

ETF sector fund Investor fact sheet

# John Hancock Multifactor Consumer Staples ETF

ETF: JHMS

## Summary

### Objective

To pursue results that closely correspond, before fees and expenses, to the performance of the John Hancock Dimensional Consumer Staples Index

### Use for

Targeted equity exposure

### Morningstar category

Consumer Defensive

## Strategy

### Broad consumer staple stock exposure

Targeting a wide range of stocks in U.S. consumer staples to access the breadth of the sector's opportunities

### Time-tested multifactor approach

Emphasizing factors (smaller cap, lower relative price, and higher profitability) that academic research has linked to higher expected returns

### Efficient structure

Seeking to minimize turnover, trading costs, tax liabilities, and cash drag

## Managed by



A pioneer in applying insight from academic research to a systematic investment process that pursues higher expected returns through advanced portfolio design and implementation



**Joseph F. Hohn**  
On the fund since 2018.  
Investing since 2012



**Andres Torres**  
On the fund since 2021.  
Investing since 2009

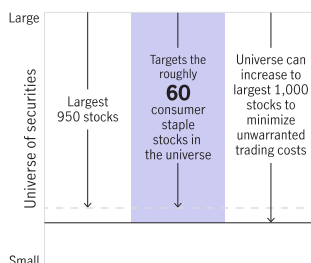


**Joel P. Schneider**  
On the fund since 2016.  
Investing since 2011

## Index approach

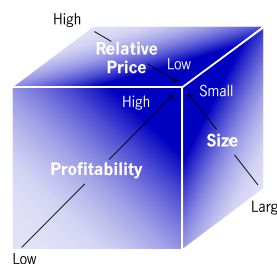
### Market exposure

Define the target range of securities for the specific index.



### Portfolio structure

Weight the index to emphasize smaller companies, lower valuations, and higher profitability.<sup>†</sup>



### Implementation

Incorporate measured flexibility to maintain focus on the appropriate factors while balancing the trade-offs among competing premiums and control for unnecessary turnover and trading costs through the use of Index Memory<sup>®</sup> and innovation between rebalances:

- **Momentum screens**  
Low momentum securities are flagged for no additional buys.
- **Small weight changes**  
Avoid making changes that do not meaningfully improve the expected return-and-risk profile of the overall index.
- **Enhanced redistributions**  
When sizable securities are removed, proceeds are allocated to increase factor exposure and potentially reduce turnover.

For index descriptions and methodology for the John Hancock Multifactor ETFs, please visit [us.dimensional.com/john-hancock-indexes](http://us.dimensional.com/john-hancock-indexes). <sup>†</sup>Profitability is a measure of current profitability, based on information from individual companies' income statements. Index Memory is a registered trademark of Dimensional Fund Advisors LP.

## Average annual total returns<sup>1,2</sup>

	Qtd	Ytd	1 yr	3 yr	5 yr	10 yr	Life of fund	Life of fund date
Net Asset Value	-3.58	-1.86	6.85	11.76	9.13	—	8.35	3/28/16
Market Price	-3.52	-1.91	6.82	11.79	9.12	—	8.36	3/28/16
John Hancock Dimensional Consumer Staples Index	-3.49	-1.66	7.31	12.22	9.59	—	8.82	—
Russell 1000 Consumer Staples Index	-2.32	-2.05	8.51	11.17	7.29	—	7.24	—
Consumer defensive category	-6.19	-8.23	-2.28	8.06	6.44	—	—	—

### Expense ratios<sup>3</sup>

	Gross	Net (what you pay)	Contractual through
JHMS	0.94%	0.40%	8/31/2022

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

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 [jihinvestments.com/etf](http://jihinvestments.com/etf).

<sup>1</sup> The John Hancock Dimensional Consumer Staples Index is a rules-based index of U.S. consumer staple stocks 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. Past performance does not guarantee future results. The Russell 1000 Consumer Staples Index tracks stocks in the consumer staples sector of the Russell 1000 Index. It is not possible to invest directly in an index. <sup>2</sup> Effective 9/21/20, the underlying components of the Russell 1000 Consumer Staples Index reflect a new company classification methodology. Consequently, the custom blended benchmark's performance consists of 100% of the prior methodology through 9/18/20 and 100% of the current methodology thereafter. <sup>3</sup> "Net (what you pay)" represents the effect of a contractual fee waiver and/or expense reimbursement and is subject to change.

