

John Hancock  
Multi-Asset Absolute Return Fund

Quarterly portfolio holdings 10/31/2024

*John Hancock*<sup>®</sup> Investment Management

# Fund's investments

## As of 10-31-24 (unaudited)

	Shares	Value
<b>Common stocks 90.8%</b>		<b>\$282,297,340</b>
(Cost \$201,515,072)		
<b>Brazil 0.3%</b>		<b>1,040,111</b>
Ambev SA	155,400	339,784
Cia de Saneamento Basico do Estado de Sao Paulo	5,500	87,606
Cia de Saneamento Basico do Estado de Sao Paulo, ADR	3,922	62,321
CPFL Energia SA	21,900	124,144
Hypera SA	52,200	199,557
M Dias Branco SA	52,400	226,699
<b>Canada 0.3%</b>		<b>1,034,632</b>
CGI, Inc. (A)	4,100	454,185
The Toronto-Dominion Bank	10,500	580,447
<b>China 1.7%</b>		<b>5,419,217</b>
Alibaba Group Holding, Ltd., ADR	6,325	619,724
Baidu, Inc., ADR (A)	2,296	209,464
China Construction Bank Corp., H Shares	665,000	516,197
China Longyuan Power Group Corp., Ltd., H Shares	403,000	358,351
China Railway Group, Ltd., H Shares	56,000	27,945
China Resources Sanjiu Medical & Pharmaceutical Company, Ltd., Class A	40,862	258,778
Hengan International Group Company, Ltd.	12,500	36,911
Industrial & Commercial Bank of China, Ltd., H Shares	273,000	163,761
Inner Mongolia Yili Industrial Group Company, Ltd., Class A	103,300	405,971
Meituan, Class B (A)(B)	450	10,634
Midea Group Company, Ltd., Class A	23,700	237,577
NetEase, Inc., ADR	2,965	238,712
PICC Property & Casualty Company, Ltd., H Shares	46,000	69,781
Ping An Insurance Group Company of China, Ltd., H Shares	89,000	551,425
Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	73,600	45,800
Sinopharm Group Company, Ltd., H Shares	180,800	450,425
Tencent Holdings, Ltd.	13,700	714,347
Tianhe Chemicals Group, Ltd. (A)(B)(C)	4,848,409	0
Titan Wind Energy Suzhou Company, Ltd., Class A	37,597	48,359
Vipshop Holdings, Ltd., ADR	6,586	95,102
Wuliangye Yibin Company, Ltd., Class A	6,100	125,949
Yum China Holdings, Inc.	5,305	234,004
<b>Denmark 2.1%</b>		<b>6,479,997</b>
Novo Nordisk A/S, Class B	57,772	6,479,997
<b>France 2.4%</b>		<b>7,307,419</b>
LVMH Moet Hennessy Louis Vuitton SE	2,984	1,986,508
Sanofi SA	19,002	2,008,126
Vinci SA	29,573	3,312,785
<b>Germany 1.5%</b>		<b>4,518,587</b>
Allianz SE	5,679	1,787,778
Deutsche Telekom AG	90,324	2,730,809
<b>Hong Kong 0.1%</b>		<b>198,339</b>
China Metal Recycling Holdings, Ltd. (A)(C)	1,799,400	0
China Resources Land, Ltd.	59,500	198,339
<b>Hungary 0.0%</b>		<b>31,620</b>
Richter Gedeon NYRT	1,094	31,620

