

ETF U.S. equity fund Investor fact sheet

John Hancock Multifactor Large Cap ETF

ETF: JHML

Summary

Objective

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

Use for

Core equity holding

Morningstar category

Large Blend

Strategy

Broad large-cap exposure

Targeting a wide range of large-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



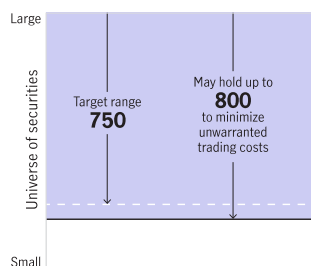
Casey Baum, CFA

On the fund since 2022.
Investing since 2013

Index approach

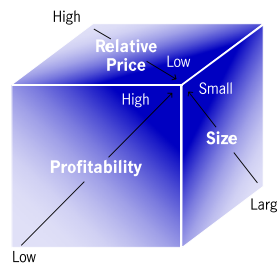
Market exposure

Define the target range of securities for the specific index.



Portfolio structure

Weight the index to emphasize smaller companies, lower valuations, and higher profitability.[†]



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[®] 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. [†]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 returns¹

							%	
	Qtd	Ytd	1 yr	3 yr	5 yr	10 yr	Life of fund	Life of fund date
Net Asset Value	0.86	19.76	19.76	6.86	12.58	—	13.35	9/28/15
Market Price	0.98	19.84	19.84	6.86	12.60	—	13.35	9/28/15
John Hancock Dimensional Large Cap Index	0.91	20.10	20.10	7.15	12.90	—	13.69	—
Russell 1000 Index	2.75	24.51	24.51	8.41	14.28	—	14.54	—
Large blend category	1.39	20.70	20.70	6.99	12.07	—	—	—

Expense ratios²

	Gross	Net (what you pay)	Contractual through
JHML	0.32%	0.29%	8/31/2025

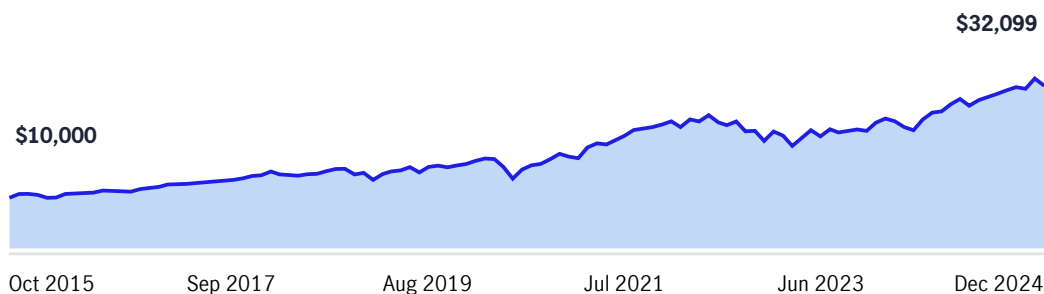
The past performance shown here reflects reinvested distributions and the beneficial effect of any expense reductions, and does not guarantee future results. Returns for periods shorter than one year are cumulative. Shares will fluctuate in value and, when redeemed, may be worth more or less than their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

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.

¹ 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. ² "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 – 12/31/24



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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. Large company stocks could fall out of favor, 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 Large Cap Index** is a rules-based index of large-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 1000 Index** tracks the performance of 1,000 publicly traded large-cap companies in the United States. It is not possible to invest directly in an index.

Dimensional Fund Advisors LP receives compensation from John Hancock in connection with licensing rights to the John Hancock Dimensional indexes. Neither John Hancock Investment Management LLC nor Dimensional Fund Advisors LP guarantees the accuracy and/or completeness of an index (each an underlying index) or any data included therein, and neither John Hancock Investment Management LLC nor Dimensional Fund Advisors LP shall have any liability for any errors, omissions, or interruptions therein. Neither John Hancock Investment Management LLC nor Dimensional Fund Advisors LP makes any warranty, express or implied, as to results to be obtained by a fund, owners of the shares of a fund, or any other person or entity from the use of an underlying index, trading based on an underlying index, or any data included therein, either in connection with a fund or for any other use. Neither John Hancock Investment Management LLC nor Dimensional Fund Advisors LP makes any express or implied warranties, and expressly disclaims all warranties, of merchantability or fitness for a particular purpose or use with respect to an underlying index or any data included therein. Without limiting any of the foregoing, in no event shall either John Hancock Investment Management LLC or Dimensional Fund Advisors LP have any liability for any special, punitive, direct, indirect, or consequential damages, including lost profits, arising out of matters relating to the use of an underlying index, even if notified of the possibility of such damages.

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, 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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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** FactSet. The weighted average market capitalization of a portfolio reflects the relative size of its holdings. **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** 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. **9** 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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Key facts

Total net assets	\$951.81 m
Number of holdings	773
Primary listing	NYSE Arca
CUSIP³	47804J107
Intraday NAV⁴	JHMLIV
Index ticker	JHMLT
Weighted average market cap⁵ (\$B)	
Fund	\$676.32 b
Broad Based Index	\$1.01 t
P/E ratio⁶ (trailing)	
Fund	24.32x
Broad Based Index	27.17x
Price/book ratio⁷	
Fund	3.85x
Broad Based Index	4.58x

Sector composition⁸

	%
Information Technology	24.51
Financials	16.06
Industrials	12.00
Consumer Discretionary	10.62
Health Care	10.22
Communication Services	7.48
Consumer Staples	5.66
Utilities	3.78
Energy	3.76
Materials	3.20

10 largest holdings⁹

	%
1. Apple, Inc.	4.29
2. Microsoft Corp.	3.73
3. NVIDIA Corp.	3.16
4. Amazon.com, Inc.	2.88
5. Alphabet, Inc., Class A	2.09
6. Meta Platforms, Inc.	1.87
7. Broadcom, Inc.	1.40
8. JPMorgan Chase & Company	1.11
9. Berkshire Hathaway, Inc.	1.04
10. Tesla, Inc.	0.92