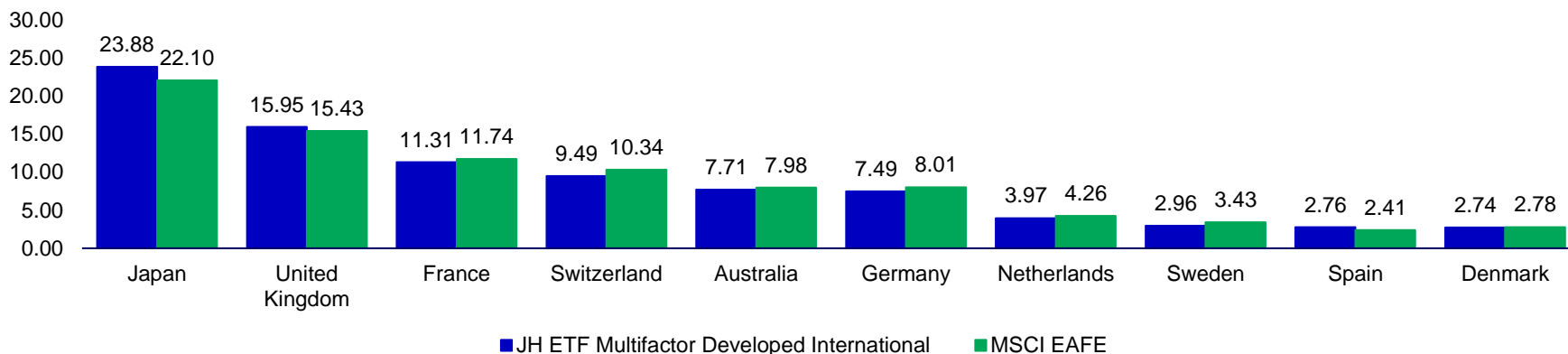


		Fund Net Assets (%)	Benchmark Net Assets (%)
Shell Plc	Energy	1.57	1.43
TotalEnergies SE	Energy	1.46	1.09
Nestle S.A.	Consumer Staples	1.34	2.24
ABB Ltd.	Industrials	1.15	0.33
ASML Holding NV	Information Technology	1.04	1.53
Novo Nordisk A/S Class B	Health Care	1.03	1.56
Novartis AG	Health Care	0.97	1.37
Roche Holding Ltd Dividend Right Cert.	Health Care	0.94	1.55
LVMH Moet Hennessy Louis Vuitton SE	Consumer Discretionary	0.91	1.41
BP p.l.c.	Energy	0.85	0.75
Total		11.27	13.28

Classifications shown are based on equity securities as assigned by FactSet. Cash is excluded and other securities such as derivatives are not show. Holdings are subject to change. Listed holdings reflect the largest portions of the fund's total and may change at any time. They are not recommendations to buy or sell any security. Data is expressed as a percentage of net assets and excludes cash and cash equivalents. The MSCI Europe, Australasia, and Far East (EAFE) Index tracks the performance of publicly traded large- and mid-cap stocks of companies in those regions. It is not possible to invest directly in an index. See Index definitions slide at the end of the presentation.

Portfolio Overview

Country Composition (%) – Equity Holdings as of Quarter End



		Fund Net Assets (%)	Benchmark Net Assets (%)
Shell Plc	United Kingdom	1.57	1.43
TotalEnergies SE	France	1.46	1.09
Nestle S.A.	Switzerland	1.34	2.24
ABB Ltd.	Switzerland	1.15	0.33
ASML Holding NV	Netherlands	1.04	1.53
Novo Nordisk A/S Class B	Denmark	1.03	1.56
Novartis AG	Switzerland	0.97	1.37
Roche Holding Ltd Dividend Right Cert.	Switzerland	0.94	1.55
LVMH Moet Hennessy Louis Vuitton SE	France	0.91	1.41
BP p.l.c.	United Kingdom	0.85	0.75
Total		11.27	13.28

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Performance and Portfolio Characteristics

Average Annual Total Returns as of Quarter End

	QTD	YTD	1 Year	3 Year	5 Year	Since Fund Inception	Inception Date
Net Asset Value	17.47%	-13.86%	-13.86%	0.83%	1.20%	4.67%	12/15/2016
Market Price	18.18%	-13.89%	-13.89%	1.05%	1.15%	4.66%	
John Hancock Dimensional Developed International Index	17.68%	-13.30%	-13.30%	1.50%	1.88%	5.40%	
MSCI EAFE Index	17.34%	-14.45%	-14.45%	0.87%	1.54%	4.97%	
Management Fee							0.35%
Other Expenses							0.07%
Total annual fund operating expenses							0.42%
Contractual expense reimbursement ¹							0.03%
Total annual fund operating expenses after expense reimbursements							0.39%

Market performance is determined using the bid/ask midpoint at 4 P.M., Eastern time, when the NAV is typically calculated; your returns may differ if you traded shares at other times. NAV is calculated by dividing the total value of all the securities in the fund's portfolio plus cash, interest, and receivables, minus any liabilities, by the number of fund shares outstanding. 1 "Net (what you pay)" represents the effect of a contractual fee waiver and/or expense reimbursement through August 31, 2023 and is subject to change.

The past performance shown here reflects reinvested distributions and the beneficial effect of any expense reductions and does not guarantee future results. Returns for periods shorter than one year are cumulative. Shares will fluctuate in value and, when redeemed, may be worth more or less than their original cost. Current performance may be lower or higher than the performance cited. For the most recent month-end performance, visit jhinvestments.com/etf.

KEY DATA

	JHMD	MSCI EAFE Index
Weighted Average Market Cap (\$B)	\$59.76	\$76.69
P/E Ratio (Trailing)	10.55x	12.14x
Price/Book Ratio	1.40x	1.56x
Price/Cash Flow Ratio	6.63x	7.79x
Price/Sales Ratio	1.06x	1.34x
Active Share	28.75%	--

MARKET CAP WEIGHTS

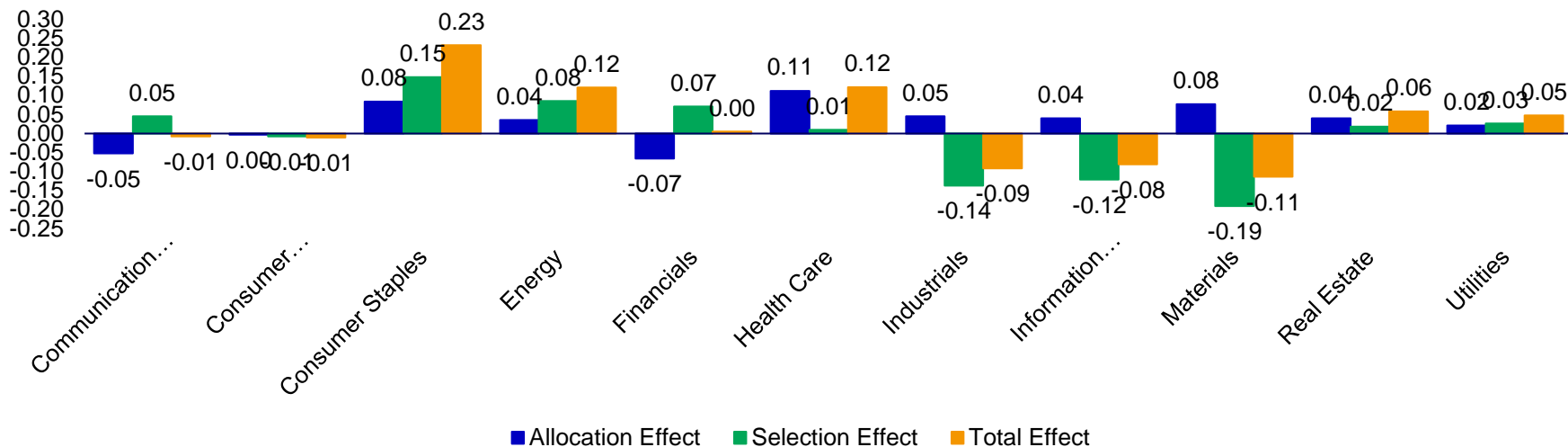
	JHMD	MSCI EAFE Index
100000.0 - 300000.0 Million (%)	3.37	5.28
50000.0 - 100000.0 Million (%)	14.76	20.13
10000.0 - 50000.0 Million (%)	15.38	19.21
8000.0 - 10000.0 Million (%)	47.75	43.55
2000.0 - 8000.0 Million (%)	6.79	4.32
300.0 - 2000.0 Million (%)	11.60	7.50

