

# John Hancock Multi-Index Preservation Portfolios

Quarterly portfolio holdings 11/30/2022

 Investment Management

# Portfolios' investments

## MULTI-INDEX 2065 PRESERVATION PORTFOLIO

As of 11-30-22 (unaudited)

|  | Shares or<br>Principal<br>Amount | Value        |
|--|----------------------------------|--------------|
| <b>AFFILIATED INVESTMENT COMPANIES (A) - 61.7%</b>                                 |                                  |              |
| <b>Equity - 61.7%</b>  |                                  |              |
| International Strategic Equity Allocation,<br>Class NAV, JHF II (MIM US) (B)       | 970,131                          | \$8,769,987  |
| U.S. Sector Rotation, Class NAV, JHF II (MIM<br>US) (B)                            | 1,299,120                        | 11,536,182   |
| TOTAL AFFILIATED INVESTMENT COMPANIES (Cost<br>\$21,105,774)                       |                                  | \$20,306,169 |
| <b>UNAFFILIATED INVESTMENT COMPANIES - 30.6%</b>                                   |                                  |              |
| <b>Equity - 20.7%</b>  |                                  |              |
| Fidelity Mid Cap Index Fund  | 147,797                          | 4,101,365    |
| Fidelity Small Cap Index Fund  | 49,278                           | 1,157,544    |
| Financial Select Sector SPDR Fund  | 10,955                           | 397,776      |
| Vanguard FTSE Emerging Markets ETF   | 12,332                           | 499,693      |
| Vanguard Health Care ETF   | 1,702                            | 432,904      |
| Vanguard Information Technology ETF  | 628                              | 218,506      |
| <b>Fixed income - 9.9%</b>   |                                  |              |
| Vanguard Intermediate-Term Corporate Bond<br>ETF                                   | 12,766                           | 1,003,152    |
| Vanguard Total Bond Market ETF   | 31,256                           | 2,274,187    |
| TOTAL UNAFFILIATED INVESTMENT COMPANIES (Cost<br>\$10,344,577)                     |                                  | \$10,085,127 |
| <b>COMMON STOCKS - 0.0%</b>  |                                  |              |
| <b>Consumer staples - 0.0%</b>   |                                  |              |
| China Huishan Dairy Holdings Company,<br>Ltd. (C)(D)                               | 511                              | 0            |
| <b>Health care - 0.0%</b>  |                                  |              |
| NMC Health PLC (D)   | 16                               | 0            |
| <b>Information technology - 0.0%</b>   |                                  |              |
| Ya Hsin Industrial Company, Ltd. (C)(D)  | 33                               | 0            |
| <b>Real estate - 0.0%</b>  |                                  |              |
| Dalian Wanda Commercial Properties<br>Company, Ltd., H Shares (C)(D)(E)            | 68                               | 461          |
| <b>Utilities - 0.0%</b>  |                                  |              |
| China Common Rich Renewable Energy<br>Investments, Ltd. (C)(D)                     | 2,070                            | 57           |
| TOTAL COMMON STOCKS (Cost<br>\$516)  |                                  | \$518        |
| <b>U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 7.3%</b>                               |                                  |              |
| <b>U.S. Government - 7.3%</b>  |                                  |              |
| U.S. Treasury STRIPS, PO, 3.771%, 08/15/2051                                       | \$2,129,000                      | 724,354      |
| U.S. Treasury STRIPS, PO, 3.828%, 05/15/2050                                       | 2,753,000                        | 966,725      |
| U.S. Treasury STRIPS, PO, 3.878%, 11/15/2048                                       | 1,452,400                        | 533,132      |
| U.S. Treasury STRIPS, PO, 4.016%, 05/15/2047                                       | 491,700                          | 185,115      |
| TOTAL U.S. GOVERNMENT AND AGENCY OBLIGATIONS (Cost<br>\$3,075,348)                 |                                  | \$2,409,326  |
| <b>WARRANTS - 0.0%</b>   |                                  |              |
| BTS Group Holdings PCL (Expiration<br>Date: 11-20-26; Strike Price: THB 14.90) (D) | 338                              | 3            |
| BTS Group Holdings PCL (Expiration<br>Date: 11-7-24; Strike Price: THB 11.90) (D)  | 169                              | 1            |

## MULTI-INDEX 2065 PRESERVATION PORTFOLIO (continued)

|  | Shares or<br>Principal<br>Amount | Value               |
|--|----------------------------------|---------------------|
| Cie Financiere Richemont SA (Expiration<br>Date: 11-22-23; Strike Price: CHF<br>67.00) (D) | 217                              | \$193               |
| Minor International PCL (Expiration<br>Date: 2-15-24; Strike Price: THB 31.00) (D)         | 17                               | 2                   |
| Minor International PCL (Expiration<br>Date: 5-5-23; Strike Price: THB 28.00) (D)          | 19                               | 2                   |
| Minor International PCL (Expiration<br>Date: 7-31-23; Strike Price: THB 21.60) (D)         | 37                               | 9                   |
| Srisawad Corp. PCL (Expiration Date: 8-29-25;<br>Strike Price: THB 100.00) (D)             | 8                                | 1                   |
| TOTAL WARRANTS (Cost<br>\$197)   |                                  | \$211               |
| <b>SHORT-TERM INVESTMENTS - 0.0%</b>   |                                  |                     |
| <b>Short-term funds - 0.0%</b>   |                                  |                     |
| John Hancock Collateral Trust, 3.8739% (F)(G)  | 206                              | 2,063               |
| TOTAL SHORT-TERM INVESTMENTS (Cost \$2,057)  |                                  | \$2,063             |
| <b>Total investments (Cost \$34,528,469) - 99.6%</b>                                       |                                  | <b>\$32,803,414</b> |
| <b>Other assets and liabilities, net - 0.4%</b>  |                                  | <b>141,531</b>      |
| <b>TOTAL NET ASSETS - 100.0%</b>   |                                  | <b>\$32,944,945</b> |

## MULTI-INDEX 2060 PRESERVATION PORTFOLIO

As of 11-30-22 (unaudited)

|  | Shares or<br>Principal<br>Amount | Value         |
|--|----------------------------------|---------------|
| <b>AFFILIATED INVESTMENT COMPANIES (A) - 61.8%</b>                           |                                  |               |
| <b>Equity - 61.8%</b>  |                                  |               |
| International Strategic Equity Allocation,<br>Class NAV, JHF II (MIM US) (B) | 5,767,117                        | \$52,134,738  |
| U.S. Sector Rotation, Class NAV, JHF II (MIM<br>US) (B)                      | 7,605,757                        | 67,539,123    |
| TOTAL AFFILIATED INVESTMENT COMPANIES (Cost<br>\$129,530,679)                |                                  | \$119,673,861 |
| <b>UNAFFILIATED INVESTMENT COMPANIES - 30.4%</b>                             |                                  |               |
| <b>Equity - 20.6%</b>  |                                  |               |
| Fidelity Mid Cap Index Fund  | 865,284                          | 24,011,642    |
| Fidelity Small Cap Index Fund  | 288,501                          | 6,776,896     |
| Financial Select Sector SPDR Fund  | 64,142                           | 2,328,996     |
| Vanguard FTSE Emerging Markets ETF (H)                                       | 72,360                           | 2,932,027     |
| Vanguard Health Care ETF   | 10,026                           | 2,550,113     |
| Vanguard Information Technology ETF  | 3,678                            | 1,279,723     |
| <b>Fixed income - 9.8%</b>   |                                  |               |
| Vanguard Intermediate-Term Corporate Bond<br>ETF                             | 73,919                           | 5,808,555     |
| Vanguard Total Bond Market ETF   | 180,991                          | 13,168,905    |
| TOTAL UNAFFILIATED INVESTMENT COMPANIES (Cost<br>\$61,130,525)               |                                  | \$58,856,857  |
| <b>COMMON STOCKS - 0.0%</b>  |                                  |               |
| <b>Consumer staples - 0.0%</b>   |                                  |               |
| China Huishan Dairy Holdings Company,<br>Ltd. (C)(D)                         | 4,732                            | 0             |

## MULTI-INDEX 2060 PRESERVATION PORTFOLIO (continued)

|  | Shares or<br>Principal<br>Amount | Value                |
|--|----------------------------------|----------------------|
| <b>Health care - 0.0%</b>  |                                  |                      |
| NMC Health PLC (D)   | 148                              | \$3                  |
| <b>Information technology - 0.0%</b>   |                                  |                      |
| Ya Hsin Industrial Company, Ltd. (C)(D)  | 304                              | 0                    |
| <b>Real estate - 0.0%</b>  |                                  |                      |
| Dalian Wanda Commercial Properties<br>Company, Ltd., H Shares (C)(D)(E)                    | 631                              | 4,265                |
| <b>Utilities - 0.0%</b>  |                                  |                      |
| China Common Rich Renewable Energy<br>Investments, Ltd. (C)(D)                             | 19,165                           | 528                  |
| TOTAL COMMON STOCKS (Cost<br>\$4,779)  |                                  | \$4,796              |
| <b>U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 7.4%</b>                                       |                                  |                      |
| <b>U.S. Government - 7.4%</b>  |                                  |                      |
| U.S. Treasury STRIPS, PO, 3.771%, 08/15/2051   | \$12,506,000                     | 4,254,943            |
| U.S. Treasury STRIPS, PO, 3.828%, 05/15/2050   | 16,482,300                       | 5,787,812            |
| U.S. Treasury STRIPS, PO, 3.878%, 11/15/2048   | 8,607,100                        | 3,159,408            |
| U.S. Treasury STRIPS, PO, 4.016%, 05/15/2047   | 3,102,600                        | 1,168,065            |
| TOTAL U.S. GOVERNMENT AND AGENCY OBLIGATIONS (Cost<br>\$20,188,029)                        |                                  | \$14,370,228         |
| <b>WARRANTS - 0.0%</b>   |                                  |                      |
| BTS Group Holdings PCL (Expiration<br>Date: 11-20-26; Strike Price: THB 14.90) (D)         | 3,131                            | 28                   |
| BTS Group Holdings PCL (Expiration<br>Date: 11-7-24; Strike Price: THB 11.90) (D)          | 1,565                            | 13                   |
| Cie Financiere Richemont SA (Expiration<br>Date: 11-22-23; Strike Price: CHF<br>67.00) (D) | 2,013                            | 1,787                |
| Magellan Financial Group, Ltd. (Expiration<br>Date: 4-16-27; Strike Price: AUD 35.00) (D)  | 3                                | 0                    |
| Minor International PCL (Expiration<br>Date: 2-15-24; Strike Price: THB 31.00) (D)         | 156                              | 14                   |
| Minor International PCL (Expiration<br>Date: 5-5-23; Strike Price: THB 28.00) (D)          | 172                              | 15                   |
| Minor International PCL (Expiration<br>Date: 7-31-23; Strike Price: THB 21.60) (D)         | 343                              | 86                   |
| Srisawad Corp. PCL (Expiration Date: 8-29-25;<br>Strike Price: THB 100.00) (D)             | 71                               | 7                    |
| TOTAL WARRANTS (Cost<br>\$1,824)   |                                  | \$1,950              |
| <b>SHORT-TERM INVESTMENTS - 0.0%</b>   |                                  |                      |
| <b>Short-term funds - 0.0%</b>   |                                  |                      |
| John Hancock Collateral Trust, 3.8739% (F)(G)  | 1,096                            | 10,949               |
| TOTAL SHORT-TERM INVESTMENTS (Cost \$10,729)   |                                  | \$10,949             |
| <b>Total investments (Cost \$210,866,565) - 99.6%</b>                                      |                                  | <b>\$192,918,641</b> |
| <b>Other assets and liabilities, net - 0.4%</b>  |                                  | <b>721,063</b>       |
| <b>TOTAL NET ASSETS - 100.0%</b>   |                                  | <b>\$193,639,704</b> |

