

John Hancock  
ESG Core Bond Fund

Quarterly portfolio holdings 2/28/2025

# Fund's investments

## As of 2-28-25 (unaudited)

|  | Rate (%) | Maturity date | Par value^ | Value               |
|--|----------|---------------|------------|---------------------|
| <b>U.S. Government and Agency obligations 29.1%</b>                              |          |               |            | <b>\$9,840,945</b>  |
| (Cost \$9,855,935)   |          |               |            |                     |
| <b>U.S. Government 25.9%</b>   |          |               |            | <b>8,771,776</b>    |
| U.S. Treasury  |          |               |            |                     |
| Bond   | 4.750    | 02-15-37      | 780,000    | 821,011             |
| Note   | 0.625    | 12-31-27      | 695,000    | 633,183             |
| Note   | 1.375    | 11-15-31      | 1,570,000  | 1,320,390           |
| Note   | 1.750    | 11-15-29      | 1,390,000  | 1,257,896           |
| Note   | 2.375    | 05-15-29      | 990,000    | 928,202             |
| Note   | 2.875    | 08-15-28      | 900,000    | 867,973             |
| Note   | 3.375    | 05-15-33      | 865,000    | 818,709             |
| Note   | 3.875    | 08-15-33      | 820,000    | 803,312             |
| Note   | 4.000    | 02-15-34      | 825,000    | 813,753             |
| Note   | 4.375    | 08-15-26      | 505,000    | 507,347             |
| <b>U.S. Government Agency 3.2%</b>   |          |               |            | <b>1,069,169</b>    |
| Federal Home Loan Mortgage Corp.   |          |               |            |                     |
| 30 Yr Pass Thru  | 3.500    | 03-01-48      | 160,144    | 147,570             |
| Federal National Mortgage Association  |          |               |            |                     |
| 30 Yr Pass Thru  | 3.000    | 05-01-48      | 151,313    | 136,282             |
| 30 Yr Pass Thru  | 3.500    | 02-01-45      | 75,806     | 70,817              |
| 30 Yr Pass Thru  | 3.500    | 09-01-46      | 179,072    | 166,354             |
| 30 Yr Pass Thru  | 3.500    | 07-01-47      | 99,396     | 91,809              |
| 30 Yr Pass Thru  | 4.000    | 07-01-44      | 61,482     | 59,441              |
| 30 Yr Pass Thru  | 4.000    | 10-01-47      | 131,083    | 125,517             |
| 30 Yr Pass Thru  | 4.500    | 01-01-46      | 96,105     | 94,612              |
| 30 Yr Pass Thru  | 4.500    | 03-01-47      | 65,670     | 64,506              |
| 30 Yr Pass Thru  | 5.000    | 11-01-39      | 110,844    | 112,261             |
| <b>Corporate bonds 40.2%</b>   |          |               |            | <b>\$13,608,835</b> |
| (Cost \$13,824,541)  |          |               |            |                     |
| <b>Communication services 1.5%</b>   |          |               |            | <b>499,791</b>      |
| <b>Diversified telecommunication services 0.8%</b>                               |          |               |            |                     |
| AT&T, Inc.   | 4.300    | 02-15-30      | 270,000    | 264,955             |
| <b>Media 0.7%</b>  |          |               |            |                     |
| Comcast Corp.  | 5.300    | 06-01-34      | 231,000    | 234,836             |
| <b>Consumer discretionary 0.7%</b>   |          |               |            | <b>253,215</b>      |
| <b>Specialty retail 0.7%</b>   |          |               |            |                     |
| Lowe's Companies, Inc.   | 4.500    | 04-15-30      | 255,000    | 253,215             |
| <b>Energy 1.2%</b>   |          |               |            | <b>408,616</b>      |
| <b>Oil, gas and consumable fuels 1.2%</b>  |          |               |            |                     |
| Enbridge, Inc.   | 1.600    | 10-04-26      | 192,000    | 183,345             |
| Enbridge, Inc.   | 4.250    | 12-01-26      | 140,000    | 139,270             |
| TotalEnergies Capital SA   | 5.150    | 04-05-34      | 85,000     | 86,001              |
| <b>Financials 16.2%</b>  |          |               |            | <b>5,487,245</b>    |
| <b>Banks 13.1%</b>   |          |               |            |                     |
| Bank of America Corp. (1.898% to 7-23-30, then Overnight SOFR + 1.530%)          | 1.898    | 07-23-31      | 400,000    | 343,903             |
| Bank of America Corp. (5.518% to 10-25-34, then Overnight SOFR + 1.738%)         | 5.518    | 10-25-35      | 140,000    | 138,567             |
| Bank of Montreal (4.640% to 9-10-29, then Overnight SOFR + 1.250%)               | 4.640    | 09-10-30      | 233,000    | 231,750             |
| Citigroup, Inc. (3.668% to 7-24-27, then 3 month CME Term SOFR + 1.652%)         | 3.668    | 07-24-28      | 350,000    | 341,726             |
| Citizens Financial Group, Inc. (5.718% to 7-23-31, then Overnight SOFR + 1.910%) | 5.718    | 07-23-32      | 290,000    | 296,464             |

