

Janus Henderson Balanced Portfolio  
13-Mar-2023

| Description                                       | % Portfolio |
|---------------------------------------------------|-------------|
| Microsoft Corp                                    | 4.72%       |
| Apple Inc                                         | 3.10%       |
| Mastercard Inc                                    | 2.16%       |
| UnitedHealth Group Inc                            | 2.08%       |
| Alphabet Inc                                      | 2.00%       |
| United States Treasury Note/Bond 4 02/15/2026     | 1.70%       |
| Progressive Corp                                  | 1.60%       |
| United Parcel Service Inc                         | 1.46%       |
| United States Treasury Note/Bond 3.875 02/15/2043 | 1.41%       |
| AbbVie Inc                                        | 1.31%       |
| Deere & Co                                        | 1.31%       |
| McDonald's Corp                                   | 1.28%       |
| United States Treasury Note/Bond 4 11/15/2052     | 1.28%       |
| United States Treasury Note/Bond 4 11/15/2042     | 1.27%       |
| JPMorgan Chase & Co                               | 1.24%       |
| NVIDIA Corp                                       | 1.21%       |
| Lam Research Corp                                 | 1.21%       |
| Merck & Co Inc                                    | 1.17%       |
| Eli Lilly & Co                                    | 1.13%       |
| Comcast Corp                                      | 1.09%       |
| American Express Co                               | 1.09%       |
| NIKE Inc                                          | 1.08%       |
| Thermo Fisher Scientific Inc                      | 1.07%       |
| Morgan Stanley                                    | 1.04%       |
| Bank of America Corp                              | 1.00%       |
| Dollar General Corp                               | 1.00%       |
| Accenture PLC                                     | 0.98%       |
| Hilton Worldwide Holdings Inc                     | 0.97%       |
| Home Depot Inc                                    | 0.95%       |
| ConocoPhillips                                    | 0.93%       |
| Monster Beverage Corp                             | 0.92%       |
| Procter & Gamble Co                               | 0.90%       |
| United States Treasury Note/Bond 3.5 02/15/2033   | 0.89%       |
| Starbucks Corp                                    | 0.88%       |
| Walt Disney Co                                    | 0.83%       |
| Texas Instruments Inc                             | 0.83%       |
| Abbott Laboratories                               | 0.81%       |
| TJX Cos Inc                                       | 0.80%       |
| United States Treasury Note/Bond .875 06/30/2026  | 0.80%       |
| Honeywell International Inc                       | 0.77%       |
| General Dynamics Corp                             | 0.77%       |
| United States Treasury Note/Bond 3.5 01/31/2028   | 0.75%       |
| Amazon.com Inc                                    | 0.74%       |
| CME Group Inc                                     | 0.69%       |
| Ginnie Mae II Pool 2.5 03/21/2023                 | 0.68%       |
| Sysco Corp                                        | 0.66%       |
| Booking Holdings Inc                              | 0.65%       |
| Fannie Mae Pool 3 12/01/2051                      | 0.63%       |
| Costco Wholesale Corp                             | 0.63%       |

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| Corteva Inc                                       | 0.60% |
| United States Treasury Note/Bond 4 02/29/2028     | 0.60% |
| Ginnie Mae II Pool 3.5 03/21/2023                 | 0.59% |
| Hershey Co                                        | 0.57% |
| TE Connectivity Ltd                               | 0.55% |
| Chevron Corp                                      | 0.55% |
| Cash and Equivalents                              | 0.53% |
| United States Treasury Note/Bond 3.875 12/31/2027 | 0.52% |
| Goldman Sachs Group Inc                           | 0.52% |
| Zoetis Inc                                        | 0.51% |
| Stryker Corp                                      | 0.49% |
| Trane Technologies plc                            | 0.48% |
| Freddie Mac Pool 4.5 08/01/2052                   | 0.46% |
| L3Harris Technologies Inc                         | 0.41% |
| KLA Corp                                          | 0.41% |
| Parker-Hannifin Corp                              | 0.41% |
| Advanced Micro Devices Inc                        | 0.40% |
| Constellation Brands Inc                          | 0.40% |
| US TREASURY N/B 4 02/28/2030                      | 0.39% |
| Fannie Mae Pool 3.5 03/01/2052                    | 0.38% |
| Rockwell Automation Inc                           | 0.37% |
| United States Treasury Note/Bond 1.125 08/31/2028 | 0.35% |
| Fannie Mae or Freddie Mac 4 04/17/2023            | 0.34% |
| Fannie Mae or Freddie Mac 3.5 04/17/2023          | 0.34% |
| Charles Schwab Corp                               | 0.34% |
| Automatic Data Processing Inc                     | 0.32% |
| Sherwin-Williams Co                               | 0.32% |
| Fannie Mae or Freddie Mac 3 04/13/2023            | 0.31% |
| Ginnie Mae II Pool 3 03/21/2023                   | 0.29% |
| United States Treasury Note/Bond .625 07/31/2026  | 0.28% |
| Fannie Mae Pool 2.5 08/01/2050                    | 0.28% |
| Fannie Mae or Freddie Mac 5.5 04/13/2023          | 0.27% |
| Fannie Mae Pool 4 10/01/2051                      | 0.27% |
| Fannie Mae Pool 2.5 03/01/2052                    | 0.26% |
| Cadence Design Systems Inc                        | 0.26% |
| Medtronic PLC                                     | 0.25% |
| Freddie Mac Pool 3.5 07/01/2052                   | 0.25% |
| Edwards Lifesciences Corp                         | 0.25% |
| CBRE Group Inc                                    | 0.25% |
| Fannie Mae or Freddie Mac 5 04/13/2023            | 0.25% |
| Union Pacific Corp                                | 0.25% |
| Fannie Mae Pool 2.5 02/01/2052                    | 0.24% |
| Fannie Mae Pool 4 03/01/2051                      | 0.23% |
| Ginnie Mae II Pool 4 03/21/2023                   | 0.22% |
| Cisco Systems Inc                                 | 0.21% |
| Centene Corp 4.25 12/15/2027                      | 0.21% |
| CF Hippolyta Issuer LLC 6.11 08/15/2062           | 0.20% |
| Cummins Inc                                       | 0.20% |
| Ginnie Mae II Pool 3 08/20/2051                   | 0.20% |
| Fannie Mae or Freddie Mac 3 04/17/2023            | 0.19% |
| Freddie Mac Pool 5.5 11/01/2052                   | 0.19% |
| Fannie Mae Pool 3.5 06/01/2052                    | 0.19% |

