Manulife Investment Management

Manulife Multifactor U.S. Mid Cap Index ETF

Hedged Units • Performance as at February 29, 2024 • Holdings as at February 7, 2024

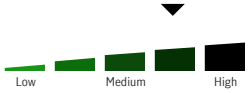
Overview

Overall Morningstar Rating

★★★☆☆

Key Facts

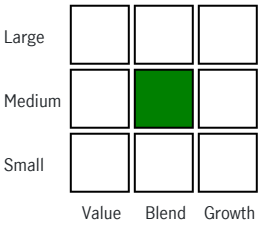
Inception date: April 17, 2017
AUM: $8.34M
Units Outstanding: 200000
Positions: 664
Management fee: 0.50%
MER: 0.56% (as at 2022-12-31, includes HST)
Risk: Medium to High
Ticker : MUMC
NAV per unit $41.71 as at March 8, 2024
Index : John Hancock Dimensional Mid Cap Index (CAD Hedged)



Equity Characteristics

P/E Ratio	16.47
P/B Ratio	2.59
P/CF Ratio	11.42
ROE	19.50%
Average Market Cap	$18.98B
Dividend Yield	1.70%

Equity Style Box



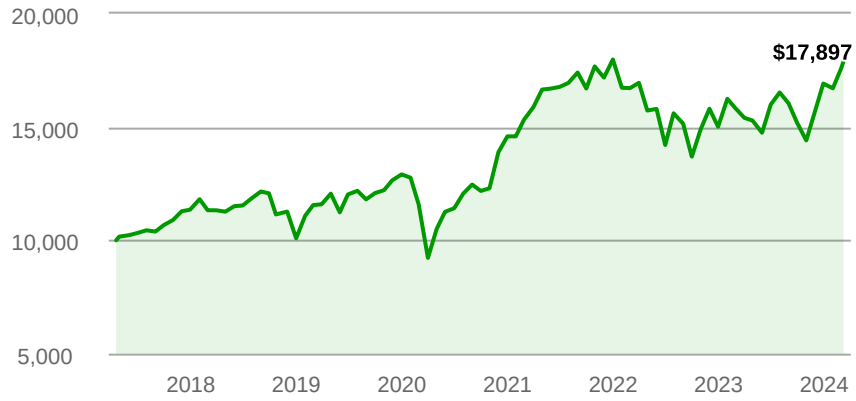
The fund's portfolio is biased toward mid-cap blend stocks.

Why invest?

- Targeting a wide range of large-cap U.S stocks to access the breadth of the market's opportunities
- Seeking to minimize turnover, trading costs, tax liabilities, and cash drag
- Emphasizing factors (smaller cap, lower relative price, and higher profitability) that academic research has linked to higher expected returns

Performance

Growth of $10,000 since inception



Calendar Returns (%)

2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
—	—	—	—	-11.13	27.96	13.00	23.25	-16.51	12.70

Compound Returns (%)

1 Mth	3 Mth	6 Mth	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	15 Yrs	20 Yrs	Inception
5.32	12.20	9.68	4.00	11.17	4.74	8.77	—	—	—	8.50

Risk Measures (5 yr.)	Standard Deviation (%)	Sortino Ratio	Sharpe Ratio	Alpha	Beta	R-Squared (%)
Fund	21.25	0.77	0.36	-0.58	0.99	99.97
Benchmark	21.41	0.81	0.39	—	—	—

Manulife Investment Management

Management

Sub Advisor:

Dimensional Fund Advisors


Casey Baum


Rita Chen


Joseph F. Hohn


Andres Torres

Annual Distributions

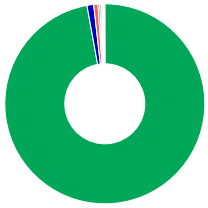
	Income	Dividends	Capital Gains	Return of Capital	Total
2023-12-28	—	—	—	—	$0.41
2022-12-29	—	—	—	—	$0.30
2021-12-30	—	—	$1.42	—	$1.66
2020-12-30	—	—	—	—	$0.31
2019-12-30	—	—	—	—	$0.28
2018-12-28	—	—	—	—	$0.29
2017-12-28	—	—	—	—	$0.21

Top 10 Holdings (%) [1]

1.	United Rentals Inc.	0.74
2.	D.R. Horton, Inc.	0.67
3.	W.W. Grainger Inc.	0.53
4.	Lennar Corporation	0.53
5.	Ameriprise Financial Inc.	0.49
6.	PulteGroup Inc.	0.47
7.	Hartford Financial Services Group Inc. (The)	0.47
8.	AMETEK, Inc.	0.45
9.	Builders FirstSource Inc	0.43
10.	CDW Corporation	0.43

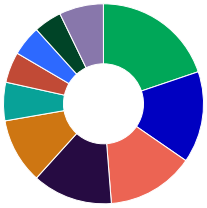
Portfolio Allocation

Geographic Allocation (%)



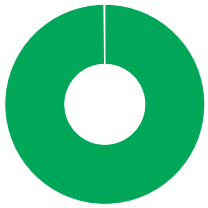
97.15	United States
1.08	United Kingdom
0.68	Bermuda
0.26	Sweden
0.26	Ireland
0.20	Switzerland
0.17	Uruguay
0.11	Puerto Rico
0.06	Thailand
0.02	Other

Sector Allocation (Equities) (%)



19.82	Industrials
14.79	Information technology
14.13	Financials
12.96	Consumer discretionary
10.56	Health care
6.21	Materials
4.96	Utilities
4.87	Real Estate
4.53	Energy
7.16	Other

Asset Allocation (%)



99.92	Equities
0.11	Currency
-0.03	General cash

For more information please contact your advisor or visit manulifeim.ca

1. Holdings are subject to change. They are not recommendations to buy or sell any security.

Investing involves risks, including the potential loss of principal. There is no guarantee that a fund's investment strategy will be successful. Foreign investing has additional risks, such as currency and market volatility and political and social instability. Large company stocks could fall out of favor, and illiquid securities may be difficult to sell at a price approximating their value. 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.

Manulife ETF shares are bought and sold at market price (not NAV), and are not individually redeemed from the fund. Brokerage commissions will reduce returns.

Commissions, management fees and expenses all may be associated with exchange traded funds (ETFs). The indicated rates of return are the historical annual compounded total returns including changes in unit value and reinvestment of all distributions and do not take into account sales, redemption, distribution or optional charges or income taxes payable by any unitholder that would have reduced returns. Investment objectives, risks, fees, expenses and other important information are contained in the ETF facts as well as the prospectus, please read before investing. ETFs are not guaranteed, their values change frequently and past performance may not be repeated.

The payment of distributions is not guaranteed and may fluctuate. If distributions paid by the fund are greater than the performance of the fund, then your original investment will shrink. Distributions should not be confused with a fund's performance, rate of return, or yield. You may also receive return of capital distributions from a fund. Please consult with your tax advisor regarding the tax implications of receiving distributions. See the fund facts as well as the prospectus for more information on a fund's distributions policy.

Distribution yield is calculated based on prior 12-month rolling average of paid distributions and using average month-end net asset value, per security. The distribution yield does not include any year-end capital gains distributions paid in addition to the regular monthly distributions. Distribution yield should not be confused with a fund's performance or rate of return.

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Source for all Data: Data Front, as at February 29, 2024.