

Semiannual report

John Hancock Seaport Long/Short Fund

Alternative

April 30, 2024

Beginning on July 24, 2024, as required by regulations adopted by the U.S. Securities and Exchange Commission, open-end mutual funds and ETFs will transmit tailored annual and semiannual reports to shareholders that highlight key information deemed important for retail investors to assess and monitor their fund investments. Other information, including financial statements, will no longer appear in shareholder reports transmitted to shareholders, but must be available online, delivered free of charge upon request, and filed on a semiannual basis on Form N-CSR.

A *message* to shareholders



Dear shareholder,

Both stocks and bonds largely posted positive gains during the six months ended April 30, 2024. Concerns that interest rates would need to stay higher for longer led to a sharp increase in bond yields and weighed heavily on investor sentiment as the period began, but rapidly dissipated following a stretch of favorable inflation readings and more dovish comments from world central bank officials. Stocks moved quickly off their previous lows in response, and the U.S. Federal Reserve added fuel to the rally in December by indicating that the central bank may in fact begin to cut rates later in 2024. Stocks surged in response but began to backtrack toward the end of the period as inflation remained elevated.

As always, please be sure to contact your financial professional, who can assist with positioning your portfolio so that it's sufficiently diversified to help meet your long-term objectives and to withstand the inevitable bouts of market volatility along the way.

On behalf of everyone at John Hancock Investment Management, I'd like to take this opportunity to welcome new shareholders and thank existing shareholders for the continued trust you've placed in us.

Sincerely,

A handwritten signature in black ink, appearing to read "Kristie M. Feinberg".

Kristie M. Feinberg

Head of Wealth and Asset Management,
United States and Europe
Manulife Investment Management

President and CEO,
John Hancock Investment Management

This commentary reflects the CEO's views as of this report's period end and are subject to change at any time. Diversification does not guarantee investment returns and does not eliminate risk of loss. All investments entail risks, including the possible loss of principal. For more up-to-date information, you can visit our website at jihinvestments.com.

John Hancock Seaport Long/Short Fund

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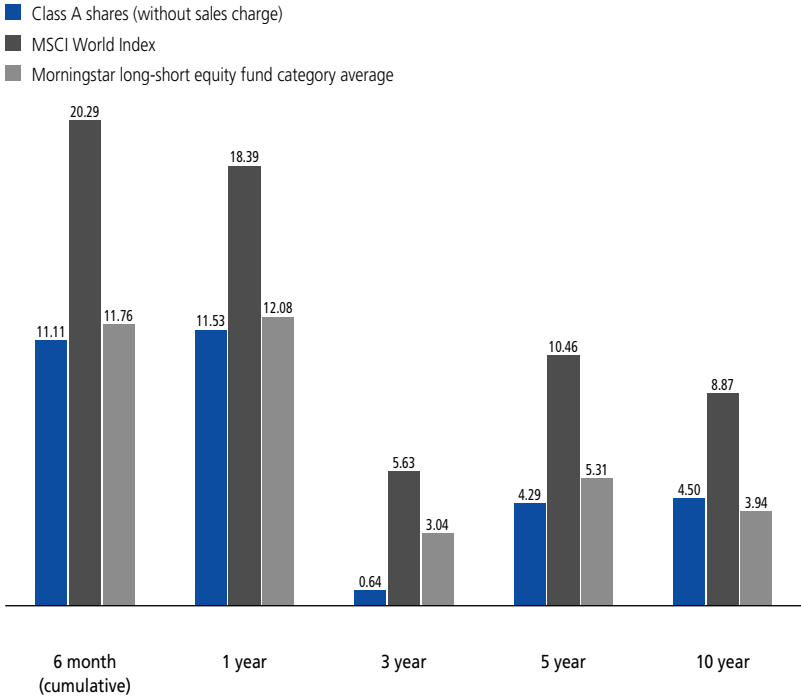
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Your fund at a glance

INVESTMENT OBJECTIVE

The fund seeks capital appreciation.

AVERAGE ANNUAL TOTAL RETURNS AS OF 4/30/2024 (%)



The MSCI World Index tracks the performance of publicly traded large- and mid-cap stocks of developed-market companies.

It is not possible to invest directly in an index. Index figures do not reflect expenses or sales charges, which would result in lower returns.

The fund's Morningstar category average is a group of funds with similar investment objectives and strategies and is the equal-weighted return of all funds per category. Morningstar places funds in certain categories based on their historical portfolio holdings. Figures from Morningstar, Inc. include reinvested distributions and do not take into account sales charges. Actual load-adjusted performance is lower.

The past performance shown here reflects reinvested distributions and the beneficial effect of any expense reductions, and does not guarantee future results. Performance of the other share classes will vary based on the difference in the fees and expenses of those classes. Shares will fluctuate in value and, when redeemed, may be worth more or less than their original cost. Current month-end performance may be lower or higher than the performance cited, and can be found at jhinvestments.com or by calling 800-225-5291. For further information on the fund's objectives, risks, and strategy, see the fund's prospectus.

Portfolio summary

PORTFOLIO COMPOSITION AS OF 4/30/2024 (% of net assets)

Common stocks	76.1
Health care	21.6
Financials	19.9
Information technology	12.5
Energy	5.4
Consumer discretionary	4.8
Industrials	3.6
Communication services	3.2
Materials	2.2
Consumer staples	1.6
Utilities	1.0
Real estate	0.3
Exchange-traded funds	0.9
Purchased options	0.5
Corporate bonds	0.3
Short-term investments and other	22.2
TOTAL	100.0

TOP 10 HOLDINGS AS OF 4/30/2024 (% of net assets)

Amazon.com, Inc.	2.8
NVIDIA Corp.	2.1
American Express Company	1.8
Wells Fargo & Company	1.7
Ares Management Corp., Class A	1.2
KKR & Company, Inc.	1.2
Meta Platforms, Inc., Class A	1.1
DexCom, Inc.	1.0
Eli Lilly & Company	1.0
S&P Global, Inc.	0.9
TOTAL	14.8

Cash and cash equivalents are not included.

COUNTRY COMPOSITION AS OF 4/30/2024 (% of net assets)

United States	71.9
United Kingdom	4.8
Japan	3.6
Canada	3.0
China	2.0
Germany	1.9
Ireland	1.5
Netherlands	1.3
Italy	1.2
France	1.1
Other countries	7.7
TOTAL	100.0

Notes about risk

The fund is subject to various risks as described in the fund's prospectuses. Political tensions, armed conflicts, and any resulting economic sanctions on entities and/or individuals of a particular country could lead such a country into an economic recession. A widespread health crisis such as a global pandemic could cause substantial market volatility, exchange-trading suspensions, and closures, which may lead to less liquidity in certain instruments, industries, sectors, or the markets, generally, and may ultimately affect fund performance. For more information, please refer to the "Principal risks" section of the prospectuses.

Your expenses

These examples are intended to help you understand your ongoing operating expenses of investing in the fund so you can compare these costs with the ongoing costs of investing in other mutual funds.

Understanding fund expenses

As a shareholder of the fund, you incur two types of costs:

- **Transaction costs**, which include sales charges (loads) on purchases or redemptions (varies by share class), minimum account fee charge, etc.
- **Ongoing operating expenses**, including management fees, distribution and service fees (if applicable), and other fund expenses.

We are presenting only your ongoing operating expenses here.

Actual expenses/actual returns

The first line of each share class in the table on the following page is intended to provide information about the fund's actual ongoing operating expenses, and is based on the fund's actual return. It assumes an account value of \$1,000.00 on November 1, 2023, with the same investment held until April 30, 2024.

Together with the value of your account, you may use this information to estimate the operating expenses that you paid over the period. Simply divide your account value at April 30, 2024, by \$1,000.00, then multiply it by the "expenses paid" for your share class from the table. For example, for an account value of \$8,600.00, the operating expenses should be calculated as follows:

Example

$$\left[\frac{\text{My account value}}{\$8,600.00} / \$1,000.00 = 8.6 \right] \times \$ \left[\begin{array}{c} \text{"expenses paid"} \\ \text{from table} \end{array} \right] = \text{My actual expenses}$$

Hypothetical example for comparison purposes

The second line of each share class in the table on the following page allows you to compare the fund's ongoing operating expenses with those of any other fund. It provides an example of the fund's hypothetical account values and hypothetical expenses based on each class's actual expense ratio and an assumed 5% annualized return before expenses (which is not the class's actual return). It assumes an account value of \$1,000.00 on November 1, 2023, with the same investment held until April 30, 2024. Look in any other fund shareholder report to find its hypothetical example and you will be able to compare these expenses. Please remember that these hypothetical account values and expenses may not be used to estimate the actual ending account balance or expenses you paid for the period.

Remember, these examples do not include any transaction costs, therefore, these examples will not help you to determine the relative total costs of owning different funds. If transaction costs were included, your expenses would have been higher. See the prospectuses for details regarding transaction costs.

SHAREHOLDER EXPENSE EXAMPLE CHART

		Account value on 11-1-2023	Ending value on 4-30-2024	Expenses paid during period ended 4-30-2024 ¹	Annualized expense ratio
Class A	Actual expenses/actual returns	\$1,000.00	\$1,111.10	\$10.34	1.97%
	Hypothetical example	1,000.00	1,015.10	9.87	1.97%
Class C	Actual expenses/actual returns	1,000.00	1,106.60	13.98	2.67%
	Hypothetical example	1,000.00	1,011.60	13.35	2.67%
Class I	Actual expenses/actual returns	1,000.00	1,111.90	8.77	1.67%
	Hypothetical example	1,000.00	1,016.60	8.37	1.67%
Class R6	Actual expenses/actual returns	1,000.00	1,113.40	8.20	1.56%
	Hypothetical example	1,000.00	1,017.10	7.82	1.56%
Class NAV	Actual expenses/actual returns	1,000.00	1,113.50	8.15	1.55%
	Hypothetical example	1,000.00	1,017.20	7.77	1.55%

¹ Expenses are equal to the annualized expense ratio, multiplied by the average account value over the period, multiplied by 182/366 (to reflect the one-half year period).

Fund's investments

AS OF 4-30-24 (unaudited)

	Shares	Value
Common stocks 76.1%		\$360,412,295
(Cost \$302,091,776)		
Communication services 3.2%		15,026,509
Diversified telecommunication services 0.2%		
United Internet AG	38,247	925,151
Entertainment 0.8%		
Liberty Media Corp.-Liberty Formula One, Series C (A)	29,022	2,030,669
Live Nation Entertainment, Inc. (A)	5,213	463,488
Netflix, Inc. (A)	1,875	1,032,450
Spotify Technology SA (A)	1,266	355,037
Interactive media and services 1.7%		
Alphabet, Inc., Class A (A)	4,556	741,626
Alphabet, Inc., Class C (A)	334	54,990
Meta Platforms, Inc., Class A	11,718	5,040,732
Pinterest, Inc., Class A (A)	13,360	446,892
Tencent Holdings, Ltd.	41,197	1,807,855
Media 0.2%		
Omnicom Group, Inc.	2,744	254,753
The Interpublic Group of Companies, Inc.	12,161	370,181
Wireless telecommunication services 0.3%		
T-Mobile US, Inc.	8,506	1,396,430
Vodafone Group PLC	125,999	106,255
Consumer discretionary 4.8%		22,640,531
Automobile components 0.0%		
Sumitomo Electric Industries, Ltd.	4,353	67,281
Broadline retail 3.6%		
Alibaba Group Holding, Ltd.	372,613	3,488,798
Amazon.com, Inc. (A)	75,516	13,215,298
MercadoLibre, Inc. (A)	265	386,556
Hotels, restaurants and leisure 0.1%		
Chipotle Mexican Grill, Inc. (A)	49	154,820
DraftKings, Inc., Class A (A)	7,062	293,497
Household durables 0.8%		
Panasonic Holdings Corp.	56,991	497,443
Skyline Champion Corp. (A)	17,433	1,307,301
Sony Group Corp.	21,324	1,762,457
Specialty retail 0.1%		
Abercrombie & Fitch Company, Class A (A)	5,491	667,266
Textiles, apparel and luxury goods 0.2%		
On Holding AG, Class A (A)	25,191	799,814

	Shares	Value
Consumer staples 1.6%		\$7,675,827
Consumer staples distribution and retail 0.1%		
Target Corp.	3,148	506,765
Food products 0.3%		
Cranswick PLC	26,630	1,430,172
Personal care products 0.8%		
e.l.f. Beauty, Inc. (A)	17,348	2,819,570
Haleon PLC	278,890	1,177,847
Tobacco 0.4%		
British American Tobacco PLC	59,322	1,741,473
Energy 5.4%		25,670,551
Energy equipment and services 0.4%		
Seadrill, Ltd. (A)	27,777	1,348,573
Valaris, Ltd. (A)	8,014	521,391
Oil, gas and consumable fuels 5.0%		
Antero Resources Corp. (A)	105,193	3,577,614
ARC Resources, Ltd.	58,482	1,059,061
Cenovus Energy, Inc.	87,858	1,806,360
Chesapeake Energy Corp.	27,310	2,454,623
ConocoPhillips	11,016	1,383,830
Diamondback Energy, Inc.	10,830	2,178,238
EQT Corp.	47,681	1,911,531
Phillips 66	2,941	421,181
Reliance Industries, Ltd.	72,705	2,550,516
Shell PLC	104,855	3,727,448
Targa Resources Corp.	7,656	873,243
Viper Energy, Inc.	48,662	1,856,942
Financials 19.9%		94,053,362
Banks 8.1%		
ABN AMRO Bank NV (B)	28,738	462,798
AIB Group PLC	155,982	807,390
Banca Monte dei Paschi di Siena SpA (A)	229,328	1,106,112
Banco BPM SpA	80,819	530,628
Banco Bradesco SA, ADR	167,663	452,690
Banco de Sabadell SA	73,251	140,400
Bank of America Corp.	39,582	1,464,930
Barclays PLC	158,961	400,787
BAWAG Group AG (A)(B)	35,455	2,117,046
Canadian Imperial Bank of Commerce	36,518	1,704,607
Commerzbank AG	94,352	1,402,273
Concordia Financial Group, Ltd.	109,300	588,923
Erste Group Bank AG	21,832	1,018,137
FincoBank SpA	95,068	1,456,419

	Shares	Value
Financials (continued)		
Banks (continued)		
Hokuhoku Financial Group, Inc.	26,077	\$319,885
JPMorgan Chase & Co.	20,819	3,991,835
KBC Group NV	14,378	1,068,058
Mebuki Financial Group, Inc.	133,297	471,555
Piraeus Financial Holdings SA (A)	165,979	664,904
Rakuten Bank, Ltd. (A)	41,600	843,069
Societe Generale SA	137,050	3,692,819
Sumitomo Mitsui Financial Group, Inc.	8,000	454,430
Sumitomo Mitsui Trust Holdings, Inc.	42,900	901,965
The Bank of Nagoya, Ltd.	5,600	250,067
The Chiba Bank, Ltd.	91,180	770,203
The Hachijuni Bank, Ltd.	9,100	60,705
The Shiga Bank, Ltd.	47,936	1,239,717
Unicaja Banco SA (B)	587,958	768,023
UniCredit SpA	24,692	906,304
Wells Fargo & Company	139,706	8,287,360
Capital markets 5.6%		
Ares Management Corp., Class A	42,191	5,615,200
CVC Capital Partners PLC (A)	23,828	432,297
Evercore, Inc., Class A	2,467	447,761
Intermediate Capital Group PLC	65,897	1,717,533
KKR & Company, Inc.	58,129	5,410,066
M&A Capital Partners Company, Ltd.	6,483	87,524
Morgan Stanley	38,079	3,459,096
Nasdaq, Inc.	18,465	1,105,130
Northern Trust Corp.	2,768	228,056
S&P Global, Inc.	10,476	4,356,235
StepStone Group, Inc., Class A	12,859	463,824
TPG, Inc.	10,784	464,790
Tradeweb Markets, Inc., Class A	20,072	2,041,523
WisdomTree, Inc.	65,295	581,126
Consumer finance 1.8%		
American Express Company	37,086	8,679,237
Financial services 1.6%		
Banca Mediolanum SpA	53,198	575,686
Block, Inc. (A)	41,651	3,040,523
Global Payments, Inc.	95	11,663
Marex Group PLC (A)	6,000	115,560
Mastercard, Inc., Class A	97	43,766
PayPal Holdings, Inc. (A)	940	63,845
WEX, Inc. (A)	9,785	2,067,179
Wise PLC, Class A (A)	176,593	1,697,137

	Shares	Value
Financials (continued)		
Insurance 2.8%		
Ageas SA/NV	20,013	\$918,628
AIA Group, Ltd.	210,188	1,539,491
Allianz SE	1,944	551,678
Beazley PLC	125,564	1,038,887
Intact Financial Corp.	6,620	1,088,082
Japan Post Insurance Company, Ltd.	59,100	1,109,548
Legal & General Group PLC	299,975	880,576
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros (A)	828,251	895,223
Prudential PLC	190,744	1,658,967
Storebrand ASA	51,134	490,866
Talanx AG	26,595	2,000,331
Topdanmark A/S	9,644	402,336
Trupanion, Inc. (A)(C)	19,109	429,953
Health care 21.6%		102,315,301
Biotechnology 7.9%		
Akero Therapeutics, Inc. (A)	53,760	1,069,286
Alkermes PLC (A)	53,144	1,304,154
Alnylam Pharmaceuticals, Inc. (A)	14,622	2,104,837
Amicus Therapeutics, Inc. (A)	8,394	83,856
Apellis Pharmaceuticals, Inc. (A)	31,620	1,397,288
Apogee Therapeutics, Inc. (A)	11,155	561,097
Argenx SE, ADR (A)	5,892	2,212,446
Ascendis Pharma A/S, ADR (A)	11,791	1,632,346
Autolus Therapeutics PLC, ADR (A)	88,528	325,783
Biogen, Inc. (A)	4,478	961,964
Blueprint Medicines Corp. (A)	6,598	602,661
Cargo Therapeutics, Inc. (A)	34,697	662,713
Celldex Therapeutics, Inc. (A)	9,962	372,778
CG Oncology, Inc. (A)(C)	11,028	443,215
Clementia Pharmaceuticals, Inc. (A)(D)	9,185	0
Crinetics Pharmaceuticals, Inc. (A)	23,100	1,012,242
Cytokinetics, Inc. (A)	25,185	1,544,344
Denali Therapeutics, Inc. (A)	32,334	499,237
Disc Medicine, Inc. (A)	13,824	384,860
Exact Sciences Corp. (A)	27,070	1,606,605
Galapagos NV, ADR (A)	13,776	391,927
Genmab A/S (A)	5,218	1,448,673
Genus PLC	8,775	197,341
Immatics NV (A)	42,697	423,981
Immunocore Holdings PLC, ADR (A)	7,080	418,286
Ionis Pharmaceuticals, Inc. (A)	25,178	1,038,844
Keymed Biosciences, Inc. (A)(B)(C)	36,500	156,655