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| Hasbro Inc 3.9 11/19/2029                                              | 0.18% |
| Fannie Mae Pool 3 04/01/2052                                           | 0.18% |
| BX Trust 2021-LBA 5.388 02/15/2036                                     | 0.18% |
| Fannie Mae Pool 3.5 07/01/2052                                         | 0.18% |
| Bank of Montreal 3.088 01/10/2037                                      | 0.17% |
| JPMorgan Chase & Co 5.717 09/14/2033                                   | 0.17% |
| Hasbro Inc                                                             | 0.17% |
| Fannie Mae or Freddie Mac 2.5 04/17/2023                               | 0.17% |
| Fannie Mae Pool 5.5 09/01/2052                                         | 0.16% |
| Goldman Sachs Group Inc 3.5 04/01/2025                                 | 0.16% |
| Fannie Mae Pool 3 02/01/2047                                           | 0.16% |
| Trimble Inc 6.1 03/15/2033                                             | 0.16% |
| American Tower Trust #1 5.49 03/15/2028                                | 0.15% |
| OBX 2022-INV1 Trust 3 12/25/2051                                       | 0.15% |
| Life 2022-BMR Mortgage Trust 5.85771 05/15/2039                        | 0.15% |
| SMRT 2022-MINI 5.563 01/15/2039                                        | 0.15% |
| Citigroup Inc 3.887 01/10/2028                                         | 0.15% |
| Madison Park Funding XXXV Ltd 5.79771 04/20/2032                       | 0.15% |
| GCAT 2022-INV1 Trust 3 12/25/2051                                      | 0.14% |
| PNC Financial Services Group Inc 5.068 01/24/2034                      | 0.14% |
| Cooperatieve Rabobank UA 5.564 02/28/2029                              | 0.14% |
| Fannie Mae Pool 4 03/01/2050                                           | 0.14% |
| Freddie Mac Pool 5 10/01/2052                                          | 0.14% |
| Nordea Bank Abp 5.375 09/22/2027                                       | 0.14% |
| PNC Financial Services Group Inc 6.037 10/28/2033                      | 0.14% |
| Fannie Mae Pool 3.5 12/01/2049                                         | 0.13% |
| Bank of America Corp 6.204 11/10/2028                                  | 0.13% |
| Freddie Mac Pool 3.5 06/01/2052                                        | 0.13% |
| Life 2021-BMR Mortgage Trust 5.288 03/15/2038                          | 0.13% |
| BPR Trust 2022-OANA 6.46047 04/15/2037                                 | 0.13% |
| United States Treasury Note/Bond 4.125 01/31/2025                      | 0.13% |
| Morgan Stanley 2.943 01/21/2033                                        | 0.13% |
| Leidos Inc 5.75 03/15/2033                                             | 0.13% |
| Amgen Inc 5.25 03/02/2033                                              | 0.13% |
| Sumitomo Mitsui Financial Group Inc 5.71 01/13/2030                    | 0.13% |
| Fannie Mae Pool 4.5 08/01/2052                                         | 0.12% |
| Bank of America Corp 4.376 04/27/2028                                  | 0.12% |
| GE HealthCare Technologies Inc 5.857 03/15/2030                        | 0.12% |
| Ginnie Mae II Pool 4.5 03/21/2023                                      | 0.12% |
| Fannie Mae Connecticut Avenue Securities 6.48413 11/25/2041            | 0.12% |
| JPMorgan Chase & Co 2.963 01/25/2033                                   | 0.12% |
| Freddie Mac STACR REMIC Trust 2021-HQA1 6.73413 08/25/2033             | 0.12% |
| Fannie Mae Pool 3.5 04/01/2052                                         | 0.11% |
| Mitsubishi UFJ Financial Group Inc 5.017 07/20/2028                    | 0.11% |
| HSBC Holdings PLC 6.254 03/09/2034                                     | 0.11% |
| Flagstar Mortgage Trust 2021-13INV 3 12/30/2051                        | 0.11% |
| SOUND POINT CLO XXII LTD 5.88771 01/20/2032                            | 0.11% |
| Bayview MSR Opportunity Master Fund Trust 2021-INV2 3 12/25/2051       | 0.11% |
| Cedar Funding XI Clo Ltd 6.00343 05/29/2032                            | 0.11% |
| GE HealthCare Technologies Inc 5.905 11/22/2032                        | 0.11% |
| Cold Storage Trust 2020-ICE5 5.48786 11/15/2037                        | 0.10% |
| Credit Suisse Mortgage Capital Certificates 2019-ICE4 5.568 05/15/2036 | 0.10% |