## MULTI-INDEX 2055 PRESERVATION PORTFOLIO

As of 11-30-22 (unaudited)

|  | Shares or<br>Principal<br>Amount | Value         |
|--|----------------------------------|---------------|
| <b>AFFILIATED INVESTMENT COMPANIES (A) - 62.0%</b>                                 |                                  |               |
| <b>Equity - 62.0%</b>  |                                  |               |
| International Strategic Equity Allocation,<br>Class NAV, JHF II (MIM US) (B)       | 9,927,072                        | \$89,740,733  |
| U.S. Sector Rotation, Class NAV, JHF II (MIM<br>US) (B)                            | 12,891,642                       | 114,477,783   |
| TOTAL AFFILIATED INVESTMENT COMPANIES (Cost<br>\$222,312,965)                      |                                  | \$204,218,516 |
| <b>UNAFFILIATED INVESTMENT COMPANIES - 30.4%</b>                                   |                                  |               |
| <b>Equity - 20.5%</b>  |                                  |               |
| Fidelity Mid Cap Index Fund  | 1,463,218                        | 40,564,864    |
| Fidelity Small Cap Index Fund  | 486,943                          | 11,438,291    |
| Financial Select Sector SPDR Fund  | 108,863                          | 3,952,816     |
| Vanguard FTSE Emerging Markets ETF   | 121,852                          | 4,937,443     |
| Vanguard Health Care ETF   | 16,883                           | 4,294,191     |
| Vanguard Information Technology ETF  | 6,285                            | 2,186,803     |
| <b>Fixed income - 9.9%</b>   |                                  |               |
| Vanguard Intermediate-Term Corporate Bond<br>ETF                                   | 126,475                          | 9,938,406     |
| Vanguard Total Bond Market ETF   | 310,332                          | 22,579,756    |
| TOTAL UNAFFILIATED INVESTMENT COMPANIES (Cost<br>\$102,471,148)                    |                                  | \$99,892,570  |
| <b>COMMON STOCKS - 0.0%</b>  |                                  |               |
| <b>Consumer staples - 0.0%</b>   |                                  |               |
| China Huishan Dairy Holdings Company,<br>Ltd. (C)(D)                               | 8,591                            | 0             |
| <b>Health care - 0.0%</b>  |                                  |               |
| NMC Health PLC (D)   | 270                              | 5             |
| <b>Information technology - 0.0%</b>   |                                  |               |
| Ya Hsin Industrial Company, Ltd. (C)(D)  | 551                              | 0             |
| <b>Real estate - 0.0%</b>  |                                  |               |
| Dalian Wanda Commercial Properties<br>Company, Ltd., H Shares (C)(D)(E)            | 1,146                            | 7,743         |
| <b>Utilities - 0.0%</b>  |                                  |               |
| China Common Rich Renewable Energy<br>Investments, Ltd. (C)(D)                     | 34,794                           | 958           |
| TOTAL COMMON STOCKS (Cost<br>\$8,674)  |                                  | \$8,706       |
| <b>U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 7.2%</b>                               |                                  |               |
| <b>U.S. Government - 7.2%</b>  |                                  |               |
| U.S. Treasury STRIPS, PO, 3.771%, 08/15/2051                                       | \$20,129,000                     | 6,848,533     |
| U.S. Treasury STRIPS, PO, 3.828%, 05/15/2050                                       | 27,339,700                       | 9,600,422     |
| U.S. Treasury STRIPS, PO, 3.878%, 11/15/2048                                       | 14,105,800                       | 5,177,816     |
| U.S. Treasury STRIPS, PO, 4.016%, 05/15/2047                                       | 5,209,600                        | 1,961,308     |
| TOTAL U.S. GOVERNMENT AND AGENCY OBLIGATIONS (Cost<br>\$33,982,061)                |                                  | \$23,588,079  |
| <b>WARRANTS - 0.0%</b>   |                                  |               |
| BTS Group Holdings PCL (Expiration<br>Date: 11-20-26; Strike Price: THB 14.90) (D) | 5,684                            | 51            |
| BTS Group Holdings PCL (Expiration<br>Date: 11-7-24; Strike Price: THB 11.90) (D)  | 2,842                            | 23            |

## MULTI-INDEX 2050 PRESERVATION PORTFOLIO (continued)

|  | Shares or<br>Principal<br>Amount | Value                |
|--|----------------------------------|----------------------|
| Cie Financiere Richemont SA (Expiration<br>Date: 11-22-23; Strike Price: CHF<br>67.00) (D) | 3,655                            | \$3,245              |
| Magellan Financial Group, Ltd. (Expiration<br>Date: 4-16-27; Strike Price: AUD 35.00) (D)  | 5                                | 1                    |
| Minor International PCL (Expiration<br>Date: 2-15-24; Strike Price: THB 31.00) (D)         | 283                              | 25                   |
| Minor International PCL (Expiration<br>Date: 5-5-23; Strike Price: THB 28.00) (D)          | 313                              | 27                   |
| Minor International PCL (Expiration<br>Date: 7-31-23; Strike Price: THB 21.60) (D)         | 624                              | 155                  |
| Srisawad Corp. PCL (Expiration Date: 8-29-25;<br>Strike Price: THB 100.00) (D)             | 130                              | 12                   |
| TOTAL WARRANTS (Cost<br>\$3,296)   |                                  | \$3,539              |
| <b>SHORT-TERM INVESTMENTS - 0.3%</b>   |                                  |                      |
| <b>Short-term funds - 0.3%</b>   |                                  |                      |
| John Hancock Collateral Trust, 3.8739% (F)(G)  | 105,878                          | 1,058,111            |
| TOTAL SHORT-TERM INVESTMENTS (Cost \$1,057,841)  |                                  | \$1,058,111          |
| <b>Total investments (Cost \$359,835,985) - 99.9%</b>                                      |                                  | <b>\$328,769,521</b> |
| <b>Other assets and liabilities, net - 0.1%</b>  |                                  | <b>467,502</b>       |
| <b>TOTAL NET ASSETS - 100.0%</b>   |                                  | <b>\$329,237,023</b> |

## MULTI-INDEX 2050 PRESERVATION PORTFOLIO

As of 11-30-22 (unaudited)

|  | Shares or<br>Principal<br>Amount | Value         |
|--|----------------------------------|---------------|
| <b>AFFILIATED INVESTMENT COMPANIES (A) - 61.4%</b>                           |                                  |               |
| <b>Equity - 61.4%</b>  |                                  |               |
| International Strategic Equity Allocation,<br>Class NAV, JHF II (MIM US) (B) | 16,731,577                       | \$151,253,461 |
| U.S. Sector Rotation, Class NAV, JHF II (MIM<br>US) (B)                      | 21,737,670                       | 193,030,511   |
| TOTAL AFFILIATED INVESTMENT COMPANIES (Cost<br>\$376,354,678)                |                                  | \$344,283,972 |
| <b>UNAFFILIATED INVESTMENT COMPANIES - 30.8%</b>                             |                                  |               |
| <b>Equity - 20.4%</b>  |                                  |               |
| Fidelity Mid Cap Index Fund  | 2,415,024                        | 66,947,651    |
| Fidelity Small Cap Index Fund  | 788,020                          | 18,510,580    |
| Financial Select Sector SPDR Fund  | 185,359                          | 6,730,385     |
| iShares Global Infrastructure ETF  | 6,135                            | 293,928       |
| Vanguard Energy ETF  | 6,648                            | 848,484       |
| Vanguard FTSE Emerging Markets ETF   | 204,684                          | 8,293,796     |
| Vanguard Global ex-U.S. Real Estate ETF                                      | 6,995                            | 295,889       |
| Vanguard Health Care ETF   | 28,246                           | 7,184,370     |
| Vanguard Information Technology ETF  | 10,566                           | 3,676,334     |
| Vanguard Materials ETF   | 3,316                            | 599,466       |
| Vanguard Real Estate ETF   | 9,980                            | 879,038       |
| <b>Fixed income - 10.4%</b>  |                                  |               |
| Vanguard Emerging Markets Government<br>Bond ETF                             | 112,530                          | 7,015,120     |
| Vanguard Intermediate-Term Corporate Bond<br>ETF                             | 179,552                          | 14,109,196    |

## MULTI-INDEX 2050 PRESERVATION PORTFOLIO (continued)

|  | Shares or<br>Principal<br>Amount | Value         |
|--|----------------------------------|---------------|
| <b>Fixed income - (continued)</b>  |                                  |               |
| Vanguard Total Bond Market ETF   | 439,698                          | \$31,992,426  |
| Xtrackers USD High Yield Corporate Bond ETF  | 142,272                          | 4,925,457     |
| TOTAL UNAFFILIATED INVESTMENT COMPANIES (Cost<br>\$175,878,383)                            |                                  | \$172,302,120 |
| <b>COMMON STOCKS - 0.0%</b>  |                                  |               |
| <b>Consumer staples - 0.0%</b>   |                                  |               |
| China Huishan Dairy Holdings Company,<br>Ltd. (C)(D)                                       | 15,091                           | 0             |
| <b>Health care - 0.0%</b>  |                                  |               |
| NMC Health PLC (D)   | 473                              | 9             |
| <b>Information technology - 0.0%</b>   |                                  |               |
| Ya Hsin Industrial Company, Ltd. (C)(D)  | 968                              | 0             |
| <b>Real estate - 0.0%</b>  |                                  |               |
| Dalian Wanda Commercial Properties<br>Company, Ltd., H Shares (C)(D)(E)                    | 2,012                            | 13,602        |
| <b>Utilities - 0.0%</b>  |                                  |               |
| China Common Rich Renewable Energy<br>Investments, Ltd. (C)(D)                             | 61,119                           | 1,682         |
| TOTAL COMMON STOCKS (Cost<br>\$15,237)   |                                  | \$15,293      |
| <b>U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 7.2%</b>                                       |                                  |               |
| <b>U.S. Government - 7.2%</b>  |                                  |               |
| U.S. Treasury STRIPS, PO, 3.771%, 08/15/2051   | \$34,458,000                     | 11,723,720    |
| U.S. Treasury STRIPS, PO, 3.828%, 05/15/2050   | 47,085,300                       | 16,534,152    |
| U.S. Treasury STRIPS, PO, 3.878%, 11/15/2048   | 24,152,800                       | 8,865,768     |
| U.S. Treasury STRIPS, PO, 4.016%, 05/15/2047   | 8,973,600                        | 3,378,377     |
| TOTAL U.S. GOVERNMENT AND AGENCY OBLIGATIONS (Cost<br>\$58,710,692)                        |                                  | \$40,502,017  |
| <b>WARRANTS - 0.0%</b>   |                                  |               |
| BTS Group Holdings PCL (Expiration<br>Date: 11-20-26; Strike Price: THB 14.90) (D)         | 9,985                            | 89            |
| BTS Group Holdings PCL (Expiration<br>Date: 11-7-24; Strike Price: THB 11.90) (D)          | 4,992                            | 40            |
| Cie Financiere Richemont SA (Expiration<br>Date: 11-22-23; Strike Price: CHF<br>67.00) (D) | 6,421                            | 5,700         |
| Magellan Financial Group, Ltd. (Expiration<br>Date: 4-16-27; Strike Price: AUD 35.00) (D)  | 8                                | 1             |
| Minor International PCL (Expiration<br>Date: 2-15-24; Strike Price: THB 31.00) (D)         | 498                              | 44            |
| Minor International PCL (Expiration<br>Date: 5-5-23; Strike Price: THB 28.00) (D)          | 549                              | 47            |
| Minor International PCL (Expiration<br>Date: 7-31-23; Strike Price: THB 21.60) (D)         | 1,095                            | 273           |
| Srisawad Corp. PCL (Expiration Date: 8-29-25;<br>Strike Price: THB 100.00) (D)             | 228                              | 21            |
| TOTAL WARRANTS (Cost<br>\$5,786)   |                                  | \$6,215       |
| <b>SHORT-TERM INVESTMENTS - 0.4%</b>   |                                  |               |
| <b>Short-term funds - 0.4%</b>   |                                  |               |
| John Hancock Collateral Trust, 3.8739% (F)(G)  | 243,968                          | 2,438,141     |