	Shares	Value
Health care (continued)		
Biotechnology (continued)		
Kymera Therapeutics, Inc. (A)	19,685	\$661,810
Kyverna Therapeutics, Inc. (A)	1,757	26,601
Legend Biotech Corp., ADR (A)	9,500	415,530
Merus NV (A)	26,007	1,167,974
Moderna, Inc. (A)	7,088	781,877
Morphic Holding, Inc. (A)	10,544	287,535
Nuvalent, Inc., Class A (A)	8,893	612,550
Prothena Corp. PLC (A)	20,537	417,723
PTC Therapeutics, Inc. (A)	717	23,052
Regeneron Pharmaceuticals, Inc. (A)	965	859,487
Revolution Medicines, Inc. (A)	14,310	533,477
Rocket Pharmaceuticals, Inc. (A)	38,634	831,404
Sarepta Therapeutics, Inc. (A)	1,390	176,057
Sichuan Kelun-Biotech Biopharmaceutical Company, Ltd. (A)	25,500	542,376
Syndax Pharmaceuticals, Inc. (A)	28,030	592,274
United Therapeutics Corp. (A)	10,772	2,524,203
Vaxcyte, Inc. (A)	8,588	520,003
Veracyte, Inc. (A)	2,143	41,939
Vertex Pharmaceuticals, Inc. (A)	4,890	1,920,841
Xenon Pharmaceuticals, Inc. (A)	23,888	971,047
Zai Lab, Ltd., ADR (A)	24,856	392,725
Health care equipment and supplies 4.2%		
Abbott Laboratories	15,977	1,693,083
Align Technology, Inc. (A)	2,720	768,074
AtriCure, Inc. (A)	24,603	593,424
DexCom, Inc. (A)	38,421	4,894,451
DiaSorin SpA	8,290	837,268
Edwards Lifesciences Corp. (A)	24,118	2,042,071
Hologic, Inc. (A)	13,522	1,024,562
Hoya Corp.	200	23,422
Inspire Medical Systems, Inc. (A)	5,947	1,437,152
Insulet Corp. (A)	1,435	246,734
Intuitive Surgical, Inc. (A)	8,540	3,165,095
Jeol, Ltd.	8,900	352,612
Shockwave Medical, Inc. (A)	8,029	2,651,096
Stryker Corp.	813	273,575
Health care providers and services 3.3%		
Acadia Healthcare Company, Inc. (A)	22,945	1,696,553
Addus HomeCare Corp. (A)	6,145	590,842
agilon health, Inc. (A)	147,797	812,884
Alignment Healthcare, Inc. (A)	105,194	541,749
Cencora, Inc.	6,730	1,608,807

	Shares	Value
Health care (continued)		
Health care providers and services (continued)		
Centene Corp. (A)	22,070	\$1,612,434
Encompass Health Corp.	860	71,707
Hapvida Participacoes e Investimentos SA (A)(B)	1,077,430	765,650
HCA Healthcare, Inc.	4,253	1,317,664
Humana, Inc.	4,917	1,485,377
Laboratory Corp. of America Holdings	357	71,889
Molina Healthcare, Inc. (A)	2,513	859,697
Option Care Health, Inc. (A)	18,449	551,441
PACS Group, Inc. (A)	18,400	459,448
Privia Health Group, Inc. (A)	30,310	557,704
Rede D'Or Sao Luiz SA (B)	102,900	515,233
Surgery Partners, Inc. (A)	36,923	921,229
UnitedHealth Group, Inc.	2,839	1,373,224
Life sciences tools and services 1.3%		
Danaher Corp.	6,905	1,702,911
ICON PLC (A)	5,074	1,511,443
QIAGEN NV (A)	53,025	2,244,548
Stevanato Group SpA	9,695	271,848
Thermo Fisher Scientific, Inc.	620	352,606
WuXi AppTec Company, Ltd., Class A	22,100	132,796
WuXi AppTec Company, Ltd., H Shares (B)	5,600	25,206
Pharmaceuticals 4.9%		
Astellas Pharma, Inc.	106,400	1,021,216
AstraZeneca PLC	19,820	2,997,753
Chugai Pharmaceutical Company, Ltd.	23,200	737,849
Daiichi Sankyo Company, Ltd.	6,236	209,889
Eisai Company, Ltd.	7,598	312,042
Elanco Animal Health, Inc. (A)	38,565	507,515
Eli Lilly & Company	5,767	4,504,604
Galderma Group AG (A)	16,398	1,221,934
GSK PLC	38,536	799,503
Longboard Pharmaceuticals, Inc. (A)	39,136	833,597
Merck & Company, Inc.	23,620	3,052,176
Novartis AG	4,013	389,492
Novo Nordisk A/S, Class B	11,100	1,423,488
Otsuka Holdings Company, Ltd.	35,700	1,526,419
Pfizer, Inc.	15,581	399,185
Structure Therapeutics, Inc., ADR (A)	24,659	972,551
UCB SA	10,926	1,448,898
Verona Pharma PLC, ADR (A)	36,004	556,262
Zoetis, Inc.	1,165	185,515

	Shares	Value
Industrials 3.6%		\$17,101,855
Aerospace and defense 1.1%		
BWX Technologies, Inc.	16,403	1,570,915
Dassault Aviation SA	4,308	922,122
Hensoldt AG	11,096	437,149
Rheinmetall AG	4,377	2,411,923
Building products 0.4%		
Builders FirstSource, Inc. (A)	4,167	761,811
The AZEK Company, Inc. (A)	19,513	890,573
Construction and engineering 0.1%		
Fluor Corp. (A)	13,480	543,648
Electrical equipment 0.4%		
Contemporary Amperex Technology Company, Ltd., Class A	64,968	1,817,065
Ground transportation 0.5%		
ALD SA (B)	18,801	123,645
Uber Technologies, Inc. (A)	31,369	2,078,824
West Japan Railway Company	2,400	45,555
Machinery 0.4%		
Ebara Corp.	5,300	436,900
IMI PLC	71,329	1,553,738
Rotork PLC	27,428	110,259
Marine transportation 0.6%		
Irish Continental Group PLC	566,315	3,026,194
Professional services 0.1%		
Dayforce, Inc. (A)	6,054	371,534
Information technology 12.5%		59,024,700
Communications equipment 0.0%		
Accton Technology Corp.	1,000	14,009
Electronic equipment, instruments and components 0.7%		
Flex, Ltd. (A)	91,541	2,622,650
Samsung Electro-Mechanics Company, Ltd.	230	25,944
Sunny Optical Technology Group Company, Ltd.	98,607	477,033
IT services 1.1%		
Cloudflare, Inc., Class A (A)	8,863	774,626
DigitalOcean Holdings, Inc. (A)	724	23,791
EPAM Systems, Inc. (A)	3,143	739,422
MongoDB, Inc. (A)	6,084	2,221,755
Shopify, Inc., Class A (A)	14,775	1,037,205
Snowflake, Inc., Class A (A)	2,400	372,480
Semiconductors and semiconductor equipment 5.7%		
Alchip Technologies, Ltd.	3,355	316,427
ASML Holding NV, NYRS	150	130,871

	Shares	Value
Information technology (continued)		
Semiconductors and semiconductor equipment (continued)		
Broadcom, Inc.	518	\$673,540
Disco Corp.	200	58,079
Eugene Technology Company, Ltd.	7,720	293,661
Intel Corp.	18,149	553,000
KLA Corp.	2,022	1,393,744
Lam Research Corp.	1,409	1,260,224
Marvell Technology, Inc.	35,407	2,333,675
Micron Technology, Inc.	22,435	2,534,258
NVIDIA Corp.	11,446	9,889,573
ON Semiconductor Corp. (A)	12,159	853,075
Rambus, Inc. (A)	12,062	661,239
Renesas Electronics Corp.	103,960	1,687,869
SCREEN Holdings Company, Ltd.	4,046	417,455
SUMCO Corp.	16,165	241,074
Taiwan Semiconductor Manufacturing Company, Ltd.	92,928	2,225,045
Tokyo Electron, Ltd.	200	44,536
Ulvac, Inc.	10,231	611,770
Will Semiconductor Company, Ltd., Class A	45,473	635,394
Wolfspeed, Inc. (A)	1,179	31,868
Software 4.3%		
Atlassian Corp., Class A (A)	2,251	387,847
Datadog, Inc., Class A (A)	7,123	893,937
Dynatrace, Inc. (A)	16,848	763,383
Gitlab, Inc., Class A (A)	40,914	2,146,758
HubSpot, Inc. (A)	3,998	2,418,270
Intuit, Inc.	3,355	2,098,955
Microsoft Corp.	9,534	3,711,872
Palo Alto Networks, Inc. (A)	893	259,765
Salesforce, Inc.	3,843	1,033,536
ServiceNow, Inc. (A)	4,891	3,391,077
Unity Software, Inc. (A)	4,050	98,294
Varonis Systems, Inc. (A)	20,397	892,369
Workday, Inc., Class A (A)	4,207	1,029,579
Zscaler, Inc. (A)	7,150	1,236,521
Technology hardware, storage and peripherals 0.7%		
Apple, Inc.	6,217	1,058,942
Quanta Computer, Inc.	16,283	127,793
Samsung Electronics Company, Ltd.	39,240	2,181,220
Wiwynn Corp.	1,958	139,290
Materials 2.2%		10,540,448
Chemicals 0.2%		
FMC Corp.	11,122	656,309

	Shares	Value
Materials (continued)		
Chemicals (continued)		
Hansol Chemical Company, Ltd.	2,561	\$355,222
Metals and mining 2.0%		
Anglo American PLC	29,307	957,678
Barrick Gold Corp.	209,842	3,491,771
Boliden AB	9,511	312,576
First Quantum Minerals, Ltd.	146,200	1,856,373
Foran Mining Corp. (A)	156,339	479,244
Fresnillo PLC	103,173	714,554
Glencore PLC	204,416	1,189,407
Vale SA, ADR	43,329	527,314
Real estate 0.3%		1,556,597
Real estate management and development 0.0%		
Sirius Real Estate, Ltd.	156,758	190,659
Retail REITs 0.2%		
Hammerson PLC	2,212,730	750,548
Specialized REITs 0.1%		
Outfront Media, Inc.	36,979	586,487
Weyerhaeuser Company	958	28,903
Utilities 1.0%		4,806,614
Electric utilities 0.2%		
American Electric Power Company, Inc.	4,112	353,755
PG&E Corp.	41,455	709,295
Gas utilities 0.3%		
Atmos Energy Corp.	10,030	1,182,537
Multi-utilities 0.5%		
Dominion Energy, Inc.	38,265	1,950,750
Engie SA	35,153	610,277
Exchange-traded funds 0.9%		\$4,224,373
(Cost \$3,768,719)		
VanEck Gold Miners ETF	127,509	4,224,373
	Contracts/Notional amount	Value
Purchased options 0.5%		\$2,162,526
(Cost \$2,801,642)		
Calls 0.0%		68,367
Exchange Traded Option on Twilio, Inc., Class A (Expiration Date: 6-21-24; Strike Price: \$85.00; Notional Amount: 25,100) (A)		
	251	6,275

	Contracts/Notional amount	Value
Calls (continued)		
Over the Counter Option on Renesas Electronics Corp. (Expiration Date: 6-14-24; Strike Price: JPY 3,083.61; Counterparty: JPMorgan Chase Bank, N.A.) (A)(E)	53,809	\$9,548
Over the Counter Option on Ubisoft Entertainment SA (Expiration Date: 12-20-24; Strike Price: EUR 32.00; Counterparty: Goldman Sachs International) (A)(E)	40,269	52,544
Puts 0.5%		2,094,159
Exchange Traded Option on Alphabet, Inc., Class A (Expiration Date: 6-21-24; Strike Price: \$145.00; Notional Amount: 12,200) (A)	122	14,213
Exchange Traded Option on Amazon.com, Inc. (Expiration Date: 5-17-24; Strike Price: \$170.00; Notional Amount: 14,500) (A)	145	69,600
Exchange Traded Option on Atlassian Corp., Class A (Expiration Date: 5-17-24; Strike Price: \$175.00; Notional Amount: 3,900) (A)	39	31,200
Exchange Traded Option on Block, Inc. (Expiration Date: 5-17-24; Strike Price: \$67.50; Notional Amount: 43,200) (A)	432	118,584
Exchange Traded Option on Datadog, Inc., Class A (Expiration Date: 5-17-24; Strike Price: \$121.00; Notional Amount: 8,900) (A)	89	38,238
Exchange Traded Option on DraftKings, Inc., Class A (Expiration Date: 5-10-24; Strike Price: \$39.00; Notional Amount: 30,000) (A)	300	35,271
Exchange Traded Option on e.l.f. Beauty, Inc. (Expiration Date: 5-17-24; Strike Price: \$160.00; Notional Amount: 23,600) (A)	236	154,580
Exchange Traded Option on Gitlab, Inc., Class A (Expiration Date: 5-17-24; Strike Price: \$52.00; Notional Amount: 20,200) (A)	202	40,400
Exchange Traded Option on HubSpot, Inc. (Expiration Date: 5-17-24; Strike Price: \$600.00; Notional Amount: 1,100) (A)	11	37,180
Exchange Traded Option on Invesco QQQ Trust Series 1 (Expiration Date: 5-10-24; Strike Price: \$415.00; Notional Amount: 27,600) (A)	276	67,620
Exchange Traded Option on Invesco QQQ Trust Series 1 (Expiration Date: 5-17-24; Strike Price: \$420.00; Notional Amount: 17,100) (A)	171	87,552

	Contracts/Notional amount	Value
Puts (continued)		
Exchange Traded Option on Invesco QQQ Trust Series 1 (Expiration Date: 5-3-24; Strike Price: \$410.00; Notional Amount: 36,400) (A)	364	\$16,198
Exchange Traded Option on Invesco QQQ Trust Series 1 (Expiration Date: 6-21-24; Strike Price: \$410.00; Notional Amount: 36,500) (A)	365	216,810
Exchange Traded Option on iShares Expanded Tech-Software Sector ETF (Expiration Date: 5-17-24; Strike Price: \$79.00; Notional Amount: 58,800) (A)	588	92,610
Exchange Traded Option on iShares Semiconductor ETF (Expiration Date: 5-17-24; Strike Price: \$195.00; Notional Amount: 17,900) (A)	179	15,215
Exchange Traded Option on Meta Platforms, Inc., Class A (Expiration Date: 5-17-24; Strike Price: \$415.00; Notional Amount: 2,700) (A)	27	15,863
Exchange Traded Option on Meta Platforms, Inc., Class A (Expiration Date: 6-21-24; Strike Price: \$400.00; Notional Amount: 9,700) (A)	97	79,298
Exchange Traded Option on Microsoft Corp. (Expiration Date: 5-17-24; Strike Price: \$380.00; Notional Amount: 4,800) (A)	48	22,560
Exchange Traded Option on MongoDB, Inc. (Expiration Date: 5-17-24; Strike Price: \$350.00; Notional Amount: 2,000) (A)	20	15,422
Exchange Traded Option on NVIDIA Corp. (Expiration Date: 5-17-24; Strike Price: \$740.00; Notional Amount: 6,900) (A)	69	20,390
Exchange Traded Option on NVIDIA Corp. (Expiration Date: 6-21-24; Strike Price: \$800.00; Notional Amount: 3,500) (A)	35	140,000
Exchange Traded Option on On Holding AG, Class A (Expiration Date: 5-17-24; Strike Price: \$30.00; Notional Amount: 77,200) (A)	772	84,534
Exchange Traded Option on S&P 500 Index (Expiration Date: 5-31-24; Strike Price: \$4,950.00; Notional Amount: 2,900) (A)	29	131,225
Exchange Traded Option on S&P 500 Index (Expiration Date: 6-21-24; Strike Price: \$4,950.00; Notional Amount: 4,100) (A)	41	256,865
Exchange Traded Option on ServiceNow, Inc. (Expiration Date: 5-17-24; Strike Price: \$700.00; Notional Amount: 1,000) (A)	10	23,350

			Contracts/Notional amount	Value
Puts (continued)				
Over the Counter Option on Euro STOXX Banks Index (Expiration Date: 6-21-24; Strike Price: EUR 135.00; Counterparty: Goldman Sachs International) (A)(E)				
			30,371	\$76,865
Over the Counter Option on S&P 500 Index (Expiration Date: 6-21-24; Strike Price: \$4,960.94; Counterparty: Goldman Sachs International) (A)(E)				
			2,917	192,516
	Rate (%)	Maturity date	Par value[^]	Value
Corporate bonds 0.3%				\$1,552,329
(Cost \$1,577,829)				
Materials 0.3%				1,552,329
Metals and mining 0.3%				
First Quantum Minerals, Ltd. (B)	9.375	03-01-29	785,000	811,042
Glencore Funding LLC (B)	3.375	09-23-51	637,000	406,230
Glencore Funding LLC (B)	3.875	04-27-51	480,000	335,057
	Yield* (%)	Maturity date	Par value[^]	Value
Short-term investments 21.7%				\$102,850,410
(Cost \$102,850,943)				
U.S. Government 15.5%				73,296,559
U.S. Treasury Bill	5.210	05-02-24	380,000	379,944
U.S. Treasury Bill	5.228	05-28-24	9,475,000	9,437,550
U.S. Treasury Bill (F)	5.230	05-16-24	9,915,000	9,893,197
U.S. Treasury Bill	5.245	06-20-24	600,000	595,604
U.S. Treasury Bill	5.254	05-09-24	30,000	29,965
U.S. Treasury Bill (F)	5.258	05-30-24	11,305,000	11,256,962
U.S. Treasury Bill (F)	5.260	06-04-24	19,255,000	19,159,027
U.S. Treasury Bill (F)	5.272	05-14-24	875,000	873,335
U.S. Treasury Bill (F)	5.272	05-21-24	11,565,000	11,531,140
U.S. Treasury Bill	5.276	06-06-24	1,745,000	1,735,782
U.S. Treasury Bill	5.276	06-11-24	1,785,000	1,774,297
U.S. Treasury Bill	5.277	06-18-24	4,790,000	4,756,406
U.S. Treasury Bill (F)	5.280	05-07-24	1,875,000	1,873,350
	Yield (%)	Shares	Value	
Short-term funds 6.2%				29,553,851
John Hancock Collateral Trust (G)	5.4256(H)	99,927		998,947
State Street Institutional U.S. Government Money Market Fund, Premier Class	5.2338(H)	28,554,904		28,554,904

Total investments (Cost \$413,090,909) 99.5%	\$471,201,933
Other assets and liabilities, net 0.5%	2,452,043
Total net assets 100.0%	\$473,653,976

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

^All par values are denominated in U.S. dollars unless otherwise indicated.