Source: Morningstar, FactSet, and John Hancock Investment Management. Please refer to the last page of this report for definitions. You cannot invest directly in an index. See Index definitions slide at the end of the presentation.

Quarter to Date Attribution

Attribution

Quarterly Sector Attribution Analysis (%)



Sector Weights (%)

	Communication Services	Consumer Discretionary	Consumer Staples	Energy	Financials	Health Care	Industrials	Information Technology	Materials	Real Estate	Utilities
JH ETF Multifactor Developed International	5.36	10.92	9.57	6.53	16.89	10.22	17.61	6.64	9.80	2.02	4.44
MSCI EAFE	4.64	11.27	10.66	5.05	17.92	13.60	15.12	8.11	7.62	2.63	3.37
Over/Underweight	0.72	-0.35	-1.09	1.48	-1.02	-3.39	2.49	-1.47	2.17	-0.61	1.07

Sector Returns (%)

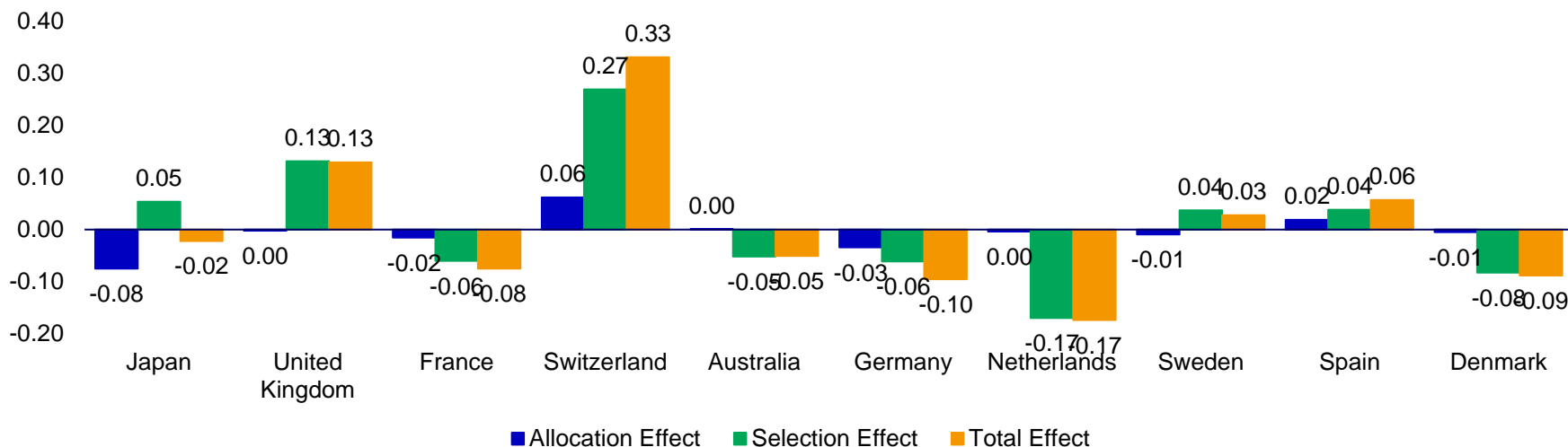
	Communication Services	Consumer Discretionary	Consumer Staples	Energy	Financials	Health Care	Industrials	Information Technology	Materials	Real Estate	Utilities
JH ETF Multifactor Developed International	11.00	17.70	12.12	21.30	24.37	14.31	18.38	13.13	18.80	11.95	20.03
MSCI EAFE	10.19	17.75	10.67	19.94	23.95	14.20	19.17	14.91	20.75	11.12	19.46
Relative Return	0.80	-0.04	1.45	1.35	0.42	0.11	-0.78	-1.78	-1.96	0.84	0.57

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Attribution

Quarterly Country Attribution Analysis (%)



Country Weights (%)

	Japan	United Kingdom	France	Switzerland	Australia	Germany	Netherlands	Sweden	Spain	Denmark
JH ETF Multifactor Developed International	23.88	15.95	11.31	9.49	7.71	7.49	3.97	2.96	2.76	2.74
MSCI EAFE	22.10	15.43	11.74	10.34	7.98	8.01	4.26	3.43	2.41	2.78
Over/Underweight	1.78	0.52	-0.42	-0.85	-0.27	-0.51	-0.29	-0.46	0.35	-0.03

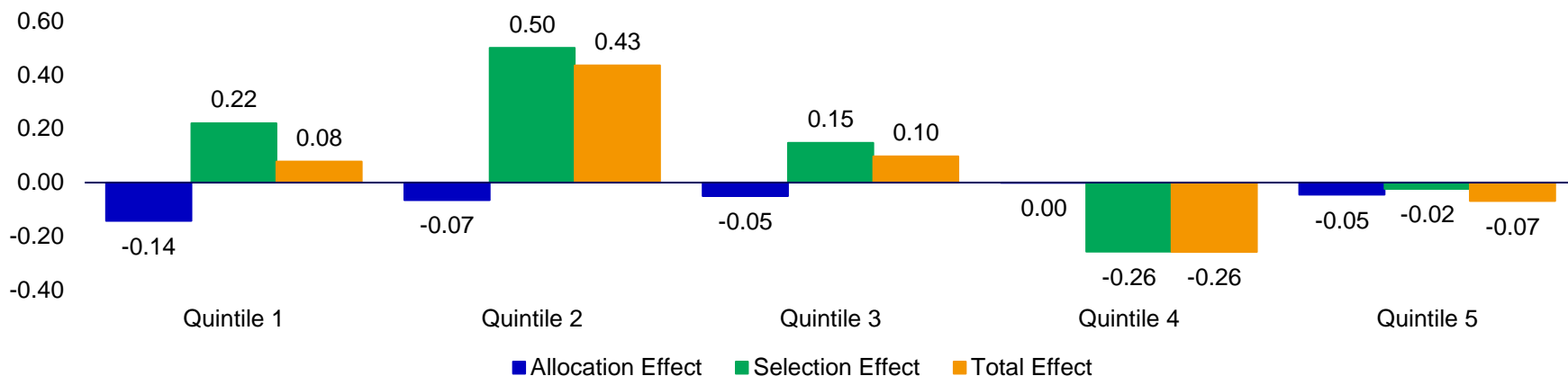
Country Returns (%)

