

Janus Henderson Flexible Bond Portfolio  
13-Mar-2023

Description	% Portfolio
United States Treasury Note/Bond 4 11/15/2052	4.04%
United States Treasury Note/Bond 3.875 02/15/2043	4.01%
United States Treasury Note/Bond 4 11/15/2042	3.33%
United States Treasury Note/Bond 3.875 12/31/2027	3.08%
United States Treasury Note/Bond 4 02/15/2026	2.73%
United States Treasury Note/Bond 4 02/29/2028	1.99%
United States Treasury Note/Bond 3.5 01/31/2028	1.68%
Ginnie Mae II Pool 2.5 03/21/2023	1.65%
US TREASURY N/B 4 02/28/2030	1.61%
United States Treasury Note/Bond 3.5 02/15/2033	1.56%
Ginnie Mae II Pool 3.5 03/21/2023	1.43%
United States Treasury Note/Bond 1.125 08/31/2028	1.31%
Freddie Mac Pool 4.5 08/01/2052	0.99%
Fannie Mae Pool 3 02/01/2047	0.86%
Fannie Mae Pool 3.5 03/01/2052	0.81%
Fannie Mae or Freddie Mac 5 04/13/2023	0.78%
Fannie Mae Pool 2.5 03/01/2052	0.78%
Fannie Mae or Freddie Mac 3 04/13/2023	0.76%
Fannie Mae or Freddie Mac 3 04/17/2023	0.70%
Fannie Mae Pool 2.5 02/01/2052	0.70%
Fannie Mae or Freddie Mac 4 04/17/2023	0.69%
Fannie Mae or Freddie Mac 3.5 04/17/2023	0.69%
Hasbro Inc 3.9 11/19/2029	0.63%
Ginnie Mae II Pool 3 08/20/2051	0.60%
Cadence Design Systems Inc 4.375 10/15/2024	0.59%
Ginnie Mae II Pool 3 03/21/2023	0.57%
Freddie Mac Pool 3.5 07/01/2052	0.54%
Fannie Mae or Freddie Mac 4.5 04/13/2023	0.53%
Centene Corp 4.25 12/15/2027	0.51%
Flagstar Mortgage Trust 2021-13INV 3 12/30/2051	0.51%
CF Hippolyta Issuer LLC 6.11 08/15/2062	0.50%
Fannie Mae Pool 5.5 10/01/2052	0.50%
United States Treasury Note/Bond 1.25 12/31/2026	0.50%
Fannie Mae Pool 4 03/01/2051	0.50%
Fannie Mae Pool 4 10/01/2051	0.49%
Bank of Montreal 3.088 01/10/2037	0.48%
United States Treasury Note/Bond 1.25 11/30/2026	0.46%
OBX 2022-INV1 Trust 3 12/25/2051	0.45%
Freddie Mac Pool 3.5 06/01/2052	0.43%
Fannie Mae Pool 3.5 06/01/2052	0.42%
Freddie Mac Pool 5.5 11/01/2052	0.40%
GCAT 2022-INV1 Trust 3 12/25/2051	0.40%
Santander Drive Auto Receivables Trust 2021-1 1.13 11/16/2026	0.40%
EQT Corp 3.125 05/15/2026	0.40%
Fannie Mae Pool 3.5 07/01/2052	0.39%
Ginnie Mae II Pool 4 03/21/2023	0.39%
Trimble Inc 6.1 03/15/2033	0.37%
Morgan Stanley 2.943 01/21/2033	0.37%
American Tower Trust #1 5.49 03/15/2028	0.36%

Connecticut Avenue Securities Trust 2022-R01 7.63413 12/25/2041	0.36%
BPR Trust 2022-OANA 6.46047 04/15/2037	0.36%
Fannie Mae Pool 5.5 09/01/2052	0.36%
Fannie Mae Pool 3.5 07/01/2048	0.36%
Trimble Inc 4.75 12/01/2024	0.35%
Athene Global Funding 2.646 10/04/2031	0.35%
Cooperatieve Rabobank UA 5.564 02/28/2029	0.35%
PNC Financial Services Group Inc 5.068 01/24/2034	0.33%
Morgan Stanley 2.484 09/16/2036	0.32%
Bayview MSR Opportunity Master Fund Trust 2021-INV2 3 12/25/2051	0.32%
PRPM 2021-9 LLC 2.363 10/25/2026	0.32%
Fannie Mae Connecticut Avenue Securities 6.48413 11/25/2041	0.32%
Life 2021-BMR Mortgage Trust 5.288 03/15/2038	0.32%
PNC Financial Services Group Inc 6.037 10/28/2033	0.32%
BX Trust 2021-LBA 5.388 02/15/2036	0.31%