Currency Abbreviations

EUR Euro

JPY Japanese Yen

Security Abbreviations and Legend

ADR American Depositary Receipt

NYRS New York Registry Shares

(A) Non-income producing security.

(B) These securities are 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) All or a portion of this security is on loan as of 4-30-24.

(D) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy. Refer to Note 2 to the financial statements.

(E) For this type of option, notional amounts are equivalent to number of contracts.

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

(G) Investment is an affiliate of the fund, the advisor and/or subadvisor. This security represents the investment of cash collateral received for securities lending.

(H) The rate shown is the annualized seven-day yield as of 4-30-24.

* Yield represents either the annualized yield at the date of purchase, the stated coupon rate or, for floating rate securities, the rate at period end.

DERIVATIVES

FUTURES

Open contracts	Number of contracts	Position	Expiration date	Notional basis [^]	Notional value [^]	Unrealized appreciation (depreciation)
TOPIX Index Futures	7	Short	Jun 2024	\$(1,204,166)	\$(1,219,225)	\$(15,059)
						\$(15,059)

[^] 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	2,805,000 USD	1,826,319 GSI		5/31/2024	—	\$(7,643)	
CAD	1,155,000 USD	842,582 GSI		5/31/2024	—	(3,204)	
CNY	1,945,000 USD	2,139,280 JPM		5/31/2024	—	(16,774)	
GBP	452,000 USD	561,823 JPM		5/31/2024	\$3,057	—	
GBP	2,652,000 USD	3,418,381 MSI		6/20/2024	—	(103,729)	
HKD	1,435,000 USD	183,545 JPM		5/31/2024	67	—	
HKD	4,070,000 USD	521,830 MSI		6/20/2024	—	(785)	
JPY	59,500,000 USD	397,641 JPM		6/18/2024	—	(17,686)	
JPY	2,092,900,000 USD	14,225,744 MSI		6/18/2024	—	(860,924)	
KRW	1,708,070,000 USD	1,244,904 JPM		5/31/2024	—	(10,927)	
PHP	60,940,000 USD	1,055,329 JPM		5/31/2024	—	(856)	
SEK	8,780,000 USD	809,811 DB		5/31/2024	—	(12,115)	
SEK	10,820,000 USD	1,026,131 MSI		6/20/2024	—	(42,179)	
USD	1,547,818 CNY	11,069,000 BNP		6/18/2024	18,769	—	
USD	14,637,638 EUR	13,684,000 GSI		5/31/2024	17,800	—	
USD	6,431,522 EUR	5,843,000 BNP		6/20/2024	183,455	—	
USD	74,866 HKD	585,000 JPM		6/20/2024	—	(27)	
USD	1,531,176 JPY	237,100,000 JPM		5/31/2024	21,255	—	
USD	204,703 JPY	31,600,000 JPM		6/18/2024	2,912	—	
USD	1,067,459 SEK	10,820,000 GSI		6/20/2024	83,506	—	
						\$330,821	\$(1,076,849)

WRITTEN OPTIONS

Options on securities

Counterparty (OTC)/ Exchange-traded	Name of issuer	Currency	Exercise price	Expiration date	Number of contracts	Notional amount	Premium	Value
Calls								
Exchange-traded	Alphabet, Inc., Class A	USD	175.00	Jun 2024	61	6,100	\$10,486	\$(15,098)
Exchange-traded	Alphabet, Inc., Class A	USD	185.00	Jun 2024	61	6,100	13,840	(5,490)
Exchange-traded	Datadog, Inc., Class A	USD	150.00	May 2024	59	5,900	9,770	(9,770)

Options on securities (continued)

Counterparty (OTC)/ Exchange-traded	Name of issuer	Currency	Exercise price	Expiration date	Number of contracts	Notional amount	Premium	Value
Calls (continued)								
Exchange-traded	Hubspot, Inc.	USD	750.00	May 2024	11	1,100	\$14,587	\$(5,500)
Exchange-traded	NVIDIA Corp.	USD	1,050.00	Jun 2024	22	2,200	50,136	(47,190)
							\$98,819	\$(83,048)
							\$98,819	\$(83,048)

Options on index

Counterparty (OTC)/ Exchange-traded	Name of issuer	Currency	Exercise price	Expiration date	Number of contracts	Notional amount	Premium	Value
Puts								
Exchange-traded	S&P 500 Index	USD	4,990.00	Jun 2024	29	2,900	\$298,689	\$(215,614)
							\$298,689	\$(215,614)

SWAPS

Total return swaps

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	iShares Russell Mid-Cap Growth ETF	1-Day USD OBFR - 0.25%	Monthly	USD	10,209,906	May 2033	GSI	—	\$(59,780)	\$(59,780)
Pay	iShares Semiconductor ETF	1-Day USD OBFR - 0.30%	Monthly	USD	1,028,898	May 2033	GSI	—	(38,629)	(38,629)
Pay	NEXT FUNDS TOPIX Banks ETF	1-Day JPY TONAR Compounded OIS - 0.50%	Monthly	JPY	1,142,565,710	May 2033	GSI	—	(130,605)	(130,605)
Pay	SPDR S&P 500 ETF	1-Day USD OBFR - 0.05%	Monthly	USD	7,701,685	May 2033	GSI	—	(76,101)	(76,101)
Pay	SPDR S&P Pharmaceuticals ETF	1-Day USD OBFR - 1.20%	Monthly	USD	1,165,795	May 2033	GSI	—	(13,601)	(13,601)
Pay	SPDR S&P Regional Banking ETF	1-Day USD OBFR - 0.60%	Monthly	USD	8,888,006	May 2033	GSI	—	222,235	222,235
Pay	Vanguard FTSE Developed Markets ETF	1-Day USD OBFR - 0.43%	Monthly	USD	59,120	May 2033	GSI	\$(2,077)	2,035	(42)
Pay	Invesco S&P 500 High Beta ETF	1-Day USD OBFR - 0.20%	Monthly	USD	218,898	May 2028	JPM	—	7,590	7,590
Pay	iShares Expanded Tech Sector ETF	1-Day USD OBFR - 0.57%	Monthly	USD	2,283,300	May 2028	JPM	—	118,852	118,852

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront paid (received)	Unrealized appreciation (depreciation)	Value
Pay	iShares MSCI Eurozone ETF	1-Day USD OBFR - 0.20%	Monthly	USD	116,306	May 2028	JPM	—	\$3,422	\$3,422
Pay	iShares Russell Mid-Cap Growth ETF	1-Day USD OBFR - 0.20%	Monthly	USD	4,139,531	May 2028	JPM	—	177,131	177,131
Pay	iShares Semiconductor ETF	1-Day USD OBFR - 0.32%	Monthly	USD	11,367,185	May 2028	JPM	\$2	428,295	428,297
Pay	SPDR S&P Biotech ETF	1-Day USD OBFR - 0.75%	Monthly	USD	11,726,646	May 2028	JPM	—	755,746	755,746
Pay	TOPIX Banks Index	1-Day JPY TONAR Compounded OIS - 0.40%	Monthly	JPY	73,393,231	May 2028	JPM	—	(17,680)	(17,680)
Pay	ARK Fintech Innovation ETF	1-Day USD OBFR - 0.73%	Monthly	USD	1,642,383	May 2033	MSI	—	43,004	43,004
Pay	ARK Innovation ETF	1-Day USD OBFR - 3.38%	Monthly	USD	1,854,196	May 2033	MSI	—	39,836	39,836
Pay	Consumer Discretionary Select Sector SPDR Fund	1-Day USD OBFR - 0.20%	Monthly	USD	11,792,896	May 2033	MSI	—	(75,380)	(75,380)
Pay	Financial Select Sector SPDR Fund	1-Day USD OBFR - 0.20%	Monthly	USD	41,239,176	May 2033	MSI	1	(324,745)	(324,744)
Pay	Health Care Select Sector SPDR Fund	1-Day USD OBFR - 0.20%	Monthly	USD	25,085,288	May 2033	MSI	—	(232,358)	(232,358)
Pay	Industrial Select Sector SPDR Fund	1-Day USD OBFR - 0.20%	Monthly	USD	1,845,919	May 2033	MSI	—	11,239	11,239
Pay	Invesco QQQ Trust Series 1	1-Day USD OBFR - 0.20%	Monthly	USD	5,788,814	May 2033	MSI	—	98,277	98,277
Pay	Invesco S&P 500 High Beta ETF	1-Day USD OBFR - 0.93%	Monthly	USD	5,680,275	May 2033	MSI	—	(6,072)	(6,072)
Pay	iShares Biotechnology ETF	1-Day USD OBFR - 1.00%	Monthly	USD	3,965,980	May 2033	MSI	—	35,204	35,204
Pay	iShares Expanded Tech-Software Sector ETF	1-Day USD OBFR - 0.93%	Monthly	USD	4,928,910	May 2033	MSI	—	101,904	101,904
Pay	iShares MSCI EAFE Value ETF	1-Day USD OBFR - 0.20%	Monthly	USD	2,261,586	May 2033	MSI	—	(8,257)	(8,257)
Pay	iShares MSCI Eurozone ETF	1-Day USD OBFR - 0.20%	Monthly	USD	3,862,290	May 2033	MSI	—	(18,358)	(18,358)
Pay	iShares MSCI Hong Kong ETF	1-Day USD OBFR - 1.63%	Monthly	USD	845,982	May 2033	MSI	—	(76,577)	(76,577)

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	iShares Russell 2000 ETF	1-Day USD OBFR - 0.53%	Monthly	USD	14,168,794	May 2033	MSI	—	\$19,527	\$19,527
Pay	iShares Russell 2000 Growth ETF	1-Day USD OBFR - 2.13%	Monthly	USD	5,870,772	May 2033	MSI	—	26,368	26,368
Pay	iShares Russell 2000 Value ETF	1-Day USD OBFR - 0.20%	Monthly	USD	11,527,348	May 2033	MSI	—	(12,659)	(12,659)
Pay	iShares Russell Mid-Cap Growth ETF	1-Day USD OBFR - 0.20%	Monthly	USD	27,228,198	May 2033	MSI	—	231,443	231,443
Pay	iShares Semiconductor ETF	1-Day USD OBFR - 1.23%	Monthly	USD	3,620,222	May 2033	MSI	—	28,305	28,305
Pay	SPDR S&P 500 ETF	1-Day USD OBFR - 0.20%	Monthly	USD	4,407,433	May 2033	MSI	—	25,746	25,746
Pay	SPDR S&P Biotech ETF	1-Day USD OBFR - 1.18%	Monthly	USD	2,807,765	May 2033	MSI	—	34,550	34,550
Pay	SPDR S&P Homebuilders ETF	1-Day USD OBFR - 1.23%	Monthly	USD	438,989	May 2033	MSI	—	1,850	1,850
Pay	SPDR S&P Oil & Gas Exploration & Production ETF	1-Day USD OBFR - 0.55%	Monthly	USD	6,691,409	May 2033	MSI	—	167,043	167,043
Pay	SPDR S&P Pharmaceuticals ETF	1-Day USD OBFR - 3.33%	Monthly	USD	2,067,101	May 2033	MSI	—	(6,481)	(6,481)
Pay	SPDR S&P Regional Banking ETF	1-Day USD OBFR - 1.18%	Monthly	USD	4,890,851	May 2033	MSI	—	(53,643)	(53,643)
Pay	SPDR S&P Retail ETF	1-Day USD OBFR - 1.58%	Monthly	USD	4,452,489	May 2033	MSI	—	(47,509)	(47,509)
Pay	STOXX Europe 600 Financial Services Index	1-Day EUR ESTR Compounded OIS - 0.40%	Monthly	EUR	649,399	May 2033	MSI	—	25,616	25,616
Pay	STOXX Europe 600 Real Estate Index	1-Day EUR ESTR Compounded OIS - 0.40%	Monthly	EUR	769,568	May 2033	MSI	—	(18,280)	(18,280)
Pay	Utilities Select Sector SPDR Fund	1-Day USD OBFR - 0.20%	Monthly	USD	835,517	May 2033	MSI	—	(39,449)	(39,449)
Pay	VanEck Oil Services ETF	1-Day USD OBFR - 1.78%	Monthly	USD	1,066,592	May 2033	MSI	—	55,285	55,285
Pay	VanEck Semiconductor ETF	1-Day USD OBFR - 0.53%	Monthly	USD	1,961,674	May 2033	MSI	—	33,128	33,128
Pay	Vanguard FTSE Developed Markets ETF	1-Day USD OBFR - 0.20%	Monthly	USD	38,814,461	May 2033	MSI	—	(2,978)	(2,978)

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Pay	Vanguard FTSE Europe ETF	1-Day USD OBFR - 0.20%	Monthly	USD	5,828,134	May 2033	MSI	—	\$(46,704)	\$(46,704)
Pay	Vanguard Real Estate ETF	1-Day USD OBFR - 0.20%	Monthly	USD	3,598,047	May 2033	MSI	—	1,266	1,266
Receive	KLA Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	240,492	May 2026	CITI	—	53	53
Receive	Alphabet, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	325,552	May 2026	CITI	—	12,887	12,887
Receive	Microsoft Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	140,946	May 2026	CITI	—	(11,713)	(11,713)
Receive	Accor SA	1-Day EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	660,713	May 2033	GSI	—	20,953	20,953
Receive	ALD SA	1-Day EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	168,492	May 2033	GSI	—	2,895	2,895
Receive	Alnylam Pharmaceuticals, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	180,196	May 2033	GSI	—	(2,469)	(2,469)
Receive	Alphabet, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	916,113	May 2033	GSI	—	37,111	37,111
Receive	Amazon.com, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	191,449	May 2033	GSI	—	(5,599)	(5,599)
Receive	American Electric Power Company, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	104,427	May 2033	GSI	—	1,277	1,277
Receive	Banco de Sabadell SA	1-Day EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	541,520	May 2033	GSI	\$(24,123)	137,898	113,775
Receive	Bank of America Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	1,000,864	May 2033	GSI	(61,177)	40,994	(20,183)
Receive	Beazley PLC	1-Day GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	11,582	May 2033	GSI	(499)	1,547	1,048
Receive	Block, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	339,299	May 2033	GSI	—	1,932	1,932
Receive	Boliden AB	1-Month SEK STIBOR + 0.20%	Monthly	SEK	3,273,976	May 2033	GSI	—	22,497	22,497
Receive	Boston Scientific Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	3,767,900	May 2033	GSI	—	209,186	209,186
Receive	Broadcom, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	305,504	May 2033	GSI	—	(7,743)	(7,743)
Receive	Corpay, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	794,978	May 2033	GSI	—	2,415	2,415

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Daiichi Sankyo Company, Ltd.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	332,695,730	May 2033	GSI	—	\$320,407	\$320,407
Receive	Datadog, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	2,195,185	May 2033	GSI	—	59,304	59,304
Receive	Disco Corp.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	57,144,000	May 2033	GSI	—	(19,167)	(19,167)
Receive	Edwards Lifesciences Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	83,308	May 2033	GSI	—	(2,284)	(2,284)
Receive	Eisai Company, Ltd.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	63,381,168	May 2033	GSI	—	30,667	30,667
Receive	Encompass Health Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	861,539	May 2033	GSI	—	31,778	31,778
Receive	Enphase Energy, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	565,590	May 2033	GSI	—	(9,569)	(9,569)
Receive	Evercore, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	903,012	May 2033	GSI	—	(45,181)	(45,181)
Receive	Evotec SE, ADR	1-Day USD OBFR + 0.25%	Monthly	USD	271,474	May 2033	GSI	—	7,718	7,718
Receive	Exact Sciences Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	270,110	May 2033	GSI	—	(13,536)	(13,536)
Receive	Germab A/S	1-Month DKK CIBOR + 0.20%	Monthly	DKK	1,187,550	May 2033	GSI	—	(7,640)	(7,640)
Receive	Global Payments, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	352,441	May 2033	GSI	—	(4,524)	(4,524)
Receive	GSK PLC	1-Day GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	1,054,412	May 2033	GSI	—	15,395	15,395
Receive	Hensoldt AG	1-Day EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	968,743	May 2033	GSI	—	(27,132)	(27,132)
Receive	Hims & Hers Health, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	410,050	May 2033	GSI	—	21,991	21,991
Receive	HubSpot, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	85,306	May 2033	GSI	—	(3,648)	(3,648)
Receive	Immatics NV	1-Day USD OBFR + 0.25%	Monthly	USD	553,062	May 2033	GSI	—	(14,710)	(14,710)
Receive	Inspire Medical Systems, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	178,374	May 2033	GSI	—	12,827	12,827
Receive	Interpublic Group of Companies, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	508,861	May 2033	GSI	—	(10,227)	(10,227)