	Japan	United Kingdom	France	Switzerland	Australia	Germany	Netherlands	Sweden	Spain	Denmark
JH ETF Multifactor Developed International	13.45	17.80	21.77	13.09	15.08	23.81	16.79	19.56	24.35	28.42
MSCI EAFE	13.22	16.98	22.30	10.42	15.73	24.69	21.03	18.28	22.88	31.64
Relative Return	0.23	0.82	-0.52	2.67	-0.64	-0.88	-4.24	1.28	1.47	-3.22

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Attribution

Quarterly Market Cap Attribution Analysis (%)



Market Cap Weights (%)

	Quintile 1	Quintile 2	Quintile 3	Quintile 4	Quintile 5
JH ETF Multifactor Developed International	49.35	22.01	11.29	10.90	6.45
MSCI EAFE	61.02	18.10	9.77	6.75	4.36
Over/Underweight	-11.67	3.91	1.52	4.15	2.09

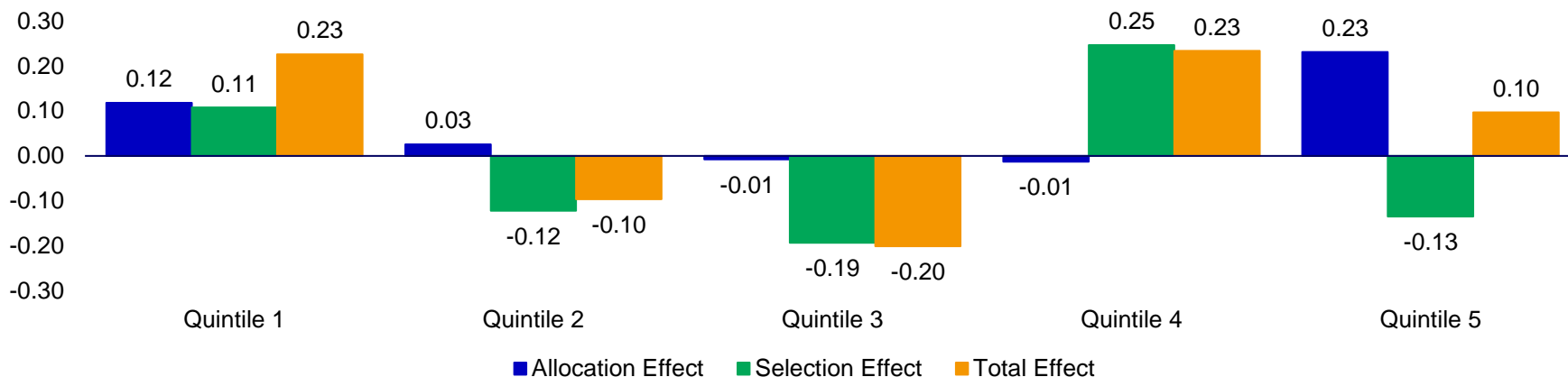
Market Cap Returns (%)

	Quintile 1	Quintile 2	Quintile 3	Quintile 4	Quintile 5
JH ETF Multifactor Developed International	19.05	17.85	15.43	15.12	14.87
MSCI EAFE	18.60	15.59	14.14	17.46	15.22
Relative Return	0.45	2.26	1.29	-2.33	-0.34

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Attribution

Quarterly Value Attribution Analysis (%)



Value Weights (%)

	Quintile 1	Quintile 2	Quintile 3	Quintile 4	Quintile 5
JH ETF Multifactor Developed International	25.02	16.66	19.23	21.08	18.00
MSCI EAFE	28.52	19.72	19.70	17.77	14.29
Over/Underweight	-3.50	-3.05	-0.47	3.31	3.71

Value Returns (%)

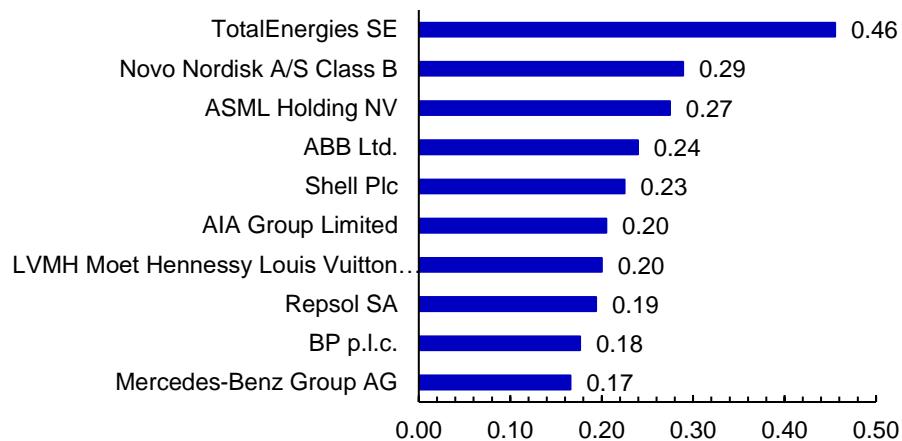
	Quintile 1	Quintile 2	Quintile 3	Quintile 4	Quintile 5
JH ETF Multifactor Developed International	14.45	15.83	17.94	18.18	22.90
MSCI EAFE	14.02	16.55	18.96	17.01	23.69
Relative Return	0.43	-0.72	-1.02	1.16	-0.78

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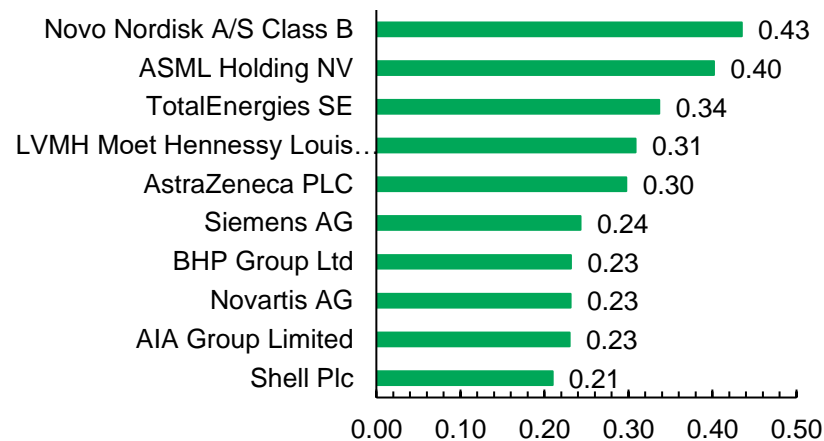
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Attribution

Quarter End JH Multifactor Dev Intl ETF Top 10 Contributors (%)



Quarter End MSCI EAFE Top 10 Contributors (%)



		Average Weight	Total Return
TotalEnergies SE	Oil & Gas	1.40	34.65
Novo Nordisk A/S Class B	Pharmaceuticals	0.94	34.19
ASML Holding NV	Semicon Equipment	1.06	26.96
ABB Ltd.	Electrical Equipment	1.16	19.98
Shell Plc	Oil & Gas	1.63	12.58
AIA Group Limited	Insurance	0.74	33.38
LVMH Moet Hennessy Louis Vuitton SE	Textiles Apparel & Luxury Goods	0.91	22.19
Repsol SA	Oil & Gas	0.57	37.04
BP p.l.c.	Oil & Gas	0.87	19.40
Mercedes-Benz Group AG	Automobiles	0.60	27.78

