

**ETF U.S. equity fund** Investor fact sheet

# John Hancock Multifactor Mid Cap ETF

ETF: JHMM

## Summary

### Objective

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

### Use for

Core equity holding

### Morningstar category

Mid-Cap Blend

## Strategy

### Broad mid-cap exposure

Targeting a wide range of mid-cap U.S. stocks to access the breadth of the market'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



**Rita Chen, CFA**

On the fund since 2022.  
Investing since 2010



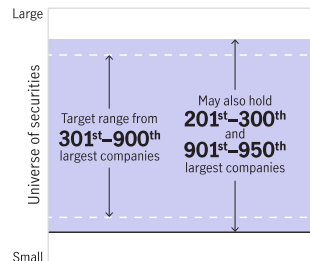
**Casey Baum, CFA**

On the fund since 2022.  
Investing since 2013

## Index approach

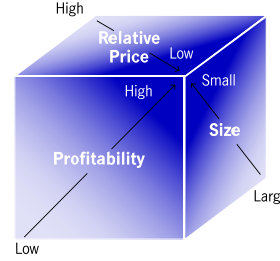
### Market exposure

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](https://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</sup>

	Qtd	Ytd	1 yr	3 yr	5 yr	10 yr	Since inception	Inception date
Net Asset Value	-4.06	-4.06	0.82	4.12	16.29	—	10.29	9/28/15
Market Price	-4.07	-4.07	0.91	4.13	16.28	—	10.29	9/28/15
John Hancock Dimensional Mid Cap Index	-3.96	-3.96	1.24	4.54	16.78	—	10.75	—
Russell Midcap Index	-3.40	-3.40	2.59	4.62	16.28	—	10.31	—
Mid-cap blend category	-4.55	-4.55	-0.16	4.56	16.00	—	—	—

### Expense ratios<sup>2</sup>

	Gross	Net (what you pay)	Contractual through
JHMM	0.42%	0.42%	—

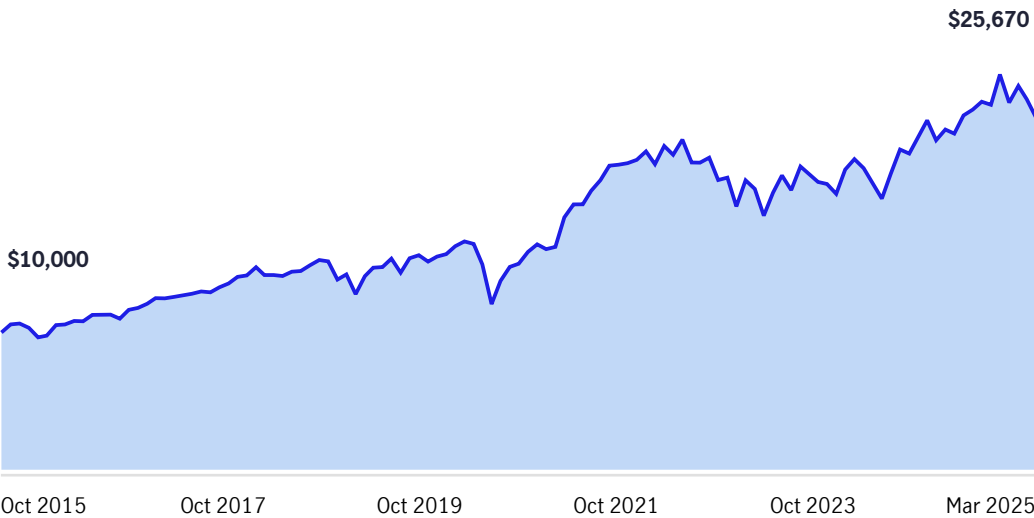
The past performance shown here reflects reinvested distributions and the beneficial effect of any expense reductions, and does not guarantee future results. Returns for periods shorter than one year are cumulative. Shares will fluctuate in value and, when redeemed, may be worth more or less than their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

Market price and performance is calculated as follows: (i) for the time periods starting October 3, 2022, the NYSE Arca's Official Closing Price or, if it more accurately reflects market price at the time as of which NAV is calculated, the bid/ask midpoint as of that time and (ii) for time periods preceding October 3, 2022, 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.

<sup>1</sup> It is not possible to invest in an index. Index definitions can be found within the "What you should know before Investing" section on the last page of this fact sheet. <sup>2</sup> "Net (what you pay)" represents the effect of a contractual fee waiver and/or expense reimbursement and is subject to change.

Growth of a hypothetical \$10,000 investment

10/1/15 – 3/31/25



This chart illustrates the growth of a hypothetical \$10,000 investment based on net asset value beginning on the date noted with all distributions reinvested. Performance data shown excludes fees and expenses. The performance data would be lower if such fees and expenses were included. Past performance does not guarantee future results. Returns for periods shorter than one year are cumulative.

Key facts

Total net assets	\$3.88 b
Number of holdings	667
Primary listing	NYSE Arca
CUSIP <sup>3</sup>	47804J206
Intraday NAV <sup>4</sup>	JHMMIV
Index ticker	JHDMMT
Weighted average market cap <sup>5</sup> (\$B)	
Fund	\$18.34 b
Broad Based Index	\$29.16 b
P/E ratio <sup>6</sup> (trailing)	
Fund	19.22x
Broad Based Index	20.74x
Price/book ratio <sup>7</sup>	
Fund	2.61x
Broad Based Index	2.73x

10 largest holdings<sup>8</sup>

			%
1. United Rentals, Inc.	0.53	6. Entergy Corp.	0.43
2. Hartford Insurance Group, Inc.	0.50	7. AMETEK, Inc.	0.43
3. Targa Resources Corp.	0.49	8. Cheniere Energy, Inc.	0.42
4. Vistra Corp.	0.45	9. Cencora, Inc.	0.41
5. Fastenal Company	0.44	10. Fair Isaac Corp.	0.41

**3** A CUSIP is a standard nine-digit code used to identify securities. **4** The intraday net asset value (NAV) is a symbol representing estimated fair value based on the most recent intraday price of underlying assets. **5** Weighted average market cap - Source: FactSet. The weighted average market cap measures the average market capitalization of a group of companies, with each company's market cap weighted by its size. **6** Price to earnings (P/E) is a valuation measure comparing the ratio of a stock's price with its earnings per share. **7** Price/book is the ratio of a stock's price to its book value per share. **8** 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.

Sector composition<sup>9</sup>

%



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 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.

The John Hancock Dimensional Mid Cap Index is a rules-based index of mid-cap U.S. 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 Midcap Index tracks the performance of approximately 800 publicly traded mid-cap companies in the United States. It is not possible to invest directly in an index. The benchmark shown demonstrates how the fund's performance compares against the returns of similar investments, which may differ from the broad-based securities index shown in the fund's prospectus.

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ETF shares are bought and sold through exchange trading at market price (not NAV) and are not individually redeemed from the fund. Shares may trade at a premium or discount to their NAV in the secondary market. Brokerage commissions will reduce returns. A commission is charged on every trade.

Request a prospectus or summary prospectus from your financial advisor, by visiting [jhinvestments.com/etf](http://jhinvestments.com/etf), or by calling us at 800-225-6020. The prospectus includes investment objectives, risks, fees, expenses, and other information that you should read and consider carefully before investing.

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<sup>9</sup> Holdings, sector weightings, market capitalization and portfolio characteristics are subject to change at any time. There is no guarantee the fund will maintain the portfolio characteristics, or the future profitability of the securities identified and set forth herein.



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