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	JPMorgan Chase & Co.	1-Day USD OBFR + 0.25%	Monthly	USD	2,628,821	May 2033	GSI	—	\$45,452	\$45,452
Receive	KT Corp.	1-Day USD OBFR + 0.55%	Monthly	USD	749,340	May 2033	GSI	—	3,164	3,164
Receive	Legal & General Group PLC	1-Day GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	187,377	May 2033	GSI	—	(14,616)	(14,616)
Receive	Liberty Media Corp-Liberty Formula One, Series C	1-Day USD OBFR + 0.25%	Monthly	USD	2,410	May 2033	GSI	—	36	36
Receive	Molina Healthcare, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	497,209	May 2033	GSI	—	(27,702)	(27,702)
Receive	MongoDB, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	84,075	May 2033	GSI	—	(814)	(814)
Receive	Morgan Stanley	1-Day USD OBFR + 0.25%	Monthly	USD	750,073	May 2033	GSI	\$(2,683)	(669)	(3,352)
Receive	Novartis AG	1-Day CHF SARON Compounded OIS + 0.20%	Monthly	CHF	348,130	May 2033	GSI	—	8,043	8,043
Receive	NVIDIA Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	1,563,630	May 2033	GSI	—	112,841	112,841
Receive	Omnicom Group, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	262,968	May 2033	GSI	—	(8,221)	(8,221)
Receive	Panasonic Holdings Corp.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	15,145,557	May 2033	GSI	—	1,047	1,047
Receive	PayPal Holdings, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	77,471	May 2033	GSI	—	5,715	5,715
Receive	Pfizer, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,524,944	May 2033	GSI	—	(38,817)	(38,817)
Receive	Pinterest, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	267,764	May 2033	GSI	—	5,600	5,600
Receive	PTC Therapeutics, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	427,388	May 2033	GSI	—	101,241	101,241
Receive	Revolution Medicines, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,166,452	May 2033	GSI	—	25,953	25,953
Receive	Rheinmetall AG	1-Day EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	226,351	May 2033	GSI	—	2,909	2,909
Receive	ROBLOX Corp., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	224,793	May 2033	GSI	—	3,615	3,615
Receive	S&P Global, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	879,305	May 2033	GSI	—	(3,347)	(3,347)

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Sage Therapeutics, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	73,550	May 2033	GSI	—	\$5,912	\$5,912
Receive	Samsung Electronics Company, Ltd.	1-Day USD OBFR + 0.55%	Monthly	USD	552,687	May 2033	GSI	\$(3,739)	7,233	3,494
Receive	ServiceNow, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	290,946	May 2033	GSI	—	(11,849)	(11,849)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Day HKD HONIA Compounded OIS + 0.20%	Monthly	HKD	1,016,589	May 2033	GSI	—	12,117	12,117
Receive	Shopify, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	1,034,263	May 2033	GSI	—	(6,251)	(6,251)
Receive	Sony Group Corp.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	72,172,800	May 2033	GSI	—	20,076	20,076
Receive	Spotify Technology SA	1-Day USD OBFR + 0.25%	Monthly	USD	742,126	May 2033	GSI	—	21,549	21,549
Receive	Stifel Financial Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	700,718	May 2033	GSI	—	16,902	16,902
Receive	Storebrand ASA	1-Day NOK NOWA Compounded OIS + 0.20%	Monthly	NOK	2,030,312	May 2033	GSI	—	3,733	3,733
Receive	Sunny Optical Technology Group Company, Ltd.	1-Day HKD HONIA Compounded OIS + 0.20%	Monthly	HKD	1,264,425	May 2033	GSI	—	5,176	5,176
Receive	Syndax Pharmaceuticals, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	514,861	May 2033	GSI	—	3,618	3,618
Receive	The Keiyo Bank, Ltd.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	10,827,349	May 2033	GSI	—	618	618
Receive	T-Mobile US, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	166,744	May 2033	GSI	—	1,678	1,678
Receive	Tokyo Electron, Ltd.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	107,085,000	May 2033	GSI	—	49,409	49,409
Receive	Topdanmark A/S	1-Month DKK CIBOR + 0.20%	Monthly	DKK	1,093,236	May 2033	GSI	—	(4,990)	(4,990)
Receive	Uber Technologies, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	264,748	May 2033	GSI	—	(9,431)	(9,431)

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Ubisoft Entertainment SA	1-Day EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	784,192	May 2033	GSI	—	\$12,292	\$12,292
Receive	Veracyte, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	67,966	May 2033	GSI	—	(1,032)	(1,032)
Receive	Vodafone Group PLC	1-Day GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	338,128	May 2033	GSI	—	(13,373)	(13,373)
Receive	West Japan Railway Company	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	112,350,400	May 2033	GSI	—	699	699
Receive	Will Semiconductor Company, Ltd., Class A	1-Day USD OBFR + 0.75%	Monthly	USD	93,861	May 2033	GSI	—	6,650	6,650
Receive	Wolfspeed, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	191,257	May 2033	GSI	—	24,479	24,479
Receive	Zoetis, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	265,174	May 2033	GSI	—	25,461	25,461
Receive	Allianz SE	1-Day EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	1,681,899	May 2028	JPM	—	(15,975)	(15,975)
Receive	Alphabet, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	2,071,713	May 2028	JPM	—	132,602	132,602
Receive	Alphabet, Inc., Class C	1-Day USD OBFR + 0.25%	Monthly	USD	2,066,798	May 2028	JPM	—	136,623	136,623
Receive	ASML Holding NV, NYRS	1-Day USD OBFR + 0.25%	Monthly	USD	2,479,241	May 2028	JPM	—	(274,651)	(274,651)
Receive	ASPEED Technology, Inc.	1-Day USD OBFR + 0.50%	Monthly	USD	887,823	May 2028	JPM	—	(106,644)	(106,644)
Receive	AstraZeneca PLC	1-Day GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	1,072,760	May 2028	JPM	—	180,681	180,681
Receive	Atlassian Corp., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	699,181	May 2028	JPM	—	(88,862)	(88,862)
Receive	Aviva PLC	1-Day GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	693,710	May 2028	JPM	—	(8,893)	(8,893)
Receive	Banco BPM SpA	1-Day EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	248,140	May 2028	JPM	—	18,465	18,465
Receive	Banco de Sabadell SA	1-Day EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	124,748	May 2028	JPM	—	26,431	26,431

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Barclays PLC	1-Day GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	438,516	May 2028	JPM	—	\$32,982	\$32,982
Receive	Beazley PLC	1-Day GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	1,630,340	May 2028	JPM	—	50,417	50,417
Receive	Blueprint Medicines Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	283,748	May 2028	JPM	—	(1,926)	(1,926)
Receive	ConvaTec Group PLC	1-Day GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	406,304	May 2028	JPM	—	(19,119)	(19,119)
Receive	CoStar Group, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	892,545	May 2028	JPM	—	(33,371)	(33,371)
Receive	Dassault Aviation SA	1-Day EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	651,715	May 2028	JPM	—	(17,438)	(17,438)
Receive	Datadog, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	255,144	May 2028	JPM	\$(1,784)	3,172	1,388
Receive	DigitalOcean Holdings, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	268,816	May 2028	JPM	—	(33,040)	(33,040)
Receive	Disco Corp.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	2,236,960	May 2028	JPM	(300)	(2,161)	(2,461)
Receive	Dynatrace, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	228,475	May 2028	JPM	—	(4,107)	(4,107)
Receive	Eisai Company, Ltd.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	8,637,160	May 2028	JPM	—	4,057	4,057
Receive	Encompass Health Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	307,598	May 2028	JPM	—	(420)	(420)
Receive	Enphase Energy, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	277,082	May 2028	JPM	—	(9,842)	(9,842)
Receive	EPAM Systems, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	52,872	May 2028	JPM	—	(6,000)	(6,000)
Receive	Gitlab, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	400,460	May 2028	JPM	—	(27,101)	(27,101)
Receive	Glencore PLC	1-Day GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	574,902	May 2028	JPM	—	9,514	9,514
Receive	HCA Healthcare, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,563,773	May 2028	JPM	—	(95,592)	(95,592)

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Hokuhoku Financial Group, Inc.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	25,479,286	May 2028	JPM	—	\$10,340	\$10,340
Receive	Hoya Corp.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	100,664,225	May 2028	JPM	\$(7,660)	39,071	31,411
Receive	Humana, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	31,311	May 2028	JPM	—	(571)	(571)
Receive	Immunocore Holdings PLC, ADR	1-Day USD OBFR + 0.25%	Monthly	USD	900,811	May 2028	JPM	—	(65,768)	(65,768)
Receive	Insulet Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	28,050	May 2028	JPM	—	1,084	1,084
Receive	Intuit, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	150,670	May 2028	JPM	—	(2,640)	(2,640)
Receive	Japan Post Insurance Company, Ltd.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	30,591,600	May 2028	JPM	—	5,005	5,005
Receive	JGC Holdings Corp.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	92,644,150	May 2028	JPM	—	(8,199)	(8,199)
Receive	KBC Group NV	1-Day EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	223,908	May 2028	JPM	—	457	457
Receive	Laboratory Corp of America Holdings	1-Day USD OBFR + 0.25%	Monthly	USD	1,729,374	May 2028	JPM	—	(86,846)	(86,846)
Receive	Lam Research Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	852,350	May 2028	JPM	—	(68,171)	(68,171)
Receive	Legal & General Group PLC	1-Day GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	569,686	May 2028	JPM	—	(48,165)	(48,165)
Receive	Marvell Technology, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,429,590	May 2028	JPM	—	(124,385)	(124,385)
Receive	Mebuki Financial Group, Inc.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	85,922,820	May 2028	JPM	—	52,519	52,519
Receive	Micron Technology, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	519,530	May 2028	JPM	—	(45,892)	(45,892)
Receive	Microsoft Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	167,229	May 2028	JPM	(8,988)	(5,804)	(14,792)
Receive	Morgan Stanley	1-Day USD OBFR + 0.25%	Monthly	USD	2,173,785	May 2028	JPM	—	(25,736)	(25,736)

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Netflix, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	809,221	May 2028	JPM	—	\$(111,561)	\$(111,561)
Receive	Novartis AG	1-Day CHF SARON Compounded OIS + 0.20%	Monthly	CHF	812,798	May 2028	JPM	—	31,779	31,779
Receive	ON Semiconductor Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	446,767	May 2028	JPM	—	3,893	3,893
Receive	Palo Alto Networks, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	834,738	May 2028	JPM	—	65,052	65,052
Receive	Pfizer, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,042,486	May 2028	JPM	—	(44,216)	(44,216)
Receive	Pinterest, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	686,491	May 2028	JPM	—	(18,958)	(18,958)
Receive	Quanta Computer, Inc.	1-Day USD OBFR + 0.50%	Monthly	USD	639,812	May 2028	JPM	—	(68,996)	(68,996)
Receive	Renesas Electronics Corp.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	463,065,140	May 2028	JPM	—	(130,693)	(130,693)
Receive	Samsung Electronics Company, Ltd.	1-Day USD OBFR + 0.50%	Monthly	USD	123,490	May 2028	JPM	—	(14,034)	(14,034)
Receive	SCREEN Holdings Company, Ltd.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	9,325,349	May 2028	JPM	\$(710)	(5,807)	(6,517)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Day HKD HONIA Compounded OIS + 0.30%	Monthly	HKD	515,561	May 2028	JPM	—	11,450	11,450
Receive	Shopify, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	269,879	May 2028	JPM	(411)	(18,719)	(19,130)
Receive	Snowflake, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	50,070	May 2028	JPM	—	695	695
Receive	Sony Group Corp.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	228,059,100	May 2028	JPM	—	33,744	33,744
Receive	SUMCO Corp.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	130,009,877	May 2028	JPM	—	(58,420)	(58,420)
Receive	Sunny Optical Technology Group Company, Ltd.	1-Day HKD HONIA Compounded OIS	Monthly	HKD	1,826,848	May 2028	JPM	—	(6,643)	(6,643)

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Taiwan Semiconductor Manufacturing Company, Ltd.	1-Day USD OBFR + 0.50%	Monthly	USD	1,943,605	May 2028	JPM	—	\$(32,055)	\$(32,055)
Receive	Talanx AG	1-Day EUR ESTR Compounded OIS + 0.20%	Monthly	EUR	176,757	May 2028	JPM	—	(1,749)	(1,749)
Receive	The Hachijuni Bank, Ltd.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	60,265,973	May 2028	JPM	—	25,173	25,173
Receive	Thermo Fisher Scientific, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,725,632	May 2028	JPM	—	(36,696)	(36,696)
Receive	Tokyo Electron, Ltd.	1-Day JPY TONAR Compounded OIS + 0.20%	Monthly	JPY	103,796,950	May 2028	JPM	—	(43,494)	(43,494)
Receive	Trupanion, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	3,158	May 2028	JPM	—	(446)	(446)
Receive	UnitedHealth Group, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,439,683	May 2028	JPM	—	83,425	83,425
Receive	Unity Software, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	76,232	May 2028	JPM	—	(3,536)	(3,536)
Receive	Varonis Systems, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	533,751	May 2028	JPM	—	(47,143)	(47,143)
Receive	Vaxcyte, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,069,849	May 2028	JPM	—	(61,155)	(61,155)
Receive	Vodafone Group PLC	1-Day GBP SONIA Compounded OIS + 0.20%	Monthly	GBP	406,455	May 2028	JPM	—	(9,731)	(9,731)
Receive	Weyerhaeuser Company	1-Day USD OBFR + 0.25%	Monthly	USD	580,247	May 2028	JPM	—	(76,121)	(76,121)
Receive	Wiwynn Corp.	1-Day USD OBFR + 0.50%	Monthly	USD	855,308	May 2028	JPM	—	(68,569)	(68,569)
Receive	Wolfspeed, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	707,923	May 2028	JPM	—	16,963	16,963
Receive	Zscaler, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	86,903	May 2028	JPM	—	(5,225)	(5,225)
Receive	Abercrombie & Fitch Company, Class A	1-Day USD OBFR + 0.25%	Monthly	USD	590,153	May 2033	MSI	—	44,118	44,118
Receive	Accton Technology Corp.	1-Day USD OBFR + 0.55%	Monthly	USD	472,573	May 2033	MSI	—	23,766	23,766
Receive	Akero Therapeutics, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	220,892	May 2033	MSI	—	(19,090)	(19,090)

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Alchip Technologies, Ltd.	1-Day USD OBFR + 0.55%	Monthly	USD	751,629	May 2033	MSI	—	\$78,231	\$78,231
Receive	Alkermes PLC	1-Day USD OBFR + 0.25%	Monthly	USD	218,582	May 2033	MSI	—	4,259	4,259
Receive	Alnylam Pharmaceuticals, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,039,956	May 2033	MSI	—	(28,656)	(28,656)
Receive	Amicus Therapeutics, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	548,020	May 2033	MSI	—	(35,631)	(35,631)
Receive	Apellis Pharmaceuticals, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	218,875	May 2033	MSI	—	(31,542)	(31,542)
Receive	Ares Management Corp., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	507,471	May 2033	MSI	—	(15,205)	(15,205)
Receive	Argenx SE, ADR	1-Day USD OBFR + 0.25%	Monthly	USD	95,946	May 2033	MSI	—	(402)	(402)
Receive	ASPEED Technology, Inc.	1-Day USD OBFR + 0.55%	Monthly	USD	96,093	May 2033	MSI	—	—	—
Receive	AstraZeneca PLC	1-Day GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	533,010	May 2033	MSI	—	63,864	63,864
Receive	Atlassian Corp., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	1,151,424	May 2033	MSI	—	(119,773)	(119,773)
Receive	Banca Mediolanum SpA	1-Day EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	119,203	May 2033	MSI	—	5,720	5,720
Receive	Banco BPM SpA	1-Day EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	77,941	May 2033	MSI	—	7,379	7,379
Receive	Banco de Sabadell SA	1-Day EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	267,918	May 2033	MSI	—	71,858	71,858
Receive	Bank of America Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	412,307	May 2033	MSI	—	(14,578)	(14,578)
Receive	BellRing Brands, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	974,911	May 2033	MSI	—	9,692	9,692
Receive	Block, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	99,225	May 2033	MSI	—	(890)	(890)
Receive	Boston Scientific Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	254,721	May 2033	MSI	—	16,180	16,180
Receive	British American Tobacco PLC	1-Day GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	1,125,410	May 2033	MSI	—	71,584	71,584

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Broadcom, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	2,990,310	May 2033	MSI	—	\$(24,370)	\$(24,370)
Receive	Cadence Design Systems, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	939,623	May 2033	MSI	—	(66,533)	(66,533)
Receive	Celldex Therapeutics, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	969,874	May 2033	MSI	—	(43,060)	(43,060)
Receive	Chipotle Mexican Grill, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,946,707	May 2033	MSI	—	147,051	147,051
Receive	Datadog, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	398,094	May 2033	MSI	—	(1,875)	(1,875)
Receive	Dayforce, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	544,369	May 2033	MSI	—	14,330	14,330
Receive	Denali Therapeutics, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	231,920	May 2033	MSI	—	(31,702)	(31,702)
Receive	DigitalOcean Holdings, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	485,977	May 2033	MSI	—	(19,136)	(19,136)
Receive	Disco Corp.	1-Day JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	189,060,000	May 2033	MSI	—	(219,386)	(219,386)
Receive	DraftKings, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	1,050,854	May 2033	MSI	—	(54,194)	(54,194)
Receive	Dynatrace, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	81,341	May 2033	MSI	—	494	494
Receive	e.l.f. Beauty, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	661,116	May 2033	MSI	—	(6,858)	(6,858)
Receive	Edison International	1-Day USD OBFR + 0.25%	Monthly	USD	702,897	May 2033	MSI	—	39,483	39,483
Receive	Edwards Lifesciences Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	473,125	May 2033	MSI	—	(16,932)	(16,932)
Receive	Eisai Company, Ltd.	1-Day JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	16,593,120	May 2033	MSI	—	9,524	9,524
Receive	Encompass Health Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	428,353	May 2033	MSI	—	13,133	13,133
Receive	EPAM Systems, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	301,950	May 2033	MSI	—	(23,821)	(23,821)
Receive	Eugene Technology Company, Ltd.	1-Day USD OBFR + 0.55%	Monthly	USD	776,219	May 2033	MSI	—	27,890	27,890
Receive	Evotec SE, ADR	1-Day USD OBFR + 0.25%	Monthly	USD	273,002	May 2033	MSI	—	6,194	6,194