Bank of America Corp 4.376 04/27/2028	0.30%
Morgan Stanley 2.188 04/28/2026	0.30%
Leidos Inc 5.75 03/15/2033	0.30%
Amgen Inc 5.25 03/02/2033	0.30%
Illumina Inc 5.75 12/13/2027	0.30%
Fannie Mae Pool 4 03/01/2050	0.30%
Cold Storage Trust 2020-ICE5 5.48786 11/15/2037	0.30%
Credit Suisse Mortgage Capital Certificates 2019-ICE4 5.568 05/15/2036	0.29%
Freddie Mac Pool 5 10/01/2052	0.29%
Fannie Mae Pool 3.5 12/01/2049	0.29%
MHC Commercial Mortgage Trust 2021-MHC 5.388962 04/15/2038	0.29%
JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 5.5 01/15/2030	0.29%
Fannie Mae or Freddie Mac 2.5 04/13/2023	0.29%
Sumitomo Mitsui Financial Group Inc 5.71 01/13/2030	0.28%
Universal Health Services Inc 2.65 01/15/2032	0.28%
Trane Technologies Financing Ltd 5.25 03/03/2033	0.28%
Mello Mortgage Capital Acceptance 2022-INV1 3 03/25/2052	0.28%
Credit Suisse Group AG 9.016 11/15/2033	0.27%
Microchip Technology Inc 2.67 09/01/2023	0.27%
Bank of America Corp 6.25 03/05/2199	0.27%
Fannie Mae Pool 3.5 04/01/2052	0.27%
Fannie Mae Pool 4.5 08/01/2052	0.27%
HSBC Holdings PLC 6.254 03/09/2034	0.27%
Fannie Mae Pool 3.5 08/01/2056	0.26%
Fannie Mae Pool 3 12/01/2051	0.26%
BX Commercial Mortgage Trust 2019-XL 5.59695 10/15/2036	0.26%
JPMorgan Chase & Co 2.956 05/13/2031	0.25%
Enbridge Inc 5.7 03/08/2033	0.25%
Med Trust 2021-MDLN 7.738 11/15/2038	0.25%
Fannie Mae or Freddie Mac 2.5 04/17/2023	0.25%
US Bancorp 4.967 07/22/2033	0.25%
HCA Inc 3.625 03/15/2032	0.24%
Connecticut Avenue Securities Trust 2022-R03 6.58413 03/25/2042	0.24%
Santander Drive Auto Receivables Trust 2020-3 1.64 11/16/2026	0.24%
GE HealthCare Technologies Inc 5.857 03/15/2030	0.24%
PRPM 2022-2 LLC 5 03/25/2027	0.24%
American Electric Power Co Inc 5.625 03/01/2033	0.23%

BBCMS Trust 2015-SRCH 4.197 08/10/2035	0.23%
CBAM 2019-11R Ltd 5.42257 01/20/2035	0.22%
Marvell Technology Inc 4.875 06/22/2028	0.22%
BNP Paribas SA 5.125 01/13/2029	0.22%
Venture Global Calcasieu Pass LLC 6.25 01/15/2030	0.22%
Upstart Securitization Trust 2022-2 4.37 05/20/2032	0.22%
Ginnie Mae II Pool 3 07/20/2051	0.22%
Commonwealth Bank of Australia 3.784 03/14/2032	0.22%
Pershing Square Holdings Ltd/Fund 3.25 10/01/2031	0.22%
Southern California Edison Co 5.85 11/01/2027	0.22%
Life 2022-BMR Mortgage Trust 5.85771 05/15/2039	0.22%
Fannie Mae Pool 3 04/01/2052	0.21%
Sun Communities Operating LP 2.7 07/15/2031	0.21%
Bank of America Corp 3.705 04/24/2028	0.21%
Kinder Morgan Inc 5.2 06/01/2033	0.21%
Ginnie Mae I Pool 4.5 08/15/2046	0.21%
CF Hippolyta Issuer LLC 5.97 08/15/2062	0.21%
Barings CLO Ltd 2019-III 5.87771 04/20/2031	0.21%
SOUND POINT CLO XXII LTD 5.88771 01/20/2032	0.21%
Westpac Banking Corp 2.668 11/15/2035	0.21%
CMS Energy Corp 4.75 06/01/2050	0.20%
BX Trust 2022-FOX2 5.31167 04/15/2039	0.20%
JP Morgan Chase Commercial Mortgage Securities Trust 2020-ACE 3.2865 01/10/2037	0.20%
GE HealthCare Technologies Inc 5.65 11/15/2027	0.20%