	Shares	Value
<b>Indonesia 0.2%</b>		<b>\$485,394</b>
Telkom Indonesia Persero Tbk PT	2,715,600	485,394
<b>Ireland 2.0%</b>		<b>6,097,787</b>
Accenture PLC, Class A	14,915	5,142,990
Medtronic PLC	10,698	954,797
<b>Israel 0.5%</b>		<b>1,652,770</b>
Check Point Software Technologies, Ltd. (A)	9,542	1,652,770
<b>Japan 1.3%</b>		<b>4,137,198</b>
Hoya Corp.	11,800	1,578,770
KDDI Corp.	41,400	1,290,827
Nippon Telegraph & Telephone Corp.	1,313,800	1,267,601
<b>Mexico 0.4%</b>		<b>1,246,050</b>
Arca Continental SAB de CV	40,300	343,777
Coca-Cola Femsa SAB de CV	12,645	104,638
Fomento Economico Mexicano SAB de CV	9,100	88,160
Grupo Financiero Banorte SAB de CV, Series O	35,800	249,855
Kimberly-Clark de Mexico SAB de CV, Class A	319,000	459,620
<b>Netherlands 0.2%</b>		<b>639,414</b>
Prosus NV (A)	15,163	639,414
<b>Philippines 0.0%</b>		<b>29,614</b>
PLDT, Inc.	1,205	29,614
<b>South Africa 0.2%</b>		<b>777,710</b>
Naspers, Ltd., N Shares	1,990	470,331
Nedbank Group, Ltd.	5,263	89,205
Standard Bank Group, Ltd.	15,847	218,174
<b>South Korea 1.2%</b>		<b>3,671,589</b>
Cheil Worldwide, Inc.	7,450	99,357
DB Insurance Company, Ltd.	1,515	119,411
Hyundai Glovis Company, Ltd.	3,492	307,234
Hyundai Mobis Company, Ltd.	1,159	208,310
LG Corp.	688	37,596
NongShim Company, Ltd.	569	153,996
Samsung Electronics Company, Ltd.	17,846	757,759
Samsung Fire & Marine Insurance Company, Ltd.	2,596	629,376
Samsung SDS Company, Ltd.	3,658	377,260
SK Square Company, Ltd. (A)	2,081	125,671
SK Telecom Company, Ltd.	19,185	787,339
SK Telecom Company, Ltd., ADR	3,000	68,280
<b>Spain 1.0%</b>		<b>3,212,781</b>
Iberdrola SA	216,283	3,212,781
<b>Switzerland 0.8%</b>		<b>2,544,825</b>
Chubb, Ltd.	3,145	888,274
Nestle SA	17,531	1,656,551
<b>Taiwan 1.7%</b>		<b>5,267,722</b>
Hon Hai Precision Industry Company, Ltd.	33,000	211,521
Sinbon Electronics Company, Ltd.	13,000	106,414
Taiwan Semiconductor Manufacturing Company, Ltd.	63,000	1,975,648
Taiwan Semiconductor Manufacturing Company, Ltd., ADR	15,609	2,974,139

	Shares	Value
<b>Thailand 0.2%</b>		<b>\$540,876</b>
Advanced Info Service PCL	7,700	62,678
Bangkok Bank PCL	10,800	47,004
Thai Beverage PCL	466,500	186,594
Thai Union Group PCL	550,500	244,600
<b>United Kingdom 2.9%</b>		<b>9,139,935</b>
Diageo PLC	98,981	3,056,727
Reckitt Benckiser Group PLC	37,501	2,274,975
Rightmove PLC	65,040	495,254
St. James's Place PLC	191,161	2,005,406
Unilever PLC	21,414	1,307,573
<b>United States 69.8%</b>		<b>216,823,753</b>
Adobe, Inc. (A)	11,616	5,553,377
Advanced Micro Devices, Inc. (A)	13,371	1,926,360
Air Products & Chemicals, Inc.	4,009	1,244,915
Akamai Technologies, Inc. (A)	19,843	2,005,730
Alphabet, Inc., Class A	81,482	13,942,385
American Electric Power Company, Inc.	11,949	1,179,964
Apple, Inc.	7,810	1,764,357
Automatic Data Processing, Inc.	31,832	9,207,088
AutoZone, Inc. (A)	1,656	4,982,904
Baxter International, Inc.	16,594	592,406
Becton, Dickinson and Company	18,749	4,379,579
Booking Holdings, Inc.	673	3,147,116
Bristol-Myers Squibb Company	18,111	1,010,050
Cadence Design Systems, Inc. (A)	12,353	3,410,910
Centene Corp. (A)	17,551	1,092,725
Cisco Systems, Inc.	85,220	4,667,499
Colgate-Palmolive Company	34,601	3,242,460
Comcast Corp., Class A	76,091	3,322,894
Conagra Brands, Inc.	39,037	1,129,731
CVS Health Corp.	41,513	2,343,824
eBay, Inc.	56,448	3,246,324
Elevance Health, Inc.	8,709	3,533,764
Emerson Electric Company	8,775	950,069
Eversource Energy	19,500	1,284,075
Fiserv, Inc. (A)	9,656	1,910,922
Fortinet, Inc. (A)	70,370	5,535,304
General Mills, Inc.	5,262	357,921
Global Payments, Inc.	26,282	2,725,706
Globe Life, Inc.	4,921	519,658
Intuit, Inc.	684	417,445
Johnson & Johnson	31,597	5,051,096
Kenvue, Inc.	57,568	1,320,034
Labcorp Holdings, Inc.	10,598	2,419,205
Marsh & McLennan Companies, Inc.	16,340	3,566,042
Mastercard, Inc., Class A	11,030	5,510,478
McDonald's Corp.	11,717	3,422,653
McKesson Corp.	1,220	610,720
Merck & Company, Inc.	11,503	1,176,987
Meta Platforms, Inc., Class A	4,855	2,755,601
Microsoft Corp.	31,576	12,830,900
Mondelez International, Inc., Class A	42,970	2,942,586
Monster Beverage Corp. (A)	93,070	4,902,928