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Exact Sciences Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	655,395	May 2033	MSI	—	\$(61,594)	\$(61,594)
Receive	Fluor Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	199,921	May 2033	MSI	—	(681)	(681)
Receive	Freshpet, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	997,397	May 2033	MSI	—	1,426	1,426
Receive	Genus PLC	1-Day GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	56,613	May 2033	MSI	—	1,368	1,368
Receive	HCA Healthcare, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	626,870	May 2033	MSI	—	(26,248)	(26,248)
Receive	Hensoldt AG	1-Day EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	470,740	May 2033	MSI	—	(40,478)	(40,478)
Receive	Immunocore Holdings PLC, ADR	1-Day USD OBFR + 0.25%	Monthly	USD	518,466	May 2033	MSI	—	31,923	31,923
Receive	Inspire Medical Systems, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,143,593	May 2033	MSI	—	92,438	92,438
Receive	Insulet Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	584,091	May 2033	MSI	—	(7,981)	(7,981)
Receive	Japan Post Insurance Company, Ltd.	1-Day JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	52,339,600	May 2033	MSI	—	(3,876)	(3,876)
Receive	Jeol, Ltd.	1-Day JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	38,849,000	May 2033	MSI	—	(35,004)	(35,004)
Receive	JPMorgan Chase & Co.	1-Day USD OBFR + 0.25%	Monthly	USD	948,394	May 2033	MSI	—	465	465
Receive	KBC Group NV	1-Day EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	6,919	May 2033	MSI	—	107	107
Receive	KKR & Company, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,375,592	May 2033	MSI	—	(42,738)	(42,738)
Receive	Kymera Therapeutics, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	254,658	May 2033	MSI	—	(6,253)	(6,253)
Receive	Kyverna Therapeutics, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	222,743	May 2033	MSI	—	(75,898)	(75,898)
Receive	Laboratory Corp of America Holdings	1-Day USD OBFR + 0.25%	Monthly	USD	138,544	May 2033	MSI	—	2,115	2,115
Receive	Lam Research Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	171,257	May 2033	MSI	—	(9,740)	(9,740)

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Liberty Media Corp-Liberty Formula One, Series C	1-Day USD OBFR + 0.25%	Monthly	USD	204,175	May 2033	MSI	—	\$5,782	\$5,782
Receive	Live Nation Entertainment, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,430,901	May 2033	MSI	—	(158,854)	(158,854)
Receive	Marvell Technology, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	50,910	May 2033	MSI	—	(1,502)	(1,502)
Receive	MercadoLibre, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	796,859	May 2033	MSI	—	25,581	25,581
Receive	Micron Technology, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	759,412	May 2033	MSI	—	(53,547)	(53,547)
Receive	MongoDB, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,735,850	May 2033	MSI	—	86,290	86,290
Receive	Morphic Holding, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	379,174	May 2033	MSI	—	(29,603)	(29,603)
Receive	Netflix, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,948,539	May 2033	MSI	—	(110,869)	(110,869)
Receive	Novo Nordisk A/S, Class B	1-Month DKK CIBOR + 0.30%	Monthly	DKK	18,826,284	May 2033	MSI	—	49,882	49,882
Receive	Omnicom Group, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,098,100	May 2033	MSI	—	25,392	25,392
Receive	On Holding AG, Class A	1-Day USD OBFR + 0.25%	Monthly	USD	2,650,174	May 2033	MSI	—	(43,588)	(43,588)
Receive	Panasonic Holdings Corp.	1-Day JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	9,026,886	May 2033	MSI	—	(169)	(169)
Receive	PayPal Holdings, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	756,808	May 2033	MSI	—	44,669	44,669
Receive	Phillips 66	1-Day USD OBFR + 0.25%	Monthly	USD	734,465	May 2033	MSI	—	(82,016)	(82,016)
Receive	Pinterest, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	1,244,053	May 2033	MSI	\$(55,807)	27,455	(28,352)
Receive	Praxis Precision Medicines, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	226,267	May 2033	MSI	—	5,782	5,782
Receive	QIAGEN NV	1-Day USD OBFR + 0.25%	Monthly	USD	209,071	May 2033	MSI	—	6,359	6,359
Receive	Rambus, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	483,269	May 2033	MSI	—	(35,285)	(35,285)
Receive	Regeneron Pharmaceuticals, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	254,292	May 2033	MSI	—	(2,787)	(2,787)
Receive	ROBLOX Corp., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	604,157	May 2033	MSI	—	(19,437)	(19,437)

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Rotork PLC	1-Day GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	871,403	May 2033	MSI	—	\$(9,052)	\$(9,052)
Receive	S&P Global, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	788,549	May 2033	MSI	—	9,800	9,800
Receive	Sage Therapeutics, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	169,056	May 2033	MSI	—	(15,594)	(15,594)
Receive	Samsung Electro-Mechanics Company, Ltd.	1-Day USD OBFR + 0.55%	Monthly	USD	748,990	May 2033	MSI	—	10,027	10,027
Receive	Sarepta Therapeutics, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,204,987	May 2033	MSI	—	82,435	82,435
Receive	SCREEN Holdings Company, Ltd.	1-Day JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	131,825,360	May 2033	MSI	—	(96,196)	(96,196)
Receive	ServiceNow, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	214,857	May 2033	MSI	—	(12,870)	(12,870)
Receive	Shandong Weigao Group Medical Polymer Company, Ltd., H Shares	1-Day HKD HONIA Compounded OIS + 0.40%	Monthly	HKD	20,423	May 2033	MSI	—	264	264
Receive	Shoals Technologies Group, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	220,590	May 2033	MSI	—	(7,308)	(7,308)
Receive	Shopify, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	887,296	May 2033	MSI	—	19,170	19,170
Receive	Snowflake, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	709,055	May 2033	MSI	—	10,667	10,667
Receive	Sony Group Corp.	1-Day JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	104,037,400	May 2033	MSI	—	8,887	8,887
Receive	Stevanato Group SpA	1-Day USD OBFR + 0.25%	Monthly	USD	273,803	May 2033	MSI	—	5,534	5,534
Receive	Storebrand ASA	1-Day NOK NOWA Compounded OIS + 0.30%	Monthly	NOK	4,895,203	May 2033	MSI	—	74,089	74,089
Receive	Structure Therapeutics, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	347,133	May 2033	MSI	—	15,752	15,752
Receive	Stryker Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	1,411,798	May 2033	MSI	—	(10,676)	(10,676)

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Sumitomo Electric Industries, Ltd.	1-Day JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	139,622,332	May 2033	MSI	—	\$(10,662)	\$(10,662)
Receive	Sumitomo Mitsui Financial Group, Inc.	1-Day JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	115,287,300	May 2033	MSI	—	1,664	1,664
Receive	Sunny Optical Technology Group Company, Ltd.	1-Day HKD HONIA Compounded OIS + 0.40%	Monthly	HKD	2,129,205	May 2033	MSI	—	(12,834)	(12,834)
Receive	Taiwan Semiconductor Manufacturing Company, Ltd.	1-Day USD OBFR + 0.55%	Monthly	USD	2,496,809	May 2033	MSI	—	(98,444)	(98,444)
Receive	Take-Two Interactive Software, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,035,408	May 2033	MSI	—	(19,987)	(19,987)
Receive	Target Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	1,200,778	May 2033	MSI	—	(31,927)	(31,927)
Receive	The Azek Company, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	193,459	May 2033	MSI	—	(3,012)	(3,012)
Receive	The Bank Of Nagoya, Ltd.	1-Day JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	17,056,000	May 2033	MSI	—	8,930	8,930
Receive	Topdanmark A/S	1-Month DKK CIBOR + 0.30%	Monthly	DKK	1,708,200	May 2033	MSI	—	(756)	(756)
Receive	TransMedics Group, Inc.	1-Day USD OBFR	Monthly	USD	524,843	May 2033	MSI	—	11,324	11,324
Receive	Trupanion, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	284,978	May 2033	MSI	—	3,755	3,755
Receive	Twist Bioscience Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	543,463	May 2033	MSI	—	9,452	9,452
Receive	Ulvac, Inc.	1-Day JPY TONAR Compounded OIS + 0.35%	Monthly	JPY	157,942,000	May 2033	MSI	—	(62,809)	(62,809)
Receive	Unicaja Banco SA	1-Day EUR ESTR Compounded OIS + 0.30%	Monthly	EUR	224,348	May 2033	MSI	—	8,979	8,979
Receive	UnitedHealth Group, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	632,411	May 2033	MSI	—	1,318	1,318
Receive	Unity Software, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	254,927	May 2033	MSI	—	(2,222)	(2,222)
Receive	VanEck Gold Miners ETF	1-Day USD OBFR + 0.25%	Monthly	USD	1,113,732	May 2033	MSI	—	(15,699)	(15,699)

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Varonis Systems, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	105,951	May 2033	MSI	—	\$1,794	\$1,794
Receive	Veracyte, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	233,002	May 2033	MSI	—	1,901	1,901
Receive	Will Semiconductor Company, Ltd., Class A	1-Day USD OBFR + 0.70%	Monthly	USD	478,692	May 2033	MSI	—	24,613	24,613
Receive	Wingstop, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	2,122,598	May 2033	MSI	—	148,837	148,837
Receive	WisdomTree, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	232,330	May 2033	MSI	—	(1,024)	(1,024)
Receive	Wise PLC, Class A	1-Day GBP SONIA Compounded OIS + 0.30%	Monthly	GBP	494,417	May 2033	MSI	—	(98,664)	(98,664)
Receive	Zoetis, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	766,523	May 2033	MSI	—	49,018	49,018
Receive	Zscaler, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	670,200	May 2033	MSI	—	(8,773)	(8,773)
Receive	Alphabet, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	929,779	May 2033	MSI	—	44,860	44,860
Receive	Eli Lilly & Company	1-Day USD OBFR + 0.25%	Monthly	USD	961,127	May 2033	MSI	—	55,557	55,557
Receive	Enphase Energy, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	233,908	May 2033	MSI	—	12,035	12,035
Receive	Mastercard, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	1,326,954	May 2033	MSI	—	(25,760)	(25,760)
Receive	Merck & Company, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	129,976	May 2033	MSI	—	2,839	2,839
Receive	Meta Platforms, Inc., Class A	1-Day USD OBFR + 0.25%	Monthly	USD	1,341,617	May 2033	MSI	—	(190,807)	(190,807)
Receive	Microsoft Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	422,292	May 2033	MSI	—	(21,095)	(21,095)
Receive	Novartis AG	1-Day CHF SARON Compounded OIS + 0.30%	Monthly	CHF	643,474	May 2033	MSI	—	21,910	21,910
Receive	NVIDIA Corp.	1-Day USD OBFR + 0.25%	Monthly	USD	1,416,474	May 2033	MSI	—	10,410	10,410
Receive	Spotify Technology SA	1-Day USD OBFR + 0.25%	Monthly	USD	1,281,549	May 2033	MSI	—	(45,357)	(45,357)
Receive	Texas Instruments, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,066,137	May 2033	MSI	—	62,229	62,229
Receive	Uber Technologies, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	1,884,497	May 2033	MSI	—	(87,991)	(87,991)

Total return swaps (continued)

Pay/ receive total return*	Reference entity	Floating/ fixed rate	Payment frequency	Currency	Notional amount	Maturity date	Counterparty (OTC)	Unamortized upfront payment paid (received)	Unrealized appreciation (depreciation)	Value
Receive	Vertex Pharmaceuticals, Inc.	1-Day USD OBFR + 0.25%	Monthly	USD	559,006	May 2033	MSI	—	\$(10,283)	\$(10,283)
								\$(169,955)	\$730,305	\$560,350

* Fund will pay or receive the total return of the reference asset depending on whether the return is positive or negative. For contracts where the fund has elected to receive the total return of the reference asset if positive, it will be responsible for paying the floating rate and the total return of the reference asset if negative. If the fund has elected to pay the total return of the reference asset if positive, it will receive the floating rate and the total return of the reference asset if negative.

Derivatives Currency Abbreviations

AUD	Australian Dollar
CAD	Canadian Dollar
CHF	Swiss Franc
CNY	Chinese Yuan Renminbi
DKK	Danish Krone
EUR	Euro
GBP	Pound Sterling
HKD	Hong Kong Dollar
JPY	Japanese Yen
KRW	Korean Won
NOK	Norwegian Krone
PHP	Philippine Peso
SEK	Swedish Krona
USD	U.S. Dollar

Derivatives Abbreviations

ADR	American Depositary Receipt
BNP	BNP Paribas
CIBOR	Copenhagen Interbank Offered Rate
CITI	Citibank, N.A.
DB	Deutsche Bank AG
ESTR	Euro Short-Term Rate
GSI	Goldman Sachs International
HONIA	Hong Kong Overnight Index Average Rate
JPM	JPMorgan Chase Bank, N.A.
MSI	Morgan Stanley & Co. International PLC
NOWA	Norwegian Overnight Weighted Average
NYRS	New York Registry Shares
OBFR	Overnight Bank Funding Rate
OIS	Overnight Index Swap
OTC	Over-the-counter
SARON	Swiss Average Rate Overnight
SONIA	Sterling Overnight Interbank Average Rate

STIBOR Stockholm Interbank Offered Rate

TONAR Tokyo Overnight Average Rate

At 4-30-24, the aggregate cost of investments for federal income tax purposes was \$432,569,458. Net unrealized appreciation aggregated to \$38,133,076, of which \$49,091,085 related to gross unrealized appreciation and \$10,958,009 related to gross unrealized depreciation.

See Notes to financial statements regarding investment transactions and other derivatives information.

Financial statements

STATEMENT OF ASSETS AND LIABILITIES 4-30-24 (unaudited)

Assets	
Unaffiliated investments, at value (Cost \$412,091,707) including \$976,742 of securities loaned	\$470,202,986
Affiliated investments, at value (Cost \$999,202)	998,947
Total investments, at value (Cost \$413,090,909)	471,201,933
Swap contracts, at value (net unamortized upfront payment of \$(37,803))	6,866,988
Unrealized appreciation on forward foreign currency contracts	330,821
Foreign currency, at value (Cost \$39,882)	40,274
Dividends and interest receivable	1,116,196
Receivable for fund shares sold	253,552
Receivable for investments sold	13,341,310
Receivable for securities lending income	4,079
Other assets	181,288
Total assets	493,336,441
Liabilities	
Unrealized depreciation on forward foreign currency contracts	1,076,849
Written options, at value (Premiums received \$397,508)	298,662
Swap contracts, at value (net unamortized upfront payment of \$132,152)	6,306,638
Payable for futures variation margin	26,277
Foreign capital gains tax payable	57,803
Payable for collateral on OTC derivatives	1,324,000
Payable for investments purchased	8,489,479
Payable for fund shares repurchased	908,990
Payable upon return of securities loaned	999,244
Payable to affiliates	
Accounting and legal services fees	14,714
Transfer agent fees	26,592
Trustees' fees	1,186
Other liabilities and accrued expenses	152,031
Total liabilities	19,682,465
Net assets	\$473,653,976
Net assets consist of	
Paid-in capital	\$466,254,369
Total distributable earnings (loss)	7,399,607
Net assets	\$473,653,976

STATEMENT OF ASSETS AND LIABILITIES 4-30-24 (unaudited) (continued)

Net asset value per share

Based on net asset value and shares outstanding - the fund has an unlimited number of shares authorized with no par value

Class A (\$19,760,345 ÷ 1,721,731 shares) ¹	\$11.48
Class C (\$1,342,389 ÷ 123,801 shares) ¹	\$10.84
Class I (\$241,669,216 ÷ 20,451,418 shares)	\$11.82
Class R6 (\$124,493,745 ÷ 10,396,432 shares)	\$11.97
Class NAV (\$86,388,281 ÷ 7,214,694 shares)	\$11.97

Maximum offering price per share

Class A (net asset value per share ÷ 95%) ²	\$12.08
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¹ Redemption price per share is equal to net asset value less any applicable contingent deferred sales charge.

² On single retail sales of less than \$50,000. On sales of \$50,000 or more and on group sales the offering price is reduced.