Fannie Mae Pool 4 09/01/2050	0.20%
Athene Global Funding 2.717 01/07/2029	0.20%
Fiserv Inc 5.45 03/02/2028	0.19%
Elevance Health Inc 4.75 02/15/2033	0.19%
Broadcom Inc 3.137 11/15/2035	0.19%
Fannie Mae Pool 4 10/01/2050	0.19%
Amgen Inc 5.15 03/02/2028	0.19%
BX Commercial Mortgage Trust 2021-VOLT 6.23787 09/15/2036	0.18%
Freddie Mac Pool 4.5 09/01/2050	0.18%
Pilgrim's Pride Corp 3.5 03/01/2032	0.18%
Agree LP 2.9 10/01/2030	0.18%
CIFC Funding 2021-IV Ltd 5.84243 07/15/2033	0.18%
Madison Park Funding XXXV Ltd 5.79771 04/20/2032	0.18%
Fannie Mae Pool 3.5 02/01/2052	0.18%
PRPM 2021-RPL2 LLC 1.455 10/25/2051	0.18%
Diamond Infrastructure Funding LLC 1.76 04/15/2049	0.18%
BX Commercial Mortgage Trust 2021-VOLT 5.53787 09/15/2036	0.18%
Exelon Corp 5.3 03/15/2033	0.18%
Centene Corp 2.45 07/15/2028	0.18%
Fannie Mae Pool 3 02/01/2057	0.17%
Ginnie Mae I Pool 4 01/15/2045	0.17%
CF Hippolyta Issuer LLC 1.53 03/15/2061	0.17%
Life 2021-BMR Mortgage Trust 5.688 03/15/2038	0.17%
TPI RE-REMIC Trust 2022-FRR1 0 07/25/2046	0.17%
Bayview MSR Opportunity Master Fund Trust 2021-INV5 5 11/25/2051	0.17%
PRPM 2021-10 LLC 2.487 10/25/2026	0.17%
Ginnie Mae II Pool 5 03/21/2023	0.17%
Ares Capital Corp 3.2 11/15/2031	0.17%

Freddie Mac Pool 3.5 04/01/2052	0.17%
Bayview MSR Opportunity Master Fund Trust 2021-INV4 5 10/25/2051	0.17%
Broadcom Inc 3.469 04/15/2034	0.17%
Ares Capital Corp 2.875 06/15/2027	0.17%
American Express Co 4.989 05/26/2033	0.17%
Regal Rexnord Corp 6.05 04/15/2028	0.17%
JPMorgan Chase & Co 4.565 06/14/2030	0.16%
Oceanview Mortgage Trust 2022-INV1 3 12/25/2051	0.16%
MHC Commercial Mortgage Trust 2021-MHC 5.938962 04/15/2038	0.16%
Freddie Mac Pool 2.5 12/01/2033	0.16%
Upstart Securitization Trust 2022-1 3.12 03/20/2032	0.16%
Mercury Financial Credit Card Master Trust 8.04 09/20/2027	0.16%
GXO Logistics Inc 1.65 07/15/2026	0.16%
Deutsche Bank AG/New York NY 7.079 02/10/2034	0.16%
Duke Energy Corp 4.3 03/15/2028	0.16%
Vantage Data Centers Issuer LLC 1.645 09/15/2045	0.15%
Mello Mortgage Capital Acceptance 2021-INV3 5 10/25/2051	0.15%
LAD Auto Receivables Trust 2022-1 5.21 06/15/2027	0.15%
Freddie Mac STACR REMIC Trust 2022-DNA5 7.43413 06/25/2042	0.15%
Marvell Technology Inc 1.65 04/15/2026	0.15%
Morgan Stanley 5.123 02/01/2029	0.15%
TSMC Arizona Corp 3.875 04/22/2027	0.15%
Fannie Mae REMICS 3 05/25/2048	0.15%
Centene Corp 3 10/15/2030	0.15%
Freddie Mac Structured Agency Credit Risk Debt Notes 7.08413 11/25/2050	0.15%
Fannie Mae Pool 4 01/01/2048	0.15%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC 6.5 02/15/2028	0.15%
OWL Rock Core Income Corp 7.75 09/16/2027	0.15%
CoStar Group Inc 2.8 07/15/2030	0.15%
Amgen Inc 5.25 03/02/2030	0.15%
Morgan Stanley Capital I Trust 2018-H4 4.31 12/15/2051	0.15%
Mitsubishi UFJ Financial Group Inc 4.788 07/18/2025	0.15%
Credit Suisse AG/New York NY 7.95 01/09/2025	0.15%
GE HealthCare Technologies Inc 5.905 11/22/2032	0.15%
Fannie Mae or Freddie Mac 5.5 04/13/2023	0.15%