**Morningstar ratings** <sup>TM 4</sup>

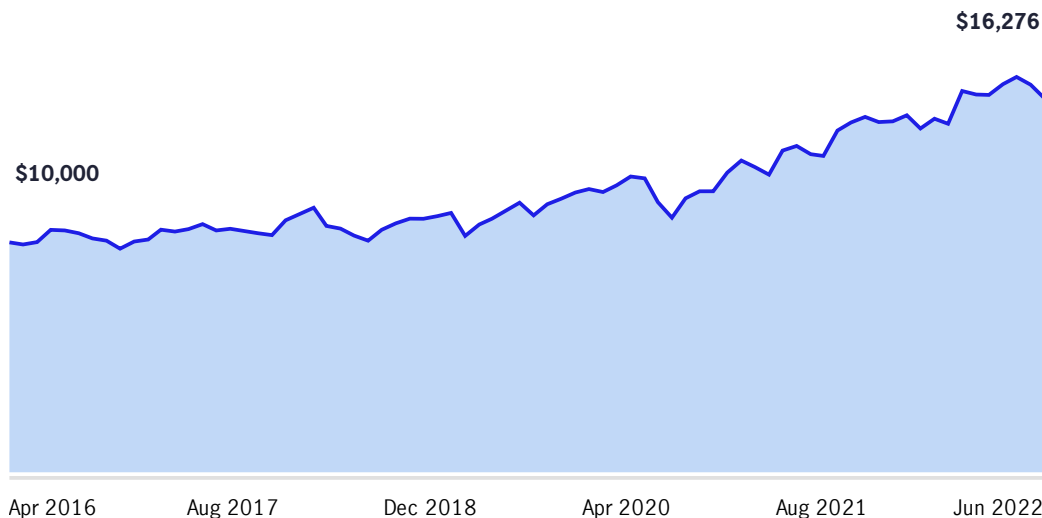
Consumer Defensive

	Overall	3 year	5 year	10 year
Rating	★★★★★	★★★★★	★★★★★	—
Number of funds	27	27	23	19

Overall rating is based on 3-, 5-, and 10-year Morningstar Risk-Adjusted Returns and accounts for variation in a fund's monthly performance. Other share classes may be rated differently. Hollow stars indicate Morningstar's extended performance rating.

**Growth of a hypothetical \$10,000 investment**

4/1/16 – 6/30/22

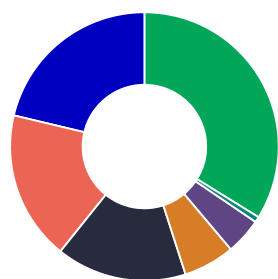


The past performance shown here reflects reinvested distributions and the beneficial effect of any expense reductions, and does not guarantee future results. Returns for periods shorter than one year are cumulative.

**Key facts**

<b>Total net assets</b>	\$38.33 m
<b>Number of holdings</b>	48
<b>Primary listing</b>	NYSE Arca
<b>CUSIP</b>	47804J875
<b>Intraday NAV<sup>5</sup></b>	JHMSIV
<b>Index ticker</b>	JHDMST
<b>Weighted average market cap<sup>6</sup> (\$B)</b>	
<b>Fund</b>	\$95.28 b
<b>Broad Based Index</b>	\$153.03 b
<b>P/E ratio<sup>7</sup> (trailing)</b>	
<b>Fund</b>	19.52x
<b>Broad Based Index</b>	21.27x
<b>Price/book ratio<sup>8</sup></b>	
<b>Fund</b>	3.65x
<b>Broad Based Index</b>	4.17x

**Largest industries** <sup>9</sup>



Food Products	33.82
Beverages	21.27
Food & Staples Retailing	17.98
Household Products	15.71
Tobacco	6.17
Chemicals	4.39
Household Durables	0.66

**4** For each managed product, including mutual funds, variable annuity and variable life subaccounts, exchange-traded funds, closed-end funds, and separate accounts, with at least a 3-year history, Morningstar calculates a Morningstar Rating<sup>TM</sup> based on a Morningstar Risk-Adjusted Return that accounts for variation in a fund's monthly excess performance, placing more emphasis on downward variations and rewarding consistent performance. Exchange-traded funds and open-end mutual funds are considered a single population for comparative purposes. The top 10.0% of funds in each category, the next 22.5%, 35.0%, 22.5%, and bottom 10.0% receive 5, 4, 3, 2, or 1 star(s), respectively. The overall Morningstar Rating for a managed product is derived from a weighted average of the performance figures associated with its 3-, 5-, and 10-year (if applicable) Morningstar Rating metrics. The rating formula most heavily weights the 3-year rating, using the following calculation: 100% 3-year rating for 36 to 59 months of total returns, 60% 5-year rating/40% 3-year rating for 60 to 119 months of total returns, and 50% 10-year rating/30% 5-year rating/20% 3-year rating for 120 or more months of total returns. Star ratings do not reflect the effect of any applicable sales load. Past performance does not guarantee future results. **5** The intraday net asset value (NAV) is a symbol representing estimated fair value based on the most recent intraday price of underlying assets. **6** FactSet. The weighted average market capitalization of a portfolio reflects the relative size of its holdings. **7** Price to earnings (P/E) is a valuation measure comparing the ratio of a stock's price with its earnings per share. **8** Price/book is the ratio of a stock's price to its book value per share. Active share is a measure of how much an equity portfolio's holdings differ from the portfolio's benchmark index. **9** Listed holdings are a portion 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.

**10 largest holdings<sup>9</sup>**

		%
1. PepsiCo, Inc.	6.24	6. Kroger Company 4.63
2. The Coca-Cola Company	6.20	7. Philip Morris International, Inc. 4.10
3. Costco Wholesale Corp.	5.66	8. Corteva, Inc. 4.03
4. The Procter & Gamble Company	5.66	9. Colgate-Palmolive Company 3.47
5. General Mills, Inc.	5.34	10. The Hershey Company 3.23

**What you should know before investing**

*Investing involves risks, including the potential loss of principal. There is no guarantee that a fund's investment strategy will be successful. The fund is non-diversified, and a portfolio concentrated in one industry or sector or that holds a limited number of securities may fluctuate more than a diversified portfolio. 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.*

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