	Shares	Value
<b>United States (continued)</b>		
MSCI, Inc.	9,781	\$5,586,907
NextEra Energy, Inc.	19,541	1,548,624
NIKE, Inc., Class B	58,363	4,501,538
NVIDIA Corp.	11,979	1,590,332
Oracle Corp.	10,106	1,696,191
O'Reilly Automotive, Inc. (A)	853	983,628
Paychex, Inc.	12,731	1,773,810
PayPal Holdings, Inc. (A)	6,273	497,449
PepsiCo, Inc.	35,108	5,830,737
Pfizer, Inc.	20,669	584,933
Ross Stores, Inc.	32,872	4,592,876
Sempra	9,078	756,833
Starbucks Corp.	56,584	5,528,257
Stryker Corp.	6,075	2,164,401
Synopsys, Inc. (A)	4,219	2,166,921
Sysco Corp.	33,365	2,500,707
Texas Roadhouse, Inc.	25,747	4,920,767
The Cigna Group	11,791	3,711,925
The Coca-Cola Company	94,317	6,159,843
The Hershey Company	2,402	426,547
The J.M. Smucker Company	2,499	283,661
The Procter & Gamble Company	20,276	3,349,190
The TJX Companies, Inc.	28,973	3,274,818
UnitedHealth Group, Inc.	3,677	2,075,667
Verizon Communications, Inc.	33,950	1,430,314
Visa, Inc., Class A	24,863	7,206,541
W.W. Grainger, Inc.	2,088	2,316,072
Waste Management, Inc.	10,320	2,227,572

	Rate (%)	Maturity date	Par value <sup>^</sup>	Value
<b>U.S. Government and Agency obligations 3.5%</b>				<b>\$10,799,204</b>
(Cost \$10,709,704)				
<b>U.S. Government 3.5%</b>				<b>10,799,204</b>
U.S. Treasury				
Note	0.625	08-15-30	386,000	315,676
Note	0.875	11-15-30	807,700	666,700
Note (D)	1.250	08-15-31	735,300	607,197
Note	1.625	05-15-31	881,200	751,533
Note	1.875	02-15-32	1,435,800	1,224,076
Note	2.875	05-15-32	1,020,200	930,454
Note	3.375	05-15-33	714,700	669,473
Note	3.500	02-15-33	322,400	305,398
Note	3.875	08-15-34	1,034,000	1,000,395
Note (D)	4.000	02-15-34	1,722,800	1,685,652
Note	4.125	11-15-32	1,095,400	1,087,099
Note	4.375	05-15-34	191,500	192,846
Note	4.500	11-15-33	1,340,400	1,362,705
<b>Total investments (Cost \$212,224,776) 94.3%</b>				<b>\$293,096,544</b>
<b>Other assets and liabilities, net 5.7%</b>				<b>17,578,108</b>
<b>Total net assets 100.0%</b>				<b>\$310,674,652</b>

The percentage shown for each investment category is the total value of the category as a percentage of the net assets of the fund.