STATEMENT OF OPERATIONS For the six months ended 4-30-24 (unaudited)

Investment income	
Dividends	\$4,090,418
Interest	2,092,160
Securities lending	11,921
Less foreign taxes withheld	(114,283)
Total investment income	6,080,216
Expenses	
Investment management fees	3,640,557
Distribution and service fees	41,298
Accounting and legal services fees	50,039
Transfer agent fees	167,331
Trustees' fees	7,051
Custodian fees	109,358
State registration fees	37,276
Printing and postage	22,004
Professional fees	87,005
Other	32,470
Total expenses	4,194,389
Less expense reductions	(19,686)
Net expenses	4,174,703
Net investment income	1,905,513
Realized and unrealized gain (loss)	
Net realized gain (loss) on	
Unaffiliated investments and foreign currency transactions	58,221,750
Affiliated investments	(52)
Futures contracts	(351,745)
Forward foreign currency contracts	119,733
Written options	543,750
Swap contracts	(27,015,493)
	31,517,943
Change in net unrealized appreciation (depreciation) of	
Unaffiliated investments and translation of assets and liabilities in foreign currencies	33,406,400
Affiliated investments	(255)
Futures contracts	(78,137)
Forward foreign currency contracts	(179,963)
Written options	185,545
Swap contracts	(10,870,569)
	22,463,021
Net realized and unrealized gain	53,980,964
Increase in net assets from operations	\$55,886,477

STATEMENTS OF CHANGES IN NET ASSETS

	Six months ended 4-30-24 (unaudited)	Year ended 10-31-23
Increase (decrease) in net assets		
From operations		
Net investment income	\$1,905,513	\$5,749,897
Net realized gain (loss)	31,517,943	(23,211,213)
Change in net unrealized appreciation (depreciation)	22,463,021	50,104,710
Increase in net assets resulting from operations	55,886,477	32,643,394
Distributions to shareholders		
From earnings		
Class A	(639,760)	(322,770)
Class C	(39,832)	(67,590)
Class I	(8,112,480)	(21,284,340)
Class R6	(5,769,687)	(1,219,858)
Class NAV	(2,734,428)	(2,596,800)
Total distributions	(17,296,187)	(25,491,358)
From fund share transactions	(153,265,563)	(237,118,793)
Total decrease	(114,675,273)	(229,966,757)
Net assets		
Beginning of period	588,329,249	818,296,006
End of period	\$473,653,976	\$588,329,249

Financial highlights

CLASS A SHARES Period ended	4-30-24 ¹	10-31-23	10-31-22	10-31-21	10-31-20	10-31-19
Per share operating performance						
Net asset value, beginning of period	\$10.66	\$10.61	\$12.73	\$11.60	\$11.02	\$10.73
Net investment income (loss) ²	0.03	0.04	(0.05)	(0.15)	(0.10)	(0.03)
Net realized and unrealized gain (loss) on investments	1.12	0.32	(1.25)	1.73	0.78	0.67
Total from investment operations	1.15	0.36	(1.30)	1.58	0.68	0.64
Less distributions						
From net investment income	(0.33)	(0.31)	—	—	(0.10)	—
From net realized gain	—	—	(0.82)	(0.45)	—	(0.35)
Total distributions	(0.33)	(0.31)	(0.82)	(0.45)	(0.10)	(0.35)
Net asset value, end of period	\$11.48	\$10.66	\$10.61	\$12.73	\$11.60	\$11.02
Total return (%)^{3,4}	11.11⁵	3.38	(10.69)	13.69	6.15	6.09
Ratios and supplemental data						
Net assets, end of period (in millions)	\$20	\$13	\$11	\$16	\$12	\$11
Ratios (as a percentage of average net assets):						
Expenses before reductions	1.98 ⁶	1.95	1.93	1.97	2.00	1.98
Expenses including reductions	1.97 ⁶	1.94	1.92	1.96	1.99	1.97
Net investment income (loss)	0.46 ⁶	0.39	(0.47)	(1.18)	(0.87)	(0.25)
Portfolio turnover (%)	64	178	214	259	221	170

¹ Six months ended 4-30-24. Unaudited.

² Based on average daily shares outstanding.

³ Total returns would have been lower had certain expenses not been reduced during the applicable periods.

⁴ Does not reflect the effect of sales charges, if any.

⁵ Not annualized.

⁶ Annualized.

CLASS C SHARES Period ended	4-30-24 ¹	10-31-23	10-31-22	10-31-21	10-31-20	10-31-19
Per share operating performance						
Net asset value, beginning of period	\$10.04	\$10.01	\$12.13	\$11.16	\$10.61	\$10.42
Net investment loss ²	(0.02)	(0.03)	(0.13)	(0.23)	(0.17)	(0.10)
Net realized and unrealized gain (loss) on investments	1.08	0.29	(1.17)	1.65	0.74	0.64
Total from investment operations	1.06	0.26	(1.30)	1.42	0.57	0.54
Less distributions						
From net investment income	(0.26)	(0.23)	—	—	(0.02)	—
From net realized gain	—	—	(0.82)	(0.45)	—	(0.35)
Total distributions	(0.26)	(0.23)	(0.82)	(0.45)	(0.02)	(0.35)
Net asset value, end of period	\$10.84	\$10.04	\$10.01	\$12.13	\$11.16	\$10.61
Total return (%)^{3,4}	10.66⁵	2.66	(11.33)	12.86	5.33	5.39
Ratios and supplemental data						
Net assets, end of period (in millions)	\$1	\$2	\$3	\$5	\$5	\$6
Ratios (as a percentage of average net assets):						
Expenses before reductions	2.68 ⁶	2.65	2.63	2.67	2.70	2.68
Expenses including reductions	2.67 ⁶	2.64	2.62	2.66	2.69	2.67
Net investment loss	(0.29) ⁶	(0.30)	(1.20)	(1.89)	(1.56)	(0.99)
Portfolio turnover (%)	64	178	214	259	221	170

¹ Six months ended 4-30-24. Unaudited.

² Based on average daily shares outstanding.

³ Total returns would have been lower had certain expenses not been reduced during the applicable periods.

⁴ Does not reflect the effect of sales charges, if any.

⁵ Not annualized.

⁶ Annualized.

CLASS I SHARES Period ended	4-30-24¹	10-31-23	10-31-22	10-31-21	10-31-20	10-31-19
Per share operating performance						
Net asset value, beginning of period	\$10.98	\$10.92	\$13.04	\$11.84	\$11.24	\$10.92
Net investment income (loss) ²	0.04	0.08	(0.02)	(0.11)	(0.07)	— ³
Net realized and unrealized gain (loss) on investments	1.17	0.33	(1.28)	1.76	0.80	0.67
Total from investment operations	1.21	0.41	(1.30)	1.65	0.73	0.67
Less distributions						
From net investment income	(0.37)	(0.35)	—	—	(0.13)	—
From net realized gain	—	—	(0.82)	(0.45)	—	(0.35)
Total distributions	(0.37)	(0.35)	(0.82)	(0.45)	(0.13)	(0.35)
Net asset value, end of period	\$11.82	\$10.98	\$10.92	\$13.04	\$11.84	\$11.24
Total return (%)⁴	11.19⁵	3.79	(10.49)	14.00	6.57	6.36
Ratios and supplemental data						
Net assets, end of period (in millions)	\$242	\$253	\$691	\$1,019	\$616	\$565
Ratios (as a percentage of average net assets):						
Expenses before reductions	1.68 ⁶	1.65	1.63	1.67	1.70	1.69
Expenses including reductions	1.67 ⁶	1.64	1.62	1.66	1.69	1.68
Net investment income (loss)	0.72 ⁶	0.73	(0.16)	(0.86)	(0.58)	— ⁷
Portfolio turnover (%)	64	178	214	259	221	170

¹ Six months ended 4-30-24. Unaudited.

² Based on average daily shares outstanding.

³ Less than \$0.005 per share.

⁴ Total returns would have been lower had certain expenses not been reduced during the applicable periods.

⁵ Not annualized.

⁶ Annualized.

⁷ Less than 0.005%.

CLASS R6 SHARES Period ended	4-30-24¹	10-31-23	10-31-22	10-31-21	10-31-20	10-31-19
Per share operating performance						
Net asset value, beginning of period	\$11.12	\$11.06	\$13.18	\$11.95	\$11.34	\$11.00
Net investment income (loss) ²	0.05	0.09	(0.01)	(0.10)	(0.06)	0.01
Net realized and unrealized gain (loss) on investments	1.18	0.33	(1.29)	1.78	0.81	0.68
Total from investment operations	1.23	0.42	(1.30)	1.68	0.75	0.69
Less distributions						
From net investment income	(0.38)	(0.36)	—	—	(0.14)	—
From net realized gain	—	—	(0.82)	(0.45)	—	(0.35)
Total distributions	(0.38)	(0.36)	(0.82)	(0.45)	(0.14)	(0.35)
Net asset value, end of period	\$11.97	\$11.12	\$11.06	\$13.18	\$11.95	\$11.34
Total return (%)³	11.34⁴	3.86	(10.37)	14.22	6.62	6.50
Ratios and supplemental data						
Net assets, end of period (in millions)	\$124	\$239	\$40	\$51	\$37	\$27
Ratios (as a percentage of average net assets):						
Expenses before reductions	1.56 ⁵	1.54	1.53	1.56	1.59	1.58
Expenses including reductions	1.56 ⁵	1.53	1.52	1.55	1.58	1.57
Net investment income (loss)	0.77 ⁵	0.82	(0.07)	(0.76)	(0.51)	0.12
Portfolio turnover (%)	64	178	214	259	221	170

¹ Six months ended 4-30-24. Unaudited.

² Based on average daily shares outstanding.

³ Total returns would have been lower had certain expenses not been reduced during the applicable periods.

⁴ Not annualized.

⁵ Annualized.

CLASS NAV SHARES Period ended	4-30-24¹	10-31-23	10-31-22	10-31-21	10-31-20	10-31-19
Per share operating performance						
Net asset value, beginning of period	\$11.12	\$11.06	\$13.18	\$11.96	\$11.35	\$11.00
Net investment income (loss) ²	0.05	0.09	— ³	(0.10)	(0.04)	0.01
Net realized and unrealized gain (loss) on investments	1.18	0.33	(1.30)	1.77	0.79	0.69
Total from investment operations	1.23	0.42	(1.30)	1.67	0.75	0.70
Less distributions						
From net investment income	(0.38)	(0.36)	—	—	(0.14)	—
From net realized gain	—	—	(0.82)	(0.45)	—	(0.35)
Total distributions	(0.38)	(0.36)	(0.82)	(0.45)	(0.14)	(0.35)
Net asset value, end of period	\$11.97	\$11.12	\$11.06	\$13.18	\$11.96	\$11.35
Total return (%)⁴	11.35⁵	3.87	(10.38)	14.12	6.64	6.59
Ratios and supplemental data						
Net assets, end of period (in millions)	\$86	\$81	\$74	\$57	\$59	\$134
Ratios (as a percentage of average net assets):						
Expenses before reductions	1.56 ⁶	1.53	1.52	1.55	1.58	1.56
Expenses including reductions	1.55 ⁶	1.53	1.51	1.54	1.57	1.55
Net investment income (loss)	0.86 ⁶	0.82	0.01	(0.78)	(0.35)	0.13
Portfolio turnover (%)	64	178	214	259	221	170

¹ Six months ended 4-30-24. Unaudited.

² Based on average daily shares outstanding.

³ Less than \$0.005 per share.

⁴ Total returns would have been lower had certain expenses not been reduced during the applicable periods.

⁵ Not annualized.

⁶ Annualized.

Notes to financial statements (unaudited)

Note 1 — Organization

John Hancock Seaport Long/Short Fund (the fund) is a series of John Hancock Investment Trust (the Trust), an open-end management investment company organized as a Massachusetts business trust and registered under the Investment Company Act of 1940, as amended (the 1940 Act). The investment objective of the fund is to seek capital appreciation.

The fund may offer multiple classes of shares. The shares currently outstanding are detailed in the Statement of assets and liabilities. Class A and Class C shares are offered to all investors. Class I shares are offered to institutions and certain investors. Class R6 shares are only available to certain retirement plans, institutions and other investors. Class NAV shares are offered to John Hancock affiliated funds of funds, retirement plans for employees of John Hancock and/or Manulife Financial Corporation, and certain 529 plans. Class C shares convert to Class A shares eight years after purchase (certain exclusions may apply). Shareholders of each class have exclusive voting rights to matters that affect that class. The distribution and service fees, if any, and transfer agent fees for each class may differ.

Note 2 — Significant accounting policies

The financial statements have been prepared in conformity with accounting principles generally accepted in the United States of America (US GAAP), which require management to make certain estimates and assumptions as of the date of the financial statements. Actual results could differ from those estimates and those differences could be significant. The fund qualifies as an investment company under Topic 946 of Accounting Standards Codification of US GAAP.

Events or transactions occurring after the end of the fiscal period through the date that the financial statements were issued have been evaluated in the preparation of the financial statements. The following summarizes the significant accounting policies of the fund:

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. Investments by the fund in open-end mutual funds, including John Hancock Collateral Trust (JHCT), are valued at their respective NAVs each business day. 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. Exchange-traded options are valued at the mid-price of the last quoted bid and ask prices from the exchange where the option trades. Unlisted options are valued using evaluated prices obtained from an independent pricing vendor. 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. Foreign equity index futures that trade in the electronic trading market subsequent to the close of regular trading may be valued at the last traded price in the electronic trading market as of 4:00 P.M. ET, or may be fair valued based on fair value adjustment factors provided by an independent pricing vendor in order to adjust for events that may occur between the close of foreign exchanges or markets and the close of the NYSE. Swaps are generally valued using evaluated prices obtained from an independent pricing vendor. 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 April 30, 2024, by major security category or type:

	Total value at 4-30-24	Level 1 quoted price	Level 2 significant observable inputs	Level 3 significant unobservable inputs
Investments in securities:				
Assets				
Common stocks				
Communication services	\$15,026,509	\$12,187,248	\$2,839,261	—
Consumer discretionary	22,640,531	16,824,552	5,815,979	—
Consumer staples	7,675,827	3,326,335	4,349,492	—
Energy	25,670,551	19,392,587	6,277,964	—
Financials	94,053,362	55,614,037	38,439,325	—
Health care	102,315,301	86,510,469	15,804,832	—
Industrials	17,101,855	6,217,305	10,884,550	—

	Total value at 4-30-24	Level 1 quoted price	Level 2 significant observable inputs	Level 3 significant unobservable inputs
Information technology	\$59,024,700	\$49,528,101	\$9,496,599	—
Materials	10,540,448	7,011,011	3,529,437	—
Real estate	1,556,597	615,390	941,207	—
Utilities	4,806,614	4,196,337	610,277	—
Exchange-traded funds	4,224,373	4,224,373	—	—
Purchased options	2,162,526	1,831,053	331,473	—
Corporate bonds	1,552,329	—	1,552,329	—
Short-term investments	102,850,410	29,553,851	73,296,559	—
Total investments in securities	\$471,201,933	\$297,032,649	\$174,169,284	—
Derivatives:				
Assets				
Forward foreign currency contracts	\$330,821	—	\$330,821	—
Swap contracts	6,866,988	—	6,866,988	—
Liabilities				
Futures	(15,059)	\$(15,059)	—	—
Forward foreign currency contracts	(1,076,849)	—	(1,076,849)	—
Written options	(298,662)	(298,662)	—	—
Swap contracts	(6,306,638)	—	(6,306,638)	—

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

Real estate investment trusts. The fund may invest in real estate investment trusts (REITs). Distributions from REITs may be recorded as income and subsequently characterized by the REIT at the end of their fiscal year as a reduction of cost of investments and/or as a realized gain. As a result, the fund will estimate the components of distributions from these securities. Such estimates are revised when the actual components of the distributions are known.

Security transactions and related investment income. Investment security transactions are accounted for on a trade date plus one basis for daily NAV calculations. However, for financial reporting purposes, investment transactions are reported on trade date. Interest income is accrued as earned. Interest income includes coupon interest and amortization/accretion of premiums/discounts on debt securities. Debt obligations may be placed in a non-accrual status and related interest income may be reduced by stopping current accruals and writing off interest receivable when the collection of all or a portion of interest has become doubtful. Dividend income is recorded on ex-date, except for dividends of certain foreign securities where the dividend may not be known until after the ex-date. In those cases, dividend income, net of withholding taxes, is recorded when the fund becomes aware of the dividends. Non-cash dividends, if any, are recorded at the fair market value of the securities received. Gains and losses on securities sold are determined on the basis of identified cost and may include proceeds from litigation.

Securities lending. The fund may lend its securities to earn additional income. The fund receives collateral from the borrower in an amount not less than the market value of the loaned securities. The fund may invest its cash collateral in JHCT, an affiliate of the fund, which has a floating NAV and is registered with the Securities and Exchange Commission (SEC) as an investment company. JHCT is a prime money market fund and invests in short-term money market investments. The fund will receive the benefit of any gains and bear any losses generated by JHCT with respect to the cash collateral.

The fund has the right to recall loaned securities on demand. If a borrower fails to return loaned securities when due, then the lending agent is responsible and indemnifies the fund for the lent securities. The lending agent uses

the collateral received from the borrower to purchase replacement securities of the same issue, type, class and series of the loaned securities. If the value of the collateral is less than the purchase cost of replacement securities, the lending agent is responsible for satisfying the shortfall but only to the extent that the shortfall is not due to any decrease in the value of JHCT.

Although the risk of loss on securities lent is mitigated by receiving collateral from the borrower and through lending agent indemnification, the fund could experience a delay in recovering securities or could experience a lower than expected return if the borrower fails to return the securities on a timely basis. During the existence of the loan, the fund will receive from the borrower amounts equivalent to any dividends, interest or other distributions on the loaned securities, as well as interest on such amounts. The fund receives compensation for lending its securities by retaining a portion of the return on the investment of the collateral and compensation from fees earned from borrowers of the securities. Securities lending income received by the fund is net of fees retained by the securities lending agent. Net income received from JHCT is a component of securities lending income as recorded on the Statement of operations.

Obligations to repay collateral received by the fund are shown on the Statement of assets and liabilities as Payable upon return of securities loaned and are secured by the loaned securities. As of April 30, 2024, the fund loaned securities valued at \$976,742 and received \$999,244 of cash collateral.

Foreign investing. Assets, including investments, and liabilities denominated in foreign currencies are translated into U.S. dollar values each day at the prevailing exchange rate. Purchases and sales of securities, income and expenses are translated into U.S. dollars at the prevailing exchange rate on the date of the transaction. The effect of changes in foreign currency exchange rates on the value of securities is reflected as a component of the realized and unrealized gains (losses) on investments. Foreign investments are subject to a decline in the value of a foreign currency versus the U.S. dollar, which reduces the dollar value of securities denominated in that currency.

Funds that invest internationally generally carry more risk than funds that invest strictly in U.S. securities. These risks are heightened for investments in emerging markets. Risks can result from differences in economic and political conditions, regulations, market practices (including higher transaction costs), accounting standards and other factors.

Foreign taxes. The fund may be subject to withholding tax on income, capital gains or repatriations imposed by certain countries, a portion of which may be recoverable. Foreign taxes are accrued based upon the fund's understanding of the tax rules and rates that exist in the foreign markets in which it invests. Taxes are accrued based on gains realized by the fund as a result of certain foreign security sales. In certain circumstances, estimated taxes are accrued based on unrealized appreciation of such securities. Investment income is recorded net of foreign withholding taxes.

Overdraft. The fund may have the ability to borrow from banks for temporary or emergency purposes, including meeting redemption requests that otherwise might require the untimely sale of securities. Pursuant to the fund's custodian agreement, the custodian may loan money to the fund to make properly authorized payments. The fund is obligated to repay the custodian for any overdraft, including any related costs or expenses. The custodian may have a lien, security interest or security entitlement in any fund property that is not otherwise segregated or pledged, to the extent of any overdraft, and to the maximum extent permitted by law.

