

# John Hancock Multi-Asset Absolute Return Fund

Quarterly portfolio holdings 10/31/2023

 Investment Management

# Fund's investments

## As of 10-31-23 (unaudited)

|  | Shares    | Value                |
|--|-----------|----------------------|
| <b>Common stocks 85.2%</b>   |           | <b>\$312,540,798</b> |
| (Cost \$254,440,644)   |           |                      |
| <b>Brazil 0.4%</b>   |           | <b>1,403,056</b>     |
| Ambev SA   | 109,000   | 278,026              |
| Cia de Saneamento Basico do Estado de Sao Paulo                        | 7,400     | 85,672               |
| Cia de Saneamento Basico do Estado de Sao Paulo, ADR                   | 15,251    | 175,997              |
| CPFL Energia SA  | 28,400    | 188,366              |
| Hypera SA  | 60,600    | 364,075              |
| M Dias Branco SA   | 48,100    | 310,920              |
| <b>Canada 0.6%</b>   |           | <b>2,364,361</b>     |
| Agnico Eagle Mines, Ltd.   | 837       | 39,264               |
| B2Gold Corp.   | 5,700     | 18,411               |
| Barrick Gold Corp.   | 2,616     | 41,804               |
| Kinross Gold Corp.   | 4,351     | 22,669               |
| Pan American Silver Corp.  | 1,247     | 18,219               |
| Royal Bank of Canada   | 10,500    | 838,637              |
| The Toronto-Dominion Bank  | 23,500    | 1,312,645            |
| Wheaton Precious Metals Corp.  | 1,721     | 72,712               |
| <b>China 1.6%</b>  |           | <b>5,751,924</b>     |
| Alibaba Group Holding, Ltd., ADR (A)                                   | 9,638     | 795,521              |
| Baidu, Inc., ADR (A)   | 2,660     | 279,300              |
| Chengdu Xingrong Environment Company, Ltd., Class A                    | 373,294   | 293,250              |
| China Construction Bank Corp., H Shares                                | 905,000   | 511,830              |
| China Longyuan Power Group Corp., Ltd., H Shares                       | 735,000   | 622,198              |
| China Railway Group, Ltd., H Shares                                    | 74,000    | 34,925               |
| China Resources Sanjiu Medical & Pharmaceutical Company, Ltd., Class A | 20,379    | 120,098              |
| Chinasoft International, Ltd. (A)                                      | 310,000   | 224,911              |
| Henan Shuanghui Investment & Development Company, Ltd., Class A        | 8,298     | 29,700               |
| Hengan International Group Company, Ltd.                               | 9,000     | 30,144               |
| Industrial & Commercial Bank of China, Ltd., H Shares                  | 1,079,000 | 517,105              |
| Meituan, Class B (A)(B)  | 650       | 9,214                |
| Ming Yang Smart Energy Group, Ltd., Class A                            | 233,225   | 445,830              |
| NetEase, Inc., ADR   | 1,566     | 167,437              |
| PICC Property & Casualty Company, Ltd., H Shares                       | 136,000   | 155,306              |
| Ping An Insurance Group Company of China, Ltd., H Shares               | 108,500   | 550,364              |
| Shandong Weigao Group Medical Polymer Company, Ltd., H Shares          | 46,800    | 43,439               |
| Sinopharm Group Company, Ltd., H Shares                                | 156,800   | 374,953              |
| Tencent Holdings, Ltd.   | 5,800     | 214,651              |
| Tianhe Chemicals Group, Ltd. (A)(B)(C)                                 | 4,848,409 | 0                    |
| Titan Wind Energy Suzhou Company, Ltd., Class A (A)                    | 78,297    | 142,800              |
| Zhejiang Chint Electric Company, Ltd., Class A                         | 59,798    | 188,948              |
| <b>Denmark 3.3%</b>  |           | <b>12,056,249</b>    |
| Novo Nordisk A/S, Class B  | 124,966   | 12,056,249           |
| <b>France 2.1%</b>   |           | <b>7,641,614</b>     |
| Sanofi SA  | 36,071    | 3,275,472            |
| Vinci SA   | 39,486    | 4,366,142            |
| <b>Germany 1.8%</b>  |           | <b>6,434,963</b>     |
| Allianz SE   | 18,634    | 4,364,877            |
| Deutsche Post AG   | 32,365    | 1,263,643            |
| Deutsche Telekom AG  | 37,157    | 806,443              |