		Average Weight	Total Return
Novo Nordisk A/S Class B	Pharmaceuticals	1.42	34.19
ASML Holding NV	Semicon Equipment	1.56	26.96
TotalEnergies SE	Oil & Gas	1.04	34.65
LVMH Moet Hennessy Louis Vuitton SE	Textiles Apparel & Luxury Goods	1.40	22.19
AstraZeneca PLC	Pharmaceuticals	1.43	21.56
Siemens AG	Industrial Conglom	0.69	39.56
BHP Group Ltd	Metals & Mining	1.04	24.94
Novartis AG	Pharmaceuticals	1.34	17.73
AIA Group Limited	Insurance	0.83	33.38
Shell Plc	Oil & Gas	1.50	12.58

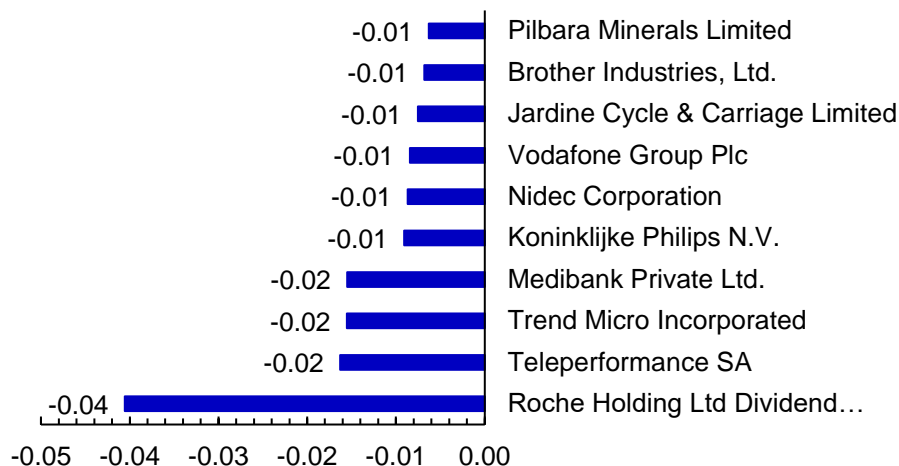
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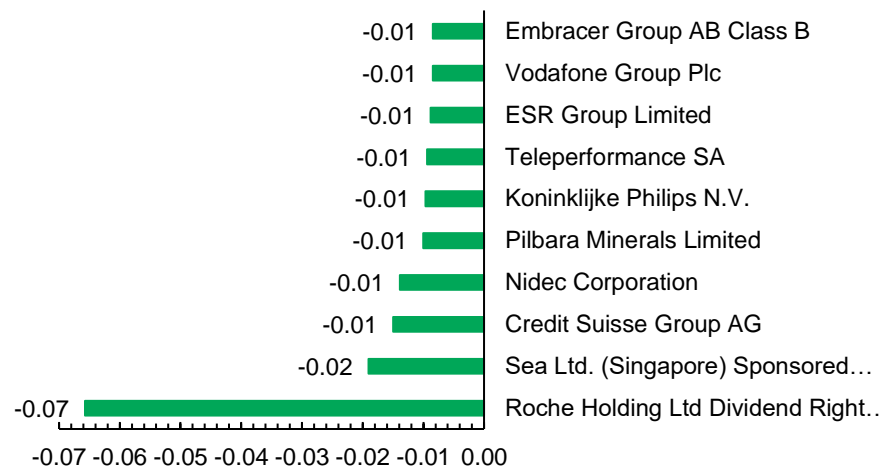
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Attribution

Quarter End JH Multifactor Dev Intl ETF Top 10 Detractors (%)



Quarter End MSCI EAFE Top 10 Detractors (%)



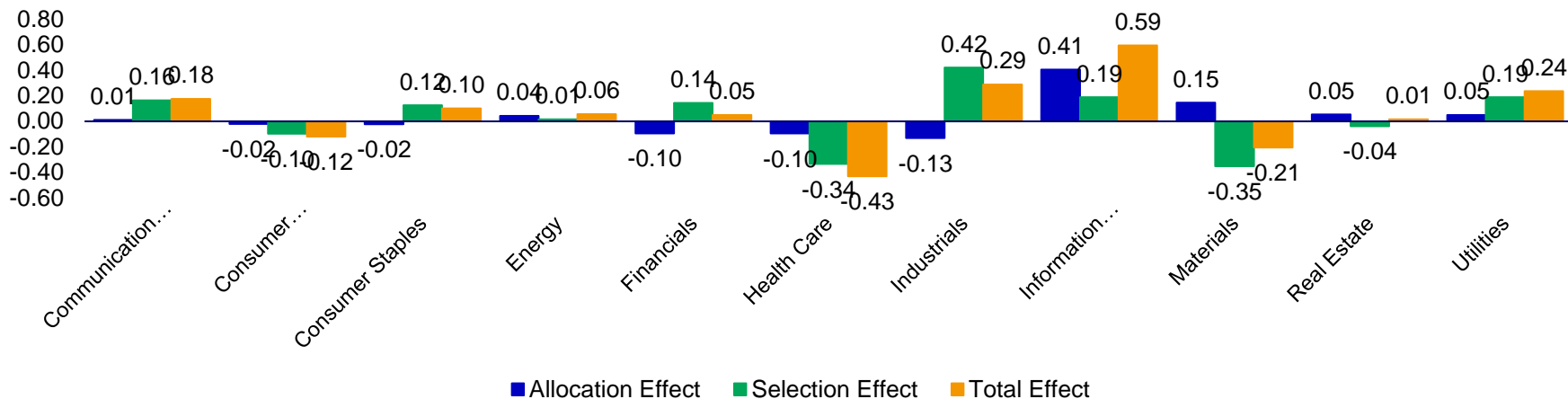
		Average Weight	Total Return			Average Weight	Total Return
Pilbara Minerals Limited	Metals & Mining	0.08	-13.26	Embracer Group AB Class B	Entertainment	0.02	-24.20
Brother Industries, Ltd.	Technology	0.06	-11.61	Vodafone Group Plc	Wireless	0.22	-6.49
Jardine Cycle & Carriage Limited	Hardware Storage & Peripherals	0.06	-9.45	ESR Group Limited	Telecommunication	0.03	-16.80
Vodafone Group Plc	Industrial Conglom	0.21	-6.49	Teleperformance SA	Real Estate	0.11	-7.01
Nidec Corporation	Wireless	0.12	-7.72	Koninklijke Philips N.V.	Professional Services	0.09	-4.65
Koninklijke Philips N.V.	Telecommunication	0.09	-4.65	Pilbara Minerals Limited	Health Care	0.02	-18.51
Medibank Private Ltd.	Services	0.10	-10.33	Nidec Corporation	Equipment & Supplies	0.19	-7.72
Trend Micro Incorporated	Electrical	0.11	-11.69	Credit Suisse Group AG	Metals & Mining	0.08	-21.87
Teleperformance SA	Equipment	0.18	-7.01	Sea Ltd. (Singapore) Sponsored ADR Class A	Electrical	0.14	-7.17
Roche Holding Ltd Dividend Right Cert.	Health Care	1.04	-4.45	Roche Holding Ltd Dividend Right Cert.	Equipment	1.70	-4.45
	Equipment & Supplies				Capital Markets		
	Supplies				Entertainment		
	Insurance				Pharmaceuticals		
	Software						
	Professional Services						