|  | Rate (%) | Maturity date | Par value^ | Value            |
|--|----------|---------------|------------|------------------|
| <b>Financials (continued)</b>  |          |               |            |                  |
| <b>Banks (continued)</b>   |          |               |            |                  |
| Fifth Third Bancorp (6.361% to 10-27-27, then SOFR Compounded Index + 2.192%)            | 6.361    | 10-27-28      | 224,000    | \$233,142        |
| HSBC Holdings PLC (6.254% to 3-9-33, then Overnight SOFR + 2.390%)                       | 6.254    | 03-09-34      | 290,000    | 308,028          |
| International Bank for Reconstruction & Development                                      | 0.625    | 04-22-25      | 320,000    | 318,337          |
| JPMorgan Chase & Co. (3.702% to 5-6-29, then 3 month CME Term SOFR + 1.422%)             | 3.702    | 05-06-30      | 300,000    | 288,090          |
| JPMorgan Chase & Co. (6.070% to 10-22-26, then Overnight SOFR + 1.330%)                  | 6.070    | 10-22-27      | 270,000    | 276,463          |
| Lloyds Banking Group PLC (1.627% to 5-11-26, then 1 Year CMT + 0.850%)                   | 1.627    | 05-11-27      | 335,000    | 323,139          |
| Mitsubishi UFJ Financial Group, Inc. (2.309% to 7-20-31, then 1 Year CMT + 0.950%)       | 2.309    | 07-20-32      | 345,000    | 295,634          |
| Sumitomo Mitsui Financial Group, Inc.  | 1.902    | 09-17-28      | 320,000    | 291,873          |
| The PNC Financial Services Group, Inc.   | 1.150    | 08-13-26      | 302,000    | 288,491          |
| The PNC Financial Services Group, Inc. (5.068% to 1-24-33, then Overnight SOFR + 1.933%) | 5.068    | 01-24-34      | 160,000    | 159,223          |
| Truist Financial Corp. (1.267% to 3-2-26, then Overnight SOFR + 0.609%)                  | 1.267    | 03-02-27      | 305,000    | 295,132          |
| <b>Capital markets 2.4%</b>  |          |               |            |                  |
| Morgan Stanley (1.593% to 5-4-26, then Overnight SOFR + 0.879%)                          | 1.593    | 05-04-27      | 300,000    | 289,658          |
| Morgan Stanley (6.342% to 10-18-32, then Overnight SOFR + 2.560%)                        | 6.342    | 10-18-33      | 165,000    | 177,806          |
| The Goldman Sachs Group, Inc. (3.814% to 4-23-28, then 3 month CME Term SOFR + 1.420%)   | 3.814    | 04-23-29      | 350,000    | 341,161          |
| <b>Insurance 0.7%</b>  |          |               |            |                  |
| Aon Corp.  | 2.800    | 05-15-30      | 273,000    | 248,658          |
| <b>Health care 5.5%</b>  |          |               |            | <b>1,850,778</b> |
| <b>Biotechnology 1.6%</b>  |          |               |            |                  |
| AbbVie, Inc.   | 3.200    | 11-21-29      | 310,000    | 291,969          |
| Amgen, Inc.  | 5.250    | 03-02-33      | 253,000    | 256,907          |
| <b>Health care providers and services 3.9%</b>   |          |               |            |                  |
| Cardinal Health, Inc.  | 5.350    | 11-15-34      | 175,000    | 176,595          |
| CommonSpirit Health  | 5.205    | 12-01-31      | 250,000    | 253,564          |
| CVS Health Corp.   | 4.300    | 03-25-28      | 340,000    | 334,825          |
| Elevance Health, Inc.  | 5.375    | 06-15-34      | 65,000     | 65,846           |
| HCA, Inc.  | 5.250    | 03-01-30      | 169,000    | 171,305          |
| Seattle Children's Hospital  | 1.208    | 10-01-27      | 325,000    | 299,767          |
| <b>Industrials 5.0%</b>  |          |               |            | <b>1,691,134</b> |
| <b>Building products 0.5%</b>  |          |               |            |                  |
| Carrier Global Corp.   | 2.700    | 02-15-31      | 200,000    | 177,521          |
| <b>Construction and engineering 0.7%</b>   |          |               |            |                  |
| Quanta Services, Inc.  | 4.750    | 08-09-27      | 225,000    | 225,359          |
| <b>Ground transportation 1.0%</b>  |          |               |            |                  |
| Ryder System, Inc.   | 1.750    | 09-01-26      | 342,000    | 327,959          |
| <b>Machinery 1.9%</b>  |          |               |            |                  |
| CNH Industrial Capital LLC   | 1.450    | 07-15-26      | 440,000    | 422,151          |
| John Deere Capital Corp.   | 5.100    | 04-11-34      | 85,000     | 86,177           |
| John Deere Capital Corp.   | 5.150    | 09-08-33      | 125,000    | 127,941          |
| <b>Trading companies and distributors 0.9%</b>   |          |               |            |                  |
| AerCap Ireland Capital DAC   | 3.000    | 10-29-28      | 345,000    | 324,026          |
| <b>Information technology 1.0%</b>   |          |               |            | <b>324,625</b>   |
| <b>Semiconductors and semiconductor equipment 1.0%</b>                                   |          |               |            |                  |
| Broadcom, Inc.   | 5.200    | 04-15-32      | 319,000    | 324,625          |