## MULTI-INDEX 2050 PRESERVATION PORTFOLIO (continued)

|   | Shares or<br>Principal<br>Amount | Value                |
|---|----------------------------------|----------------------|
| TOTAL SHORT-TERM INVESTMENTS (Cost \$2,437,457)       |                                  | \$2,438,141          |
| <b>Total investments (Cost \$613,402,233) - 99.8%</b> |                                  | <b>\$559,547,758</b> |
| <b>Other assets and liabilities, net - 0.2%</b>       |                                  | <b>899,061</b>       |
| <b>TOTAL NET ASSETS - 100.0%</b>                      |                                  | <b>\$560,446,819</b> |

## MULTI-INDEX 2045 PRESERVATION PORTFOLIO

As of 11-30-22 (unaudited)

|  | Shares or<br>Principal<br>Amount | Value         |
|--|----------------------------------|---------------|
| <b>AFFILIATED INVESTMENT COMPANIES (A) - 58.9%</b>                           |                                  |               |
| <b>Equity - 58.9%</b>  |                                  |               |
| International Strategic Equity Allocation,<br>Class NAV, JHF II (MIM US) (B) | 19,350,423                       | \$174,927,826 |
| U.S. Sector Rotation, Class NAV, JHF II (MIM<br>US) (B)                      | 25,820,754                       | 229,288,298   |
| TOTAL AFFILIATED INVESTMENT COMPANIES (Cost<br>\$441,869,017)                |                                  | \$404,216,124 |

### UNAFFILIATED INVESTMENT COMPANIES - 33.2%

#### Equity - 19.3%

|   |           |            |
|---|-----------|------------|
| Fidelity Mid Cap Index Fund             | 2,635,938 | 73,064,887 |
| Fidelity Small Cap Index Fund           | 848,483   | 19,930,861 |
| Financial Select Sector SPDR Fund       | 222,906   | 8,093,717  |
| iShares Global Infrastructure ETF (H)   | 11,530    | 552,402    |
| iShares MSCI Global Min Vol Factor ETF  | 32,142    | 3,175,308  |
| Vanguard Dividend Appreciation ETF      | 20,235    | 3,210,283  |
| Vanguard Energy ETF                     | 11,991    | 1,530,411  |
| Vanguard FTSE Emerging Markets ETF      | 176,906   | 7,168,231  |
| Vanguard Global ex-U.S. Real Estate ETF | 13,062    | 552,523    |
| Vanguard Health Care ETF (H)            | 33,930    | 8,630,096  |
| Vanguard Information Technology ETF (H) | 12,553    | 4,367,691  |
| Vanguard Materials ETF                  | 6,182     | 1,117,582  |
| Vanguard Real Estate ETF                | 18,758    | 1,652,205  |

#### Fixed income - 13.9%

|   |         |               |
|---|---------|---------------|
| Vanguard Emerging Markets Government<br>Bond ETF (H)            | 216,361 | 13,487,945    |
| Vanguard Intermediate-Term Corporate Bond<br>ETF                | 274,809 | 21,594,491    |
| Vanguard Total Bond Market ETF                                  | 677,559 | 49,299,193    |
| Xtrackers USD High Yield Corporate Bond<br>ETF (H)              | 316,913 | 10,971,528    |
| TOTAL UNAFFILIATED INVESTMENT COMPANIES (Cost<br>\$225,869,254) |         | \$228,399,354 |

### COMMON STOCKS - 0.0%

#### Consumer staples - 0.0%

|  |        |   |
|--|--------|---|
| China Huishan Dairy Holdings Company,<br>Ltd. (C)(D) | 17,949 | 0 |
|--|--------|---|

#### Health care - 0.0%

|                    |     |    |
|--------------------|-----|----|
| NMC Health PLC (D) | 563 | 11 |
|--------------------|-----|----|

#### Information technology - 0.0%

|   |       |   |
|---|-------|---|
| Ya Hsin Industrial Company, Ltd. (C)(D) | 1,152 | 0 |
|---|-------|---|

## MULTI-INDEX 2045 PRESERVATION PORTFOLIO (continued)

|   | Shares or<br>Principal<br>Amount | Value    |
|---|----------------------------------|----------|
| <b>Real estate - 0.0%</b>   |                                  |          |
| Dalian Wanda Commercial Properties<br>Company, Ltd., H Shares (C)(D)(E) | 2,393                            | \$16,178 |
| <b>Utilities - 0.0%</b>   |                                  |          |
| China Common Rich Renewable Energy<br>Investments, Ltd. (C)(D)          | 72,693                           | 2,001    |
| TOTAL COMMON STOCKS (Cost<br>\$18,123)                                  |                                  | \$18,190 |

### U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 7.2%

#### U.S. Government - 7.2%

|   |              |              |
|---|--------------|--------------|
| U.S. Treasury STRIPS, PO, 3.771%, 08/15/2051                        | \$42,409,000 | 14,428,906   |
| U.S. Treasury STRIPS, PO, 3.828%, 05/15/2050                        | 57,724,500   | 20,270,141   |
| U.S. Treasury STRIPS, PO, 3.878%, 11/15/2048                        | 29,721,600   | 10,909,907   |
| U.S. Treasury STRIPS, PO, 4.016%, 05/15/2047                        | 11,001,300   | 4,141,764    |
| TOTAL U.S. GOVERNMENT AND AGENCY OBLIGATIONS (Cost<br>\$71,738,140) |              | \$49,750,718 |

### WARRANTS - 0.0%

|  |        |         |
|--|--------|---------|
| BTS Group Holdings PCL (Expiration<br>Date: 11-20-26; Strike Price: THB 14.90) (D)         | 11,875 | 106     |
| BTS Group Holdings PCL (Expiration<br>Date: 11-7-24; Strike Price: THB 11.90) (D)          | 5,938  | 48      |
| Cie Financiere Richemont SA (Expiration<br>Date: 11-22-23; Strike Price: CHF<br>67.00) (D) | 7,637  | 6,779   |
| Magellan Financial Group, Ltd. (Expiration<br>Date: 4-16-27; Strike Price: AUD 35.00) (D)  | 10     | 1       |
| Minor International PCL (Expiration<br>Date: 2-15-24; Strike Price: THB 31.00) (D)         | 592    | 53      |
| Minor International PCL (Expiration<br>Date: 5-5-23; Strike Price: THB 28.00) (D)          | 653    | 56      |
| Minor International PCL (Expiration<br>Date: 7-31-23; Strike Price: THB 21.60) (D)         | 1,303  | 324     |
| Srisawad Corp. PCL (Expiration Date: 8-29-25;<br>Strike Price: THB 100.00) (D)             | 271    | 25      |
| TOTAL WARRANTS (Cost<br>\$6,883)   |        | \$7,392 |

### SHORT-TERM INVESTMENTS - 2.2%

#### Short-term funds - 2.2%

|  |           |              |
|--|-----------|--------------|
| John Hancock Collateral Trust, 3.8739% (F)(I)    | 1,486,951 | 14,860,140   |
| TOTAL SHORT-TERM INVESTMENTS (Cost \$14,859,211) |           | \$14,860,140 |

**Total investments (Cost \$754,360,628) - 101.5%** **\$697,251,918**

**Other assets and liabilities, net - (1.5%)** **(10,562,427)**

**TOTAL NET ASSETS - 100.0%** **\$686,689,491**

## MULTI-INDEX 2040 PRESERVATION PORTFOLIO

As of 11-30-22 (unaudited)

|  | Shares or<br>Principal<br>Amount | Value         |
|--|----------------------------------|---------------|
| <b>AFFILIATED INVESTMENT COMPANIES (A) - 55.5%</b>                           |                                  |               |
| <b>Equity - 55.5%</b>  |                                  |               |
| International Strategic Equity Allocation,<br>Class NAV, JHF II (MIM US) (B) | 20,877,364                       | \$188,731,374 |