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One-Year Attribution

Attribution

One-Year Sector Attribution Analysis (%)



Sector Weights (%)

	Communication Services	Consumer Discretionary	Consumer Staples	Energy	Financials	Health Care	Industrials	Information Technology	Materials	Real Estate	Utilities
JH ETF Multifactor Developed International	5.77	11.71	9.20	5.01	16.74	10.29	17.53	6.47	10.03	2.28	4.93
MSCI EAFE	4.81	11.43	10.62	4.56	17.68	13.49	15.13	8.25	7.74	2.82	3.46
Over/Underweight	0.96	0.28	-1.41	0.45	-0.94	-3.20	2.40	-1.78	2.29	-0.54	1.47

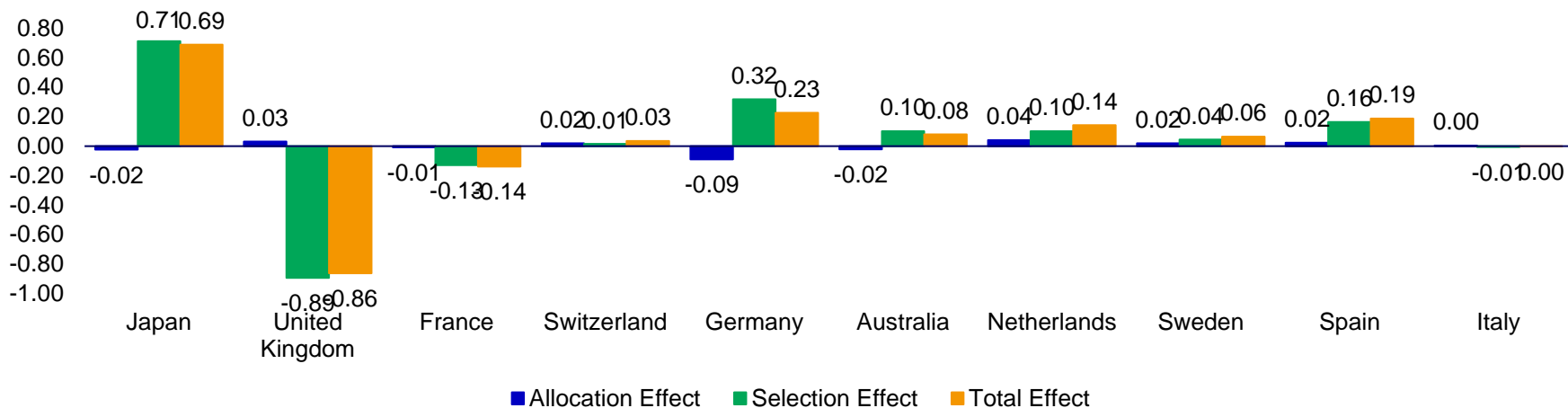
Sector Returns (%)

	Communication Services	Consumer Discretionary	Consumer Staples	Energy	Financials	Health Care	Industrials	Information Technology	Materials	Real Estate	Utilities
JH ETF Multifactor Developed International	-13.77	-23.12	-11.42	28.59	-3.01	-14.15	-17.65	-29.90	-13.42	-21.87	-7.98
MSCI EAFE	-16.45	-22.40	-12.72	28.42	-3.94	-10.96	-19.93	-32.19	-10.03	-20.53	-11.97
Relative Return	2.68	-0.72	1.30	0.17	0.93	-3.19	2.28	2.29	-3.39	-1.34	3.99

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Attribution

One-Year Country Attribution Analysis (%)



Country Weights (%)

	Japan	United Kingdom	France	Switzerland	Germany	Australia	Netherlands	Sweden	Spain	Italy
JH ETF Multifactor Developed International	23.18	15.73	11.74	9.31	8.31	7.24	4.04	3.28	2.76	2.75
MSCI EAFE	22.36	15.53	11.48	10.35	8.10	7.86	4.27	3.49	2.40	2.32
Over/Underweight	0.83	0.19	0.26	-1.04	0.22	-0.62	-0.23	-0.21	0.36	0.43

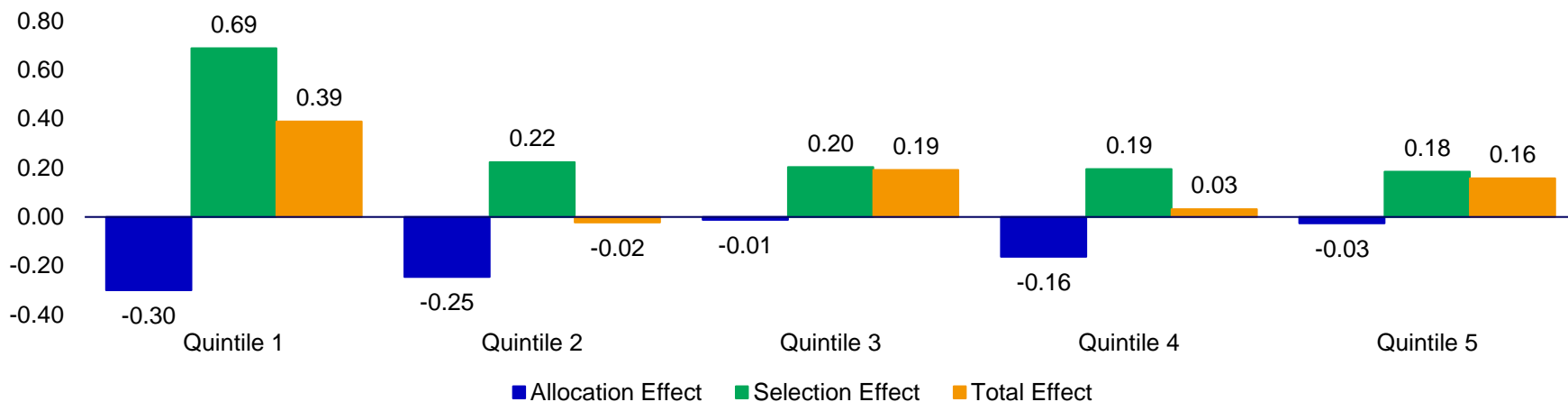
Country Returns (%)

	Japan	United Kingdom	France	Switzerland	Germany	Australia	Netherlands	Sweden	Spain	Italy
JH ETF Multifactor Developed International	-13.31	-10.84	-13.76	-17.50	-18.71	-3.56	-25.09	-27.21	-0.63	-13.49
MSCI EAFE	-16.33	-4.77	-12.69	-17.61	-21.62	-5.39	-27.41	-28.16	-7.45	-13.33
Relative Return	3.02	-6.07	-1.08	0.10	2.91	1.83	2.32	0.95	6.82	-0.16

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Attribution

One-Year Market Cap Attribution Analysis (%)



Market Cap Weights (%)

	Quintile 1	Quintile 2	Quintile 3	Quintile 4	Quintile 5
JH ETF Multifactor Developed International	48.58	23.10	10.85	10.38	6.83
MSCI EAFE	60.57	18.11	10.01	6.93	4.19
Over/Underweight	-11.99	4.99	0.83	3.45	2.64