|   | Shares    | Value            |
|---|-----------|------------------|
| <b>Hong Kong 0.1%</b>                         |           | <b>\$539,996</b> |
| China Everbright Environment Group, Ltd.      | 246,000   | 83,979           |
| China Metal Recycling Holdings, Ltd. (A)(C)   | 1,799,400 | 0                |
| China Overseas Land & Investment, Ltd.        | 79,000    | 149,082          |
| China Resources Land, Ltd.                    | 82,000    | 306,935          |
| <b>India 0.3%</b>                             |           | <b>1,292,818</b> |
| Power Grid Corp. of India, Ltd.               | 258,254   | 625,679          |
| UPL, Ltd.                                     | 102,729   | 667,139          |
| <b>Indonesia 0.2%</b>                         |           | <b>738,428</b>   |
| Telkom Indonesia Persero Tbk PT               | 3,368,500 | 738,428          |
| <b>Ireland 1.9%</b>                           |           | <b>6,938,154</b> |
| Accenture PLC, Class A                        | 20,293    | 6,028,847        |
| Medtronic PLC                                 | 12,887    | 909,307          |
| <b>Israel 0.6%</b>                            |           | <b>2,077,922</b> |
| Check Point Software Technologies, Ltd. (A)   | 15,478    | 2,077,922        |
| <b>Japan 1.6%</b>                             |           | <b>5,748,674</b> |
| Hoya Corp.                                    | 13,600    | 1,309,253        |
| KDDI Corp.                                    | 65,400    | 1,956,424        |
| Nippon Telegraph & Telephone Corp.            | 2,110,000 | 2,482,997        |
| <b>Mexico 0.3%</b>                            |           | <b>1,106,039</b> |
| Arca Continental SAB de CV                    | 30,300    | 271,892          |
| Coca-Cola Femsa SAB de CV                     | 20,245    | 153,906          |
| Fomento Economico Mexicano SAB de CV          | 24,100    | 272,480          |
| Grupo Financiero Banorte SAB de CV, Series O  | 34,500    | 279,479          |
| Kimberly-Clark de Mexico SAB de CV, Class A   | 70,000    | 128,282          |
| <b>Netherlands 0.1%</b>                       |           | <b>482,771</b>   |
| Prosus NV (A)                                 | 17,221    | 482,771          |
| <b>Philippines 0.0%</b>                       |           | <b>33,120</b>    |
| PLDT, Inc.                                    | 1,550     | 33,120           |
| <b>South Africa 0.2%</b>                      |           | <b>808,986</b>   |
| Gold Fields, Ltd., ADR                        | 1,878     | 24,452           |
| Naspers, Ltd., N Shares (A)                   | 2,699     | 421,959          |
| Nedbank Group, Ltd.                           | 14,106    | 151,944          |
| Standard Bank Group, Ltd.                     | 21,461    | 210,631          |
| <b>South Korea 1.1%</b>                       |           | <b>4,071,255</b> |
| BNK Financial Group, Inc.                     | 5,714     | 28,759           |
| Cheil Worldwide, Inc.                         | 9,889     | 145,609          |
| Hyundai Glovis Company, Ltd.                  | 2,694     | 341,898          |
| Hyundai Mobis Company, Ltd.                   | 1,871     | 289,752          |
| LG Corp.                                      | 1,587     | 90,838           |
| Samsung Electronics Company, Ltd.             | 15,063    | 749,759          |
| Samsung Fire & Marine Insurance Company, Ltd. | 4,575     | 874,843          |
| SK Square Company, Ltd. (A)                   | 13,549    | 428,121          |
| SK Telecom Company, Ltd.                      | 28,482    | 1,038,651        |
| SK Telecom Company, Ltd., ADR                 | 4,098     | 83,025           |
| <b>Spain 0.8%</b>                             |           | <b>2,841,142</b> |
| Iberdrola SA                                  | 255,452   | 2,841,142        |

|   | Shares  | Value              |
|---|---------|--------------------|
| <b>Sweden 0.1%</b>                                    |         | <b>\$323,329</b>   |
| Svenska Handelsbanken AB, A Shares                    | 37,924  | 323,329            |
| <b>Switzerland 1.9%</b>                               |         | <b>6,872,303</b>   |
| Chubb, Ltd.   | 9,386   | 2,014,423          |
| Nestle SA   | 19,967  | 2,153,217          |
| Roche Holding AG                                      | 10,495  | 2,704,663          |
| <b>Taiwan 1.1%</b>                                    |         | <b>4,063,283</b>   |
| Taiwan Semiconductor Manufacturing Company, Ltd.      | 103,000 | 1,682,249          |
| Taiwan Semiconductor Manufacturing Company, Ltd., ADR | 27,587  | 2,381,034          |
| <b>Thailand 0.1%</b>                                  |         | <b>524,443</b>     |
| Advanced Info Service PCL                             | 10,400  | 63,699             |
| Bangkok Bank PCL                                      | 14,300  | 62,664             |
| Thai Beverage PCL                                     | 297,700 | 117,586            |
| Thai Union Group PCL                                  | 746,800 | 280,494            |
| <b>United Kingdom 3.2%</b>                            |         | <b>11,697,751</b>  |
| Anglogold Ashanti PLC                                 | 1,140   | 21,043             |
| Diageo PLC  | 66,587  | 2,518,057          |
| Reckitt Benckiser Group PLC                           | 60,615  | 4,055,568          |
| Rightmove PLC   | 75,904  | 437,711            |
| St. James's Place PLC                                 | 221,853 | 1,729,520          |
| Unilever PLC  | 27,734  | 1,313,502          |
| Unilever PLC (Euronext Amsterdam Exchange)            | 34,296  | 1,622,350          |
| <b>United States 61.8%</b>                            |         | <b>226,728,217</b> |
| Adobe, Inc. (A)                                       | 8,090   | 4,304,365          |
| Advanced Micro Devices, Inc. (A)                      | 8,158   | 803,563            |
| Akamai Technologies, Inc. (A)                         | 37,317  | 3,855,966          |
| Alphabet, Inc., Class A (A)                           | 131,066 | 16,262,673         |
| Automatic Data Processing, Inc.                       | 29,933  | 6,531,979          |
| AutoZone, Inc. (A)                                    | 1,991   | 4,931,966          |
| Baxter International, Inc.                            | 26,397  | 856,055            |
| Booking Holdings, Inc. (A)                            | 381     | 1,062,822          |
| Bristol-Myers Squibb Company                          | 66,933  | 3,449,057          |
| Cadence Design Systems, Inc. (A)                      | 16,259  | 3,899,721          |
| Centene Corp. (A)                                     | 28,368  | 1,956,825          |
| Cisco Systems, Inc.                                   | 114,169 | 5,951,630          |
| Colgate-Palmolive Company                             | 32,052  | 2,407,746          |
| Comcast Corp., Class A                                | 122,631 | 5,063,434          |
| Conagra Brands, Inc.                                  | 91,936  | 2,515,369          |
| Constellation Brands, Inc., Class A                   | 122     | 28,566             |
| Costco Wholesale Corp.                                | 153     | 84,523             |
| CVS Health Corp.                                      | 60,945  | 4,205,814          |
| Duke Energy Corp.                                     | 2,610   | 232,003            |
| eBay, Inc.  | 94,858  | 3,721,279          |
| Elevance Health, Inc.                                 | 11,632  | 5,235,447          |
| Eversource Energy                                     | 11,336  | 609,763            |
| Expeditors International of Washington, Inc.          | 24,138  | 2,637,077          |
| Fiserv, Inc. (A)                                      | 36,891  | 4,196,351          |
| Fortinet, Inc. (A)                                    | 65,433  | 3,740,805          |
| General Mills, Inc.                                   | 13,316  | 868,736            |
| Global Payments, Inc.                                 | 31,488  | 3,344,655          |
| Hecla Mining Company                                  | 2,472   | 10,061             |
| Intuit, Inc.  | 794     | 392,990            |
| Johnson & Johnson                                     | 64,135  | 9,513,786          |