<sup>^</sup>All par values are denominated in U.S. dollars unless otherwise indicated.

### **Security Abbreviations and Legend**

ADR American Depositary Receipt

(A) Non-income producing security.

(B) This security is exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold, normally to qualified institutional buyers, in transactions exempt from registration.

(C) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.

(D) All or a portion of this security is segregated at the custodian as collateral for certain derivatives.

The fund had the following portfolio composition as a percentage of net assets on 10-31-24:

<b>Common stocks</b>	<b>90.8%</b>
Information technology	18.3%
Health care	13.9%
Consumer staples	13.9%
Consumer discretionary	13.8%
Financials	11.5%
Communication services	9.8%
Industrials	6.5%
Utilities	2.6%
Materials	0.4%
Real estate	0.1%
<b>U.S. Government and Agency obligations</b>	<b>3.5%</b>
<b>Other assets and liabilities, net</b>	<b>5.7%</b>
<b>TOTAL</b>	<b>100.0%</b>

## DERIVATIVES

### FUTURES

Open contracts	Number of contracts	Position	Expiration date	Notional basis <sup>^</sup>	Notional value <sup>^</sup>	Unrealized appreciation (depreciation)
10-Year U.S. Treasury Note Futures	344	Long	Dec 2024	\$39,296,589	\$38,001,250	\$(1,295,339)
2-Year U.S. Treasury Note Futures	151	Long	Jan 2025	31,388,838	31,101,281	(287,557)
5-Year U.S. Treasury Note Futures	390	Long	Jan 2025	42,827,415	41,833,594	(993,821)
Canadian 10-Year Bond Futures	71	Long	Dec 2024	6,350,832	6,221,647	(129,185)
ASX SPI 200 Index Futures	34	Short	Dec 2024	(4,575,518)	(4,541,075)	34,443
Euro STOXX 50 Index Futures	198	Short	Dec 2024	(10,563,313)	(10,428,421)	134,892
FTSE 100 Index Futures	65	Short	Dec 2024	(7,040,823)	(6,827,129)	213,694
Mini MSCI Emerging Markets Index Futures	160	Short	Dec 2024	(8,863,047)	(9,012,800)	(149,753)
Nikkei 225 Mini Index Futures	191	Short	Dec 2024	(4,534,507)	(4,816,483)	(281,976)
S&P 500 E-Mini Index Futures	166	Short	Dec 2024	(47,270,450)	(47,629,550)	(359,100)
S&P Mid 400 E-Mini Index Futures	46	Short	Dec 2024	(14,110,675)	(14,322,560)	(211,885)
						<b>\$(3,325,587)</b>

<sup>^</sup> Notional basis refers to the contractual amount agreed upon at inception of open contracts; notional value represents the current value of the open contract.