## MULTI-INDEX 2040 PRESERVATION PORTFOLIO (continued)

|  | Shares or<br>Principal<br>Amount | Value         |
|--|----------------------------------|---------------|
| <b>Equity - (continued)</b>  |                                  |               |
| U.S. Sector Rotation, Class NAV, JHF II (MIM US) (B)                 | 27,594,690                       | \$245,040,844 |
| TOTAL AFFILIATED INVESTMENT COMPANIES (Cost \$474,659,662)           |                                  | \$433,772,218 |
| <b>UNAFFILIATED INVESTMENT COMPANIES - 36.2%</b>                     |                                  |               |
| <b>Equity - 16.4%</b>  |                                  |               |
| Fidelity Mid Cap Index Fund  | 2,355,174                        | 65,356,090    |
| Fidelity Small Cap Index Fund  | 762,644                          | 17,914,514    |
| Financial Select Sector SPDR Fund                                    | 229,073                          | 8,317,641     |
| iShares Global Infrastructure ETF                                    | 17,575                           | 842,018       |
| iShares MSCI Global Min Vol Factor ETF                               | 53,611                           | 5,296,231     |
| Vanguard Dividend Appreciation ETF                                   | 33,751                           | 5,354,596     |
| Vanguard Energy ETF  | 18,551                           | 2,367,664     |
| Vanguard FTSE Emerging Markets ETF                                   | 98,156                           | 3,977,281     |
| Vanguard Global ex-U.S. Real Estate ETF                              | 20,057                           | 848,411       |
| Vanguard Health Care ETF   | 34,872                           | 8,869,693     |
| Vanguard Information Technology ETF                                  | 13,127                           | 4,567,408     |
| Vanguard Materials ETF   | 9,712                            | 1,755,735     |
| Vanguard Real Estate ETF   | 28,592                           | 2,518,383     |
| <b>Fixed income - 19.8%</b>  |                                  |               |
| Vanguard Emerging Markets Government Bond ETF                        | 340,246                          | 21,210,936    |
| Vanguard Intermediate-Term Corporate Bond ETF (H)                    | 446,947                          | 35,121,095    |
| Vanguard Total Bond Market ETF                                       | 1,105,156                        | 80,411,153    |
| Xtrackers USD High Yield Corporate Bond ETF                          | 518,863                          | 17,963,037    |
| TOTAL UNAFFILIATED INVESTMENT COMPANIES (Cost \$286,021,598)         |                                  | \$282,691,886 |
| <b>COMMON STOCKS - 0.0%</b>  |                                  |               |
| <b>Consumer staples - 0.0%</b>                                       |                                  |               |
| China Huishan Dairy Holdings Company, Ltd. (C)(D)                    | 19,625                           | 0             |
| <b>Health care - 0.0%</b>  |                                  |               |
| NMC Health PLC (D)   | 616                              | 12            |
| <b>Information technology - 0.0%</b>                                 |                                  |               |
| Ya Hsin Industrial Company, Ltd. (C)(D)                              | 1,259                            | 0             |
| <b>Real estate - 0.0%</b>  |                                  |               |
| Dalian Wanda Commercial Properties Company, Ltd., H Shares (C)(D)(E) | 2,617                            | 17,688        |
| <b>Utilities - 0.0%</b>  |                                  |               |
| China Common Rich Renewable Energy Investments, Ltd. (C)(D)          | 79,478                           | 2,188         |
| TOTAL COMMON STOCKS (Cost \$19,814)                                  |                                  | \$19,888      |
| <b>U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 7.6%</b>                 |                                  |               |
| <b>U.S. Government - 7.6%</b>  |                                  |               |
| U.S. Treasury STRIPS, PO, 3.771%, 08/15/2051                         | \$50,497,000                     | 17,180,703    |
| U.S. Treasury STRIPS, PO, 3.828%, 05/15/2050                         | 68,653,400                       | 24,107,859    |
| U.S. Treasury STRIPS, PO, 3.878%, 11/15/2048                         | 35,387,900                       | 12,989,836    |
| U.S. Treasury STRIPS, PO, 4.016%, 05/15/2047                         | 13,093,600                       | 4,929,473     |

## MULTI-INDEX 2040 PRESERVATION PORTFOLIO (continued)

|  | Shares or<br>Principal<br>Amount | Value                |
|--|----------------------------------|----------------------|
| TOTAL U.S. GOVERNMENT AND AGENCY OBLIGATIONS (Cost \$85,761,764)                       |                                  | \$59,207,871         |
| <b>WARRANTS - 0.0%</b>   |                                  |                      |
| BTS Group Holdings PCL (Expiration Date: 11-20-26; Strike Price: THB 14.90) (D)        | 12,984                           | \$115                |
| BTS Group Holdings PCL (Expiration Date: 11-7-24; Strike Price: THB 11.90) (D)         | 6,492                            | 52                   |
| Cie Financiere Richemont SA (Expiration Date: 11-22-23; Strike Price: CHF 67.00) (D)   | 8,350                            | 7,412                |
| Magellan Financial Group, Ltd. (Expiration Date: 4-16-27; Strike Price: AUD 35.00) (D) | 11                               | 2                    |
| Minor International PCL (Expiration Date: 2-15-24; Strike Price: THB 31.00) (D)        | 647                              | 58                   |
| Minor International PCL (Expiration Date: 5-5-23; Strike Price: THB 28.00) (D)         | 714                              | 61                   |
| Minor International PCL (Expiration Date: 7-31-23; Strike Price: THB 21.60) (D)        | 1,424                            | 355                  |
| Srisawad Corp. PCL (Expiration Date: 8-29-25; Strike Price: THB 100.00) (D)            | 296                              | 27                   |
| TOTAL WARRANTS (Cost \$7,570)  |                                  | \$8,082              |
| <b>SHORT-TERM INVESTMENTS - 1.3%</b>   |                                  |                      |
| <b>Short-term funds - 1.3%</b>   |                                  |                      |
| John Hancock Collateral Trust, 3.8739% (F)(I)  | 1,036,671                        | 10,360,178           |
| TOTAL SHORT-TERM INVESTMENTS (Cost \$10,358,001)                                       |                                  | \$10,360,178         |
| <b>Total investments (Cost \$856,828,409) - 100.6%</b>                                 |                                  | <b>\$786,060,123</b> |
| <b>Other assets and liabilities, net - (0.6%)</b>                                      |                                  | <b>(4,927,353)</b>   |
| <b>TOTAL NET ASSETS - 100.0%</b>   |                                  | <b>\$781,132,770</b> |

## MULTI-INDEX 2035 PRESERVATION PORTFOLIO

As of 11-30-22 (unaudited)

|   | Shares or<br>Principal<br>Amount | Value         |
|---|----------------------------------|---------------|
| <b>AFFILIATED INVESTMENT COMPANIES (A) - 46.7%</b>                        |                                  |               |
| <b>Equity - 46.7%</b>   |                                  |               |
| International Strategic Equity Allocation, Class NAV, JHF II (MIM US) (B) | 21,284,212                       | \$192,409,277 |
| U.S. Sector Rotation, Class NAV, JHF II (MIM US) (B)                      | 28,299,700                       | 251,301,334   |
| TOTAL AFFILIATED INVESTMENT COMPANIES (Cost \$485,233,974)                |                                  | \$443,710,611 |
| <b>UNAFFILIATED INVESTMENT COMPANIES - 44.7%</b>                          |                                  |               |
| <b>Equity - 13.5%</b>   |                                  |               |
| Fidelity Mid Cap Index Fund   | 1,964,511                        | 54,515,190    |
| Fidelity Small Cap Index Fund   | 634,160                          | 14,896,413    |
| Financial Select Sector SPDR Fund   | 255,792                          | 9,287,808     |
| iShares Global Infrastructure ETF   | 26,907                           | 1,289,114     |
| iShares MSCI Global Min Vol Factor ETF                                    | 86,843                           | 8,579,220     |
| Vanguard Dividend Appreciation ETF  | 54,649                           | 8,670,064     |
| Vanguard Energy ETF   | 28,321                           | 3,614,609     |
| Vanguard FTSE Emerging Markets ETF  | 121,205                          | 4,911,227     |
| Vanguard Global ex-U.S. Real Estate ETF                                   | 31,101                           | 1,315,572     |



## MULTI-INDEX 2035 PRESERVATION PORTFOLIO (continued)

|  | Shares or<br>Principal<br>Amount | Value         |
|--|----------------------------------|---------------|
| <b>Equity - (continued)</b>  |                                  |               |
| Vanguard Health Care ETF   | 38,937                           | \$9,903,626   |
| Vanguard Information Technology ETF (H)  | 14,634                           | 5,091,754     |
| Vanguard Materials ETF   | 14,677                           | 2,653,308     |
| Vanguard Real Estate ETF   | 43,426                           | 3,824,962     |
| <b>Fixed income - 31.2%</b>  |                                  |               |
| Vanguard Emerging Markets Government Bond ETF  | 536,715                          | 33,458,813    |
| Vanguard Intermediate-Term Corporate Bond ETF  | 901,702                          | 70,855,743    |
| Vanguard Total Bond Market ETF   | 2,239,210                        | 162,924,918   |
| Xtrackers USD High Yield Corporate Bond ETF (H)  | 840,353                          | 29,093,021    |
| TOTAL UNAFFILIATED INVESTMENT COMPANIES (Cost \$441,973,267)                           |                                  | \$424,885,362 |
| <b>COMMON STOCKS - 0.0%</b>  |                                  |               |
| <b>Consumer staples - 0.0%</b>   |                                  |               |
| China Huishan Dairy Holdings Company, Ltd. (C)(D)                                      | 20,564                           | 0             |
| <b>Health care - 0.0%</b>  |                                  |               |
| NMC Health PLC (D)   | 645                              | 13            |
| <b>Information technology - 0.0%</b>   |                                  |               |
| Ya Hsin Industrial Company, Ltd. (C)(D)  | 1,320                            | 0             |
| <b>Real estate - 0.0%</b>  |                                  |               |
| Dalian Wanda Commercial Properties Company, Ltd., H Shares (C)(D)(E)                   | 2,742                            | 18,535        |
| <b>Utilities - 0.0%</b>  |                                  |               |
| China Common Rich Renewable Energy Investments, Ltd. (C)(D)                            | 83,284                           | 2,292         |
| TOTAL COMMON STOCKS (Cost \$20,763)  |                                  | \$20,840      |
| <b>U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 7.9%</b>                                   |                                  |               |
| <b>U.S. Government - 7.9%</b>  |                                  |               |
| U.S. Treasury STRIPS, PO, 3.771%, 08/15/2051   | \$63,887,000                     | 21,736,412    |
| U.S. Treasury STRIPS, PO, 3.828%, 05/15/2050   | 86,562,000                       | 30,396,521    |
| U.S. Treasury STRIPS, PO, 3.878%, 11/15/2048   | 44,765,800                       | 16,432,182    |
| U.S. Treasury STRIPS, PO, 4.016%, 05/15/2047   | 16,518,800                       | 6,218,990     |
| TOTAL U.S. GOVERNMENT AND AGENCY OBLIGATIONS (Cost \$108,687,332)                      |                                  | \$74,784,105  |
| <b>WARRANTS - 0.0%</b>   |                                  |               |
| BTS Group Holdings PCL (Expiration Date: 11-20-26; Strike Price: THB 14.90) (D)        | 13,605                           | 121           |
| BTS Group Holdings PCL (Expiration Date: 11-7-24; Strike Price: THB 11.90) (D)         | 6,803                            | 55            |
| Cie Financiere Richemont SA (Expiration Date: 11-22-23; Strike Price: CHF 67.00) (D)   | 8,750                            | 7,767         |
| Magellan Financial Group, Ltd. (Expiration Date: 4-16-27; Strike Price: AUD 35.00) (D) | 11                               | 2             |
| Minor International PCL (Expiration Date: 2-15-24; Strike Price: THB 31.00) (D)        | 678                              | 61            |
| Minor International PCL (Expiration Date: 5-5-23; Strike Price: THB 28.00) (D)         | 748                              | 64            |

## MULTI-INDEX 2035 PRESERVATION PORTFOLIO (continued)

|   | Shares or<br>Principal<br>Amount | Value                |
|---|----------------------------------|----------------------|
| Minor International PCL (Expiration Date: 7-31-23; Strike Price: THB 21.60) (D) | 1,493                            | \$372                |
| Srisawad Corp. PCL (Expiration Date: 8-29-25; Strike Price: THB 100.00) (D)     | 311                              | 29                   |
| TOTAL WARRANTS (Cost \$7,932)   |                                  | \$8,471              |
| <b>SHORT-TERM INVESTMENTS - 0.8%</b>  |                                  |                      |
| <b>Short-term funds - 0.8%</b>  |                                  |                      |
| John Hancock Collateral Trust, 3.8739% (F)(I)                                   | 776,003                          | 7,755,142            |
| TOTAL SHORT-TERM INVESTMENTS (Cost \$7,753,254)                                 |                                  | \$7,755,142          |
| <b>Total investments (Cost \$1,043,676,522) - 100.1%</b>                        |                                  | <b>\$951,164,531</b> |
| <b>Other assets and liabilities, net - (0.1%)</b>                               |                                  | <b>(1,420,282)</b>   |
| <b>TOTAL NET ASSETS - 100.0%</b>  |                                  | <b>\$949,744,249</b> |