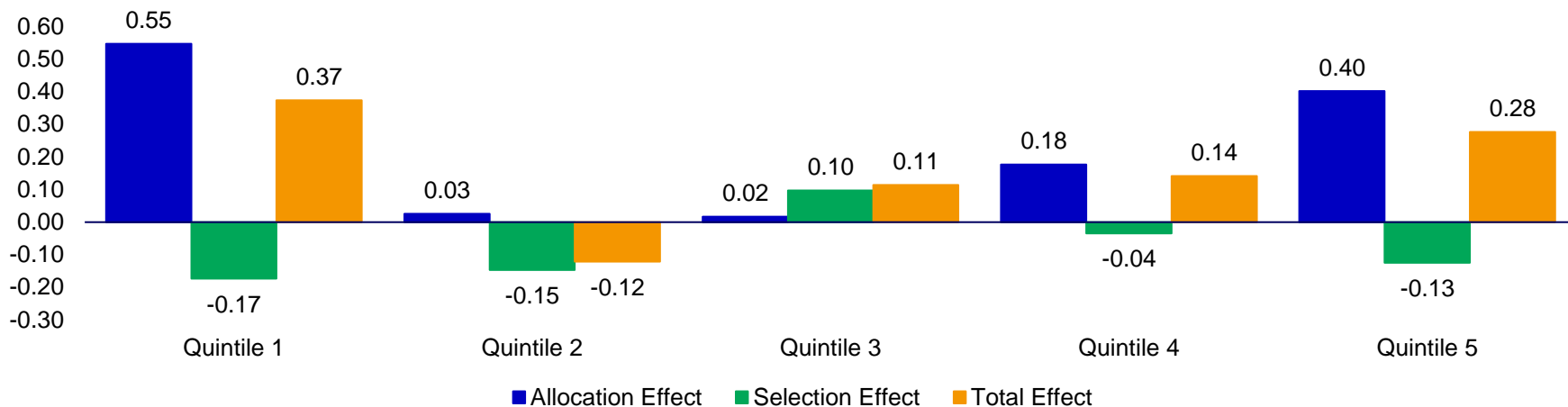
Market Cap Returns (%)

	Quintile 1	Quintile 2	Quintile 3	Quintile 4	Quintile 5
JH ETF Multifactor Developed International	-10.11	-18.26	-14.04	-16.84	-11.91
MSCI EAFE	-11.57	-19.22	-15.93	-18.59	-14.57
Relative Return	1.46	0.96	1.89	1.74	2.66

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Attribution

One-Year Value Attribution Analysis (%)



Value Weights (%)

	Quintile 1	Quintile 2	Quintile 3	Quintile 4	Quintile 5
JH ETF Multifactor Developed International	22.01	18.84	18.38	20.19	20.10
MSCI EAFE	26.06	21.21	17.29	18.24	16.70
Over/Underweight	-4.05	-2.37	1.10	1.95	3.40

Value Returns (%)

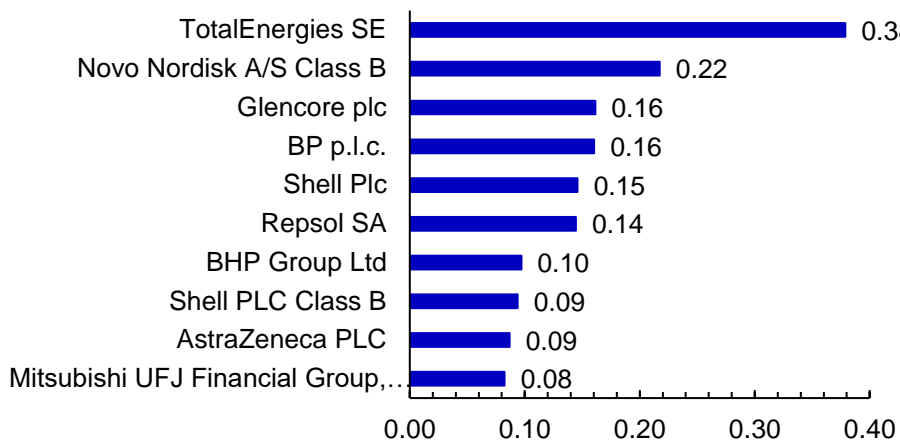
	Quintile 1	Quintile 2	Quintile 3	Quintile 4	Quintile 5
JH ETF Multifactor Developed International	-26.96	-16.11	-10.63	-7.48	-0.84
MSCI EAFE	-26.27	-15.36	-11.14	-7.23	-0.05
Relative Return	-0.68	-0.76	0.50	-0.25	-0.79

Attribution is based on equity securities as assigned by FactSet. Other securities such as cash and derivatives are not shown. Weights shown represent average weight for the period, using end of day holdings. Past performance does not guarantee future results.

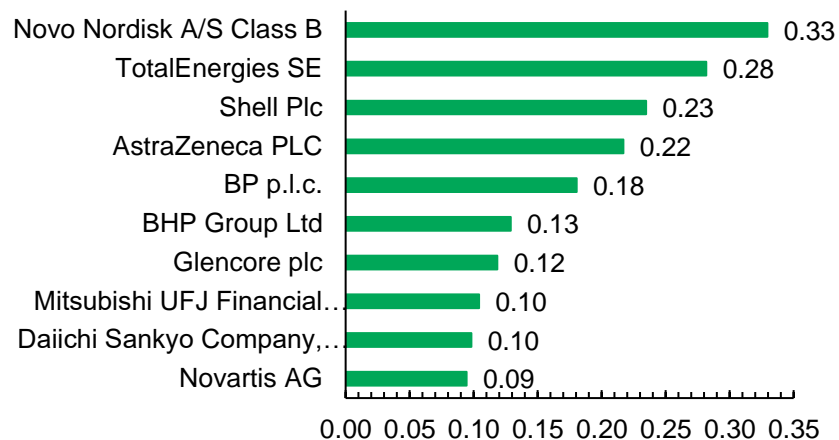
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Attribution

One-Year JH Multifactor Dev Intl ETF Top 10 Contributors (%)



One-Year MSCI EAFE Top 10 Contributors (%)



		Average Weight	Total Return			Average Weight	Total Return
TotalEnergies SE	Oil & Gas	0.95	32.67	Novo Nordisk A/S Class B	Pharmaceuticals	1.27	21.61
Novo Nordisk A/S Class B	Pharmaceuticals	0.82	21.61	TotalEnergies SE	Oil & Gas	0.92	32.67
Glencore plc	Metals & Mining	0.53	39.80	Shell Plc	Oil & Gas	1.36	32.07
BP p.l.c.	Oil & Gas	0.60	33.31	AstraZeneca PLC	Pharmaceuticals	1.34	17.60
Shell Plc	Oil & Gas	1.09	14.12	BP p.l.c.	Oil & Gas	0.70	33.31
Repsol SA	Oil & Gas	0.48	39.41	BHP Group Ltd	Metals & Mining	1.03	28.58
BHP Group Ltd	Metals & Mining	0.63	28.58	Glencore plc	Metals & Mining	0.40	39.80
Shell PLC Class B	Oil & Gas	0.06	15.65	Mitsubishi UFJ Financial Group, Inc.	Banks	0.46	29.50
AstraZeneca PLC	Pharmaceuticals	0.48	17.60	Daiichi Sankyo Company, Limited	Pharmaceuticals	0.32	27.92
Mitsubishi UFJ Financial Group, Inc.	Banks	0.35	29.50	Novartis AG	Pharmaceuticals	1.28	6.82