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| Fannie Mae Pool 3.5 07/01/2048                                                  | 0.10% |
| Morgan Stanley 2.188 04/28/2026                                                 | 0.10% |
| Athene Global Funding 2.646 10/04/2031                                          | 0.10% |
| GE HealthCare Technologies Inc 5.65 11/15/2027                                  | 0.10% |
| MHC Commercial Mortgage Trust 2021-MHC 5.388962 04/15/2038                      | 0.10% |
| BNP Paribas SA 5.125 01/13/2029                                                 | 0.10% |
| Venture Global Calcasieu Pass LLC 6.25 01/15/2030                               | 0.10% |
| American Electric Power Co Inc 5.625 03/01/2033                                 | 0.10% |
| MSCI Inc 3.625 09/01/2030                                                       | 0.10% |
| Morgan Stanley 2.484 09/16/2036                                                 | 0.10% |
| Santander Drive Auto Receivables Trust 2020-3 1.64 11/16/2026                   | 0.10% |
| PRPM 2022-2 LLC 5 03/25/2027                                                    | 0.10% |
| Morgan Stanley 2.239 07/21/2032                                                 | 0.10% |
| Mello Mortgage Capital Acceptance 2022-INV1 3 03/25/2052                        | 0.10% |
| Barings CLO Ltd 2019-III 5.87771 04/20/2031                                     | 0.10% |
| Bank of America Corp 2.592 04/29/2031                                           | 0.09% |
| Bank of America Corp 6.25 03/05/2199                                            | 0.09% |
| Kinder Morgan Inc 5.2 06/01/2033                                                | 0.09% |
| Connecticut Avenue Securities Trust 2022-R09 6.99249 09/25/2042                 | 0.09% |
| Freddie Mac STACR REMIC Trust 2021-HQA4 5.43413 12/25/2041                      | 0.09% |
| Fannie Mae Pool 4.5 11/01/2052                                                  | 0.09% |
| PRPM 2021-10 LLC 2.487 10/25/2026                                               | 0.09% |
| Ginnie Mae II Pool 3 07/20/2051                                                 | 0.09% |
| National Australia Bank Ltd 2.99 05/21/2031                                     | 0.09% |
| Connecticut Avenue Securities Trust 2022-R03 6.58413 03/25/2042                 | 0.09% |
| CF Hippolyta Issuer LLC 5.97 08/15/2062                                         | 0.09% |
| Credit Suisse AG/New York NY 7.5 02/15/2028                                     | 0.09% |
| Ginnie Mae II Pool 5 03/21/2023                                                 | 0.09% |
| Credit Suisse AG/New York NY 7.95 01/09/2025                                    | 0.09% |
| Fannie Mae Pool 4 10/01/2050                                                    | 0.09% |
| Citigroup Inc 4.412 03/31/2031                                                  | 0.09% |
| Upstart Securitization Trust 2022-2 4.37 05/20/2032                             | 0.09% |
| Microchip Technology Inc 2.67 09/01/2023                                        | 0.08% |
| Elevance Health Inc 4.75 02/15/2033                                             | 0.08% |
| Prudential Financial Inc 3.7 10/01/2050                                         | 0.08% |
| CIFC Funding 2021-IV Ltd 5.84243 07/15/2033                                     | 0.08% |
| Fannie Mae Pool 4 09/01/2050                                                    | 0.08% |
| JP Morgan Chase Commercial Mortgage Securities Trust 2020-ACE 3.2865 01/10/2037 | 0.08% |
| Freddie Mac Pool 4.5 09/01/2050                                                 | 0.08% |
| Bank of America Corp 2.087 06/14/2029                                           | 0.08% |
| Global Payments Inc 5.3 08/15/2029                                              | 0.08% |
| Freddie Mac Pool 2.5 06/01/2051                                                 | 0.08% |
| BX Trust 2022-FOX2 5.31167 04/15/2039                                           | 0.08% |
| Fiserv Inc 5.45 03/02/2028                                                      | 0.08% |
| LAD Auto Receivables Trust 2022-1 5.21 06/15/2027                               | 0.08% |
| Broadcom Inc 3.137 11/15/2035                                                   | 0.08% |
| Med Trust 2021-MDLN 7.738 11/15/2038                                            | 0.08% |
| Commonwealth Bank of Australia 3.784 03/14/2032                                 | 0.08% |
| Amgen Inc 5.15 03/02/2028                                                       | 0.08% |
| EQT Corp 5.678 10/01/2025                                                       | 0.08% |
| BX Commercial Mortgage Trust 2021-VINO 5.24033 05/15/2038                       | 0.08% |
| BX Commercial Mortgage Trust 2019-XL 5.59695 10/15/2036                         | 0.08% |

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| Regal Rexnord Corp 6.05 04/15/2028                                                   | 0.07% |
| Exelon Corp 5.3 03/15/2033                                                           | 0.07% |
| Trimble Inc 4.75 12/01/2024                                                          | 0.07% |
| Great Wolf Trust 2019-WOLF 5.71048 12/15/2036                                        | 0.07% |
| Athene Global Funding 2.717 01/07/2029                                               | 0.07% |
| American Express Co 4.989 05/26/2033                                                 | 0.07% |
| Fannie Mae Pool 3.5 02/01/2052                                                       | 0.07% |
| JPMorgan Chase & Co 4.565 06/14/2030                                                 | 0.07% |
| JPMorgan Chase & Co 2.956 05/13/2031                                                 | 0.07% |
| Fannie Mae Pool 4.5 07/01/2050                                                       | 0.07% |
| OWL Rock Core Income Corp 7.75 09/16/2027                                            | 0.07% |
| Freddie Mac Pool 3.5 04/01/2052                                                      | 0.07% |
| MSCI Inc 3.875 02/15/2031                                                            | 0.07% |
| Broadcom Inc 3.469 04/15/2034                                                        | 0.07% |
| Fannie Mae Pool 4 01/01/2048                                                         | 0.07% |
| Fannie Mae Pool 5 11/01/2052                                                         | 0.07% |
| Sun Communities Operating LP 2.7 07/15/2031                                          | 0.07% |
| JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 5.5 01/15/2030                | 0.07% |
| Brown & Brown Inc 4.95 03/17/2052                                                    | 0.07% |
| Mitsubishi UFJ Financial Group Inc 4.788 07/18/2025                                  | 0.07% |
| Deutsche Bank AG/New York NY 7.079 02/10/2034                                        | 0.07% |
| Morgan Stanley 5.123 02/01/2029                                                      | 0.07% |
| Mercury Financial Credit Card Master Trust 8.04 09/20/2027                           | 0.07% |
| Freddie Mac Pool 4 09/01/2052                                                        | 0.06% |
| Duke Energy Corp 4.3 03/15/2028                                                      | 0.06% |
| CBAM 2019-11R Ltd 5.42257 01/20/2035                                                 | 0.06% |
| PRPM 2021-9 LLC 2.363 10/25/2026                                                     | 0.06% |
| Freddie Mac Pool 5 08/01/2052                                                        | 0.06% |
| US Bancorp 2.491 11/03/2036                                                          | 0.06% |
| Energy Transfer LP 5.75 02/15/2033                                                   | 0.06% |
| Energy Transfer LP 5.55 02/15/2028                                                   | 0.06% |
| TSMC Arizona Corp 3.875 04/22/2027                                                   | 0.06% |
| BX Commercial Mortgage Trust 2021-VOLT 6.23787 09/15/2036                            | 0.06% |
| Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC 6.5 02/15/2028 | 0.06% |
| Amgen Inc 5.25 03/02/2030                                                            | 0.06% |
| Lendbuzz Securitization Trust 2022-1 4.22 05/17/2027                                 | 0.06% |
| Fannie Mae Pool 5 09/01/2052                                                         | 0.06% |
| Fannie Mae Pool 3.5 02/01/2051                                                       | 0.06% |
| Fannie Mae Pool 3 09/01/2049                                                         | 0.06% |
| Fannie Mae Pool 5.5 11/01/2052                                                       | 0.06% |
| BX Commercial Mortgage Trust 2021-VOLT 5.53787 09/15/2036                            | 0.06% |
| Freddie Mac STACR REMIC Trust 2022-DNA5 7.43413 06/25/2042                           | 0.06% |
| Fannie Mae Pool 4 11/01/2049                                                         | 0.06% |
| TPI RE-REMIC Trust 2022-FRR1 0 07/25/2046                                            | 0.06% |
| Upstart Securitization Trust 2022-1 3.12 03/20/2032                                  | 0.06% |
| Centene Corp 3 10/15/2030                                                            | 0.06% |
| Freddie Mac Structured Agency Credit Risk Debt Notes 7.08413 11/25/2050              | 0.06% |
| Vantage Data Centers Issuer LLC 1.645 09/15/2045                                     | 0.06% |
| Ares Capital Corp 2.875 06/15/2027                                                   | 0.06% |
| Westpac Banking Corp 2.668 11/15/2035                                                | 0.06% |
| Oceanview Mortgage Trust 2022-INV1 3 12/25/2051                                      | 0.06% |
| Hasbro Inc 5.1 05/15/2044                                                            | 0.06% |

