

JHEM

John Hancock Multifactor Emerging Markets ETF

Fund Description

JHEM tracks a multi-factor weighted index of large- and mid-cap stocks from emerging markets.

FactSet Analyst Report

JHEM is John Hancock's emerging-markets-focused take on multi-factor investment. Constituents are both selected and weighted on an adjusted-market-cap basis. Starting with the market cap of each eligible security, the fund's index makes adjustments to emphasize smaller size, lower valuation, and higher profitability. The end result tilts the portfolio to smaller companies with lower relative price and higher profitability. The fund selects stocks in the top 80% of cumulative adjusted value within each country, or in the top 85% of cumulative adjusted value for all countries. JHEM's index is rebalanced and reconstituted semi-annually with issuers capped at 4% each.