|   | Rate (%) | Maturity date | Par value^ | Value              |
|---|----------|---------------|------------|--------------------|
| <b>Materials 0.6%</b>                                       |          |               |            | <b>\$196,819</b>   |
| <b>Metals and mining 0.6%</b>                               |          |               |            |                    |
| BHP Billiton Finance USA, Ltd.                              | 4.750    | 02-28-28      | 195,000    | 196,819            |
| <b>Real estate 2.9%</b>                                     |          |               |            | <b>999,337</b>     |
| <b>Health care REITs 0.7%</b>                               |          |               |            |                    |
| Alexandria Real Estate Equities, Inc.                       | 4.900    | 12-15-30      | 255,000    | 255,743            |
| <b>Industrial REITs 0.7%</b>                                |          |               |            |                    |
| Prologis LP   | 5.000    | 03-15-34      | 240,000    | 239,843            |
| <b>Specialized REITs 1.5%</b>                               |          |               |            |                    |
| American Tower Corp.  | 3.375    | 10-15-26      | 280,000    | 274,962            |
| Equinix, Inc.   | 3.200    | 11-18-29      | 245,000    | 228,789            |
| <b>Utilities 5.6%</b>                                       |          |               |            | <b>1,897,275</b>   |
| <b>Electric utilities 4.8%</b>                              |          |               |            |                    |
| DTE Electric Company  | 2.250    | 03-01-30      | 250,000    | 223,699            |
| Eversource Energy   | 1.650    | 08-15-30      | 330,000    | 279,685            |
| Exelon Corp.  | 3.400    | 04-15-26      | 278,000    | 274,659            |
| NextEra Energy Capital Holdings, Inc.                       | 4.900    | 02-28-28      | 310,000    | 312,908            |
| Public Service Electric & Gas Company                       | 4.900    | 12-15-32      | 251,000    | 252,670            |
| Xcel Energy, Inc.   | 4.000    | 06-15-28      | 275,000    | 269,080            |
| <b>Multi-utilities 0.8%</b>                                 |          |               |            |                    |
| Sempra  | 3.400    | 02-01-28      | 295,000    | 284,574            |
| <b>Municipal bonds 4.1%</b>                                 |          |               |            | <b>\$1,382,865</b> |
| (Cost \$1,495,000)  |          |               |            |                    |
| Bloomfield Township Board of Education (New Jersey)         | 1.523    | 09-01-27      | 155,000    | 144,888            |
| California Health Facilities Financing Authority            | 1.829    | 06-01-29      | 250,000    | 225,107            |
| California State University                                 | 1.740    | 11-01-30      | 210,000    | 181,645            |
| Kent Hospital Finance Authority (Michigan)                  | 2.821    | 07-15-29      | 310,000    | 288,859            |
| San Francisco City & County Airport Commission (California) | 2.583    | 05-01-30      | 300,000    | 275,113            |
| State Board of Administration Finance Corp. (Florida)       | 1.258    | 07-01-25      | 270,000    | 267,253            |
| <b>Collateralized mortgage obligations 11.3%</b>            |          |               |            | <b>\$3,805,140</b> |
| (Cost \$3,784,897)  |          |               |            |                    |
| <b>Commercial and residential 5.5%</b>                      |          |               |            | <b>1,861,347</b>   |
| <b>Bank5</b>  |          |               |            |                    |
| Series 2023-5YR3, Class A3 (A)                              | 6.724    | 09-15-56      | 259,000    | 274,994            |
| <b>Benchmark Mortgage Trust</b>                             |          |               |            |                    |
| Series 2024-V9, Class A3                                    | 5.602    | 08-15-57      | 265,000    | 273,509            |
| <b>BMO Mortgage Trust</b>                                   |          |               |            |                    |
| Series 2023-5C2, Class A3 (A)                               | 7.055    | 11-15-56      | 273,000    | 293,737            |
| <b>Commercial Mortgage Trust (Deutsche Bank AG)</b>         |          |               |            |                    |
| Series 2016-DC2, Class A5                                   | 3.765    | 02-10-49      | 324,000    | 320,752            |
| <b>Morgan Stanley Bank of America Merrill Lynch Trust</b>   |          |               |            |                    |
| Series 2015-C23, Class A4                                   | 3.719    | 07-15-50      | 194,000    | 193,124            |
| Series 2015-C24, Class A4                                   | 3.732    | 05-15-48      | 508,000    | 505,231            |
| <b>U.S. Government Agency 5.8%</b>                          |          |               |            | <b>1,943,793</b>   |
| <b>Federal Home Loan Mortgage Corp.</b>                     |          |               |            |                    |
| Series K513, Class A2 (A)                                   | 4.724    | 12-25-28      | 416,000    | 420,216            |
| Series K514, Class A2                                       | 4.572    | 12-25-28      | 555,000    | 557,755            |
| Series K518, Class A2                                       | 5.400    | 01-25-29      | 500,000    | 516,816            |
| <b>Federal National Mortgage Association</b>                |          |               |            |                    |
| Series 2012-56, Class WB                                    | 3.500    | 05-25-42      | 113,705    | 105,933            |
| Series 2013-31, Class NG                                    | 2.250    | 04-25-33      | 179,815    | 167,547            |
| Series 2013-34, Class PA                                    | 2.000    | 08-25-42      | 167,531    | 156,163            |
| Series 2016-36, Class BC                                    | 2.500    | 03-25-43      | 19,598     | 19,363             |