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| Freddie Mac Pool 4.5 10/01/2052                                                 | 0.06% |
| Air Lease Corp 1.875 08/15/2026                                                 | 0.06% |
| Invitation Homes Operating Partnership LP 2 08/15/2031                          | 0.06% |
| MHC Commercial Mortgage Trust 2021-MHC 5.938962 04/15/2038                      | 0.06% |
| Freddie Mac Pool 2.5 11/01/2051                                                 | 0.06% |
| Morgan Stanley 1.794 02/13/2032                                                 | 0.06% |
| Centene Corp 2.45 07/15/2028                                                    | 0.06% |
| Bayview MSR Opportunity Master Fund Trust 2021-INV5 5 11/25/2051                | 0.06% |
| Fannie Mae Pool 3.5 05/01/2052                                                  | 0.06% |
| Diamond Infrastructure Funding LLC 1.76 04/15/2049                              | 0.06% |
| JP Morgan Chase Commercial Mortgage Securities Trust 2020-ACE 3.6401 01/10/2037 | 0.06% |
| Fannie Mae Pool 4.5 10/01/2050                                                  | 0.06% |
| Life 2021-BMR Mortgage Trust 5.688 03/15/2038                                   | 0.05% |
| Global Payments Inc 2.9 11/15/2031                                              | 0.05% |
| Chase Mortgage Finance Corp 5.68413 02/25/2050                                  | 0.05% |
| Marvell Technology Inc 4.875 06/22/2028                                         | 0.05% |
| Illumina Inc 5.8 12/12/2025                                                     | 0.05% |
| Fannie Mae Pool 5 01/01/2053                                                    | 0.05% |
| Enbridge Inc 5.7 03/08/2033                                                     | 0.05% |
| Freddie Mac STACR REMIC Trust 2020-DNA6 6.48413 12/25/2050                      | 0.05% |
| CSL Finance PLC 4.05 04/27/2029                                                 | 0.05% |
| Mitsubishi UFJ Financial Group Inc 5.441 02/22/2034                             | 0.05% |
| CF Hippolyta Issuer LLC 1.53 03/15/2061                                         | 0.05% |
| Duquesne Light Holdings Inc 2.775 01/07/2032                                    | 0.05% |
| Morgan Stanley 4.35 09/08/2026                                                  | 0.05% |
| Freddie Mac STACR REMIC Trust 2021-DNA7 5.33413 11/25/2041                      | 0.05% |
| Santander Bank Auto Credit-Linked Notes Series 2022-A 5.281 05/15/2032          | 0.05% |
| Mello Mortgage Capital Acceptance 2021-INV3 5 10/25/2051                        | 0.05% |
| Workday Inc 3.8 04/01/2032                                                      | 0.05% |
| Fiserv Inc 5.6 03/02/2033                                                       | 0.05% |
| GXO Logistics Inc 1.65 07/15/2026                                               | 0.05% |
| Fannie Mae Pool 3 03/01/2052                                                    | 0.05% |
| Fannie Mae Pool 2.5 01/01/2052                                                  | 0.05% |
| Micron Technology Inc 6.75 11/01/2029                                           | 0.05% |
| Fannie Mae Pool 4.5 01/01/2050                                                  | 0.05% |
| Connecticut Avenue Securities Trust 2022-R02 7.48413 01/25/2042                 | 0.05% |
| UWM Mortgage Trust 2021-INV1 5 08/25/2051                                       | 0.05% |
| Freddie Mac Pool 3.5 08/01/2052                                                 | 0.05% |
| Exelon Corp 5.15 03/15/2028                                                     | 0.05% |
| Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc 2.875 10/15/2026            | 0.05% |
| BNP Paribas SA 2.591 01/20/2028                                                 | 0.05% |
| Fannie Mae Pool 3.5 05/01/2049                                                  | 0.04% |
| Westlake Automobile Receivables Trust 2020-1 2.8 06/16/2025                     | 0.04% |
| Freddie Mac Pool 4 06/01/2050                                                   | 0.04% |
| Affirm Asset Securitization Trust 2021-B 1.03 08/17/2026                        | 0.04% |
| Marvell Technology Inc 1.65 04/15/2026                                          | 0.04% |
| Hess Midstream Operations LP 5.125 06/15/2028                                   | 0.04% |
| CSMC 2021-WEHO 8.5573 04/15/2023                                                | 0.04% |
| UnitedHealth Group Inc 5.25 02/15/2028                                          | 0.04% |
| GSK Consumer Healthcare Capital US LLC 3.375 03/24/2027                         | 0.04% |
| Oak Street Investment Grade Net Lease Fund Series 2020-1 1.85 11/20/2050        | 0.04% |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.625 10/15/2027      | 0.04% |