## MULTI-INDEX 2030 PRESERVATION PORTFOLIO

### As of 11-30-22 (unaudited)

|   | Shares or<br>Principal<br>Amount | Value         |
|---|----------------------------------|---------------|
| <b>AFFILIATED INVESTMENT COMPANIES (A) - 31.3%</b>                        |                                  |               |
| <b>Equity - 31.3%</b>   |                                  |               |
| International Strategic Equity Allocation, Class NAV, JHF II (MIM US) (B) | 15,063,194                       | \$136,171,275 |
| U.S. Sector Rotation, Class NAV, JHF II (MIM US) (B)                      | 20,071,925                       | 178,238,692   |
| TOTAL AFFILIATED INVESTMENT COMPANIES (Cost \$343,425,894)                |                                  | \$314,409,967 |
| <b>UNAFFILIATED INVESTMENT COMPANIES - 58.5%</b>                          |                                  |               |
| <b>Equity - 11.7%</b>   |                                  |               |
| Fidelity Mid Cap Index Fund   | 1,271,855                        | 35,293,973    |
| Fidelity Small Cap Index Fund   | 412,252                          | 9,683,792     |
| Financial Select Sector SPDR Fund   | 245,972                          | 8,931,243     |
| iShares Global Infrastructure ETF   | 34,524                           | 1,654,045     |
| iShares MSCI Global Min Vol Factor ETF                                    | 114,597                          | 11,321,038    |
| Vanguard Dividend Appreciation ETF  | 71,602                           | 11,359,657    |
| Vanguard Energy ETF   | 36,311                           | 4,634,373     |
| Vanguard FTSE Emerging Markets ETF  | 126,920                          | 5,142,798     |
| Vanguard Global ex-U.S. Real Estate ETF                                   | 40,191                           | 1,700,079     |
| Vanguard Health Care ETF (H)  | 37,571                           | 9,556,184     |
| Vanguard Information Technology ETF                                       | 13,876                           | 4,828,015     |
| Vanguard Materials ETF  | 18,554                           | 3,354,192     |
| Vanguard Real Estate ETF  | 56,168                           | 4,947,277     |
| Vanguard S&P 500 ETF  | 13,700                           | 5,130,513     |
| <b>Fixed income - 46.8%</b>   |                                  |               |
| Invesco Senior Loan ETF (H)   | 651,738                          | 13,569,185    |
| SPDR Portfolio Short Term Corporate Bond ETF                              | 885,798                          | 26,086,751    |
| Vanguard Emerging Markets Government Bond ETF                             | 692,605                          | 43,176,996    |
| Vanguard Intermediate-Term Corporate Bond ETF                             | 1,254,793                        | 98,601,634    |
| Vanguard Short-Term Corporate Bond ETF                                    | 346,243                          | 26,141,347    |
| Vanguard Total Bond Market ETF  | 3,100,763                        | 225,611,517   |

## MULTI-INDEX 2030 PRESERVATION PORTFOLIO (continued)

|  | Shares or<br>Principal<br>Amount | Value         |
|--|----------------------------------|---------------|
| <b>Fixed income - (continued)</b>  |                                  |               |
| Xtrackers USD High Yield Corporate Bond<br>ETF (H)   | 1,106,186                        | \$38,296,159  |
| TOTAL UNAFFILIATED INVESTMENT COMPANIES (Cost<br>\$618,567,529)                            |                                  | \$589,020,768 |
| <b>COMMON STOCKS - 0.0%</b>  |                                  |               |
| <b>Consumer staples - 0.0%</b>   |                                  |               |
| China Huishan Dairy Holdings Company,<br>Ltd. (C)(D)                                       | 14,775                           | 0             |
| <b>Health care - 0.0%</b>  |                                  |               |
| NMC Health PLC (D)   | 464                              | 9             |
| <b>Information technology - 0.0%</b>   |                                  |               |
| Ya Hsin Industrial Company, Ltd. (C)(D)  | 948                              | 0             |
| <b>Real estate - 0.0%</b>  |                                  |               |
| Dalian Wanda Commercial Properties<br>Company, Ltd., H Shares (C)(D)(E)                    | 1,970                            | 13,317        |
| <b>Utilities - 0.0%</b>  |                                  |               |
| China Common Rich Renewable Energy<br>Investments, Ltd. (C)(D)                             | 59,837                           | 1,647         |
| TOTAL COMMON STOCKS (Cost<br>\$14,917)   |                                  | \$14,973      |
| <b>U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 9.5%</b>                                       |                                  |               |
| <b>U.S. Government - 9.5%</b>  |                                  |               |
| U.S. Treasury Inflation Protected Security,<br>0.125%, 07/15/2024                          | \$5,377,613                      | 5,219,330     |
| U.S. Treasury Inflation Protected Security,<br>0.125%, 04/15/2025                          | 15,643,980                       | 14,996,221    |
| U.S. Treasury Inflation Protected Security,<br>0.125%, 04/15/2026                          | 8,401,101                        | 7,964,965     |
| U.S. Treasury Inflation Protected Security,<br>0.125%, 04/15/2027                          | 7,703,805                        | 7,259,106     |
| U.S. Treasury STRIPS, PO, 3.771%, 08/15/2051   | 51,849,000                       | 17,640,697    |
| U.S. Treasury STRIPS, PO, 3.828%, 05/15/2050   | 69,160,000                       | 24,285,753    |
| U.S. Treasury STRIPS, PO, 3.878%, 11/15/2048   | 36,317,100                       | 13,330,918    |
| U.S. Treasury STRIPS, PO, 4.016%, 05/15/2047   | 13,166,600                       | 4,956,956     |
| TOTAL U.S. GOVERNMENT AND AGENCY OBLIGATIONS (Cost<br>\$126,442,806)                       |                                  | \$95,653,946  |
| <b>WARRANTS - 0.0%</b>   |                                  |               |
| BTS Group Holdings PCL (Expiration<br>Date: 11-20-26; Strike Price: THB 14.90) (D)         | 9,775                            | 87            |
| BTS Group Holdings PCL (Expiration<br>Date: 11-7-24; Strike Price: THB 11.90) (D)          | 4,888                            | 39            |
| Cie Financiere Richemont SA (Expiration<br>Date: 11-22-23; Strike Price: CHF<br>67.00) (D) | 6,286                            | 5,580         |
| Magellan Financial Group, Ltd. (Expiration<br>Date: 4-16-27; Strike Price: AUD 35.00) (D)  | 8                                | 1             |
| Minor International PCL (Expiration<br>Date: 2-15-24; Strike Price: THB 31.00) (D)         | 487                              | 44            |
| Minor International PCL (Expiration<br>Date: 5-5-23; Strike Price: THB 28.00) (D)          | 537                              | 46            |
| Minor International PCL (Expiration<br>Date: 7-31-23; Strike Price: THB 21.60) (D)         | 1,072                            | 267           |
| Srisawad Corp. PCL (Expiration Date: 8-29-25;<br>Strike Price: THB 100.00) (D)             | 223                              | 21            |

## MULTI-INDEX 2030 PRESERVATION PORTFOLIO (continued)

|  | Shares or<br>Principal<br>Amount | Value                  |
|--|----------------------------------|------------------------|
| TOTAL WARRANTS (Cost<br>\$5,699)                         |                                  | \$6,085                |
| <b>SHORT-TERM INVESTMENTS - 2.3%</b>                     |                                  |                        |
| <b>Short-term funds - 2.3%</b>                           |                                  |                        |
| John Hancock Collateral Trust, 3.8739% (F)(I)            | 2,336,686                        | \$23,352,135           |
| TOTAL SHORT-TERM INVESTMENTS (Cost \$23,346,851)         |                                  | \$23,352,135           |
| <b>Total investments (Cost \$1,111,803,696) - 101.6%</b> |                                  | <b>\$1,022,457,874</b> |
| <b>Other assets and liabilities, net - (1.6%)</b>        |                                  | <b>(16,548,484)</b>    |
| <b>TOTAL NET ASSETS - 100.0%</b>                         |                                  | <b>\$1,005,909,390</b> |

## MULTI-INDEX 2025 PRESERVATION PORTFOLIO

As of 11-30-22 (unaudited)

|  | Shares or<br>Principal<br>Amount | Value         |
|--|----------------------------------|---------------|
| <b>AFFILIATED INVESTMENT COMPANIES (A) - 14.8%</b>                           |                                  |               |
| <b>Equity - 14.8%</b>  |                                  |               |
| International Strategic Equity Allocation,<br>Class NAV, JHF II (MIM US) (B) | 5,485,669                        | \$49,590,449  |
| U.S. Sector Rotation, Class NAV, JHF II (MIM<br>US) (B)                      | 7,260,931                        | 64,477,065    |
| TOTAL AFFILIATED INVESTMENT COMPANIES (Cost<br>\$124,177,862)                |                                  | \$114,067,514 |
| <b>UNAFFILIATED INVESTMENT COMPANIES - 71.7%</b>                             |                                  |               |
| <b>Equity - 6.5%</b>   |                                  |               |
| Fidelity Mid Cap Index Fund  | 207,820                          | 5,767,013     |
| Fidelity Small Cap Index Fund  | 68,583                           | 1,611,009     |
| iShares Global Infrastructure ETF (H)  | 31,148                           | 1,492,301     |
| iShares MSCI Global Min Vol Factor ETF                                       | 103,936                          | 10,267,837    |
| Vanguard Dividend Appreciation ETF (H)                                       | 64,916                           | 10,298,923    |
| Vanguard Energy ETF  | 32,673                           | 4,170,055     |
| Vanguard FTSE Emerging Markets ETF   | 95,836                           | 3,883,275     |
| Vanguard Global ex-U.S. Real Estate ETF                                      | 36,187                           | 1,530,710     |
| Vanguard Materials ETF   | 16,833                           | 3,043,070     |
| Vanguard Real Estate ETF   | 50,037                           | 4,407,259     |
| Vanguard S&P 500 ETF   | 10,329                           | 3,868,107     |
| <b>Fixed income - 65.2%</b>  |                                  |               |
| Invesco Senior Loan ETF (H)  | 1,361,147                        | 28,339,081    |
| SPDR Portfolio Short Term Corporate Bond ETF                                 | 1,601,548                        | 47,165,589    |
| Vanguard Emerging Markets Government<br>Bond ETF (H)                         | 615,707                          | 38,383,174    |
| Vanguard Intermediate-Term Corporate Bond<br>ETF (H)                         | 1,174,820                        | 92,317,356    |
| Vanguard Short-Term Corporate Bond ETF                                       | 626,230                          | 47,280,365    |
| Vanguard Total Bond Market ETF   | 2,917,009                        | 212,241,575   |
| Xtrackers USD High Yield Corporate Bond<br>ETF (H)                           | 1,017,992                        | 35,242,883    |
| TOTAL UNAFFILIATED INVESTMENT COMPANIES (Cost<br>\$588,209,595)              |                                  | \$551,309,582 |
| <b>COMMON STOCKS - 0.0%</b>  |                                  |               |
| <b>Consumer staples - 0.0%</b>   |                                  |               |
| China Huishan Dairy Holdings Company,<br>Ltd. (C)(D)                         | 6,018                            | 0             |