|   | Rate (%) | Maturity date    | Par value^    | Value               |
|---|----------|------------------|---------------|---------------------|
| <b>Asset-backed securities 14.1%</b>                                |          |                  |               | <b>\$4,764,808</b>  |
| (Cost \$4,766,242)  |          |                  |               |                     |
| <b>Asset-backed securities 14.1%</b>                                |          |                  |               | <b>4,764,808</b>    |
| BMW Vehicle Lease Trust<br>Series 2024-2, Class A3                  | 4.180    | 10-25-27         | 230,000       | 229,479             |
| Capital One Prime Auto Receivables Trust<br>Series 2024-1, Class A3 | 4.620    | 07-16-29         | 197,000       | 198,251             |
| CarMax Auto Owner Trust<br>Series 2022-2, Class A3                  | 3.490    | 02-16-27         | 57,615        | 57,378              |
| Series 2023-4, Class A3   | 6.000    | 07-17-28         | 242,000       | 246,352             |
| Series 2024-4, Class A3   | 4.600    | 10-15-29         | 226,000       | 226,983             |
| CNH Equipment Trust<br>Series 2021-B, Class A3                      | 0.440    | 08-17-26         | 20,138        | 20,060              |
| Series 2021-C, Class A3   | 0.810    | 12-15-26         | 61,021        | 60,338              |
| Series 2022-A, Class A3   | 2.940    | 07-15-27         | 56,902        | 56,377              |
| Series 2022-B, Class A3   | 3.890    | 11-15-27         | 151,569       | 150,872             |
| Daimler Trucks Retail Trust<br>Series 2023-1, Class A3              | 5.900    | 03-15-27         | 216,028       | 217,772             |
| Series 2024-1, Class A3   | 5.490    | 12-15-27         | 216,000       | 218,751             |
| Fifth Third Auto Trust<br>Series 2023-1, Class A3                   | 5.530    | 08-15-28         | 231,000       | 233,302             |
| Ford Credit Auto Owner Trust<br>Series 2022-C, Class A3             | 4.480    | 12-15-26         | 85,153        | 85,139              |
| Series 2024-B, Class A3   | 5.100    | 04-15-29         | 206,000       | 208,775             |
| GM Financial Automobile Leasing Trust<br>Series 2023-3, Class A3    | 5.380    | 11-20-26         | 304,000       | 305,100             |
| Harley-Davidson Motorcycle Trust<br>Series 2023-A, Class A3         | 5.050    | 12-15-27         | 156,109       | 156,630             |
| Series 2024-A, Class A3   | 5.370    | 03-15-29         | 171,000       | 173,407             |
| Honda Auto Receivables Owner Trust<br>Series 2022-2, Class A3       | 3.730    | 07-20-26         | 80,881        | 80,666              |
| John Deere Owner Trust<br>Series 2021-B, Class A3                   | 0.520    | 03-16-26         | 9,262         | 9,246               |
| Series 2022-A, Class A3   | 2.320    | 09-16-26         | 45,920        | 45,609              |
| Series 2022-C, Class A3   | 5.090    | 06-15-27         | 153,246       | 153,774             |
| Mercedes-Benz Auto Lease Trust<br>Series 2024-B, Class A3           | 4.230    | 02-15-28         | 249,000       | 248,538             |
| Mercedes-Benz Auto Receivables Trust<br>Series 2022-1, Class A3     | 5.210    | 08-16-27         | 118,519       | 119,026             |
| U.S. Small Business Administration<br>Series 2022-20E, Class 1      | 3.820    | 05-01-42         | 267,482       | 254,571             |
| Series 2022-20G, Class 1  | 3.810    | 07-01-42         | 123,257       | 117,398             |
| Series 2022-20J, Class 1  | 4.890    | 10-01-42         | 169,013       | 170,821             |
| Series 2022-20K, Class 1  | 4.980    | 11-01-42         | 183,867       | 186,788             |
| Series 2023-20E, Class 1  | 4.600    | 05-01-43         | 315,757       | 314,637             |
| Verizon Master Trust<br>Series 2024-8, Class A1A                    | 4.620    | 11-20-30         | 217,000       | 218,768             |
|   |          | <b>Yield (%)</b> | <b>Shares</b> | <b>Value</b>        |
| <b>Short-term investments 0.9%</b>                                  |          |                  |               | <b>\$307,205</b>    |
| (Cost \$307,205)  |          |                  |               |                     |
| <b>Short-term funds 0.9%</b>  |          |                  |               | <b>307,205</b>      |
| JPMorgan U.S. Government Money Market Fund, Institutional Class     |          | 4.2597(B)        | 307,205       | 307,205             |
| <b>Total investments (Cost \$34,033,820) 99.7%</b>                  |          |                  |               | <b>\$33,709,798</b> |
| <b>Other assets and liabilities, net 0.3%</b>                       |          |                  |               | <b>117,975</b>      |
| <b>Total net assets 100.0%</b>                                      |          |                  |               | <b>\$33,827,773</b> |