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| CIFC Funding 2018-III Ltd 5.89471 07/18/2031                            | 0.04% |
| Global Payments Inc 4.8 04/01/2026                                      | 0.04% |
| Fannie Mae Pool 3.5 08/01/2052                                          | 0.04% |
| CoStar Group Inc 2.8 07/15/2030                                         | 0.04% |
| Freddie Mac Pool 5.5 09/01/2052                                         | 0.04% |
| Connecticut Avenue Securities Trust 2023-R01 6.89249 12/25/2042         | 0.04% |
| Sumitomo Mitsui Financial Group Inc 5.766 01/13/2033                    | 0.04% |
| Trimble Inc 4.9 06/15/2028                                              | 0.04% |
| HCA Inc 3.625 03/15/2032                                                | 0.04% |
| Connecticut Avenue Securities Trust 2022-R05 6.38413 04/25/2042         | 0.04% |
| Bank of America Corp 3.705 04/24/2028                                   | 0.04% |
| UBS Group AG 5.959 01/12/2034                                           | 0.04% |
| Southwestern Energy Co 4.75 02/01/2032                                  | 0.04% |
| JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3 05/15/2032     | 0.04% |
| Bank of America Corp 3.97 03/05/2029                                    | 0.04% |
| Broadcom Inc 2.6 02/15/2033                                             | 0.04% |
| Fannie Mae Pool 4.5 12/01/2052                                          | 0.04% |
| Freddie Mac Structured Agency Credit Risk Debt Notes 6.78413 08/25/2033 | 0.04% |
| 280 Park Avenue 2017-280P Mortgage Trust 5.461 09/15/2034               | 0.04% |
| Mello Mortgage Capital Acceptance 2021-INV2 5 08/25/2051                | 0.04% |
| Connecticut Avenue Securities Trust 2021-R03 6.13413 12/25/2041         | 0.04% |
| Diageo Capital PLC 1.375 09/29/2025                                     | 0.04% |
| Freddie Mac Pool 3 05/01/2031                                           | 0.04% |
| VMC Finance 2021-HT1 LLC 6.24129 01/18/2037                             | 0.04% |
| Global Payments Inc 2.15 01/15/2027                                     | 0.04% |
| Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc 3.875 03/01/2031    | 0.04% |
| Freddie Mac Pool 2.5 12/01/2033                                         | 0.04% |
| Fannie Mae Pool 5 10/01/2052                                            | 0.04% |
| Exeter Automobile Receivables Trust 2021-2 1.08 11/16/2026              | 0.04% |
| Cold Storage Trust 2020-ICE5 6.23786 11/15/2037                         | 0.04% |
| Lendbuzz Securitization Trust 2023-1 6.92 08/15/2028                    | 0.04% |
| Freddie Mac STACR REMIC Trust 2022-HQA1 6.58413 03/25/2042              | 0.04% |
| Cold Storage Trust 2020-ICE5 5.88786 11/15/2037                         | 0.04% |
| Ginnie Mae I Pool 4.5 08/15/2046                                        | 0.04% |
| Connecticut Avenue Securities Trust 2021-R03 5.33413 12/25/2041         | 0.04% |
| OBX 2021-INV3 Trust 2.5 10/25/2051                                      | 0.04% |
| Morgan Stanley 1.593 05/04/2027                                         | 0.04% |
| Connecticut Avenue Securities Trust 2022-R04 6.48413 03/25/2042         | 0.04% |
| Global Payments Inc 5.4 08/15/2032                                      | 0.04% |
| Amgen Inc 5.65 03/02/2053                                               | 0.04% |
| Ginnie Mae I Pool 4 01/15/2045                                          | 0.04% |
| Analog Devices Inc 2.95 04/01/2025                                      | 0.04% |
| Fannie Mae Pool 3.5 08/01/2056                                          | 0.04% |
| Agree LP 2 06/15/2028                                                   | 0.04% |
| Freddie Mac Pool 3.5 12/01/2044                                         | 0.04% |
| Connecticut Avenue Securities Trust 2022-R05 7.48413 04/25/2042         | 0.04% |
| TPI RE-REMIC Trust 2022-FRR1 0 08/25/2046                               | 0.04% |
| Barings CLO Ltd 2018-III 5.75771 07/20/2029                             | 0.04% |
| Fannie Mae REMICS 3 11/25/2049                                          | 0.04% |
| Fannie Mae Pool 3 02/01/2057                                            | 0.04% |
| RCKT Mortgage Trust 2021-3 5 07/25/2051                                 | 0.03% |
| Vantage Data Centers LLC 1.992 09/15/2045                               | 0.03% |

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|-------------------------------------------------------------------------|-------|
| Fox Corp 4.03 01/25/2024                                                | 0.03% |
| Royalty Pharma PLC 3.55 09/02/2050                                      | 0.03% |
| Elmwood CLO II Ltd 5.95771 04/20/2034                                   | 0.03% |
| NRZ Excess Spread-Collateralized Notes 3.104 07/25/2026                 | 0.03% |
| GLP Capital LP / GLP Financing II Inc 5.375 04/15/2026                  | 0.03% |
| CP EF Asset Securitization I LLC 5.96 04/15/2030                        | 0.03% |
| Diageo Capital PLC 2 04/29/2030                                         | 0.03% |
| EQT Corp 5.7 04/01/2028                                                 | 0.03% |
| Fannie Mae Pool 4 04/01/2052                                            | 0.03% |
| Extended Stay America Trust 2021-ESH 5.668 07/15/2038                   | 0.03% |
| Fannie Mae Pool 4.5 07/01/2052                                          | 0.03% |
| Freddie Mac Pool 4.5 03/01/2050                                         | 0.03% |
| PRPM 2020-4 LLC 2.951 10/25/2025                                        | 0.03% |
| Workday Inc 3.5 04/01/2027                                              | 0.03% |
| Citigroup Inc 5.35 11/15/2199                                           | 0.03% |
| Tesla Auto Lease Trust 2021-B .6 09/22/2025                             | 0.03% |
| Fannie Mae Pool 4 06/01/2052                                            | 0.03% |
| New Economy Assets Phase 1 Sponsor LLC 2.41 10/20/2061                  | 0.03% |
| CVS Health Corp 5.05 03/25/2048                                         | 0.03% |
| Mello Mortgage Capital Acceptance 2021-INV4 2.5 12/25/2051              | 0.03% |
| HCA Inc 5.625 09/01/2028                                                | 0.03% |
| Exeter Automobile Receivables Trust 2019-1 5.2 01/15/2026               | 0.03% |
| THL Credit Wind River 2019-1 CLO Ltd 5.96771 07/20/2034                 | 0.03% |
| BBCMS Trust 2015-SRCH 4.197 08/10/2035                                  | 0.03% |
| Barings CLO Ltd 2020-IV 6.02771 01/20/2032                              | 0.03% |
| Freddie Mac Structured Agency Credit Risk Debt Notes 7.13413 07/25/2042 | 0.03% |
| Pagaya AI Debt Trust 2022-1 2.03 10/15/2029                             | 0.03% |
| Dryden 83 CLO Ltd 6.01471 01/18/2032                                    | 0.03% |
| VASA Trust 2021-VASA 5.488 07/15/2039                                   | 0.03% |
| Foursight Capital Automobile Receivables Trust 2021-1 .87 01/15/2026    | 0.03% |
| Citigroup Inc 5.95 11/15/2199                                           | 0.03% |
| Morgan Stanley 5.05 01/28/2027                                          | 0.03% |
| Connecticut Avenue Securities Trust 2022-R06 7.23413 05/25/2042         | 0.03% |
| Fannie Mae REMICS 3 05/25/2048                                          | 0.03% |
| Charles Schwab Corp 4 03/01/2199                                        | 0.03% |
| LCM XXIV Ltd 5.78771 03/20/2030                                         | 0.03% |
| JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3.625 01/15/2032 | 0.03% |
| Equinix Inc 2.15 07/15/2030                                             | 0.03% |
| State Street Corp 4.821 01/26/2034                                      | 0.03% |
| Freddie Mac Pool 4 12/01/2048                                           | 0.03% |
| Freddie Mac Pool 4 03/01/2050                                           | 0.03% |
| CIM Trust 2021-NR1 2.569 07/25/2055                                     | 0.03% |
| BBCMS 2017-DELC Mortgage Trust 5.56286 08/15/2036                       | 0.03% |
| Fannie Mae Pool 3.5 01/01/2052                                          | 0.03% |
| Freddie Mac Pool 4 08/01/2052                                           | 0.03% |
| Freddie Mac STACR REMIC Trust 2022-HQA3 6.78413 08/25/2042              | 0.03% |
| Theorem Funding Trust 2021-1 1.21 12/15/2027                            | 0.03% |
| General Dynamics Corp 3.5 04/01/2027                                    | 0.03% |
| Diageo Capital PLC 2.125 04/29/2032                                     | 0.03% |
| Hasbro Inc 6.35 03/15/2040                                              | 0.03% |
| Bank of America Corp 5.2 12/01/2199                                     | 0.03% |
| HCA Inc 5.875 02/01/2029                                                | 0.03% |