### FORWARD FOREIGN CURRENCY CONTRACTS

Contract to buy	Contract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
AUD 233,249	EUR 143,000	BARC	11/14/2024	—	\$(2,094)
AUD 229,457	EUR 140,000	BOA	11/14/2024	—	(1,325)
AUD 196,463	GBP 100,000	BARC	11/14/2024	\$362	—
AUD 463,000	JPY 44,306,845	BARC	11/14/2024	12,749	—
AUD 531,000	JPY 52,559,435	BOA	11/14/2024	3,120	—
AUD 563,000	NOK 4,066,238	BARC	11/14/2024	876	—
AUD 623,000	SEK 4,361,579	BNP	11/14/2024	473	—
AUD 401,943	USD 272,494	BARC	11/14/2024	—	(7,948)
AUD 453,614	USD 304,858	BNP	11/14/2024	—	(6,303)
AUD 676,849	USD 459,106	BOA	11/14/2024	—	(13,625)
AUD 974,287	USD 661,872	GSI	11/14/2024	—	(20,626)
CAD 226,852	AUD 244,000	BNP	11/14/2024	2,385	—
CAD 248,986	EUR 166,000	BNP	11/14/2024	—	(1,759)
CAD 87,323	EUR 58,000	BOA	11/14/2024	—	(379)
CAD 620,276	GBP 351,000	BARC	11/14/2024	—	(6,963)
CAD 102,000	JPY 10,899,779	BARC	11/14/2024	1,451	—
CAD 333,000	NOK 2,640,259	BARC	11/14/2024	—	(794)
CAD 449,000	SEK 3,411,586	BARC	11/14/2024	2,219	—
CAD 621,000	SEK 4,738,504	BNP	11/14/2024	1,188	—
CAD 4,635,983	USD 3,431,175	BARC	11/14/2024	—	(100,517)
CAD 7,537,013	USD 5,528,288	GSI	11/14/2024	—	(113,425)
CHF 248,946	GBP 232,000	GSI	11/8/2024	—	(10,745)
CHF 1,326,907	GBP 1,209,000	GSI	11/14/2024	—	(20,690)
CHF 286,173	USD 335,391	BARC	11/14/2024	—	(3,641)
CHF 4,532,692	USD 5,289,003	GSI	11/14/2024	—	(34,410)
DKK 64,651,093	USD 9,652,134	BARC	11/14/2024	—	(219,892)
DKK 2,503,841	USD 374,625	BNP	11/14/2024	—	(9,329)
DKK 3,463,038	USD 514,080	BOA	11/14/2024	—	(8,842)
DKK 5,299,086	USD 784,384	GSI	11/14/2024	—	(11,277)
EUR 250,000	AUD 410,060	BNP	11/14/2024	2,159	—
EUR 2,673,000	CAD 4,030,029	BOA	11/14/2024	13,416	—
EUR 1,507,000	GBP 1,287,909	BARC	11/14/2024	—	(20,771)
EUR 1,506,000	GBP 1,291,807	GSI	11/14/2024	—	(26,887)
EUR 412,000	JPY 66,566,071	BARC	11/14/2024	9,663	—
EUR 1,192,000	JPY 190,130,008	BOA	11/14/2024	44,163	—