|   | Shares  | Value           |
|---|---------|-----------------|
| <b>United States (continued)</b>          |         |                 |
| Kenvue, Inc.                              | 96,674  | \$1,798,136     |
| Laboratory Corp. of America Holdings      | 5,522   | 1,102,909       |
| Marsh & McLennan Companies, Inc.          | 15,397  | 2,920,041       |
| Mastercard, Inc., Class A                 | 14,057  | 5,290,352       |
| McDonald's Corp.                          | 13,922  | 3,649,931       |
| Merck & Company, Inc.                     | 13,631  | 1,399,904       |
| Meta Platforms, Inc., Class A (A)         | 15,150  | 4,564,241       |
| Microsoft Corp.                           | 46,941  | 15,871,222      |
| Mondelez International, Inc., Class A     | 54,657  | 3,618,840       |
| Monster Beverage Corp. (A)                | 108,031 | 5,520,384       |
| Newmont Corp.                             | 1,058   | 39,643          |
| NextEra Energy, Inc.                      | 24,072  | 1,403,398       |
| NIKE, Inc., Class B                       | 49,838  | 5,121,851       |
| Oracle Corp.                              | 10,951  | 1,132,333       |
| PayPal Holdings, Inc. (A)                 | 24,813  | 1,285,313       |
| PepsiCo, Inc.                             | 37,236  | 6,079,894       |
| Pfizer, Inc.                              | 58,552  | 1,789,349       |
| Public Service Enterprise Group, Inc.     | 36,495  | 2,249,917       |
| Ross Stores, Inc.                         | 20,121  | 2,333,432       |
| Royal Gold, Inc.                          | 190     | 19,823          |
| Starbucks Corp.                           | 40,656  | 3,750,109       |
| Stryker Corp.                             | 6,825   | 1,844,252       |
| Sysco Corp.                               | 22,727  | 1,511,118       |
| Texas Roadhouse, Inc.                     | 35,385  | 3,592,993       |
| The Cigna Group                           | 18,030  | 5,574,876       |
| The Coca-Cola Company                     | 165,353 | 9,340,791       |
| The Estee Lauder Companies, Inc., Class A | 8,282   | 1,067,301       |
| The Hershey Company                       | 23,902  | 4,478,040       |
| The Procter & Gamble Company              | 26,357  | 3,954,341       |
| The TJX Companies, Inc.                   | 36,317  | 3,198,438       |
| The Toro Company                          | 30,172  | 2,439,104       |
| UnitedHealth Group, Inc.                  | 4,125   | 2,209,185       |
| Verizon Communications, Inc.              | 55,144  | 1,937,209       |
| Visa, Inc., Class A                       | 33,648  | 7,910,645       |
| W.W. Grainger, Inc.                       | 2,839   | 2,071,987       |
| Walgreens Boots Alliance, Inc.            | 521     | 10,983          |
| Walmart, Inc.                             | 432     | 70,593          |
| Waste Management, Inc.                    | 11,564  | 1,900,312       |
| <b>Preferred securities 0.0%</b>          |         | <b>\$83,803</b> |
| (Cost \$95,837)                           |         |                 |
| <b>Brazil 0.0%</b>                        |         | <b>83,803</b>   |
| Banco Bradesco SA                         | 30,201  | 83,803          |

|  | Rate (%) | Maturity date | Par value^ | Value               |
|--|----------|---------------|------------|---------------------|
| <b>U.S. Government and Agency obligations 4.2%</b> |          |               |            | <b>\$15,514,513</b> |
| (Cost \$16,247,843)                                |          |               |            |                     |
| <b>U.S. Government 4.2%</b>                        |          |               |            | <b>15,514,513</b>   |
| U.S. Treasury Note                                 | 0.625    | 05-15-30      | 1,391,600  | 1,060,823           |
| Note (D)   | 0.625    | 08-15-30      | 1,204,500  | 909,868             |
| Note (D)   | 0.875    | 11-15-30      | 1,271,500  | 972,052             |
| Note (D)   | 1.250    | 08-15-31      | 1,225,000  | 938,273             |
| Note   | 1.625    | 05-15-31      | 1,386,900  | 1,104,265           |