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|------------------------------------------------------------------------|-------|
| Agree LP 2.6 06/15/2033                                                | 0.03% |
| Fannie Mae Pool 4 11/01/2048                                           | 0.03% |
| BX Commercial Mortgage Trust 2019-XL 5.75695 10/15/2036                | 0.03% |
| CBAM 2019-11R Ltd 5.99257 01/20/2035                                   | 0.03% |
| JPMorgan Chase & Co 5 02/01/2199                                       | 0.03% |
| BX Trust 2019-OC11 3.856 12/09/2041                                    | 0.02% |
| CSL Finance PLC 3.85 04/27/2027                                        | 0.02% |
| JPMorgan Chase & Co 4.6 08/01/2199                                     | 0.02% |
| ACC Auto Trust 2022-A 4.58 07/15/2026                                  | 0.02% |
| Freddie Mac Pool 2.5 01/01/2052                                        | 0.02% |
| Libra Solutions 2022-2 LLC 6.85 10/15/2034                             | 0.02% |
| Life 2022-BMR Mortgage Trust 6.35638 05/15/2039                        | 0.02% |
| Morgan Stanley 5.948 01/19/2038                                        | 0.02% |
| Arivo Acceptance Auto Loan Receivables Trust 2022-1 3.93 05/15/2028    | 0.02% |
| UWM Mortgage Trust 2021-INV4 2.5 12/25/2051                            | 0.02% |
| Freddie Mac Pool 4 07/01/2052                                          | 0.02% |
| Connecticut Avenue Securities Trust 2022-R08 7.03413 07/25/2042        | 0.02% |
| Aimco CLO 11 Ltd 5.92243 10/17/2034                                    | 0.02% |
| Agree LP 2.9 10/01/2030                                                | 0.02% |
| Mitsubishi UFJ Financial Group Inc 5.475 02/22/2031                    | 0.02% |
| LL ABS Trust 2022-2 6.63 05/15/2030                                    | 0.02% |
| Brown & Brown Inc 4.2 03/17/2032                                       | 0.02% |
| JPMorgan Chase Bank NA - CACLN .889 12/26/2028                         | 0.02% |
| Freddie Mac Pool 3 02/01/2052                                          | 0.02% |
| ARES LX CLO LTD 5.91471 07/18/2034                                     | 0.02% |
| Regatta XXIII Funding Ltd 6.50771 01/20/2035                           | 0.02% |
| US Bancorp 4.967 07/22/2033                                            | 0.02% |
| Freddie Mac Pool 2.5 02/01/2052                                        | 0.02% |
| Fannie Mae Pool 4 07/01/2048                                           | 0.02% |
| Libra Solutions 2022-1 LLC 4.75 05/15/2034                             | 0.02% |
| Freddie Mac Pool 3.5 12/01/2047                                        | 0.02% |
| Santander Bank Auto Credit-Linked Notes Series 2022-B 5.587 08/16/2032 | 0.02% |
| GSK Consumer Healthcare Capital US LLC 3.375 03/24/2029                | 0.02% |
| Fannie Mae Pool 4.5 04/01/2052                                         | 0.02% |
| CIFC Funding 2021-VII Ltd 6.41529 01/23/2035                           | 0.02% |
| LAD Auto Receivables Trust 2021-1 1.3 08/17/2026                       | 0.02% |
| Med Trust 2021-MDLN 5.538 11/15/2038                                   | 0.02% |
| Wells Fargo Commercial Mortgage Trust 2021-SAVE 5.738 02/15/2040       | 0.02% |
| HPS Loan Management 2021-16 Ltd 6.51529 01/23/2035                     | 0.02% |
| Freddie Mac STACR REMIC Trust 2022-DNA2 5.78413 02/25/2042             | 0.02% |
| Credit Suisse Mortgage Capital Certificates 2019-ICE4 6.018 05/15/2036 | 0.02% |
| Fannie Mae Pool 4.5 06/01/2048                                         | 0.02% |
| FREED ABS Trust 2022-3FP 4.5 08/20/2029                                | 0.02% |
| Freddie Mac Pool 4.5 07/01/2049                                        | 0.02% |
| Freddie Mac STACR REMIC Trust 2022-DNA3 6.48413 04/25/2042             | 0.02% |
| Aqua Finance Trust 2021-A 1.54 07/17/2046                              | 0.02% |
| Westgate Resorts 2022-1 LLC 1.788 08/20/2036                           | 0.02% |
| Freddie Mac Pool 3 03/01/2043                                          | 0.02% |
| Ginnie Mae II Pool 4 06/20/2048                                        | 0.02% |
| CF Hippolyta Issuer LLC 1.98 03/15/2061                                | 0.02% |
| Fannie Mae Pool 4.5 02/01/2046                                         | 0.02% |
| Fannie Mae Pool 4 10/01/2047                                           | 0.02% |