## MULTI-INDEX 2025 PRESERVATION PORTFOLIO (continued)

|  | Shares or<br>Principal<br>Amount | Value        |
|--|----------------------------------|--------------|
| <b>Health care - 0.0%</b>  |                                  |              |
| NMC Health PLC (D)   | 189                              | \$4          |
| <b>Information technology - 0.0%</b>   |                                  |              |
| Ya Hsin Industrial Company, Ltd. (C)(D)  | 386                              | 0            |
| <b>Real estate - 0.0%</b>  |                                  |              |
| Dalian Wanda Commercial Properties<br>Company, Ltd., H Shares (C)(D)(E)                    | 802                              | 5,424        |
| <b>Utilities - 0.0%</b>  |                                  |              |
| China Common Rich Renewable Energy<br>Investments, Ltd. (C)(D)                             | 24,374                           | 671          |
| TOTAL COMMON STOCKS (Cost<br>\$6,076)  |                                  | \$6,099      |
| <b>U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 12.6%</b>                                      |                                  |              |
| <b>U.S. Government - 12.6%</b>   |                                  |              |
| U.S. Treasury Inflation Protected Security,<br>0.125%, 07/15/2024                          | \$11,667,660                     | 11,324,239   |
| U.S. Treasury Inflation Protected Security,<br>0.125%, 04/15/2025                          | 34,614,659                       | 33,181,396   |
| U.S. Treasury Inflation Protected Security,<br>0.125%, 04/15/2026                          | 18,608,831                       | 17,642,771   |
| U.S. Treasury Inflation Protected Security,<br>0.125%, 04/15/2027                          | 16,708,921                       | 15,744,405   |
| U.S. Treasury STRIPS, PO, 3.771%, 08/15/2051   | 15,963,000                       | 5,431,126    |
| U.S. Treasury STRIPS, PO, 3.828%, 05/15/2050   | 21,894,000                       | 7,688,148    |
| U.S. Treasury STRIPS, PO, 3.878%, 11/15/2048   | 11,209,200                       | 4,114,561    |
| U.S. Treasury STRIPS, PO, 4.016%, 05/15/2047   | 4,052,800                        | 1,525,796    |
| TOTAL U.S. GOVERNMENT AND AGENCY OBLIGATIONS (Cost<br>\$112,723,603)                       |                                  | \$96,652,442 |
| <b>WARRANTS - 0.0%</b>   |                                  |              |
| BTS Group Holdings PCL (Expiration<br>Date: 11-20-26; Strike Price: THB 14.90) (D)         | 3,982                            | 35           |
| BTS Group Holdings PCL (Expiration<br>Date: 11-7-24; Strike Price: THB 11.90) (D)          | 1,991                            | 16           |
| Cie Financiere Richemont SA (Expiration<br>Date: 11-22-23; Strike Price: CHF<br>67.00) (D) | 2,561                            | 2,273        |
| Magellan Financial Group, Ltd. (Expiration<br>Date: 4-16-27; Strike Price: AUD 35.00) (D)  | 3                                | 0            |
| Minor International PCL (Expiration<br>Date: 2-15-24; Strike Price: THB 31.00) (D)         | 198                              | 18           |
| Minor International PCL (Expiration<br>Date: 5-5-23; Strike Price: THB 28.00) (D)          | 219                              | 19           |
| Minor International PCL (Expiration<br>Date: 7-31-23; Strike Price: THB 21.60) (D)         | 437                              | 109          |
| Srisawad Corp. PCL (Expiration Date: 8-29-25;<br>Strike Price: THB 100.00) (D)             | 91                               | 8            |
| TOTAL WARRANTS (Cost<br>\$2,322)   |                                  | \$2,478      |
| <b>SHORT-TERM INVESTMENTS - 3.2%</b>   |                                  |              |
| <b>Short-term funds - 3.2%</b>   |                                  |              |
| John Hancock Collateral Trust, 3.8739% (F)(I)  | 2,438,622                        | 24,370,854   |

## MULTI-INDEX 2025 PRESERVATION PORTFOLIO (continued)

|  | Shares or<br>Principal<br>Amount | Value                |
|--|----------------------------------|----------------------|
| TOTAL SHORT-TERM INVESTMENTS (Cost \$24,366,042)       |                                  | \$24,370,854         |
| <b>Total investments (Cost \$849,485,500) - 102.3%</b> |                                  | <b>\$786,408,969</b> |
| <b>Other assets and liabilities, net - (2.3%)</b>      |                                  | <b>(17,547,298)</b>  |
| <b>TOTAL NET ASSETS - 100.0%</b>                       |                                  | <b>\$768,861,671</b> |

## MULTI-INDEX INCOME PRESERVATION PORTFOLIO

As of 11-30-22 (unaudited)

|  | Shares or<br>Principal<br>Amount | Value         |
|--|----------------------------------|---------------|
| <b>AFFILIATED INVESTMENT COMPANIES (A) - 5.1%</b>                            |                                  |               |
| <b>Equity - 5.1%</b>   |                                  |               |
| International Strategic Equity Allocation,<br>Class NAV, JHF II (MIM US) (B) | 1,190,716                        | \$10,764,072  |
| U.S. Sector Rotation, Class NAV, JHF II (MIM<br>US) (B)                      | 1,569,082                        | 13,933,448    |
| TOTAL AFFILIATED INVESTMENT COMPANIES (Cost<br>\$26,623,793)                 |                                  | \$24,697,520  |
| <b>UNAFFILIATED INVESTMENT COMPANIES - 80.3%</b>                             |                                  |               |
| <b>Equity - 6.9%</b>   |                                  |               |
| iShares Global Infrastructure ETF  | 21,249                           | 1,018,040     |
| iShares MSCI Global Min Vol Factor ETF                                       | 70,917                           | 7,005,890     |
| Vanguard Dividend Appreciation ETF   | 44,186                           | 7,010,109     |
| Vanguard Energy ETF  | 21,800                           | 2,782,334     |
| Vanguard FTSE Emerging Markets ETF   | 60,489                           | 2,451,014     |
| Vanguard Global ex-U.S. Real Estate ETF                                      | 24,591                           | 1,040,199     |
| Vanguard Materials ETF   | 11,239                           | 2,031,786     |
| Vanguard Real Estate ETF   | 34,441                           | 3,033,563     |
| Vanguard S&P 500 ETF   | 19,206                           | 7,192,455     |
| <b>Fixed income - 73.4%</b>  |                                  |               |
| Invesco Senior Loan ETF (H)  | 1,137,819                        | 23,689,392    |
| SPDR Portfolio Short Term Corporate Bond<br>ETF (H)                          | 1,310,259                        | 38,587,128    |
| Vanguard Emerging Markets Government<br>Bond ETF                             | 416,003                          | 25,933,627    |
| Vanguard Intermediate-Term Corporate Bond<br>ETF                             | 791,284                          | 62,179,097    |
| Vanguard Short-Term Corporate Bond ETF                                       | 514,598                          | 38,852,149    |
| Vanguard Total Bond Market ETF   | 1,968,420                        | 143,222,239   |
| Xtrackers USD High Yield Corporate Bond ETF                                  | 701,733                          | 24,293,996    |
| TOTAL UNAFFILIATED INVESTMENT COMPANIES (Cost<br>\$413,483,631)              |                                  | \$390,323,018 |
| <b>COMMON STOCKS - 0.0%</b>  |                                  |               |
| <b>Consumer staples - 0.0%</b>   |                                  |               |
| China Huishan Dairy Holdings Company,<br>Ltd. (C)(D)                         | 1,230                            | 0             |
| <b>Health care - 0.0%</b>  |                                  |               |
| NMC Health PLC (D)   | 39                               | 1             |
| <b>Information technology - 0.0%</b>   |                                  |               |
| Ya Hsin Industrial Company, Ltd. (C)(D)                                      | 79                               | 0             |

## MULTI-INDEX INCOME PRESERVATION PORTFOLIO (continued)

|  | Shares or<br>Principal<br>Amount | Value                |
|--|----------------------------------|----------------------|
| <b>Real estate - 0.0%</b>  |                                  |                      |
| Dalian Wanda Commercial Properties Company, Ltd., H Shares (C)(D)(E)                 | 164                              | \$1,109              |
| <b>Utilities - 0.0%</b>  |                                  |                      |
| China Common Rich Renewable Energy Investments, Ltd. (C)(D)                          | 4,982                            | 137                  |
| TOTAL COMMON STOCKS (Cost \$1,243)   |                                  | \$1,247              |
| <b>U.S. GOVERNMENT AND AGENCY OBLIGATIONS - 14.0%</b>                                |                                  |                      |
| <b>U.S. Government - 14.0%</b>   |                                  |                      |
| U.S. Treasury Inflation Protected Security, 0.125%, 07/15/2024                       | \$10,160,143                     | 9,861,094            |
| U.S. Treasury Inflation Protected Security, 0.125%, 04/15/2025                       | 30,130,112                       | 28,882,537           |
| U.S. Treasury Inflation Protected Security, 0.125%, 04/15/2026                       | 16,198,332                       | 15,357,410           |
| U.S. Treasury Inflation Protected Security, 0.125%, 04/15/2027                       | 14,550,931                       | 13,710,984           |
| TOTAL U.S. GOVERNMENT AND AGENCY OBLIGATIONS (Cost \$74,135,581)                     |                                  | \$67,812,025         |
| <b>WARRANTS - 0.0%</b>   |                                  |                      |
| BTS Group Holdings PCL (Expiration Date: 11-20-26; Strike Price: THB 14.90) (D)      | 814                              | 7                    |
| BTS Group Holdings PCL (Expiration Date: 11-7-24; Strike Price: THB 11.90) (D)       | 407                              | 3                    |
| Cie Financiere Richemont SA (Expiration Date: 11-22-23; Strike Price: CHF 67.00) (D) | 523                              | 465                  |
| Minor International PCL (Expiration Date: 2-15-24; Strike Price: THB 31.00) (D)      | 41                               | 4                    |
| Minor International PCL (Expiration Date: 5-5-23; Strike Price: THB 28.00) (D)       | 45                               | 4                    |
| Minor International PCL (Expiration Date: 7-31-23; Strike Price: THB 21.60) (D)      | 89                               | 22                   |
| Srisawad Corp. PCL (Expiration Date: 8-29-25; Strike Price: THB 100.00) (D)          | 19                               | 2                    |
| TOTAL WARRANTS (Cost \$473)  |                                  | \$507                |
| <b>SHORT-TERM INVESTMENTS - 2.8%</b>   |                                  |                      |
| <b>Short-term funds - 2.8%</b>   |                                  |                      |
| John Hancock Collateral Trust, 3.8739% (F)(I)  | 1,369,395                        | 13,685,320           |
| TOTAL SHORT-TERM INVESTMENTS (Cost \$13,682,181)                                     |                                  | \$13,685,320         |
| <b>Total investments (Cost \$527,926,902) - 102.2%</b>                               |                                  | <b>\$496,519,637</b> |
| <b>Other assets and liabilities, net - (2.2%)</b>                                    |                                  | <b>(10,846,674)</b>  |
| <b>TOTAL NET ASSETS - 100.0%</b>   |                                  | <b>\$485,672,963</b> |

Percentages are based upon net assets.