|   | Rate (%) | Maturity date | Par value^     | Value                |
|---|----------|---------------|----------------|----------------------|
| <b>U.S. Government (continued)</b>                  |          |               |                |                      |
| Note  | 1.750    | 11-15-29      | 899,500        | \$755,088            |
| Note (D)  | 1.875    | 02-15-32      | 2,260,500      | 1,796,479            |
| Note (D)  | 2.375    | 05-15-29      | 2,228,000      | 1,957,420            |
| Note  | 2.625    | 02-15-29      | 331,400        | 296,732              |
| Note (D)  | 2.875    | 05-15-32      | 2,208,400      | 1,894,997            |
| Note (D)  | 3.125    | 11-15-28      | 819,200        | 755,360              |
| Note  | 3.375    | 05-15-33      | 1,124,900      | 994,658              |
| Note (D)  | 3.500    | 02-15-33      | 507,300        | 454,113              |
| Note (D)  | 4.125    | 11-15-32      | 1,724,200      | 1,624,385            |
| <b>Foreign government obligations 0.1%</b>          |          |               |                | <b>\$133,837</b>     |
| (Cost \$145,924)                                    |          |               |                |                      |
| <b>France 0.1%</b>                                  |          |               |                | <b>133,837</b>       |
| Caisse Francaise de Financement Local Bond          | 0.010    | 10-19-35      | EUR 200,000    | 133,837              |
| <b>Corporate bonds 3.0%</b>                         |          |               |                | <b>\$11,080,129</b>  |
| (Cost \$12,244,974)                                 |          |               |                |                      |
| <b>Austria 0.1%</b>                                 |          |               |                | <b>172,107</b>       |
| Erste Group Bank AG                                 | 0.010    | 09-11-29      | EUR 200,000    | 172,107              |
| <b>Canada 0.0%</b>                                  |          |               |                | <b>91,486</b>        |
| Federation des Caisses Desjardins                   | 0.050    | 11-26-27      | EUR 100,000    | 91,486               |
| <b>Denmark 2.3%</b>                                 |          |               |                | <b>8,463,116</b>     |
| Nykredit Realkredit A/S                             | 1.000    | 07-01-25      | DKK 3,900,000  | 530,216              |
| Nykredit Realkredit A/S                             | 2.500    | 10-01-53      | DKK 1,539,733  | 180,151              |
| Nykredit Realkredit A/S                             | 4.000    | 10-01-53      | DKK 14,099,522 | 1,866,944            |
| Nykredit Realkredit A/S                             | 5.000    | 10-01-53      | DKK 2,479,378  | 343,238              |
| Nykredit Realkredit A/S                             | 5.000    | 10-01-53      | DKK 12,920,205 | 1,798,709            |
| Realkredit Danmark A/S                              | 1.000    | 04-01-24      | DKK 300,000    | 42,043               |
| Realkredit Danmark A/S                              | 1.000    | 04-01-26      | DKK 7,300,000  | 976,177              |
| Realkredit Danmark A/S                              | 1.500    | 10-01-53      | DKK 26,186,286 | 2,725,638            |
| <b>France 0.5%</b>                                  |          |               |                | <b>1,699,563</b>     |
| AXA Home Loan SFH SA                                | 0.010    | 10-16-29      | EUR 900,000    | 773,774              |
| BPCE SFH SA   | 0.010    | 01-21-27      | EUR 800,000    | 756,162              |
| BPCE SFH SA   | 0.625    | 05-29-31      | EUR 200,000    | 169,627              |
| <b>Japan 0.0%</b>                                   |          |               |                | <b>85,825</b>        |
| Sumitomo Mitsui Banking Corp.                       | 0.409    | 11-07-29      | EUR 100,000    | 85,825               |
| <b>New Zealand 0.0%</b>                             |          |               |                | <b>161,993</b>       |
| ASB Bank, Ltd.                                      | 0.250    | 05-21-31      | EUR 200,000    | 161,993              |
| <b>United Kingdom 0.1%</b>                          |          |               |                | <b>406,039</b>       |
| Santander UK PLC                                    | 0.500    | 01-10-25      | EUR 400,000    | 406,039              |
| <b>Total investments (Cost \$283,175,222) 92.5%</b> |          |               |                | <b>\$339,353,080</b> |
| <b>Other assets and liabilities, net 7.5%</b>       |          |               |                | <b>27,433,424</b>    |
| <b>Total net assets 100.0%</b>                      |          |               |                | <b>\$366,786,504</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.

#### **Currency Abbreviations**

DKK Danish Krone

EUR Euro

### **Security Abbreviations and Legend**

ADR American Depositary Receipt

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

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

The fund had the following portfolio composition as a percentage of net assets on 10-31-23:

|   |               |
|---|---------------|
| <b>Common stocks</b>                          | <b>85.2%</b>  |
| Health care                                   | 16.4%         |
| Consumer staples                              | 15.6%         |
| Information technology                        | 14.5%         |
| Financials                                    | 10.6%         |
| Communication services                        | 9.9%          |
| Consumer discretionary                        | 9.0%          |
| Industrials                                   | 6.3%          |
| Utilities                                     | 2.6%          |
| Materials                                     | 0.2%          |
| Real estate                                   | 0.1%          |
| <b>U.S. Government and Agency obligations</b> | <b>4.2%</b>   |
| <b>Corporate bonds</b>                        | <b>3.0%</b>   |
| <b>Foreign government obligations</b>         | <b>0.1%</b>   |
| <b>Other assets and liabilities, net</b>      | <b>7.5%</b>   |
| <b>TOTAL</b>                                  | <b>100.0%</b> |