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|--------------------------------------------------------------------------|-------|
| Freddie Mac Stacr Remic Trust 2020-HQA2 7.717 03/25/2050                 | 0.02% |
| Great Wolf Trust 2019-WOLF 6.30948 12/15/2036                            | 0.02% |
| Truist Financial Corp 4.873 01/26/2029                                   | 0.02% |
| Fannie Mae Pool 3 03/01/2047                                             | 0.02% |
| Upstart Securitization Trust 2021-4 .84 09/20/2031                       | 0.02% |
| Freddie Mac Pool 4 04/01/2048                                            | 0.02% |
| Fannie Mae Connecticut Avenue Securities 8.917 02/25/2025                | 0.02% |
| Tesla Auto Lease Trust 2021-B .91 09/22/2025                             | 0.02% |
| Great Wolf Trust 2019-WOLF 6.01048 12/15/2036                            | 0.02% |
| HCA Inc 5.875 02/15/2026                                                 | 0.02% |
| Freddie Mac STACR REMIC Trust 2022-DNA6 6.63413 09/25/2042               | 0.02% |
| Fannie Mae Pool 4.5 03/01/2045                                           | 0.02% |
| Leidos Inc 2.3 02/15/2031                                                | 0.01% |
| Freddie Mac Pool 2.5 11/01/2034                                          | 0.01% |
| Freddie Mac Pool 4 05/01/2048                                            | 0.01% |
| Freddie Mac Pool 4.5 08/01/2049                                          | 0.01% |
| BXP Trust 2017-GM 3.379 06/13/2039                                       | 0.01% |
| Freddie Mac Pool 3 03/01/2052                                            | 0.01% |
| Freddie Mac Pool 3 10/01/2034                                            | 0.01% |
| Ginnie Mae II Pool 5 08/20/2048                                          | 0.01% |
| BX Commercial Mortgage Trust 2020-VKNG 5.60695 10/15/2037                | 0.01% |
| NRZ Excess Spread-Collateralized Notes Series 2020-PLS1 3.844 12/25/2025 | 0.01% |
| Freddie Mac Pool 3.5 09/01/2047                                          | 0.01% |
| BX Trust 2019-OC11 3.605 12/09/2041                                      | 0.01% |
| Freddie Mac Pool 6 04/01/2040                                            | 0.01% |
| Upstart Securitization Trust 2021-5 1.31 11/20/2031                      | 0.01% |
| Freddie Mac Pool 4.5 01/01/2050                                          | 0.01% |
| Santander Bank NA - SBCLN 1.833 12/15/2031                               | 0.01% |
| Carvana Auto Receivables Trust 2021-P4 .82 04/10/2025                    | 0.01% |
| Fannie Mae Connecticut Avenue Securities 9.617 07/25/2025                | 0.01% |
| HCA Inc 5.375 09/01/2026                                                 | 0.01% |
| OWL Rock Core Income Corp 4.7 02/08/2027                                 | 0.01% |
| Fannie Mae Pool 4 07/01/2052                                             | 0.01% |
| Angel Oak Mortgage Trust 2020-3 2.41 04/25/2065                          | 0.01% |
| Fannie Mae Pool 3 08/01/2049                                             | 0.01% |
| Fannie Mae Pool 4.5 10/01/2044                                           | 0.01% |
| Fannie Mae Pool 3.5 07/01/2046                                           | 0.01% |
| Fannie Mae Pool 4 03/01/2048                                             | 0.01% |
| JPMorgan Chase Bank NA - CACLN .875 09/25/2028                           | 0.01% |
| Freddie Mac Pool 4 03/01/2048                                            | 0.01% |
| SREIT Trust 2021-MFP 5.31866 11/15/2038                                  | 0.01% |
| VCAT 2021-NPL1 LLC 2.2891 12/26/2050                                     | 0.01% |
| Fannie Mae Pool 3.5 01/01/2048                                           | 0.01% |
| Fannie Mae Pool 5 05/01/2048                                             | 0.01% |
| Freddie Mac Pool 3 01/01/2045                                            | 0.01% |
| Fannie Mae Pool 3 02/01/2048                                             | 0.01% |
| Fannie Mae Pool 4 10/01/2048                                             | 0.01% |
| Ginnie Mae II Pool 4.5 05/20/2048                                        | 0.01% |
| Freddie Mac Pool 3 09/01/2032                                            | 0.01% |
| Freddie Mac Pool 4 10/01/2050                                            | 0.01% |
| Fannie Mae Pool 4.5 05/01/2052                                           | 0.01% |
| Fannie Mae Pool 4.5 06/01/2045                                           | 0.01% |