**FORWARD FOREIGN CURRENCY CONTRACTS (continued)**

	Contract to buy		Contract to sell		Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
EUR	3,235,000	NOK	38,056,778		BNP	11/14/2024	\$60,447	—
EUR	239,000	NOK	2,822,225		BOA	11/14/2024	3,501	—
EUR	1,545,000	NOK	18,239,320		GSI	11/14/2024	23,066	—
EUR	241,000	NZD	431,071		BARC	11/14/2024	4,586	—
EUR	391,000	NZD	711,848		BNP	11/14/2024	—	\$(17)
EUR	2,302,307	USD	2,555,355		BARC	11/14/2024	—	(50,005)
EUR	3,948,655	USD	4,367,548		BNP	11/14/2024	—	(70,657)
EUR	14,752,392	USD	16,368,956		BOA	11/14/2024	—	(315,537)
EUR	5,322,696	USD	5,861,836		GSI	11/14/2024	—	(69,726)
EUR	9,595,930	USD	10,531,752		JPM	11/14/2024	—	(89,548)
GBP	223,000	CHF	247,227		BOA	11/8/2024	1,132	—
GBP	205,000	CHF	229,413		BARC	11/14/2024	—	(1,616)
GBP	116,710	EUR	140,000		BARC	11/14/2024	—	(1,857)
GBP	4,719,000	NOK	65,960,654		GSI	11/14/2024	88,173	—
GBP	1,129,000	SEK	15,320,726		GSI	11/14/2024	17,108	—
GBP	6,000	USD	7,706		JPM	11/8/2024	31	—
GBP	1,046,788	USD	1,382,554		BARC	11/14/2024	—	(32,788)
GBP	87,862	USD	115,213		BNP	11/14/2024	—	(1,921)
GBP	1,146,975	USD	1,511,825		BOA	11/14/2024	—	(32,875)
GBP	504,601	USD	657,256		GSI	11/14/2024	—	(6,605)
JPY	27,261,744	AUD	272,000		BOA	11/14/2024	633	—
JPY	143,531,199	EUR	883,000		BARC	11/14/2024	—	(14,999)
JPY	5,265,449	NOK	386,000		BARC	11/14/2024	—	(393)
JPY	31,556,103	NZD	361,000		GSI	11/14/2024	—	(7,829)
JPY	413,962,064	USD	2,848,451		BARC	11/14/2024	—	(120,434)
JPY	110,445,240	USD	767,835		BNP	11/14/2024	—	(39,999)
JPY	145,118,906	USD	985,989		BOA	11/14/2024	—	(29,653)
JPY	124,898,013	USD	871,082		GSI	11/14/2024	—	(48,002)
JPY	8,168,038,196	USD	55,954,619		JPM	11/14/2024	—	(2,127,100)
NOK	5,701,824	AUD	786,000		BARC	11/14/2024	1,048	—
NOK	1,785,252	AUD	245,000		BNP	11/14/2024	1,051	—
NOK	3,061,249	EUR	260,000		BOA	11/14/2024	—	(4,623)
NOK	1,273,272	NZD	193,000		BARC	11/14/2024	393	—
NOK	2,980,000	SEK	2,913,322		BARC	11/14/2024	—	(2,650)
NZD	638,000	JPY	56,199,539		BARC	11/14/2024	11,002	—
NZD	1,522,000	SEK	9,652,692		BNP	11/14/2024	3,341	—
NZD	329,000	USD	206,237		BOA	11/14/2024	—	(9,580)
NZD	335,000	USD	207,724		GSI	11/14/2024	—	(7,481)
SEK	7,020,283	AUD	1,015,000		BNP	11/14/2024	—	(8,815)
SEK	4,403,978	AUD	640,000		BOA	11/14/2024	—	(7,681)
SEK	5,001,647	CAD	656,000		BNP	11/14/2024	—	(1,624)
SEK	1,220,587	GBP	89,000		BARC	11/14/2024	—	(143)
SEK	16,690,044	GBP	1,236,000		BNP	11/14/2024	—	(26,494)
SEK	18,154,054	GBP	1,362,000		GSI	11/14/2024	—	(51,487)
SEK	2,236,103	NOK	2,302,000		GSI	11/14/2024	696	—
SEK	12,360,040	NZD	1,966,000		BNP	11/14/2024	—	(14,509)
SEK	16,185,908	USD	1,575,000		BNP	11/14/2024	—	(55,092)
SEK	18,223,009	USD	1,742,000		GSI	11/14/2024	—	(30,802)
SEK	5,817,867	USD	555,927		JPM	11/14/2024	—	(9,611)
USD	822,266	AUD	1,214,000		BARC	11/14/2024	23,249	—
USD	988,085	AUD	1,465,709		BNP	11/14/2024	23,401	—
USD	19,985,281	AUD	30,208,481		BOA	11/14/2024	102,996	—
USD	107,479	AUD	161,419		GSI	11/14/2024	1,238	—
USD	16,217,903	CAD	22,255,391		BARC	11/14/2024	228,826	—