## DERIVATIVES

### FUTURES

| Open contracts                      | Number of contracts | Position | Expiration date | Notional basis <sup>^</sup> | Notional value <sup>^</sup> | Unrealized appreciation (depreciation) |
|-------------------------------------|---------------------|----------|-----------------|-----------------------------|-----------------------------|--|
| 10-Year U.S. Treasury Note Futures  | 304                 | Long     | Dec 2023        | \$33,144,840                | \$32,238,250                | \$(906,590)                            |
| 2-Year U.S. Treasury Note Futures   | 172                 | Long     | Jan 2024        | 35,020,813                  | 34,821,938                  | (198,875)                              |
| 5-Year U.S. Treasury Note Futures   | 1,090               | Long     | Jan 2024        | 116,016,465                 | 113,853,906                 | (2,162,559)                            |
| Canadian 10-Year Bond Futures       | 45                  | Long     | Dec 2023        | 3,851,988                   | 3,727,528                   | (124,460)                              |
| CBOE Volatility Index Futures       | 8                   | Long     | Dec 2023        | 164,728                     | 148,805                     | (15,923)                               |
| ASX SPI 200 Index Futures           | 44                  | Short    | Dec 2023        | (5,043,876)                 | (4,757,488)                 | 286,388                                |
| Euro STOXX 50 Index Futures         | 286                 | Short    | Dec 2023        | (12,843,328)                | (12,358,865)                | 484,463                                |
| Euro-Bund Futures                   | 121                 | Short    | Dec 2023        | (16,893,867)                | (16,471,077)                | 422,790                                |
| FTSE 100 Index Futures              | 65                  | Short    | Dec 2023        | (6,020,813)                 | (5,802,076)                 | 218,737                                |
| Long Gilt Futures                   | 32                  | Short    | Dec 2023        | (3,694,430)                 | (3,620,682)                 | 73,748                                 |
| MSCI Emerging Markets Index Futures | 224                 | Short    | Dec 2023        | (11,065,092)                | (10,291,680)                | 773,412                                |
| Nasdaq 100 E-Mini Index Futures     | 2                   | Short    | Dec 2023        | (589,925)                   | (579,610)                   | 10,315                                 |
| Nikkei 225 Mini Index Futures       | 382                 | Short    | Dec 2023        | (8,203,083)                 | (7,902,101)                 | 300,982                                |
| S&P 500 E-Mini Index Futures        | 427                 | Short    | Dec 2023        | (95,746,453)                | (89,931,538)                | 5,814,915                              |
|                                     |                     |          |                 |                             |                             | <b>\$4,977,343</b>                     |

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

### FORWARD FOREIGN CURRENCY CONTRACTS

| Contract to buy | Contract to sell | Counterparty (OTC) | Contractual settlement date | Unrealized appreciation | Unrealized depreciation |
|-----------------|------------------|--------------------|-----------------------------|-------------------------|-------------------------|
| AUD 83,000      | CAD 72,047       | BNP                | 11/15/2023                  | \$711                   | —                       |
| AUD 644,000     | CAD 562,638      | BOA                | 11/15/2023                  | 2,909                   | —                       |
| AUD 839,151     | EUR 502,000      | GSI                | 11/15/2023                  | 1,092                   | —                       |
| AUD 10,148,000  | JPY 964,606,469  | BNP                | 11/15/2023                  | 62,433                  | —                       |
| AUD 422,000     | JPY 40,193,031   | BARC               | 11/15/2023                  | 2,065                   | —                       |
| AUD 513,000     | JPY 48,628,162   | GSI                | 11/15/2023                  | 4,045                   | —                       |
| AUD 1,048,000   | SEK 7,335,466    | GSI                | 11/15/2023                  | 7,582                   | —                       |
| AUD 380,124     | USD 243,827      | BNP                | 11/15/2023                  | —                       | \$(2,588)               |
| AUD 911,100     | USD 586,884      | BOA                | 11/15/2023                  | —                       | (8,669)                 |
| AUD 121,254     | USD 77,186       | BARC               | 11/15/2023                  | —                       | (234)                   |
| AUD 872,673     | USD 561,681      | GSI                | 11/15/2023                  | —                       | (7,854)                 |
| CAD 182,295     | AUD 209,000      | BOA                | 11/15/2023                  | —                       | (1,161)                 |
| CAD 235,592     | GBP 140,000      | BNP                | 11/15/2023                  | —                       | (259)                   |
| CAD 531,000     | JPY 58,027,557   | BNP                | 11/15/2023                  | —                       | (692)                   |
| CAD 1,349,598   | USD 994,921      | BNP                | 11/15/2023                  | —                       | (21,541)                |
| CAD 351,255     | USD 258,743      | BOA                | 11/15/2023                  | —                       | (5,405)                 |
| CAD 251,943     | USD 186,013      | BARC               | 11/15/2023                  | —                       | (4,302)                 |
| CAD 5,861,279   | USD 4,351,711    | GSI                | 11/15/2023                  | —                       | (124,339)               |
| CHF 237,376     | USD 264,808      | BNP                | 11/15/2023                  | —                       | (3,473)                 |
| CHF 336,098     | USD 386,936      | BOA                | 11/15/2023                  | —                       | (16,914)                |
| CHF 391,709     | USD 435,263      | BARC               | 11/15/2023                  | —                       | (4,018)                 |
| CHF 1,699,931   | USD 1,890,586    | GSI                | 11/15/2023                  | —                       | (19,077)                |
| DKK 60,028,214  | USD 8,608,118    | BNP                | 11/15/2023                  | —                       | (92,142)                |
| DKK 7,250,706   | USD 1,038,686    | BOA                | 11/15/2023                  | —                       | (10,056)                |
| DKK 6,743,509   | USD 974,306      | GSI                | 11/15/2023                  | —                       | (17,630)                |
| EUR 164,000     | AUD 271,535      | GSI                | 11/15/2023                  | 1,300                   | —                       |
| EUR 3,378,000   | JPY 530,882,358  | BNP                | 11/15/2023                  | 66,139                  | —                       |
| EUR 398,000     | JPY 62,969,203   | BOA                | 11/15/2023                  | 5,015                   | —                       |
| EUR 308,000     | JPY 48,140,378   | BARC               | 11/15/2023                  | 7,779                   | —                       |
| EUR 213,000     | JPY 33,449,119   | GSI                | 11/15/2023                  | 4,340                   | —                       |
| EUR 11,237,620  | USD 12,013,694   | BNP                | 11/15/2023                  | —                       | (116,560)               |
| EUR 16,380,224  | USD 17,943,296   | BOA                | 11/15/2023                  | —                       | (601,749)               |