Line of credit. The fund and other affiliated funds have entered into a syndicated line of credit agreement with Citibank, N.A. as the administrative agent that enables them to participate in a \$1 billion unsecured committed line of credit. Excluding commitments designated for a certain fund and subject to the needs of all other affiliated funds, the fund can borrow up to an aggregate commitment amount of \$750 million, subject to asset coverage and other limitations as specified in the agreement. A commitment fee payable at the end of each calendar quarter, based on the average daily unused portion of the line of credit, is charged to each participating fund

based on a combination of fixed and asset-based allocations and is reflected in Other expenses on the Statement of operations. For the six months ended April 30, 2024, the fund had no borrowings under the line of credit. Commitment fees for the six months ended April 30, 2024 were \$2,880.

Expenses. Within the John Hancock group of funds complex, expenses that are directly attributable to an individual fund are allocated to such fund. Expenses that are not readily attributable to a specific fund are allocated among all funds in an equitable manner, taking into consideration, among other things, the nature and type of expense and the fund's relative net assets. Expense estimates are accrued in the period to which they relate and adjustments are made when actual amounts are known.

Class allocations. Income, common expenses and realized and unrealized gains (losses) are determined at the fund level and allocated daily to each class of shares based on the net assets of the class. Class-specific expenses, such as distribution and service fees, if any, and transfer agent fees, for all classes, are charged daily at the class level based on the net assets of each class and the specific expense rates applicable to each class.

Federal income taxes. The fund intends to continue to qualify as a regulated investment company by complying with the applicable provisions of the Internal Revenue Code and will not be subject to federal income tax on taxable income that is distributed to shareholders. Therefore, no federal income tax provision is required.

For federal income tax purposes, as of October 31, 2023, the fund has a short-term capital loss carryforward of \$52,628,536 available to offset future net realized capital gains. This carryforward does not expire.

As of October 31, 2023, the fund had no uncertain tax positions that would require financial statement recognition, derecognition or disclosure. The fund's federal tax returns are subject to examination by the Internal Revenue Service for a period of three years.

Distribution of income and gains. Distributions to shareholders from net investment income and net realized gains, if any, are recorded on the ex-date. The fund generally declares and pays dividends annually. Capital gain distributions, if any, are typically distributed annually.

Distributions paid by the fund with respect to each class of shares are calculated in the same manner, at the same time and in the same amount, except for the effect of class level expenses that may be applied differently to each class.

Such distributions, on a tax basis, are determined in conformity with income tax regulations, which may differ from US GAAP. Distributions in excess of tax basis earnings and profits, if any, are reported in the fund's financial statements as a return of capital. The final determination of tax characteristics of the fund's distribution will occur at the end of the year and will subsequently be reported to shareholders.

Capital accounts within the financial statements are adjusted for permanent book-tax differences. These adjustments have no impact on net assets or the results of operations. Temporary book-tax differences, if any, will reverse in a subsequent period. Book-tax differences are primarily attributable to foreign currency transactions, wash sale loss deferrals, investments in passive foreign investment companies and derivative transactions.

Note 3 — Derivative instruments

The fund may invest in derivatives in order to meet its investment objective. Derivatives include a variety of different instruments that may be traded in the over-the-counter (OTC) market, on a regulated exchange or through a clearing facility. The risks in using derivatives vary depending upon the structure of the instruments, including the use of leverage, optionality, the liquidity or lack of liquidity of the contract, the creditworthiness of the counterparty or clearing organization and the volatility of the position. Some derivatives involve risks that are potentially greater than the risks associated with investing directly in the referenced securities or other referenced underlying instrument. Specifically, the fund is exposed to the risk that the counterparty to an OTC derivatives contract will be unable or unwilling to make timely settlement payments or otherwise honor its obligations. OTC derivatives transactions typically can only be closed out with the other party to the transaction.

Derivatives which are typically traded through the OTC market are regulated by the Commodity Futures Trading Commission (the CFTC). Derivative counterparty risk is managed through an ongoing evaluation of the creditworthiness of all potential counterparties and, if applicable, designated clearing organizations. The fund attempts to reduce its exposure to counterparty risk for derivatives traded in the OTC market, whenever possible, by entering into an International Swaps and Derivatives Association (ISDA) Master Agreement with each of its OTC counterparties. The ISDA gives each party to the agreement the right to terminate all transactions traded under the agreement if there is certain deterioration in the credit quality or contractual default of the other party, as defined in the ISDA. Upon an event of default or a termination of the ISDA, the non-defaulting party has the right to close out all transactions and to net amounts owed.

As defined by the ISDA, the fund may have collateral agreements with certain counterparties to mitigate counterparty risk on OTC derivatives. Subject to established minimum levels, collateral for OTC transactions is generally determined based on the net aggregate unrealized gain or loss on contracts with a particular counterparty. Collateral pledged to the fund, if any, is held in a segregated account by a third-party agent or held by the custodian bank for the benefit of the fund and can be in the form of cash or debt securities issued by the U.S. government or related agencies; collateral posted by the fund, if any, for OTC transactions is held in a segregated account at the fund's custodian and is noted in the accompanying Fund's investments, or if cash is posted, on the Statement of assets and liabilities. The fund's risk of loss due to counterparty risk is equal to the asset value of outstanding contracts offset by collateral received.

Certain derivatives are traded or cleared on an exchange or central clearinghouse. Exchange-traded or centrally-cleared transactions generally present less counterparty risk to a fund than OTC transactions. The exchange or clearinghouse stands between the fund and the broker to the contract and therefore, credit risk is generally limited to the failure of the exchange or clearinghouse and the clearing member.

Futures. A futures contract is a contractual agreement to buy or sell a particular currency or financial instrument at a pre-determined price in the future. Futures are traded on an exchange and cleared through a central clearinghouse. Risks related to the use of futures contracts include possible illiquidity of the futures markets and contract prices that can be highly volatile and imperfectly correlated to movements in the underlying financial instrument and potential losses in excess of the amounts recognized on the Statement of assets and liabilities. Use of long futures contracts subjects the fund to the risk of loss up to the notional value of the futures contracts. Use of short futures contracts subjects the fund to unlimited risk of loss.

Upon entering into a futures contract, the fund is required to deposit initial margin with the broker in the form of cash or securities. The amount of required margin is set by the broker and is generally based on a percentage of the contract value. The margin deposit must then be maintained at the established level over the life of the contract. Cash that has been pledged by the fund, if any, is detailed in the Statement of assets and liabilities as Collateral held at broker for futures contracts. Securities pledged by the fund, if any, are identified in the Fund's investments. Subsequent payments, referred to as variation margin, are made or received by the fund periodically and are based on changes in the market value of open futures contracts. Futures contracts are marked-to-market daily and unrealized gain or loss is recorded by the fund. Payable for futures variation margin is included on the Statement of assets and liabilities. When the contract is closed, the fund records a realized gain or loss equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

During the six months ended April 30, 2024, the fund used futures contracts to manage against changes in interest rates and to manage against changes in certain securities markets. The fund held futures contracts with USD notional values ranging from \$1.2 million to \$1.8 million, as measured at each quarter end.

Forward foreign currency contracts. A forward foreign currency contract is an agreement between two parties to buy and sell specific currencies at a price that is set on the date of the contract. The forward contract calls for delivery of the currencies on a future date that is specified in the contract. Forwards are typically traded OTC. Risks related to the use of forwards include the possible failure of counterparties to meet the terms of the forward agreement, the failure of the counterparties to timely post collateral if applicable, and the risk that

currency movements will not favor the fund thereby reducing the fund's total return, and the potential for losses in excess of the amounts recognized on the Statement of assets and liabilities.

The market value of a forward foreign currency contract fluctuates with changes in foreign currency exchange rates. Forward foreign currency contracts are marked-to-market daily and the change in value is recorded by the fund as an unrealized gain or loss. Realized gains or losses, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed, are recorded upon delivery or receipt of the currency or settlement with the counterparty.

During the six months ended April 30, 2024, the fund used forward foreign currency contracts to manage against changes in foreign currency exchange rates and to gain exposure to foreign currencies. The fund held forward foreign currency contracts with USD notional values ranging from \$53.7 million to \$95.9 million, as measured at each quarter end.

Options. There are two types of options, put options and call options. Options are traded either OTC or on an exchange. A call option gives the purchaser of the option the right to buy (and the seller the obligation to sell) the underlying asset at the exercise price. A put option gives the purchaser of the option the right to sell (and the writer the obligation to buy) the underlying asset at the exercise price. Writing puts and buying calls may increase the fund's exposure to changes in the value of the underlying instrument. Buying puts and writing calls may decrease the fund's exposure to such changes. Risks related to the use of options include the loss of premiums on purchased options, possible illiquidity of the options markets, trading restrictions imposed by an exchange and movements in underlying security values, and for written options, potential losses in excess of the amounts recognized on the Statement of assets and liabilities. In addition, OTC options are subject to the risks of all OTC derivatives contracts.

Purchased options are included in the Fund's investments and are subsequently "marked-to-market" to reflect current market value. If a purchased option expires, the fund realizes a loss equal to the premium paid for the option. Premiums paid for purchased options which are exercised or closed are added to the amounts paid or offset against the proceeds on the underlying asset transaction to determine the realized gain (loss). Written options are included as liabilities in the Statement of assets and liabilities and are "marked-to-market" to reflect the current market value. If the written option expires, the fund realizes a gain equal to the premium received. Premiums received from writing options which are exercised or closed are added to the proceeds or offset against amounts paid on the underlying asset transaction to determine the realized gain (loss).

During the six months ended April 30, 2024, the fund used purchased options contracts to manage against changes in certain securities markets and to gain exposure to certain securities markets. The fund held purchased options contracts with market values ranging from \$744,000 to \$2.8 million, as measured at each quarter end.

During the six months ended April 30, 2024, the fund wrote option contracts to manage against changes in certain securities markets and to gain exposure to certain securities markets. The fund held written option contracts with market values ranging from \$226,000 to \$310,000, as measured at each quarter end.

Swaps. Swap agreements are agreements between the fund and a counterparty to exchange cash flows, assets, foreign currencies or market-linked returns at specified intervals. Swap agreements are privately negotiated in the OTC market (OTC swaps) or may be executed on a registered commodities exchange (centrally cleared swaps). Swaps are marked-to-market daily and the change in value is recorded as a component of unrealized appreciation/depreciation of swap contracts. The value of the swap will typically impose collateral posting obligations on the party that is considered out-of-the-money on the swap.

Upfront payments made/received by the fund, if any, are amortized/accreted for financial reporting purposes, with the unamortized/unaccreted portion included in the Statement of assets and liabilities. A termination payment by the counterparty or the fund is recorded as realized gain or loss, as well as the net periodic payments received or paid by the fund.

Entering into swap agreements involves, to varying degrees, elements of credit, market and documentation risk that may provide outcomes that produce losses in excess of the amounts recognized on the Statement of assets and liabilities. Such risks involve the possibility that there will be no liquid market for the swap, or that a counterparty may default on its obligation or delay payment under the swap terms. The counterparty may disagree or contest the terms of the swap. In addition to interest rate risk, market risks may also impact the swap. The fund may also suffer losses if it is unable to terminate or assign outstanding swaps or reduce its exposure through offsetting transactions.

Total Return Swaps. The fund may enter into total return swap contracts to obtain synthetic exposure to a specific reference asset or index without owning, taking physical custody of, or short selling the underlying assets. Total return swaps are commitments where one party pays a fixed or variable rate premium (the Buyer) in exchange for a market-linked return (the Seller). The Seller pays the total return of a specific reference asset or index and in return receives interest payments from the Buyer. To the extent the total return of the underlying asset or index exceeds or falls short of the offsetting interest rate obligation, the Buyer will receive or make a payment to the Seller. A fund may enter into total return swaps in which it may act as either the Buyer or the Seller. Total return swap contracts are subject to the risk associated with the investment in the underlying reference asset or index. The risk in the case of short total return swap contracts is unlimited based on the potential for unlimited increases in the market value of the underlying reference asset or index.

During the six months ended April 30, 2024, the fund used total return swaps to gain exposure to a security or market without investing directly in such security or market. The fund held total return swaps with total USD notional amounts ranging from \$509.8 million to \$562.0 million, as measured at each quarter end.

Fair value of derivative instruments by risk category

The table below summarizes the fair value of derivatives held by the fund at April 30, 2024 by risk category:

Risk	Statement of assets and liabilities location	Financial instruments location	Assets derivatives fair value	Liabilities derivatives fair value
Equity	Receivable/payable for futures variation margin ¹	Futures	—	\$(15,059)
Currency	Unrealized appreciation (depreciation) on forward foreign currency contracts	Forward foreign currency contracts	\$330,821	(1,076,849)
Equity	Unaffiliated investments, at value ²	Purchased options	2,162,526	—
Equity	Written options, at value	Written options	—	(298,662)
Equity	Swap contracts, at value	Total return swaps	6,866,988	(6,306,638)
			\$9,360,335	\$(7,697,208)

¹ Reflects cumulative appreciation/depreciation on open futures as disclosed in the Derivatives section of Fund's investments. Only the period end variation margin receivable/payable is separately reported on the Statement of assets and liabilities.

² Purchased options are included in Fund's investments.

For financial reporting purposes, the fund does not offset OTC derivative assets or liabilities that are subject to master netting arrangements, as defined by the ISDAs, in the Statement of assets and liabilities. In the event of default by the counterparty or a termination of the agreement, the ISDA allows an offset of amounts across the various transactions between the fund and the applicable counterparty.

The tables below reflect the fund's exposure to OTC derivative transactions and exposure to counterparties subject to an ISDA:

OTC Financial Instruments	Asset	Liability
Forward foreign currency contracts	\$330,821	\$(1,076,849)
Purchased options	331,473	—
Swap contracts	6,866,988	(6,306,638)
Totals	\$7,529,282	\$(7,383,487)

Counterparty	Assets	Liabilities	Total Market Value of OTC Derivatives	Collateral Posted by Counterparty ¹	Collateral Posted by Portfolio ¹	Net Exposure
BNP Paribas	\$202,224	—	\$202,224	\$180,000	—	\$22,224
Citibank, N.A.	12,940	\$(11,713)	1,227	1,227	—	—
Deutsche Bank AG	—	(12,115)	(12,115)	—	—	(12,115)
Goldman Sachs International	2,088,121	(667,012)	1,421,109	1,064,000	—	357,109
JPMorgan Chase Bank, N.A.	2,494,026	(2,165,645)	328,381	—	—	328,381
Morgan Stanley & Co. International PLC	2,731,970	(4,527,001)	(1,795,031)	—	\$1,795,031	—
Totals	\$7,529,281	\$(7,383,486)	\$145,795	\$1,245,227	\$1,795,031	\$695,599

¹ Reflects cash and/or non-cash collateral posted by the counterparty or posted by the fund, excluding any excess collateral amounts.

Effect of derivative instruments on the Statement of operations

The table below summarizes the net realized gain (loss) included in the net increase (decrease) in net assets from operations, classified by derivative instrument and risk category, for the six months ended April 30, 2024:

Statement of operations location - Net realized gain (loss) on:

Risk	Unaffiliated investments and foreign currency transactions ¹	Futures contracts	Forward foreign currency contracts	Written options	Swap contracts	Total
Currency	—	—	\$119,733	—	—	\$119,733
Equity	\$980,143	\$(351,745)	—	\$543,750	\$(27,015,493)	(25,843,345)
Total	\$980,143	\$(351,745)	\$119,733	\$543,750	\$(27,015,493)	\$(25,723,612)

¹ Realized gain (loss) associated with purchased options is included in this caption on the Statement of operations.

The table below summarizes the net change in unrealized appreciation (depreciation) included in the net increase (decrease) in net assets from operations, classified by derivative instrument and risk category, for the six months ended April 30, 2024:

Statement of operations location - Change in net unrealized appreciation (depreciation) of:

Risk	Unaffiliated investments and translation of assets and liabilities in foreign currencies ¹	Futures contracts	Forward foreign currency contracts	Written options	Swap contracts	Total
Currency	—	—	\$(179,963)	—	—	\$(179,963)
Equity	\$(92,863)	\$(78,137)	—	\$185,545	\$(10,870,569)	(10,856,024)
Total	\$(92,863)	\$(78,137)	\$(179,963)	\$185,545	\$(10,870,569)	\$(11,035,987)

¹ Change in unrealized appreciation (depreciation) associated with purchased options is included in this caption on the Statement of operations.

Note 4 — Guarantees and indemnifications

Under the Trust's organizational documents, its Officers and Trustees are indemnified against certain liabilities arising out of the performance of their duties to the Trust, including the fund. Additionally, in the normal course of business, the fund enters into contracts with service providers that contain general indemnification clauses. The fund's maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the fund that have not yet occurred. The risk of material loss from such claims is considered remote.

Note 5 — Fees and transactions with affiliates

John Hancock Investment Management LLC (the Advisor) serves as investment advisor for the fund. John Hancock Investment Management Distributors LLC (the Distributor), an affiliate of the Advisor, serves as principal underwriter of the fund. The Advisor and the Distributor are indirect, principally owned subsidiaries of John Hancock Life Insurance Company (U.S.A.), which in turn is a subsidiary of Manulife Financial Corporation.

Management fee. The fund has an investment management agreement with the Advisor under which the fund pays a daily management fee to the Advisor equivalent on an annual basis to the sum of: (a) 1.450% of the first \$250 million of the fund's average daily net assets; (b) 1.400% of the next \$750 million of the fund's average daily net assets; (c) 1.375% of the next \$1 billion of the fund's average daily net assets; and (d) 1.350% of the fund's average daily net assets in excess of \$2 billion. The Advisor has a subadvisory agreement with Wellington Management Company LLP. The fund is not responsible for payment of the subadvisory fees.