**FORWARD FOREIGN CURRENCY CONTRACTS (continued)**

	Contract to buy	Contract to sell	Counterparty (OTC)	Contractual settlement date	Unrealized appreciation	Unrealized depreciation
USD	157,375	CAD 213,378	BNP	11/14/2024	\$4,076	—
USD	8,917	CAD 12,025	BOA	11/14/2024	278	—
USD	911,961	CAD 1,243,007	GSI	11/14/2024	18,940	—
USD	13,161	CHF 11,348	BARC	11/14/2024	6	—
USD	106,215	CHF 90,646	BNP	11/14/2024	1,132	—
USD	1,999,477	CHF 1,714,150	GSI	11/14/2024	12,322	—
USD	121,059	DKK 814,288	BARC	11/14/2024	2,259	—
USD	259,324	DKK 1,751,440	BNP	11/14/2024	3,798	—
USD	17,221,663	DKK 116,952,694	BOA	11/14/2024	158,904	—
USD	148,876	DKK 990,324	GSI	11/14/2024	4,393	—
USD	7,247,677	EUR 6,482,623	BARC	11/14/2024	193,345	—
USD	6,002,712	EUR 5,421,770	BNP	11/14/2024	102,793	—
USD	1,622,108	EUR 1,469,828	BOA	11/14/2024	22,655	—
USD	2,029,720	EUR 1,840,685	GSI	11/14/2024	26,704	—
USD	121,589,320	EUR 110,785,234	JPM	11/14/2024	1,033,831	—
USD	17,037,970	GBP 13,266,958	BARC	11/14/2024	—	\$(68,912)
USD	56,816	GBP 44,160	BNP	11/14/2024	—	(126)
USD	3,284,406	GBP 2,514,308	BOA	11/14/2024	42,369	—
USD	2,227,623	GBP 1,706,602	GSI	11/14/2024	27,071	—
USD	2,317,669	JPY 333,936,502	BARC	11/14/2024	117,021	—
USD	462,431	JPY 65,573,035	BNP	11/14/2024	30,304	—
USD	131,802	JPY 19,160,722	BOA	11/14/2024	5,532	—
USD	2,851,645	JPY 413,617,577	GSI	11/14/2024	125,898	—
USD	5,131,684	JPY 749,103,376	JPM	11/14/2024	195,080	—
USD	3,895,160	NOK 41,924,054	GSI	11/14/2024	83,724	—
USD	9,453,463	NZD 15,651,185	JPM	11/14/2024	98,134	—
USD	164,366	SEK 1,719,531	BARC	11/14/2024	2,897	—
USD	5,110,204	SEK 53,479,147	JPM	11/14/2024	88,342	—
USD	14,710	ZAR 274,026	BOA	11/8/2024	—	(828)
USD	362	ZAR 6,572	GSI	11/8/2024	—	(11)
ZAR	260,741	USD 14,425	BARC	11/8/2024	360	—
ZAR	6,995	USD 378	BOA	11/8/2024	18	—
ZAR	12,862	USD 698	JPM	11/8/2024	31	—
					<b>\$3,092,359</b>	<b>\$(4,004,272)</b>

**Derivatives Currency Abbreviations**

AUD	Australian Dollar
CAD	Canadian Dollar
CHF	Swiss Franc
DKK	Danish Krone
EUR	Euro
GBP	Pound Sterling
JPY	Japanese Yen
NOK	Norwegian Krone
NZD	New Zealand Dollar
SEK	Swedish Krona
USD	U.S. Dollar
ZAR	South African Rand

**Derivatives Abbreviations**

BARC	Barclays Bank PLC
BNP	BNP Paribas
BOA	Bank of America, N.A.
GSI	Goldman Sachs International
JPM	JPMorgan Chase Bank, N.A.

OTC Over-the-counter

## Notes to Fund's investments (unaudited)

**Security valuation.** Investments are stated at value as of the scheduled close of regular trading on the New York Stock Exchange (NYSE), normally at 4:00 P.M., Eastern Time. In case of emergency or other disruption resulting in the NYSE not opening for trading or the NYSE closing at a time other than the regularly scheduled close, the net asset value (NAV) may be determined as of the regularly scheduled close of the NYSE pursuant to the Valuation Policies and Procedures of the Advisor, John Hancock Investment Management LLC.

In order to value the securities, the fund uses the following valuation techniques: Equity securities, including exchange-traded or closed-end funds, are typically valued at the last sale price or official closing price on the exchange or principal market where the security trades. In the event there were no sales during the day or closing prices are not available, the securities are valued using the last available bid price. Debt obligations are typically valued based on evaluated prices provided by an independent pricing vendor. Independent pricing vendors utilize matrix pricing, which takes into account factors such as institutional-size trading in similar groups of securities, yield, quality, coupon rate, maturity, type of issue, trading characteristics and other market data, as well as broker supplied prices. Futures contracts whose settlement prices are determined as of the close of the NYSE are typically valued based on the settlement price while other futures contracts are typically valued at the last traded price on the exchange on which they trade. Forward foreign currency contracts are valued at the prevailing forward rates which are based on foreign currency exchange spot rates and forward points supplied by an independent pricing vendor. Foreign securities and currencies are valued in U.S. dollars based on foreign currency exchange rates supplied by an independent pricing vendor.

In certain instances, the Pricing Committee of the Advisor may determine to value equity securities using prices obtained from another exchange or market if trading on the exchange or market on which prices are typically obtained did not open for trading as scheduled, or if trading closed earlier than scheduled, and trading occurred as normal on another exchange or market.