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|-------------------------------------------------------------------------|-------|
| Freddie Mac Pool 4.5 12/01/2048                                         | 0.01% |
| Freddie Mac Pool 3 12/01/2049                                           | 0.01% |
| Freddie Mac Pool 3.5 02/01/2048                                         | 0.01% |
| Sequoia Mortgage Trust 2013-5 2.5 05/25/2043                            | 0.01% |
| Freddie Mac Pool 2.5 09/01/2050                                         | 0.01% |
| Citigroup Inc 6.3 11/15/2199                                            | 0.01% |
| Ginnie Mae I Pool 4 07/15/2047                                          | 0.01% |
| Freddie Mac Pool 3.5 07/01/2046                                         | 0.01% |
| GXO Logistics Inc 2.65 07/15/2031                                       | 0.01% |
| Fannie Mae Pool 3.5 08/01/2047                                          | 0.01% |
| Tricolor Auto Securitization Trust 2022-1 3.3 02/18/2025                | 0.01% |
| Consumer Loan Underlying Bond CLUB Credit Trust 2019-P2 4.41 10/15/2026 | 0.01% |
| Freddie Mac Pool 3.5 02/01/2044                                         | 0.01% |
| Ginnie Mae II Pool 4 08/20/2047                                         | 0.01% |
| AT&T Inc 3.65 09/15/2059                                                | 0.01% |
| Freddie Mac Pool 2.5 08/01/2050                                         | 0.01% |
| New Residential Mortgage Loan Trust 2018-2 4.5 02/25/2058               | 0.01% |
| Freddie Mac Pool 3 01/01/2033                                           | 0.01% |
| Fannie Mae Pool 3.5 12/01/2045                                          | 0.01% |
| Angel Oak Mortgage Trust 2019-5 2.593 10/25/2049                        | 0.01% |
| MSCI Inc 4 11/15/2029                                                   | 0.01% |
| Fannie Mae Pool 4 02/01/2049                                            | 0.01% |
| Fannie Mae Pool 3 05/01/2043                                            | 0.01% |
| Freddie Mac Pool 3.5 02/01/2043                                         | 0.00% |
| Fannie Mae Pool 3.5 03/01/2047                                          | 0.00% |
| Connecticut Avenue Securities Trust 2018-R07 7.017 04/25/2031           | 0.00% |
| Angel Oak Mortgage Trust 2019-6 2.62 11/25/2059                         | 0.00% |
| GLP Capital LP / GLP Financing II Inc 5.3 01/15/2029                    | 0.00% |
| Fannie Mae Pool 5.5 10/01/2052                                          | 0.00% |
| Fannie Mae Pool 3.5 07/01/2047                                          | 0.00% |
| Freddie Mac Pool 3 10/01/2032                                           | 0.00% |
| Fannie Mae Pool 4.5 11/01/2042                                          | 0.00% |
| Fannie Mae Pool 4 12/01/2048                                            | 0.00% |
| Freddie Mac Pool 3 04/01/2047                                           | 0.00% |
| Freddie Mac Pool 3.5 08/01/2042                                         | 0.00% |
| Fannie Mae Pool 3 10/01/2034                                            | 0.00% |
| Mondelez International Inc 2.75 04/13/2030                              | 0.00% |
| Freddie Mac Pool 4 03/01/2047                                           | 0.00% |
| Ginnie Mae II Pool 4.5 02/20/2048                                       | 0.00% |
| COLT 2020-3 Mortgage Loan Trust 1.506 04/27/2065                        | 0.00% |
| Freddie Mac Pool 3 08/01/2049                                           | 0.00% |
| Consumer Loan Underlying Bond CLUB Credit Trust 2020-P1 4.61 03/15/2028 | 0.00% |
| Fannie Mae Pool 4 06/01/2049                                            | 0.00% |
| Freddie Mac Pool 2.5 03/01/2052                                         | 0.00% |
| Connecticut Avenue Securities Trust 2019-R07 6.717 10/25/2039           | 0.00% |
| FREED ABS Trust 2019-2 4.86 11/18/2026                                  | 0.00% |
| Freddie Mac Gold Pool 3.5 01/01/2047                                    | 0.00% |
| Ginnie Mae I Pool 4 12/15/2047                                          | 0.00% |
| Freddie Mac Pool 4.5 05/01/2044                                         | 0.00% |
| Sequoia Mortgage Trust 2020-2 3.5 03/25/2050                            | 0.00% |
| Fannie Mae Pool 2.5 11/01/2034                                          | 0.00% |
| Fannie Mae Connecticut Avenue Securities 9.517 11/25/2024               | 0.00% |

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|---------------------------------------------------------------|-------|
| Fannie Mae Pool 4.5 08/01/2049                                | 0.00% |
| Fannie Mae Pool 3.5 12/01/2047                                | 0.00% |
| Energy Transfer LP 4.95 06/15/2028                            | 0.00% |
| Spruce Hill Mortgage Loan Trust 2020-SH1 2.624 01/28/2050     | 0.00% |
| Freddie Mac Pool 4 11/01/2048                                 | 0.00% |
| Connecticut Avenue Securities Trust 2019-R03 6.767 09/25/2031 | 0.00% |
| Fannie Mae Pool 3 01/01/2043                                  | 0.00% |
| Freddie Mac Pool 4.5 07/01/2048                               | 0.00% |
| ACM Auto Trust 2022-1 3.23 04/20/2029                         | 0.00% |
| Freddie Mac Pool 3.5 03/01/2050                               | 0.00% |
| Freddie Mac Pool 4.5 06/01/2049                               | 0.00% |
| Freddie Mac Pool 3.5 07/01/2042                               | 0.00% |
| Ginnie Mae II Pool 4 05/20/2048                               | 0.00% |
| Fannie Mae Pool 3 12/01/2034                                  | 0.00% |
| Fannie Mae Pool 4.5 06/01/2049                                | 0.00% |
| Fannie Mae Pool 3 11/01/2034                                  | 0.00% |
| Freddie Mac Pool 3 01/01/2046                                 | 0.00% |
| Freddie Mac Pool 3.5 04/01/2047                               | 0.00% |
| Fannie Mae Pool 3.5 03/01/2048                                | 0.00% |
| Freddie Mac Pool 4.5 03/01/2052                               | 0.00% |
| Connecticut Avenue Securities Trust 2019-R02 6.917 08/25/2031 | 0.00% |
| Ginnie Mae I Pool 4 11/15/2047                                | 0.00% |
| Freddie Mac STACR Trust 2019-DNA4 6.567 10/25/2049            | 0.00% |
| COLT 2020-2 Mortgage Loan Trust 1.853 03/25/2065              | 0.00% |
| Fannie Mae or Freddie Mac 3.5 04/13/2023                      | 0.00% |
| Ginnie Mae I Pool 4 08/15/2047                                | 0.00% |
| Fannie Mae Pool 3 01/01/2046                                  | 0.00% |
| Fannie Mae Pool 6 02/01/2037                                  | 0.00% |
| Freddie Mac Pool 3 06/01/2043                                 | 0.00% |
| Fannie Mae Pool 3 06/01/2057                                  | 0.00% |
| Fannie Mae Pool 3 02/01/2043                                  | 0.00% |
| Fannie Mae Pool 5 07/01/2044                                  | 0.00% |
| Fannie Mae Pool 4.5 03/01/2048                                | 0.00% |
| Spruce Hill Mortgage Loan Trust 2020-SH1 2.521 01/28/2050     | 0.00% |
| Freddie Mac Pool 5 09/01/2048                                 | 0.00% |
| Freddie Mac Pool 4.5 03/01/2048                               | 0.00% |
| Fannie Mae Pool 4.5 08/01/2048                                | 0.00% |
| Buy Protection CDX-NAIGS39V1-05Y                              | 0.00% |
| CBOT 10 Year US Treasury Note JUN 23                          | 0.00% |
| CBOT 2 Year US Treasury Note Future JUN 23                    | 0.00% |
| CBOT 5 Year US Treasury Note JUN 23                           | 0.00% |
| Ultra 10-Year US Treasury Note Futures JUN 23                 | 0.00% |
| Ultra U.S. Treasury Bond Futures JUN 23                       | 0.00% |

Janus Henderson publishes this listing of securities held as of the most recently available disclosure period, which varies depending on the portfolio. Any portion of holdings may be excluded from publication when deemed in the best interest of the portfolio.

Securities are reported at market value.

The portfolio data and its presentation here may differ from the complete schedules of investments in regulatory filings due to differing accounting and reporting requirements. Holdings are subject to change without notice.