The Advisor has contractually agreed to waive a portion of its management fee and/or reimburse expenses for certain funds of the John Hancock group of funds complex, including the fund (the participating portfolios). This waiver is based upon aggregate net assets of all the participating portfolios. The amount of the reimbursement is calculated daily and allocated among all the participating portfolios in proportion to the daily net assets of each fund. During the six months ended April 30, 2024, this waiver amounted to 0.01% of the fund's average daily net assets, on an annualized basis. This agreement expires on July 31, 2025, unless renewed by mutual agreement of the fund and the Advisor based upon a determination that this is appropriate under the circumstances at that time.

For the six months ended April 30, 2024, the expense reductions described above amounted to the following:

Class	Expense reduction	Class	Expense reduction
Class A	\$866	Class R6	\$5,955
Class C	62	Class NAV	3,258
Class I	9,545	Total	\$19,686

Expenses waived or reimbursed in the current fiscal period are not subject to recapture in future fiscal periods.

The investment management fees, including the impact of the waivers and reimbursements as described above, incurred for the six months ended April 30, 2024, were equivalent to a net annual effective rate of 1.42% of the fund's average daily net assets.

Accounting and legal services. Pursuant to a service agreement, the fund reimburses the Advisor for all expenses associated with providing the administrative, financial, legal, compliance, accounting and recordkeeping services to the fund, including the preparation of all tax returns, periodic reports to shareholders and regulatory reports, among other services. These expenses are allocated to each share class based on its relative net assets at the time the expense was incurred. These accounting and legal services fees incurred, for the six months ended April 30, 2024, amounted to an annual rate of 0.02% of the fund's average daily net assets.

Distribution and service plans. The fund has a distribution agreement with the Distributor. The fund has adopted distribution and service plans for certain classes as detailed below pursuant to Rule 12b-1 under the 1940 Act, to pay the Distributor for services provided as the distributor of shares of the fund. The fund may pay up to the following contractual rates of distribution and service fees under these arrangements, expressed as an annual percentage of average daily net assets for each class of the fund's shares:

Class	Rule 12b-1 Fee
Class A	0.30%
Class C	1.00%

Sales charges. Class A shares are assessed up-front sales charges, which resulted in payments to the Distributor amounting to \$1,604 for the six months ended April 30, 2024. Of this amount, \$239 was retained and used for printing prospectuses, advertising, sales literature and other purposes and \$1,365 was paid as sales commissions to broker-dealers.

Class A and Class C shares may be subject to contingent deferred sales charges (CDSCs). Certain Class A shares purchased, including those that are acquired through purchases of \$1 million or more, and redeemed within one year of purchase are subject to a 1.00% sales charge. Class C shares that are redeemed within one year of purchase are subject to a 1.00% CDSC. CDSCs are applied to the lesser of the current market value at the time of redemption or the original purchase cost of the shares being redeemed. Proceeds from CDSCs are used to compensate the Distributor for providing distribution-related services in connection with the sale of these shares. During the six months ended April 30, 2024, there were no CDSCs received by the Distributor for Class A or Class C shares.

Transfer agent fees. The John Hancock group of funds has a complex-wide transfer agent agreement with John Hancock Signature Services, Inc. (Signature Services), an affiliate of the Advisor. The transfer agent fees paid to Signature Services are determined based on the cost to Signature Services (Signature Services Cost) of providing recordkeeping services. It also includes out-of-pocket expenses, including payments made to third-parties for recordkeeping services provided to their clients who invest in one or more John Hancock funds. In addition, Signature Services Cost may be reduced by certain fees that Signature Services receives in connection with retirement and small accounts. Signature Services Cost is calculated monthly and allocated, as applicable, to five categories of share classes: Retail Share and Institutional Share Classes of Non-Municipal Bond Funds, Class R6

Shares, Retirement Share Classes and Municipal Bond Share Classes. Within each of these categories, the applicable costs are allocated to the affected John Hancock affiliated funds and/or classes, based on the relative average daily net assets.

Class level expenses. Class level expenses for the six months ended April 30, 2024 were as follows:

Class	Distribution and service fees	Transfer agent fees
Class A	\$33,291	\$13,346
Class C	8,007	968
Class I	—	149,001
Class R6	—	4,016
Total	\$41,298	\$167,331

Trustee expenses. The fund compensates each Trustee who is not an employee of the Advisor or its affiliates. The costs of paying Trustee compensation and expenses are allocated to the fund based on its net assets relative to other funds within the John Hancock group of funds complex.

Interfund lending program. Pursuant to an Exemptive Order issued by the SEC, the fund, along with certain other funds advised by the Advisor or its affiliates, may participate in an interfund lending program. This program provides an alternative credit facility allowing the fund to borrow from, or lend money to, other participating affiliated funds. At period end, no interfund loans were outstanding. The fund's activity in this program during the period for which loans were outstanding was as follows:

Borrower or Lender	Weighted Average Loan Balance	Days Outstanding	Weighted Average Interest Rate	Interest Income (Expense)
Lender	\$3,000,000	1	5.820%	\$485

Note 6 — Fund share transactions

Transactions in fund shares for the six months ended April 30, 2024 and for the year ended October 31, 2023 were as follows:

	Six Months Ended 4-30-24		Year Ended 10-31-23	
	Shares	Amount	Shares	Amount
Class A shares				
Sold	1,444,762	\$16,035,326	933,208	\$10,021,606
Distributions reinvested	56,628	616,108	28,137	294,036
Repurchased	(1,042,752)	(11,847,295)	(722,674)	(7,788,025)
Net increase	458,638	\$4,804,139	238,671	\$2,527,617
Class C shares				
Sold	1,569	\$16,503	2,268	\$22,769
Distributions reinvested	3,202	32,982	5,498	54,484
Repurchased	(67,319)	(708,535)	(119,891)	(1,220,785)
Net decrease	(62,548)	\$(659,050)	(112,125)	\$(1,143,532)

	Six Months Ended 4-30-24		Year Ended 10-31-23	
	Shares	Amount	Shares	Amount
Class I shares				
Sold	2,927,285	\$34,212,144	14,592,992	\$160,910,222
Distributions reinvested	683,004	7,642,812	1,171,689	12,583,936
Repurchased	(6,195,252)	(71,509,948)	(56,023,787)	(616,158,715)
Net decrease	(2,584,963)	\$(29,654,992)	(40,259,106)	\$(442,664,557)
Class R6 shares				
Sold	2,165,379	\$25,337,894	22,085,321	\$244,617,324
Distributions reinvested	52,179	591,184	106,341	1,155,922
Repurchased	(13,329,770)	(152,933,616)	(4,257,426)	(48,090,873)
Net increase (decrease)	(11,112,212)	\$(127,004,538)	17,934,236	\$197,682,373
Class NAV shares				
Sold	382,149	\$4,476,528	1,595,931	\$17,825,931
Distributions reinvested	241,344	2,734,428	238,896	2,596,800
Repurchased	(683,392)	(7,962,078)	(1,236,757)	(13,943,425)
Net increase (decrease)	(59,899)	\$(751,122)	598,070	\$6,479,306
Total net decrease	(13,360,984)	\$(153,265,563)	(21,600,254)	\$(237,118,793)

Affiliates of the fund owned 100% of shares of Class NAV on April 30, 2024. Such concentration of shareholders' capital could have a material effect on the fund if such shareholders redeem from the fund.

Note 7 — Purchase and sale of securities

Purchases and sales of securities, other than short-term investments, amounted to \$251,798,676 and \$428,411,755, respectively, for the six months ended April 30, 2024.

Note 8 — Investment by affiliated funds

Certain investors in the fund are affiliated funds that are managed by the Advisor and its affiliates. The affiliated funds do not invest in the fund for the purpose of exercising management or control; however, this investment may represent a significant portion of the fund's net assets. At April 30, 2024, funds within the John Hancock group of funds complex held 18.2% of the fund's net assets. The following fund(s) had an affiliate ownership of 5% or more of the fund's net assets:

Fund	Affiliated Concentration
John Hancock Funds II Alternative Asset Allocation Fund	18.2%

Note 9 — Investment in affiliated underlying funds

The fund may invest in affiliated underlying funds that are managed by the Advisor and its affiliates. Information regarding the fund's fiscal year to date purchases and sales of the affiliated underlying funds as well as income and capital gains earned by the fund, if any, is as follows:

Affiliate	Ending share amount	Beginning value	Cost of purchases	Proceeds from shares sold	Realized gain (loss)	Change in unrealized appreciation (depreciation)	Dividends and distributions		Ending value
							Income distributions received	Capital gain distributions received	
John Hancock Collateral Trust*	99,927	—	\$8,564,947	\$(7,565,693)	\$(52)	\$(255)	\$11,921	—	\$998,947

* Refer to the Securities lending note within Note 2 for details regarding this investment.

STATEMENT REGARDING LIQUIDITY RISK MANAGEMENT

Operation of the Liquidity Risk Management Program

This section describes the operation and effectiveness of the Liquidity Risk Management Program (LRMP) established in accordance with Rule 22e-4 under the Investment Company Act of 1940, as amended (the Liquidity Rule). The Board of Trustees (the Board) of each Fund in the John Hancock Group of Funds (each a Fund and collectively, the Funds) that is subject to the requirements of the Liquidity Rule has appointed John Hancock Investment Management LLC and John Hancock Variable Trust Advisers LLC (together, the Advisor) to serve as Administrator of the LRMP with respect to each of the Funds, including John Hancock Seaport Long/Short Fund, subject to the oversight of the Board. In order to provide a mechanism and process to perform the functions necessary to administer the LRMP, the Advisor established the Liquidity Risk Management Committee (the Committee). The Fund's subadvisor, Wellington Management Company LLP (the Subadvisor) executes the day-to-day investment management and security-level activities of the Fund in accordance with the requirements of the LRMP, subject to the supervision of the Advisor and the Board.

The Committee receives monthly reports and holds quarterly in person meetings to review: (1) the current market liquidity environment; (2) new Funds, redemption-in-kind activity reports, liquidity facility usage and other Fund events; (3) monthly liquidity risk assessments of all Funds in the LRMP (which includes illiquid investment monitoring); (4) monthly Fund-level liquidity classifications; (5) quarterly review of Primarily Highly Liquid Fund testing, Highly Liquid Investment Minimum (HLIM) determinations and Reasonably Anticipated Trade Size (RATS) recalibration reports; and (6) other LRMP related material. The Advisor utilizes a third-party vendor on behalf of the Funds, as the liquidity analytics provider. The Advisor also conducts daily, monthly, quarterly, and annual quantitative and qualitative assessments of each subadvisor to a Fund that is subject to the requirements of the Liquidity Rule and is a part of the LRMP to monitor investment performance issues, risks and trends. In addition, the Advisor may conduct ad-hoc reviews and meetings with subadvisors as issues and trends are identified, including potential liquidity issues. The Committee also monitors and receives regular updates on U.S. and global events, such as the U.S. regional bank crisis, the U.S. government debt ceiling showdown, commercial real estate loans and the Israel/Hamas war that could impact financial markets and overall market liquidity. The Committee also participates in industry group discussions on current market events, operational challenges resulting from regulatory changes and proposals.

The Committee provided the Board at a meeting held on March 25-28, 2024 with a written report which addressed the Committee's assessment of the adequacy and effectiveness of the implementation and operation of the LRMP and any material changes to the LRMP. The report, which covered the period January 1, 2023 through December 31, 2023, included an assessment of important aspects of the LRMP including, but not limited to: (1) key governance functions and personnel; (2) the Funds' Rule 22e-4 Policy and written LRMP; (3) the design and implementation of required LRMP elements; (4) subadvisor integration; (5) the appropriateness of each Fund's investment strategy for an open-end fund structure; and (6) other pertinent information used to evaluate the adequacy and effectiveness of the LRMP.

The report provided an update on Committee activities over the previous year. Additionally, the report included a discussion of notable changes and enhancements to the LRMP implemented during 2023 and key initiatives for 2024.

The report also covered material liquidity matters which occurred or were reported during this period applicable to the Fund, if any, and the Committee's actions to address such matters.

The report stated, in relevant part, that during the period covered by the report:

- The Fund's investment strategy remained appropriate for an open-end fund structure;
- The Fund was able to meet requests for redemption without significant dilution of remaining shareholders' interests in the Fund;

- The Fund did not experience any breaches of the 15% limit on illiquid investments, or any applicable HLIM, that would require reporting to the Securities and Exchange Commission;
- The Fund continued to qualify as a Primarily Highly Liquid Fund under the Liquidity Rule and therefore is not required to establish a HLIM; and
- The Chief Compliance Officer's office, as a part of their annual Rule 38a-1 assessment of the Fund's policies and procedures, reviewed the LRMP's control environment and deemed it to be operating effectively and in compliance with the Board approved procedures.

Adequacy and Effectiveness

Based on the annual review and assessment conducted by the Committee, the Committee has determined that the LRMP and its controls have been implemented and are operating in a manner that is adequately and effectively managing the liquidity risk of the Fund.

More information

Trustees

Hassell H. McClellan, *Chairperson*[‡]
Steven R. Pruchansky, *Vice Chairperson*
Andrew G. Arnott[†]
James R. Boyle
William H. Cunningham^{*}
Noni L. Ellison
Grace K. Fey
Dean C. Garfield
Deborah C. Jackson
Paul Lorentz[†]
Frances G. Rathke^{*}
Gregory A. Russo

Officers

Kristie M. Feinberg[#]
President
Charles A. Rizzo
Chief Financial Officer
Salvatore Schiavone
Treasurer
Christopher (Kit) Sechler
Secretary and Chief Legal Officer
Trevor Swanberg
Chief Compliance Officer

[‡] Member of the Audit Committee as of September 26, 2023.

[†] Non-Independent Trustee

^{*} Member of the Audit Committee

[#] Effective as of June 29, 2023.

The fund's proxy voting policies and procedures, as well as the fund proxy voting record for the most recent twelve-month period ended June 30, are available free of charge on the Securities and Exchange Commission (SEC) website at sec.gov or on our website.

All of the fund's holdings as of the end of the third month of every fiscal quarter are filed with the SEC on Form N-PORT within 60 days of the end of the fiscal quarter. The fund's Form N-PORT filings are available on our website and the SEC's website, sec.gov.

We make this information on your fund, as well as **monthly portfolio holdings**, and other fund details available on our website at jhinvestments.com or by calling 800-225-5291.

You can also contact us:

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jhinvestments.com

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Investment advisor

John Hancock Investment Management LLC

Subadvisor

Wellington Management Company LLP

Portfolio Managers

Jennifer N. Berg, CFA
Bruce L. Glazer
Rebecca D. Sykes, CFA
Michael G. Toman
Keith E. White

Principal distributor

John Hancock Investment Management Distributors LLC

Custodian

State Street Bank and Trust Company

Transfer agent

John Hancock Signature Services, Inc.

Legal counsel

K&L Gates LLP

John Hancock family of funds

U.S. EQUITY FUNDS

Blue Chip Growth
Classic Value
Disciplined Value
Disciplined Value Mid Cap
Equity Income
Financial Industries
Fundamental All Cap Core
Fundamental Large Cap Core
Mid Cap Growth
New Opportunities
Regional Bank
Small Cap Core
Small Cap Dynamic Growth
Small Cap Value
U.S. Global Leaders Growth
U.S. Growth

INTERNATIONAL EQUITY FUNDS

Disciplined Value International
Emerging Markets
Emerging Markets Equity
Fundamental Global Franchise
Global Environmental Opportunities
Global Equity
Global Shareholder Yield
Global Thematic Opportunities
International Dynamic Growth
International Growth
International Small Company

FIXED-INCOME FUNDS

Bond
California Municipal Bond
Emerging Markets Debt
Floating Rate Income
Government Income
High Yield
High Yield Municipal Bond
Income
Investment Grade Bond
Money Market
Municipal Opportunities
Opportunistic Fixed Income
Short Duration Bond
Short Duration Municipal Opportunities
Strategic Income Opportunities

ALTERNATIVE FUNDS

Alternative Asset Allocation
Diversified Macro
Infrastructure
Multi-Asset Absolute Return
Real Estate Securities
Seaport Long/Short

A fund's investment objectives, risks, charges, and expenses should be considered carefully before investing. The prospectus contains this and other important information about the fund. To obtain a prospectus, contact your financial professional, call John Hancock Investment Management at 800-225-5291, or visit our website at jhinvestments.com. Please read the prospectus carefully before investing or sending money.

EXCHANGE-TRADED FUNDS

Corporate Bond ETF
Disciplined Value International Select ETF
Dynamic Municipal Bond ETF
Fundamental All Cap Core ETF
High Yield ETF
International High Dividend ETF
Mortgage-Backed Securities ETF
Multifactor Developed International ETF
Multifactor Emerging Markets ETF
Multifactor Large Cap ETF
Multifactor Mid Cap ETF
Multifactor Small Cap ETF
Preferred Income ETF
U.S. High Dividend ETF

ASSET ALLOCATION/TARGET DATE FUNDS

Balanced
Multi-Asset High Income
Lifestyle Blend Portfolios
Lifetime Blend Portfolios
Multimanager Lifestyle Portfolios
Multimanager Lifetime Portfolios

ENVIRONMENTAL, SOCIAL, AND GOVERNANCE FUNDS

ESG Core Bond
ESG International Equity
ESG Large Cap Core

CLOSED-END FUNDS

Asset-Based Lending
Financial Opportunities
Hedged Equity & Income
Income Securities Trust
Investors Trust
Preferred Income
Preferred Income II
Preferred Income III
Premium Dividend
Tax-Advantaged Dividend Income

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

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A better way to invest

We serve investors globally through a unique multimanager approach: We search the world to find proven portfolio teams with specialized expertise for every strategy we offer, then we apply robust investment oversight to ensure they continue to meet our uncompromising standards and serve the best interests of our shareholders.

Results for investors

Our unique approach to asset management enables us to provide a diverse set of investments backed by some of the world's best managers, along with strong risk-adjusted returns across asset classes.

John Hancock Investment Management

John Hancock Investment Management Distributors LLC, Member FINRA, SIPC
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This report is for the information of the shareholders of John Hancock Seaport Long/Short Fund. It is not authorized for distribution to prospective investors unless preceded or accompanied by a prospectus.

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