Other portfolio securities and assets, for which reliable market quotations are not readily available, are valued at fair value as determined in good faith by the Pricing Committee following procedures established by the Advisor and adopted by the Board of Trustees. The frequency with which these fair valuation procedures are used cannot be predicted and fair value of securities may differ significantly from the value that would have been used had a ready market for such securities existed. Trading in foreign securities may be completed before the scheduled daily close of trading on the NYSE. Significant events at the issuer or market level may affect the values of securities between the time when the valuation of the securities is generally determined and the close of the NYSE. If a significant event occurs, these securities may be fair valued, as determined in good faith by the Pricing Committee, following procedures established by the Advisor and adopted by the Board of Trustees. The Advisor uses fair value adjustment factors provided by an independent pricing vendor to value certain foreign securities in order to adjust for events that may occur between the close of foreign exchanges or markets and the close of the NYSE.

The fund uses a three tier hierarchy to prioritize the pricing assumptions, referred to as inputs, used in valuation techniques to measure fair value. Level 1 includes securities valued using quoted prices in active markets for identical securities, including registered investment companies. Level 2 includes securities valued using other significant observable inputs. Observable inputs may include quoted prices for similar securities, interest rates, prepayment speeds and credit risk. Prices for securities valued using these inputs are received from independent pricing vendors and brokers and are based on an evaluation of the inputs described. Level 3 includes securities valued using significant unobservable inputs when market prices are not readily available or reliable, including the Advisor's assumptions in determining the fair value of investments. Factors used in determining value may include market or issuer specific events or trends, changes in interest rates and credit quality. The inputs or methodology used for valuing securities are not necessarily an indication of the risks associated with investing in those securities. Changes in valuation techniques and related inputs may result in transfers into or out of an assigned level within the disclosure hierarchy.

The following is a summary of the values by input classification of the fund's investments as of October 31, 2024, by major security category or type:

	Total value at 10-31-24	Level 1 quoted price	Level 2 significant observable inputs	Level 3 significant unobservable inputs
<b>Investments in securities:</b>				
<b>Assets</b>				
<b>Common stocks</b>				
Brazil	\$1,040,111	\$1,040,111	—	—
Canada	1,034,632	1,034,632	—	—
China	5,419,217	1,397,006	\$4,022,211	—
Denmark	6,479,997	—	6,479,997	—
France	7,307,419	—	7,307,419	—
Germany	4,518,587	—	4,518,587	—
Hong Kong	198,339	—	198,339	—
Hungary	31,620	—	31,620	—
Indonesia	485,394	—	485,394	—
Ireland	6,097,787	6,097,787	—	—
Israel	1,652,770	1,652,770	—	—
Japan	4,137,198	—	4,137,198	—
Mexico	1,246,050	1,246,050	—	—
Netherlands	639,414	—	639,414	—

	Total value at 10-31-24	Level 1 quoted price	Level 2 significant observable inputs	Level 3 significant unobservable inputs
<b>(continued)</b>				
Philippines	\$29,614	—	\$29,614	—
South Africa	777,710	—	777,710	—
South Korea	3,671,589	\$68,280	3,603,309	—
Spain	3,212,781	—	3,212,781	—
Switzerland	2,544,825	888,274	1,656,551	—
Taiwan	5,267,722	2,974,139	2,293,583	—
Thailand	540,876	—	540,876	—
United Kingdom	9,139,935	—	9,139,935	—
United States	216,823,753	216,823,753	—	—
<b>U.S. Government and Agency obligations</b>	<b>10,799,204</b>	—	10,799,204	—
<b>Total investments in securities</b>	<b>\$293,096,544</b>	<b>\$233,222,802</b>	<b>\$59,873,742</b>	—
<b>Derivatives:</b>				
<b>Assets</b>				
Futures	\$383,029	\$383,029	—	—
Forward foreign currency contracts	3,092,359	—	\$3,092,359	—
<b>Liabilities</b>				
Futures	(3,708,616)	(3,708,616)	—	—
Forward foreign currency contracts	(4,004,272)	—	(4,004,272)	—

Level 3 includes securities valued at \$0. Refer to Fund's investments.

For additional information on the fund's significant accounting policies and risks, please refer to the fund's most recent semiannual or annual shareholder report and prospectus.