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

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

**Security Abbreviations and Legend**

CME CME Group Published Rates

CMT Constant Maturity Treasury

SOFR Secured Overnight Financing Rate

(A) Variable or floating rate security, the interest rate of which adjusts periodically based on a weighted average of interest rates and prepayments on the underlying pool of assets. The interest rate shown is the current rate as of period end.

(B) The rate shown is the annualized seven-day yield as of 2-28-25.

## Notes to Fund's investments (unaudited)

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

In order to value the securities, the fund uses the following valuation techniques: 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. Investments by the fund in open-end mutual funds are valued at their respective NAVs each business day.

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.

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 February 28, 2025, by major security category or type:

|  | Total<br>value at<br>2-28-25 | Level 1<br>quoted<br>price | Level 2<br>significant<br>observable<br>inputs | Level 3<br>significant<br>unobservable<br>inputs |
|--|------------------------------|----------------------------|--|--|
| <b>Investments in securities:</b>      |                              |                            |  |  |
| <b>Assets</b>                          |                              |                            |  |  |
| U.S. Government and Agency obligations | \$9,840,945                  | —                          | \$9,840,945                                    | —  |
| Corporate bonds                        | 13,608,835                   | —                          | 13,608,835                                     | —  |
| Municipal bonds                        | 1,382,865                    | —                          | 1,382,865                                      | —  |
| Collateralized mortgage obligations    | 3,805,140                    | —                          | 3,805,140                                      | —  |
| Asset-backed securities                | 4,764,808                    | —                          | 4,764,808                                      | —  |
| Short-term investments                 | 307,205                      | \$307,205                  | —  | —  |
| <b>Total investments in securities</b> | <b>\$33,709,798</b>          | <b>\$307,205</b>           | <b>\$33,402,593</b>                            | <b>—</b>   |

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