**FORWARD FOREIGN CURRENCY CONTRACTS (continued)**

| Contract to buy |                | Contract to sell |             | Counterparty (OTC) | Contractual settlement date | Unrealized appreciation | Unrealized depreciation |
|-----------------|----------------|------------------|-------------|--------------------|-----------------------------|-------------------------|-------------------------|
| EUR             | 25,083,050     | USD              | 26,783,146  | BARC               | 11/15/2023                  | —                       | \$(228,020)             |
| EUR             | 2,766,786      | USD              | 2,946,322   | GSI                | 11/15/2023                  | —                       | (17,159)                |
| GBP             | 83,330         | EUR              | 96,000      | BNP                | 11/15/2023                  | —                       | (342)                   |
| GBP             | 972,000        | JPY              | 175,268,260 | BNP                | 11/15/2023                  | \$22,666                | —                       |
| GBP             | 475,000        | SEK              | 6,532,372   | BOA                | 11/15/2023                  | —                       | (8,143)                 |
| GBP             | 256,000        | SEK              | 3,417,674   | GSI                | 11/15/2023                  | 4,837                   | —                       |
| GBP             | 874,724        | USD              | 1,072,996   | BNP                | 11/15/2023                  | —                       | (9,728)                 |
| GBP             | 124,756        | USD              | 156,612     | BOA                | 11/15/2023                  | —                       | (4,965)                 |
| GBP             | 862,647        | USD              | 1,056,971   | BARC               | 11/15/2023                  | —                       | (8,383)                 |
| GBP             | 2,816,086      | USD              | 3,463,349   | GSI                | 11/15/2023                  | —                       | (40,265)                |
| JPY             | 60,743,123     | AUD              | 652,000     | BOA                | 11/15/2023                  | —                       | (12,157)                |
| JPY             | 17,474,708     | CAD              | 164,000     | BOA                | 11/15/2023                  | —                       | (2,743)                 |
| JPY             | 5,468,636      | CAD              | 50,000      | BARC               | 11/15/2023                  | 96                      | —                       |
| JPY             | 105,370,847    | EUR              | 671,000     | BARC               | 11/15/2023                  | —                       | (13,684)                |
| JPY             | 76,962,598     | NOK              | 5,635,000   | GSI                | 11/15/2023                  | 4,222                   | —                       |
| JPY             | 87,764,399     | USD              | 592,337     | BNP                | 11/15/2023                  | —                       | (12,053)                |
| JPY             | 371,907,962    | USD              | 2,524,071   | BOA                | 11/15/2023                  | —                       | (65,075)                |
| JPY             | 277,514,206    | USD              | 1,893,616   | BARC               | 11/15/2023                  | —                       | (58,736)                |
| JPY             | 11,827,585,283 | USD              | 83,332,956  | GSI                | 11/15/2023                  | —                       | (5,130,843)             |
| NOK             | 3,965,864      | EUR              | 347,000     | GSI                | 11/15/2023                  | —                       | (12,202)                |
| NOK             | 4,221,000      | SEK              | 4,361,061   | BOA                | 11/15/2023                  | —                       | (12,891)                |
| NOK             | 10,449,000     | SEK              | 10,757,995  | GSI                | 11/15/2023                  | —                       | (28,530)                |
| NOK             | 79,330         | USD              | 7,587       | BOA                | 11/15/2023                  | —                       | (483)                   |
| NZD             | 692,000        | CAD              | 550,538     | BNP                | 11/15/2023                  | 6,108                   | —                       |
| NZD             | 4,942,000      | JPY              | 434,182,770 | GSI                | 11/15/2023                  | 8,584                   | —                       |
| NZD             | 644,000        | SEK              | 4,177,492   | BARC               | 11/15/2023                  | 762                     | —                       |
| NZD             | 1,021,000      | SEK              | 6,580,752   | GSI                | 11/15/2023                  | 4,995                   | —                       |
| NZD             | 911,000        | USD              | 545,751     | BOA                | 11/15/2023                  | —                       | (14,980)                |
| SEK             | 22,330,000     | JPY              | 296,076,686 | BNP                | 11/15/2023                  | 43,934                  | —                       |
| SEK             | 3,960,524      | NZD              | 607,000     | BOA                | 11/15/2023                  | 1,348                   | —                       |
| SEK             | 1,960,025      | USD              | 176,582     | BNP                | 11/15/2023                  | —                       | (895)                   |
| SEK             | 52,282,424     | USD              | 4,839,859   | BOA                | 11/15/2023                  | —                       | (153,533)               |
| SEK             | 351,690        | USD              | 32,120      | BARC               | 11/15/2023                  | —                       | (596)                   |
| SEK             | 101,226        | USD              | 9,322       | GSI                | 11/15/2023                  | —                       | (249)                   |
| USD             | 31,447,919     | AUD              | 48,033,967  | BNP                | 11/15/2023                  | 963,967                 | —                       |
| USD             | 123,348        | AUD              | 192,211     | BOA                | 11/15/2023                  | 1,365                   | —                       |
| USD             | 371,320        | AUD              | 578,833     | BARC               | 11/15/2023                  | 3,973                   | —                       |
| USD             | 1,214,580      | AUD              | 1,891,242   | GSI                | 11/15/2023                  | 14,335                  | —                       |
| USD             | 20,664         | CAD              | 28,101      | BNP                | 11/15/2023                  | 397                     | —                       |
| USD             | 22,538,427     | CAD              | 30,301,226  | BOA                | 11/15/2023                  | 684,062                 | —                       |
| USD             | 124,413        | CAD              | 168,502     | BARC               | 11/15/2023                  | 2,883                   | —                       |
| USD             | 2,653,000      | CAD              | 3,578,649   | GSI                | 11/15/2023                  | 71,946                  | —                       |
| USD             | 75,279         | CHF              | 65,729      | BNP                | 11/15/2023                  | 2,916                   | —                       |
| USD             | 7,674,605      | CHF              | 6,662,499   | BOA                | 11/15/2023                  | 339,645                 | —                       |
| USD             | 379,282        | CHF              | 337,702     | GSI                | 11/15/2023                  | 7,495                   | —                       |
| USD             | 29,887,864     | DKK              | 202,505,705 | BNP                | 11/15/2023                  | 1,159,143               | —                       |
| USD             | 1,907,345      | DKK              | 13,377,223  | BOA                | 11/15/2023                  | 9,569                   | —                       |
| USD             | 497,897        | DKK              | 3,451,738   | BARC               | 11/15/2023                  | 8,212                   | —                       |
| USD             | 1,354,093      | EUR              | 1,260,903   | BNP                | 11/15/2023                  | 19,190                  | —                       |
| USD             | 174,951,038    | EUR              | 159,161,728 | BOA                | 11/15/2023                  | 6,448,415               | —                       |
| USD             | 5,535,881      | EUR              | 5,205,510   | BARC               | 11/15/2023                  | 24,870                  | —                       |
| USD             | 2,723,933      | EUR              | 2,547,703   | GSI                | 11/15/2023                  | 26,710                  | —                       |
| USD             | 3,103,051      | GBP              | 2,521,013   | BNP                | 11/15/2023                  | 38,641                  | —                       |
| USD             | 20,587,944     | GBP              | 16,232,917  | BOA                | 11/15/2023                  | 856,073                 | —                       |

