

Manulife Multifactor U.S. Small Cap Index ETF

Unhedged Units • Performance as at April 30, 2026 • Holdings as at March 31, 2026

Overview

Overall Morningstar Rating



Key Facts

Management Team: Dimensional Fund Advisors Canada ULC

Inception date: November 27, 2017

AUM: \$2.36M

CIFSC category: U.S. Small/Mid Cap Equity

Distribution frequency: Semiannual

Units Outstanding: 50000

Positions: 487

Management fee: 0.45%

MER: 0.51% (as at 2025-12-31, includes HST)

Risk: High

Target Range: 801-Bottom 4.5% market capitalization

Hold Range: 751-800/bottom 4.5%-4.0% market capitalization

Reconstitution: Semi-Annual - March/September

Ticker: MUSC.B

NAV per unit: \$47.24 as at May 12, 2026

Benchmark: Russell2000 Index

Index: John Hancock Dimensional Small Cap Index (CAD)

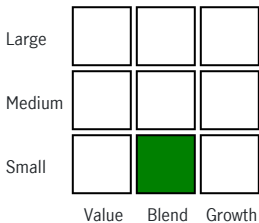
Distribution yield: 0.93%



Equity Characteristics

P/E Ratio	16.76
P/B Ratio	1.98
P/CF Ratio	9.67
ROE	12.45%
Average Market Cap	\$7.17B
Dividend Yield	1.73%

Equity Style Box



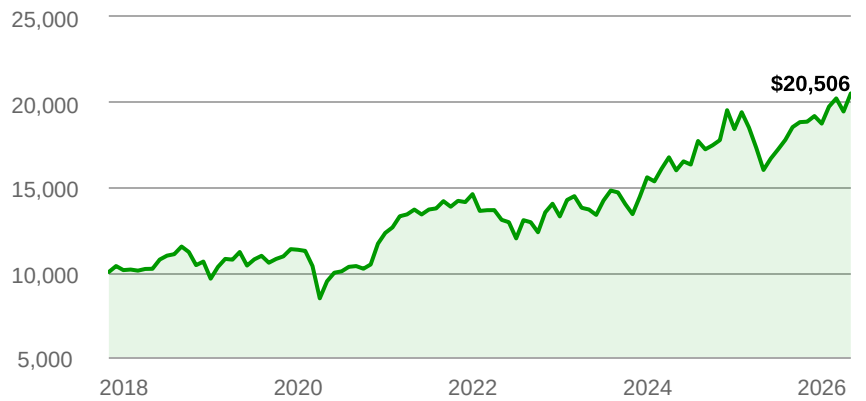
The fund's portfolio is biased toward small-cap blend stocks.

Why invest?

- Targeting a wide range of small-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 (%)

2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
—	—	-4.99	17.71	8.75	18.56	-8.99	17.34	18.23	1.74

Compound Returns (%)

1 Mth	3 Mth	6 Mth	YTD	1 Yr	3 Yrs	5 Yrs	10 Yrs	15 Yrs	20 Yrs	Inception
5.47	3.95	8.82	9.48	28.14	14.45	8.44	—	—	—	8.90

Risk Measures (5 yr.)	Standard Deviation (%)	Sortino Ratio	Sharpe Ratio	Alpha	Beta	R-Squared (%)
Fund	15.80	0.89	0.53	-0.77	0.99	99.52
Benchmark	15.85	0.99	0.59	—	—	—

Management

Portfolio advisor:

Dimensional Fund Advisors Canada ULC

Sub Advisor:

Dimensional Fund Advisors



Casey Baum



Rita Chen



Joseph F.
Hohn



Andres Torres

Annual Distributions

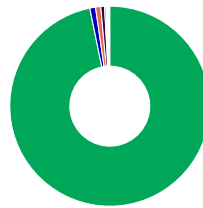
	Income	Dividends	Capital Gains	Return of Capital	Total
2025-12-30	—	—	\$3.51	—	\$3.95
2024-12-30	—	—	\$0.00	—	\$0.44
2023-12-28	—	—	—	—	\$0.52
2022-12-29	—	—	—	—	\$0.34
2021-12-30	—	—	\$3.04	—	\$3.47
2020-12-30	—	—	—	—	\$0.22
2019-12-30	—	—	—	—	\$0.30
2018-12-28	—	—	\$1.30	—	\$1.58
2017-12-28	—	—	—	—	\$0.02

Top 10 Holdings (%) ¹

1. Darling Ingredients Inc.	0.63
2. SM Energy Company	0.56
3. Littelfuse, Inc.	0.52
4. United States Dollar	0.50
5. Element Solutions Inc	0.49
6. National Fuel Gas Company	0.49
7. Ryder System, Inc.	0.47
8. Cirrus Logic, Inc.	0.46
9. Affiliated Managers Group, Inc.	0.46
10. FirstCash Holdings, Inc.	0.46

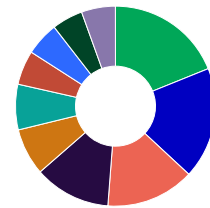
Portfolio Allocation

Geographic Allocation (%)



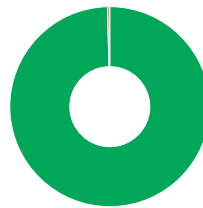
97.67	United States
0.94	Bermuda
0.85	United Kingdom
0.60	Switzerland
0.27	Ireland
0.17	Panama
0.14	Puerto Rico
0.14	Singapore
0.13	Monaco
-0.90	Other

Sector Allocation (Equities) (%)



18.88	Financials
18.03	Industrials
14.31	Consumer Discretionary
12.38	Information Technology
7.58	Health Care
7.35	Energy
5.54	Materials
5.44	Real Estate
4.99	Utilities
5.50	Other

Asset Allocation (%)



100.36	Equity
-0.71	Cash
0.35	Other

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 April 30, 2026.