### Currency Abbreviations

AUD Australian Dollar  
CHF Swiss Franc  
THB Thai Bhat

### Security Abbreviations and Legend

JHF II John Hancock Funds II  
MIM US Manulife Investment Management (US) LLC

- PO Principal-Only Security - (Principal Tranche of Stripped Security). Rate shown is the annualized yield on date of purchase.
- STRIPS Separate Trading of Registered Interest and Principal Securities
- (A) The underlying funds' subadvisor is shown parenthetically.
- (B) The subadvisor is an affiliate of the advisor.
- (C) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
- (D) Non-income producing.
- (E) 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.
- (F) The rate shown is the annualized seven-day yield as of 11-30-22.
- (G) Investment is an affiliate of the fund, the advisor and/or subadvisor.
- (H) All or a portion of this security is on loan as of 11-30-22.
- (I) Investment is an affiliate of the fund, the advisor and/or subadvisor. A portion of this security represents the investment of cash collateral received for securities lending.

## Notes to Portfolios' 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 Advisor's Valuation Policies and Procedures.

In order to value the securities, the portfolios use the following valuation techniques: Investments by the portfolios in underlying affiliated funds and other open-end mutual funds, including John Hancock Collateral Trust (JHCT), are valued at their respective NAVs each business day. Equity securities, including exchange-traded or closed-end funds, held by the portfolios 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.

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.

The portfolios use 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 portfolios' investments as of November 30, 2022, by major security category or type:

|  | Total<br>value at<br>11-30-22 | Level 1<br>quoted price | Level 2<br>significant<br>observable<br>inputs | Level 3<br>significant<br>unobservable<br>inputs |
|--|-------------------------------|-------------------------|--|--|
| <b>Multi-Index 2065 Preservation Portfolio</b> |                               |                         |  |  |
| <b>Investments in securities:</b>              |                               |                         |  |  |
| <b>Assets</b>                                  |                               |                         |  |  |
| Affiliated investment companies                | \$20,306,169                  | \$20,306,169            | —  | —  |
| Unaffiliated investment companies              | 10,085,127                    | 10,085,127              | —  | —  |
| Common stocks                                  | 518                           | —                       | —  | \$518  |
| U.S. Government and Agency obligations         | 2,409,326                     | —                       | \$2,409,326                                    | —  |
| Warrants                                       | 211                           | 211                     | —  | —  |
| Short-term investments                         | 2,063                         | 2,063                   | —  | —  |
| <b>Total investments in securities</b>         | <b>\$32,803,414</b>           | <b>\$30,393,570</b>     | <b>\$2,409,326</b>                             | <b>\$518</b>                                     |
| <b>Multi-Index 2060 Preservation Portfolio</b> |                               |                         |  |  |
| <b>Investments in securities:</b>              |                               |                         |  |  |
| <b>Assets</b>                                  |                               |                         |  |  |
| Affiliated investment companies                | \$119,673,861                 | \$119,673,861           | —  | —  |
| Unaffiliated investment companies              | 58,856,857                    | 58,856,857              | —  | —  |
| Common stocks                                  | 4,796                         | —                       | \$3  | \$4,793  |
| U.S. Government and Agency obligations         | 14,370,228                    | —                       | 14,370,228                                     | —  |
| Warrants                                       | 1,950                         | 1,950                   | —  | —  |
| Short-term investments                         | 10,949                        | 10,949                  | —  | —  |
| <b>Total investments in securities</b>         | <b>\$192,918,641</b>          | <b>\$178,543,617</b>    | <b>\$14,370,231</b>                            | <b>\$4,793</b>                                   |

|  | Total<br>value at<br>11-30-22 | Level 1<br>quoted price | Level 2<br>significant<br>observable<br>inputs | Level 3<br>significant<br>unobservable<br>inputs |
|--|-------------------------------|-------------------------|--|--|
| <b>Multi-Index 2055 Preservation Portfolio</b> |                               |                         |  |  |
| <b>Investments in securities:</b>              |                               |                         |  |  |
| <b>Assets</b>                                  |                               |                         |  |  |
| Affiliated investment companies                | \$204,218,516                 | \$204,218,516           | —  | —  |
| Unaffiliated investment companies              | 99,892,570                    | 99,892,570              | —  | —  |
| Common stocks                                  | 8,706                         | —                       | \$5  | \$8,701  |
| U.S. Government and Agency obligations         | 23,588,079                    | —                       | 23,588,079                                     | —  |
| Warrants                                       | 3,539                         | 3,539                   | —  | —  |
| Short-term investments                         | 1,058,111                     | 1,058,111               | —  | —  |
| <b>Total investments in securities</b>         | <b>\$328,769,521</b>          | <b>\$305,172,736</b>    | <b>\$23,588,084</b>                            | <b>\$8,701</b>                                   |

|  |                      |                      |                     |                 |
|--|----------------------|----------------------|---------------------|-----------------|
| <b>Multi-Index 2050 Preservation Portfolio</b> |                      |                      |                     |                 |
| <b>Investments in securities:</b>              |                      |                      |                     |                 |
| <b>Assets</b>                                  |                      |                      |                     |                 |
| Affiliated investment companies                | \$344,283,972        | \$344,283,972        | —                   | —               |
| Unaffiliated investment companies              | 172,302,120          | 172,302,120          | —                   | —               |
| Common stocks                                  | 15,293               | —                    | \$9                 | \$15,284        |
| U.S. Government and Agency obligations         | 40,502,017           | —                    | 40,502,017          | —               |
| Warrants                                       | 6,215                | 6,215                | —                   | —               |
| Short-term investments                         | 2,438,141            | 2,438,141            | —                   | —               |
| <b>Total investments in securities</b>         | <b>\$559,547,758</b> | <b>\$519,030,448</b> | <b>\$40,502,026</b> | <b>\$15,284</b> |

|  |                      |                      |                     |                 |
|--|----------------------|----------------------|---------------------|-----------------|
| <b>Multi-Index 2045 Preservation Portfolio</b> |                      |                      |                     |                 |
| <b>Investments in securities:</b>              |                      |                      |                     |                 |
| <b>Assets</b>                                  |                      |                      |                     |                 |
| Affiliated investment companies                | \$404,216,124        | \$404,216,124        | —                   | —               |
| Unaffiliated investment companies              | 228,399,354          | 228,399,354          | —                   | —               |
| Common stocks                                  | 18,190               | —                    | \$11                | \$18,179        |
| U.S. Government and Agency obligations         | 49,750,718           | —                    | 49,750,718          | —               |
| Warrants                                       | 7,392                | 7,392                | —                   | —               |
| Short-term investments                         | 14,860,140           | 14,860,140           | —                   | —               |
| <b>Total investments in securities</b>         | <b>\$697,251,918</b> | <b>\$647,483,010</b> | <b>\$49,750,729</b> | <b>\$18,179</b> |

|  |                      |                      |                     |                 |
|--|----------------------|----------------------|---------------------|-----------------|
| <b>Multi-Index 2040 Preservation Portfolio</b> |                      |                      |                     |                 |
| <b>Investments in securities:</b>              |                      |                      |                     |                 |
| <b>Assets</b>                                  |                      |                      |                     |                 |
| Affiliated investment companies                | \$433,772,218        | \$433,772,218        | —                   | —               |
| Unaffiliated investment companies              | 282,691,886          | 282,691,886          | —                   | —               |
| Common stocks                                  | 19,888               | —                    | \$12                | \$19,876        |
| U.S. Government and Agency obligations         | 59,207,871           | —                    | 59,207,871          | —               |
| Warrants                                       | 8,082                | 8,082                | —                   | —               |
| Short-term investments                         | 10,360,178           | 10,360,178           | —                   | —               |
| <b>Total investments in securities</b>         | <b>\$786,060,123</b> | <b>\$726,832,364</b> | <b>\$59,207,883</b> | <b>\$19,876</b> |

|  |  |  |  |  |
|--|--|--|--|--|
| <b>Multi-Index 2035 Preservation Portfolio</b> |  |  |  |  |
| <b>Investments in securities:</b>              |  |  |  |  |
| <b>Assets</b>                                  |  |  |  |  |

|  | Total<br>value at<br>11-30-22 | Level 1<br>quoted price | Level 2<br>significant<br>observable<br>inputs | Level 3<br>significant<br>unobservable<br>inputs |
|--|-------------------------------|-------------------------|--|--|
| <b>Multi-Index 2035 Preservation Portfolio (continued)</b> |                               |                         |  |  |
| Affiliated investment companies                            | \$443,710,611                 | \$443,710,611           | —  | —  |
| Unaffiliated investment companies                          | 424,885,362                   | 424,885,362             | —  | —  |
| Common stocks  | 20,840                        | —                       | \$13   | \$20,827   |
| U.S. Government and Agency obligations                     | 74,784,105                    | —                       | 74,784,105                                     | —  |
| Warrants   | 8,471                         | 8,471                   | —  | —  |
| Short-term investments                                     | 7,755,142                     | 7,755,142               | —  | —  |
| <b>Total investments in securities</b>                     | <b>\$951,164,531</b>          | <b>\$876,359,586</b>    | <b>\$74,784,118</b>                            | <b>\$20,827</b>                                  |

#### Multi-Index 2030 Preservation Portfolio

##### Investments in securities:

##### Assets

|  |                        |                      |                     |                 |
|--|------------------------|----------------------|---------------------|-----------------|
| Affiliated investment companies        | \$314,409,967          | \$314,409,967        | —                   | —               |
| Unaffiliated investment companies      | 589,020,768            | 589,020,768          | —                   | —               |
| Common stocks                          | 14,973                 | —                    | \$9                 | \$14,964        |
| U.S. Government and Agency obligations | 95,653,946             | —                    | 95,653,946          | —               |
| Warrants                               | 6,085                  | 6,085                | —                   | —               |
| Short-term investments                 | 23,352,135             | 23,352,135           | —                   | —               |
| <b>Total investments in securities</b> | <b>\$1,022,457,874</b> | <b>\$926,788,955</b> | <b>\$95,653,955</b> | <b>\$14,964</b> |

#### Multi-Index 2025 Preservation Portfolio

##### Investments in securities:

##### Assets

|  |                      |                      |                     |                |
|--|----------------------|----------------------|---------------------|----------------|
| Affiliated investment companies        | \$114,067,514        | \$114,067,514        | —                   | —              |
| Unaffiliated investment companies      | 551,309,582          | 551,309,582          | —                   | —              |
| Common stocks                          | 6,099                | —                    | \$4                 | \$6,095        |
| U.S. Government and Agency obligations | 96,652,442           | —                    | 96,652,442          | —              |
| Warrants                               | 2,478                | 2,478                | —                   | —              |
| Short-term investments                 | 24,370,854           | 24,370,854           | —                   | —              |
| <b>Total investments in securities</b> | <b>\$786,408,969</b> | <b>\$689,750,428</b> | <b>\$96,652,446</b> | <b>\$6,095</b> |

#### Multi-Index Income Preservation Portfolio

##### Investments in securities:

##### Assets

|  |                      |                      |                     |                |
|--|----------------------|----------------------|---------------------|----------------|
| Affiliated investment companies        | \$24,697,520         | \$24,697,520         | —                   | —              |
| Unaffiliated investment companies      | 390,323,018          | 390,323,018          | —                   | —              |
| Common stocks                          | 1,247                | —                    | \$1                 | \$1,246        |
| U.S. Government and Agency obligations | 67,812,025           | —                    | 67,812,025          | —              |
| Warrants                               | 507                  | 507                  | —                   | —              |
| Short-term investments                 | 13,685,320           | 13,685,320           | —                   | —              |
| <b>Total investments in securities</b> | <b>\$496,519,637</b> | <b>\$428,706,365</b> | <b>\$67,812,026</b> | <b>\$1,246</b> |

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

**Investment in affiliated underlying funds.** Certain portfolios invest primarily in affiliated underlying funds that are managed by the Advisor and its affiliates. The portfolios do not invest in the affiliated underlying funds for the purpose of exercising management or control; however, the portfolios' investment may represent a significant portion of each affiliated underlying funds' net assets.