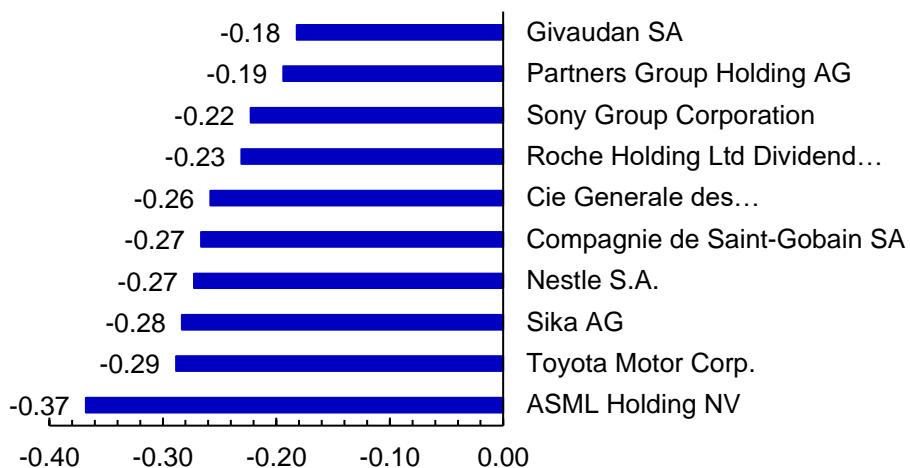
Attribution is based on equity securities as assigned by FactSet. Other securities such as cash and derivatives are not shown. Weights shown represent average weight for the period, using end of day holdings. Past performance does not guarantee future results. Holdings are subject to change. Listed holdings reflect the largest portions of the fund's total and may change at any time. They are not recommendations to buy or sell any security. Data is expressed as a percentage of net assets and excludes cash and cash equivalents.

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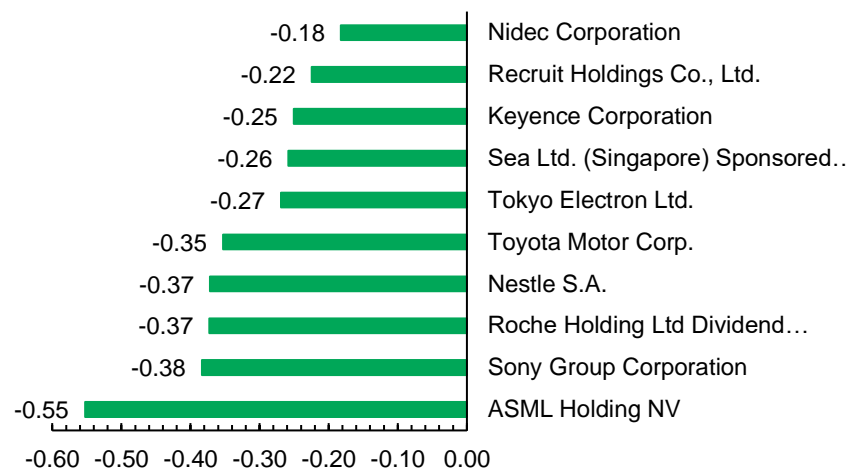
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Attribution

One-Year End JH Multifactor Dev Intl Top 10 Detractors (%)



One-Year End MSCI EAFE Top 10 Detractors (%)



		Average Weight	Total Return		Average Weight	Total Return	
Givaudan SA	Chemicals	0.35	-40.75	Nidec Corporation	Electrical Equipment	0.21	-55.51
Partners Group Holding AG	Capital Markets	0.35	-45.13	Recruit Holdings Co., Ltd.	Professional Services	0.35	-47.48
Sony Group Corporation	Household Durables	0.45	-39.11	Keyence Corporation	Electronic Equipment	0.55	-37.61
Roche Holding Ltd Dividend Right Cert.	Pharmaceuticals	1.05	-22.58	Sea Ltd. (Singapore) Sponsored ADR Class A	Instruments & Components	0.17	-76.74
Cie Generale des Etablissements Michelin SA	Auto Components	0.61	-29.72	Tokyo Electron Ltd.	Entertainment	0.39	-46.98
Compagnie de Saint-Gobain SA	Building Products	0.59	-28.69	Toyota Motor Corp.	Semicon Equipment	1.17	-22.95
Nestle S.A.	Food Products	1.55	-15.34	Nestle S.A.	Food Products	2.33	-15.34
Sika AG	Chemicals	0.54	-42.05	Roche Holding Ltd Dividend Right Cert.	Pharmaceuticals	1.69	-22.58
Toyota Motor Corp.	Automobiles	0.93	-22.95	Sony Group Corporation	Household Durables	0.76	-39.11
ASML Holding NV	Semicon Equipment	1.07	-32.28	ASML Holding NV	Semicon Equipment	1.57	-32.28

Attribution is based on equity securities as assigned by FactSet. Other securities such as cash and derivatives are not shown. Weights shown represent average weight for the period, using end of day holdings. Past performance does not guarantee future results. Holdings are subject to change.

Listed holdings reflect the largest portions of the fund's total and may change at any time. They are not recommendations to buy or sell any security. Data is expressed as a percentage of net assets and excludes cash and cash equivalents.

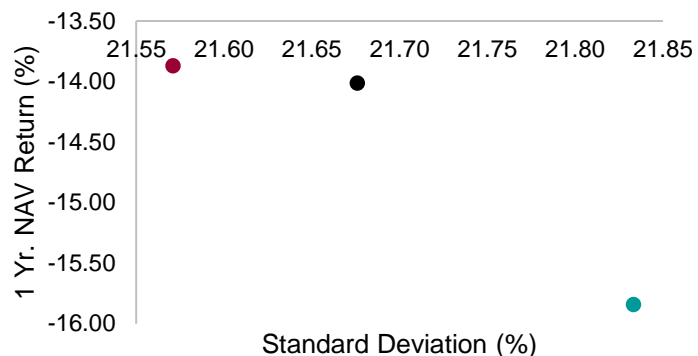
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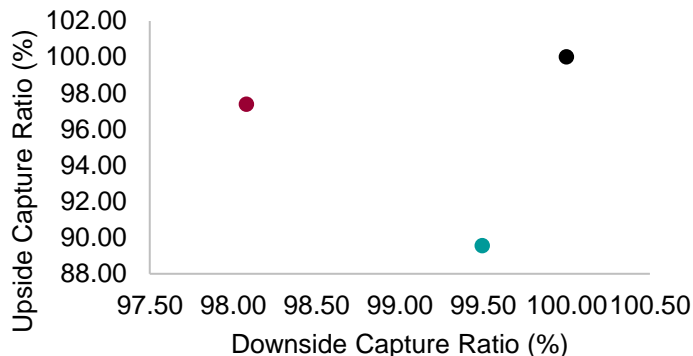
Portfolio Characteristics

Portfolio Characteristics

Risk and Return (One-Year) as of Quarter End



Upside/Downside Capture Ratio (One-Year) as of Quarter End



Key Portfolio Characteristics as of Quarter End

	JH Multifactor Developed International ETF	MSCI EAFE Index
P/E (Trailing)	10.55x	12.14x
P/E Ratio (FY1)	10.38x	11.80x
Price/Book Ratio	1.40x	1.56x
Number of Holdings	713	796
Portfolio Turnover	10	-N/A
Active Share	28.76	-

Key Risk Data as of Quarter End

	JH Multifactor Developed International ETF	Morningstar Foreign Large Blend	MSCI EAFE Index
Alpha	0.05	-2.14	0.00
Beta	0.99	1.00	1.00
Sharpe Ratio	-0.69	-0.79	-0.70
Standard Deviation	21.57	21.83	21.68
Information Ratio	0.11	-0.55	-N/A
Tracking Error	1.30	3.29	0.00
Upside Capture Ratio	97.38	89.55	100.00
Downside Capture ratio	98.08	99.49	100.00
R-squared	99.64	97.70	100.00

Source: Morningstar, FactSet, and John Hancock Investment Management. Please refer to the last page of this report for definitions. You cannot invest directly in an index. See Index definitions slide at the end of the presentation..