## FORWARD FOREIGN CURRENCY CONTRACTS (continued)

| Contract to buy | Contract to sell  | Counterparty (OTC) | Contractual settlement date | Unrealized appreciation | Unrealized depreciation |
|-----------------|-------------------|--------------------|-----------------------------|-------------------------|-------------------------|
| USD 1,411,006   | GBP 1,137,916     | BARC               | 11/15/2023                  | \$27,813                | —                       |
| USD 361,690     | GBP 289,765       | GSI                | 11/15/2023                  | 9,467                   | —                       |
| USD 1,594,827   | JPY 234,020,474   | BNP                | 11/15/2023                  | 47,521                  | —                       |
| USD 964,750     | JPY 139,607,974   | BOA                | 11/15/2023                  | 41,684                  | —                       |
| USD 864,360     | JPY 127,252,541   | BARC               | 11/15/2023                  | 22,987                  | —                       |
| USD 8,970,859   | JPY 1,277,147,318 | GSI                | 11/15/2023                  | 526,564                 | —                       |
| USD 4,032,372   | NOK 42,195,552    | BOA                | 11/15/2023                  | 253,547                 | —                       |
| USD 16,119,029  | NZD 26,808,474    | BOA                | 11/15/2023                  | 499,749                 | —                       |
| USD 18,828      | SEK 207,078       | BNP                | 11/15/2023                  | 267                     | —                       |
| USD 5,359,604   | SEK 57,900,999    | BOA                | 11/15/2023                  | 169,658                 | —                       |
| USD 30,531      | SEK 335,207       | BARC               | 11/15/2023                  | 485                     | —                       |
| USD 5,032,935   | SEK 54,161,210    | GSI                | 11/15/2023                  | 178,204                 | —                       |
| USD 11,104      | ZAR 214,300       | BNP                | 1/26/2024                   | —                       | \$(307)                 |
| USD 10,518      | ZAR 198,684       | BOA                | 1/26/2024                   | —                       | (62)                    |
| USD 25,109      | ZAR 482,505       | GSI                | 1/26/2024                   | —                       | (585)                   |
| ZAR 31,894      | USD 1,677         | BNP                | 1/26/2024                   | 22                      | —                       |
|                 |                   |                    |                             | <b>\$12,724,737</b>     | <b>\$(6,896,272)</b>    |

## SWAPS

### Credit default swaps - Buyer

| Counterparty (OTC)/ Centrally cleared | Reference obligation | Notional amount | Currency | USD notional amount | Pay fixed rate | Fixed payment frequency | Maturity date | Unamortized upfront payment paid (received) | Unrealized appreciation (depreciation) | Value        |
|---------------------------------------|----------------------|-----------------|----------|---------------------|----------------|-------------------------|---------------|---|--|--------------|
| Centrally cleared                     | CDX.NA.HY.41         | 403,000         | USD      | \$ 403,000          | 5.000%         | Quarterly               | Dec 2028      | \$ 3,457                                    | \$ (3,392)                             | \$ 65        |
| Centrally cleared                     | CDX.NA.HY.41         | 403,000         | USD      | 403,000             | 5.000%         | Quarterly               | Dec 2028      | 4,421                                       | (4,356)                                | 65           |
| Centrally cleared                     | CDX.NA.HY.41         | 404,000         | USD      | 404,000             | 5.000%         | Quarterly               | Dec 2028      | 4,533                                       | (4,468)                                | 65           |
| Centrally cleared                     | CDX.NA.HY.41         | 403,000         | USD      | 403,000             | 5.000%         | Quarterly               | Dec 2028      | 4,341                                       | (4,276)                                | 65           |
| Centrally cleared                     | CDX.NA.HY.41         | 403,000         | USD      | 403,000             | 5.000%         | Quarterly               | Dec 2028      | 4,190                                       | (4,125)                                | 65           |
|                                       |                      |                 |          | <b>\$2,016,000</b>  |                |                         |               | <b>\$20,942</b>                             | <b>\$(20,617)</b>                      | <b>\$325</b> |