Information regarding the portfolios' fiscal year to date purchases and sales of the affiliated underlying funds as well as income and capital gains earned by the portfolios, 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 |                      |
| <b>Multi-Index 2065 Preservation Portfolio</b> |                     |                 |                   |                           |                      |  |                               |                                     |                      |
| International Strategic Equity Allocation      | 970,131             | \$6,988,510     | \$1,223,797       | \$(6,016)                 | \$(825)              | \$564,521  | —                             | —                                   | \$8,769,987          |
| John Hancock Collateral Trust                  | 206                 | 27,204          | 974,821           | (1,000,537)               | 587                  | (12)   | \$595                         | —                                   | 2,063                |
| U.S. Sector Rotation                           | 1,299,120           | 9,233,917       | 1,830,251         | —                         | —                    | 472,014  | —                             | —                                   | 11,536,182           |
|  |                     |                 |                   |                           | <b>\$(238)</b>       | <b>\$1,036,523</b>                               | <b>\$595</b>                  | <b>—</b>                            | <b>\$20,308,232</b>  |
| <b>Multi-Index 2060 Preservation Portfolio</b> |                     |                 |                   |                           |                      |  |                               |                                     |                      |
| International Strategic Equity Allocation      | 5,767,117           | \$48,201,691    | \$1,791,315       | \$(850,763)               | \$(129,555)          | \$3,122,050                                      | —                             | —                                   | \$52,134,738         |
| John Hancock Collateral Trust                  | 1,096               | 338,301         | 3,027,505         | (3,359,728)               | 4,902                | (31)   | \$5,665                       | —                                   | 10,949               |
| U.S. Sector Rotation                           | 7,605,757           | 63,187,432      | 1,898,075         | (43,859)                  | (6,980)              | 2,504,455  | —                             | —                                   | 67,539,123           |
|  |                     |                 |                   |                           | <b>\$(131,633)</b>   | <b>\$5,626,474</b>                               | <b>\$5,665</b>                | <b>—</b>                            | <b>\$119,684,810</b> |
| <b>Multi-Index 2055 Preservation Portfolio</b> |                     |                 |                   |                           |                      |  |                               |                                     |                      |
| International Strategic Equity Allocation      | 9,927,072           | \$83,463,907    | \$2,291,859       | \$(1,124,589)             | \$(145,747)          | \$5,255,303                                      | —                             | —                                   | \$89,740,733         |
| John Hancock Collateral Trust                  | 105,878             | 799,568         | 4,292,070         | (4,033,642)               | (179)                | 294  | \$8,966                       | —                                   | 1,058,111            |
| U.S. Sector Rotation                           | 12,891,642          | 110,983,884     | 740,529           | (1,391,677)               | (217,117)            | 4,362,164  | —                             | —                                   | 114,477,783          |
|  |                     |                 |                   |                           | <b>\$(363,043)</b>   | <b>\$9,617,761</b>                               | <b>\$8,966</b>                | <b>—</b>                            | <b>\$205,276,627</b> |
| <b>Multi-Index 2050 Preservation Portfolio</b> |                     |                 |                   |                           |                      |  |                               |                                     |                      |
| International Strategic Equity Allocation      | 16,731,577          | \$143,041,953   | \$1,350,180       | \$(1,636,587)             | \$(197,225)          | \$8,695,140                                      | —                             | —                                   | \$151,253,461        |
| John Hancock Collateral Trust                  | 243,968             | 1,970,882       | 22,421,712        | (21,953,953)              | (1,242)              | 742  | \$19,433                      | —                                   | 2,438,141            |
| U.S. Sector Rotation                           | 21,737,670          | 188,371,895     | 324,606           | (2,571,569)               | (438,362)            | 7,343,941  | —                             | —                                   | 193,030,511          |
|  |                     |                 |                   |                           | <b>\$(636,829)</b>   | <b>\$16,039,823</b>                              | <b>\$19,433</b>               | <b>—</b>                            | <b>\$346,722,113</b> |
| <b>Multi-Index 2045 Preservation Portfolio</b> |                     |                 |                   |                           |                      |  |                               |                                     |                      |
| International Strategic Equity Allocation      | 19,350,423          | \$167,152,989   | \$2,200,551       | \$(4,437,461)             | \$(531,050)          | \$10,542,797                                     | —                             | —                                   | \$174,927,826        |
| John Hancock Collateral Trust                  | 1,486,951           | 11,243,708      | 33,542,236        | (29,925,513)              | (1,310)              | 1,019  | \$27,873                      | —                                   | 14,860,140           |



| 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 |                      |
| U.S. Sector Rotation                             | 25,820,754          | \$221,567,096   | \$485,996         | \$(1,039,668)             | \$(180,546)          | \$8,455,420                                      | —                             | —                                   | \$229,288,298        |
|  |                     |                 |                   |                           | <b>\$(712,906)</b>   | <b>\$18,999,236</b>                              | <b>\$27,873</b>               | <b>—</b>                            | <b>\$419,076,264</b> |
| <b>Multi-Index 2040 Preservation Portfolio</b>   |                     |                 |                   |                           |                      |  |                               |                                     |                      |
| International Strategic Equity Allocation        | 20,877,364          | \$181,142,268   | \$1,428,853       | \$(4,493,602)             | \$(578,867)          | \$11,232,722                                     | —                             | —                                   | \$188,731,374        |
| John Hancock Collateral Trust                    | 1,036,671           | 9,146,900       | 51,459,304        | (50,246,244)              | (3,896)              | 4,114  | \$36,892                      | —                                   | 10,360,178           |
| U.S. Sector Rotation                             | 27,594,690          | 240,887,653     | —                 | (4,528,222)               | (804,555)            | 9,485,968  | —                             | —                                   | 245,040,844          |
|  |                     |                 |                   |                           | <b>\$(1,387,318)</b> | <b>\$20,722,804</b>                              | <b>\$36,892</b>               | <b>—</b>                            | <b>\$444,132,396</b> |
| <b>Multi-Index 2035 Preservation Portfolio</b>   |                     |                 |                   |                           |                      |  |                               |                                     |                      |
| International Strategic Equity Allocation        | 21,284,212          | \$188,752,580   | \$1,500,930       | \$(8,650,910)             | \$(1,307,691)        | \$12,114,368                                     | —                             | —                                   | \$192,409,277        |
| John Hancock Collateral Trust                    | 776,003             | 4,913,805       | 106,332,226       | (103,490,020)             | (2,891)              | 2,022  | \$44,764                      | —                                   | 7,755,142            |
| U.S. Sector Rotation                             | 28,299,700          | 249,494,720     | 91,957            | (7,221,970)               | (1,149,662)          | 10,086,289                                       | —                             | —                                   | 251,301,334          |
|  |                     |                 |                   |                           | <b>\$(2,460,244)</b> | <b>\$22,202,679</b>                              | <b>\$44,764</b>               | <b>—</b>                            | <b>\$451,465,753</b> |
| <b>Multi-Index 2030 Preservation Portfolio</b>   |                     |                 |                   |                           |                      |  |                               |                                     |                      |
| International Strategic Equity Allocation        | 15,063,194          | \$135,228,128   | \$1,330,059       | \$(8,006,661)             | \$(1,245,099)        | \$8,864,848                                      | —                             | —                                   | \$136,171,275        |
| John Hancock Collateral Trust                    | 2,336,686           | 38,578,387      | 117,206,733       | (132,427,970)             | (10,454)             | 5,439  | \$193,021                     | —                                   | 23,352,135           |
| U.S. Sector Rotation                             | 20,071,925          | 173,491,206     | 1,585,964         | (3,232,583)               | (515,004)            | 6,909,109  | —                             | —                                   | 178,238,692          |
|  |                     |                 |                   |                           | <b>\$(1,770,557)</b> | <b>\$15,779,396</b>                              | <b>\$193,021</b>              | <b>—</b>                            | <b>\$337,762,102</b> |
| <b>Multi-Index 2025 Preservation Portfolio</b>   |                     |                 |                   |                           |                      |  |                               |                                     |                      |
| International Strategic Equity Allocation        | 5,485,669           | \$51,011,391    | \$1,444,778       | \$(5,646,152)             | \$(899,319)          | \$3,679,751                                      | —                             | —                                   | \$49,590,449         |
| John Hancock Collateral Trust                    | 2,438,622           | 34,489,661      | 277,028,001       | (287,145,949)             | (5,947)              | 5,088  | \$322,448                     | —                                   | 24,370,854           |
| U.S. Sector Rotation                             | 7,260,931           | 64,942,358      | 1,865,716         | (4,689,647)               | (695,866)            | 3,054,504  | —                             | —                                   | 64,477,065           |
|  |                     |                 |                   |                           | <b>\$(1,601,132)</b> | <b>\$6,739,343</b>                               | <b>\$322,448</b>              | <b>—</b>                            | <b>\$138,438,368</b> |
| <b>Multi-Index Income Preservation Portfolio</b> |                     |                 |                   |                           |                      |  |                               |                                     |                      |
| International Strategic Equity Allocation        | 1,190,716           | \$11,209,298    | \$539,361         | \$(1,596,726)             | \$(264,743)          | \$876,882  | —                             | —                                   | \$10,764,072         |

| 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 | 1,369,395           | \$35,208,749    | \$197,349,327     | \$(218,865,083)           | \$(11,147)           | \$3,474  | \$226,329                     | —                                   | \$13,685,320        |
| U.S. Sector Rotation          | 1,569,082           | 14,318,521      | 604,807           | (1,501,425)               | (222,532)            | 734,077  | —                             | —                                   | 13,933,448          |
|                               |                     |                 |                   |                           | <b>\$(498,422)</b>   | <b>\$1,614,433</b>                               | <b>\$226,329</b>              | <b>—</b>                            | <b>\$38,382,840</b> |

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