Appendix

Additional Fund Information

Fees and Expenses as of Quarter End

Management Fee	0.35%
Other Expenses	0.07%
Total annual fund operating expenses	0.42%
Contractual expense reimbursement ¹	0.03%
Total annual fund operating expenses after expense reimbursements	0.39%

Ticker and CUSIP

Ticker	Index Ticker	Intraday NAV	CUSIP
JHMD	JHDMDT	JHMDIV	47804J859

QTD Quintile Breakdowns

QTD Market Cap Quintile 1	\$26717.4 - 315432.5
QTD Market Cap Quintile 2	\$13953.7 - 26392.5
QTD Market Cap Quintile 3	\$8232.2 - 13938.3
QTD Market Cap Quintile 4	\$5574.9 - 8227.1
QTD Market Cap Quintile 5	\$1338.0 - 5570.4
QTD Price-to-Book Quintile 1	4.1 - 156.3x
QTD Price-to-Book Quintile 2	2.1 - 4.1x
QTD Price-to-Book Quintile 3	1.3 - 2.1x
QTD Price-to-Book Quintile 4	0.8 - 1.3x
QTD Price-to-Book Quintile 5	0.2 - 0.8x

One-Year Quintile Breakdowns

1Y Market Cap Quintile 1	\$37132.2 - 416010.4
1Y Market Cap Quintile 2	\$18851.5 - 36704.3
1Y Market Cap Quintile 3	\$11936.1 - 18830.1
1Y Market Cap Quintile 4	\$7750.6 - 11910.5
1Y Market Cap Quintile 5	\$2496.1 - 7741.6
1Y Price-to-Book Quintile 1	5.7 - 786.5x
1Y Price-to-Book Quintile 2	2.7 - 5.7x
1Y Price-to-Book Quintile 3	1.6 - 2.7x
1Y Price-to-Book Quintile 4	1.0 - 1.6x
1Y Price-to-Book Quintile 5	0.2 - 1.0x

¹ "Net (what you pay)" represents the effect of a contractual fee waiver and/or expense reimbursement through August 31, 2023 and is subject to change.

Data Definitions

P/E Ratio - A fund's price/earnings ratio can act as a gauge of the fund's investment strategy in the current market climate, and whether it has a value or growth orientation. Negative P/Es are not used, and any P/E greater than 60 is capped at 60 in the calculation of the average.

P/B Ratio - The weighted average of the price/book ratios of all the stocks in a portfolio. The P/B ratio of a company is calculated by dividing the market price of its stock by the company's per-share book value.

P/CF Ratio - This represents the weighted average of the price/cash-flow ratios of the stocks in a portfolio. Price/cash-flow represents the amount an investor is willing to pay for a dollar generated from a particular company's operations.

P/S Ratio - This represents the weighted average of the price/sales ratios of the stocks in a portfolio. Price/sales represents the amount an investor is willing to pay for a dollar generated from a particular company's operations.

Alpha - A measure of the difference between a portfolio's actual returns and its expected performance, given its level of risk as measured by beta. A positive Alpha figure indicates the portfolio has performed better than its beta would predict. In contrast, a negative Alpha indicates the portfolio has underperformed, given the expectations established by beta.

Beta - Beta is a measure of systematic risk with respect to a benchmark. Systematic risk is the tendency of the value of the fund and the value of benchmark to move together. Beta measures the sensitivity of the fund's excess return (total return minus the risk-free return) with respect to the benchmark's excess return that results from their systematic co-movement. It is the ratio of what the excess return of the fund would be to the excess return of the benchmark if there were no fund-specific sources of return.

Sharpe Ratio - It is calculated by using standard deviation and excess return to determine reward per unit of risk. The higher the Sharpe Ratio, the better the fund's historical risk-adjusted performance.

Standard Deviation - A statistical measurement of dispersion about an average, which, for a mutual fund, depicts how widely the returns varied over a certain period of time.

Information Ratio - Information ratio is a risk-adjusted performance measure. The information ratio is a special version of the Sharpe Ratio in that the benchmark doesn't have to be the risk-free rate.

Tracking Error - Tracking error is a measure of the volatility of excess returns relative to a benchmark.

Up Capture Ratio - Upside Capture Ratio measures a manager's performance in up markets relative to the market (benchmark) itself. It is calculated by taking the security's upside capture return and dividing it by the benchmark's upside capture return.

Down Capture Ratio - Downside Capture Ratio measures manager's performance in down markets. A down-market is defined as those periods (months or quarters) in which market return is less than 0.

Index Definitions

MSCI EAFE Index: The MSCI Europe, Australasia, and Far East (EAFE) Index tracks the performance of publicly traded large- and mid-cap stocks of companies in those regions. It is not possible to invest directly in an index.

John Hancock Dimensional Developed International Index: The John Hancock Dimensional Developed International Index is a rules-based index of large-cap stocks in developed markets outside of North America that have been selected based on sources of expected returns. Securities eligible for inclusion in the index are classified according to their market capitalization, as defined by free-float market cap; relative price, as defined by price/book; and profitability, as defined by operating income over book, and are weighted accordingly in favor of smaller, less expensive, more profitable companies. The index is reconstituted and rebalanced on a semiannual basis. Index performance assumes reinvestment of dividends and, unless otherwise indicated, does not reflect the management fees, operating expenses, transaction costs, and other expenses that apply to an ETF. It is not possible to directly invest in an index. Past performance does not guarantee future results.

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A Word About Risk

John Hancock Multifactor Developed International ETF

Investing involves risks, including the potential loss of principal. There is no guarantee that a fund's investment strategy will be successful. Large company stocks could fall out of favor. The stock prices of midsize and small companies can change more frequently and dramatically than those of large companies, and value stocks may decline in price. Shares may trade at a premium or discount to their NAV in the secondary market, and a fund's holdings and returns may deviate from those of its index. These variations may be greater when markets are volatile or subject to unusual conditions. Errors in the construction or calculation of a fund's index may occur from time to time. Please see the fund's prospectus for additional risks.

John Hancock Multifactor Exchange-Traded Fund (ETF) shares are bought and sold at market price (not NAV) and are not individually redeemed from the fund. Brokerage commissions will reduce returns.

Clients should carefully consider a fund's investment objectives, risks, charges, and expenses before investing. To request a prospectus or summary prospectus with this and other important information, call us at 866-582-2777, or visit us at jhinvestments.com.

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