### Derivatives Currency Abbreviations

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

### Derivatives Abbreviations

|      |                             |
|------|-----------------------------|
| BARC | Barclays Bank PLC           |
| BNP  | BNP Paribas                 |
| BOA  | Bank of America, N.A.       |
| GSI  | Goldman Sachs International |
| OTC  | Over-the-counter            |

## Notes to Fund's investments (unaudited)

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

In order to value the securities, the fund uses the following valuation techniques: Equity securities, including exchange-traded or closed-end funds, are typically valued at the last sale price or official closing price on the exchange or principal market where the security trades. In the event there were no sales during the day or closing prices are not available, the securities are valued using the last available bid price. Debt obligations are typically valued based on evaluated prices provided by an independent pricing vendor. Independent pricing vendors utilize matrix pricing, which takes into account factors such as institutional-size trading in similar groups of securities, yield, quality, coupon rate, maturity, type of issue, trading characteristics and other market data, as well as broker supplied prices. Futures contracts whose settlement prices are determined as of the close of the NYSE are typically valued based on the settlement price while other futures contracts are typically valued at the last traded price on the exchange on which they trade. 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 October 31, 2023, by major security category or type:

|                                   | Total<br>value at<br>10-31-23 | 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>                     |                               |                            |  |  |
| <b>Common stocks</b>              |                               |                            |  |  |
| Brazil                            | \$1,403,056                   | \$1,403,056                | —  | —  |
| Canada                            | 2,364,361                     | 2,364,361                  | —  | —  |
| China                             | 5,751,924                     | 1,242,258                  | \$4,509,666                                    | —  |
| Denmark                           | 12,056,249                    | —                          | 12,056,249                                     | —  |
| France                            | 7,641,614                     | —                          | 7,641,614                                      | —  |
| Germany                           | 6,434,963                     | —                          | 6,434,963                                      | —  |
| Hong Kong                         | 539,996                       | —                          | 539,996  | —  |
| India                             | 1,292,818                     | —                          | 1,292,818                                      | —  |
| Indonesia                         | 738,428                       | —                          | 738,428  | —  |
| Ireland                           | 6,938,154                     | 6,938,154                  | —  | —  |
| Israel                            | 2,077,922                     | 2,077,922                  | —  | —  |

|   | Total<br>value at<br>10-31-23 | Level 1<br>quoted<br>price | Level 2<br>significant<br>observable<br>inputs | Level 3<br>significant<br>unobservable<br>inputs |
|---|-------------------------------|----------------------------|--|--|
| <b>(continued)</b>                            |                               |                            |  |  |
| Japan   | \$5,748,674                   | —                          | \$5,748,674                                    | —  |
| Mexico  | 1,106,039                     | \$1,106,039                | —  | —  |
| Netherlands                                   | 482,771                       | —                          | 482,771  | —  |
| Philippines                                   | 33,120                        | —                          | 33,120   | —  |
| South Africa                                  | 808,986                       | 24,452                     | 784,534  | —  |
| South Korea                                   | 4,071,255                     | 83,025                     | 3,988,230                                      | —  |
| Spain   | 2,841,142                     | —                          | 2,841,142                                      | —  |
| Sweden  | 323,329                       | —                          | 323,329  | —  |
| Switzerland                                   | 6,872,303                     | 2,014,423                  | 4,857,880                                      | —  |
| Taiwan  | 4,063,283                     | 2,381,034                  | 1,682,249                                      | —  |
| Thailand                                      | 524,443                       | —                          | 524,443  | —  |
| United Kingdom                                | 11,697,751                    | —                          | 11,697,751                                     | —  |
| United States                                 | 226,728,217                   | 226,728,217                | —  | —  |
| <b>Preferred securities</b>                   | <b>83,803</b>                 | <b>83,803</b>              | <b>—</b>                                       | <b>—</b>   |
| <b>U.S. Government and Agency obligations</b> | <b>15,514,513</b>             | <b>—</b>                   | <b>15,514,513</b>                              | <b>—</b>   |
| <b>Foreign government obligations</b>         | <b>133,837</b>                | <b>—</b>                   | <b>133,837</b>                                 | <b>—</b>   |
| <b>Corporate bonds</b>                        | <b>11,080,129</b>             | <b>—</b>                   | <b>11,080,129</b>                              | <b>—</b>   |
| <b>Total investments in securities</b>        | <b>\$339,353,080</b>          | <b>\$246,446,744</b>       | <b>\$92,906,336</b>                            | <b>—</b>   |
| <b>Derivatives:</b>                           |                               |                            |  |  |
| <b>Assets</b>                                 |                               |                            |  |  |
| Futures                                       | \$8,385,750                   | \$8,385,750                | —  | —  |
| Forward foreign currency contracts            | 12,724,737                    | —                          | \$12,724,737                                   | —  |
| Swap contracts                                | 325                           | —                          | 325  | —  |
| <b>Liabilities</b>                            |                               |                            |  |  |
| Futures                                       | (3,408,407)                   | (3,408,407)                | —  | —  |
| Forward foreign currency contracts            | (6,896,272)                   | —                          | (6,896,272)                                    | —  |

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

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