Lendbuzz Securitization Trust 2022-1 4.22 05/17/2027	0.14%
Fannie Mae REMICS 3 11/25/2049	0.14%
Trimble Inc 4.9 06/15/2028	0.14%
Fannie Mae Pool 2.5 01/01/2052	0.14%
Citigroup Inc 5.95 11/15/2199	0.14%
OBX 2021-INV3 Trust 2.5 10/25/2051	0.14%
Credit Suisse Mortgage Capital Certificates 2019-ICE4 6.018 05/15/2036	0.14%
UWM Mortgage Trust 2021-INV1 5 08/25/2051	0.14%
Freddie Mac Pool 3 05/01/2031	0.14%
Fannie Mae Pool 5 11/01/2052	0.14%
CSMC 2021-WEHO 8.5573 04/15/2023	0.14%
Freddie Mac Pool 4 09/01/2052	0.14%
Hasbro Inc 5.1 05/15/2044	0.14%
Alexandria Real Estate Equities Inc 4.75 04/15/2035	0.14%
Energy Transfer LP 5.75 02/15/2033	0.14%
Energy Transfer LP 5.55 02/15/2028	0.14%
Connecticut Avenue Securities Trust 2022-R02 7.48413 01/25/2042	0.14%

Freddie Mac STACR REMIC Trust 2020-DNA6 6.48413 12/25/2050	0.13%
Affirm Asset Securitization Trust 2021-B 1.03 08/17/2026	0.13%
Cedar Funding XI Clo Ltd 6.00343 05/29/2032	0.13%
Fannie Mae Pool 5 09/01/2052	0.13%
Cold Storage Trust 2020-ICE5 6.23786 11/15/2037	0.13%
JP Morgan Chase Commercial Mortgage Securities Trust 2020-ACE 3.6401 01/10/2037	0.13%
Cold Storage Trust 2020-ICE5 5.88786 11/15/2037	0.13%
Santander Bank Auto Credit-Linked Notes Series 2022-A 5.281 05/15/2032	0.13%
Fannie Mae Pool 5.5 11/01/2052	0.13%
Fannie Mae Pool 4 11/01/2049	0.13%
Provident Funding Mortgage Trust 2021-INV1 2.5 08/25/2051	0.13%
BNP Paribas SA 2.591 01/20/2028	0.12%
Morgan Stanley 1.593 05/04/2027	0.12%
Fannie Mae Pool 5 01/01/2053	0.12%
Fannie Mae Pool 3.5 05/01/2052	0.12%
Mitsubishi UFJ Financial Group Inc 5.441 02/22/2034	0.12%
Mello Mortgage Capital Acceptance 2021-INV4 2.5 12/25/2051	0.12%
Fannie Mae Pool 3 03/01/2052	0.12%
Freddie Mac Pool 4.5 10/01/2052	0.12%
Fannie Mae Pool 4.5 10/01/2050	0.12%
Fiserv Inc 5.6 03/02/2033	0.12%
VMC Finance 2021-HT1 LLC 6.24129 01/18/2037	0.12%
Mello Mortgage Capital Acceptance 2021-INV2 5 08/25/2051	0.12%
Freddie Mac Pool 2.5 11/01/2051	0.12%
SMRT 2022-MINI 5.563 01/15/2039	0.12%
Connecticut Avenue Securities Trust 2021-R03 6.13413 12/25/2041	0.12%
Oak Street Investment Grade Net Lease Fund Series 2020-1 1.85 11/20/2050	0.12%
Citigroup Inc 5.35 11/15/2199	0.12%
JPMorgan Chase & Co 5.717 09/14/2033	0.11%
Micron Technology Inc 6.75 11/01/2029	0.11%
RCKT Mortgage Trust 2021-3 5 07/25/2051	0.11%
Ginnie Mae II Pool 4.5 03/21/2023	0.11%
Freddie Mac STACR REMIC Trust 2022-HQA1 6.58413 03/25/2042	0.11%
Exelon Corp 5.15 03/15/2028	0.11%
Westlake Automobile Receivables Trust 2020-1 2.8 06/16/2025	0.11%
280 Park Avenue 2017-280P Mortgage Trust 5.461 09/15/2034	0.11%
TPI RE-REMIC Trust 2022-FRR1 0 08/25/2046	0.11%
Connecticut Avenue Securities Trust 2022-R04 6.48413 03/25/2042	0.11%
Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc 3.875 03/01/2031	0.11%
NRZ Excess Spread-Collateralized Notes 3.104 07/25/2026	0.11%
Fannie Mae Pool 4.5 01/01/2050	0.10%
UNIFY Auto Receivables Trust 2021-1 .98 07/15/2026	0.10%
GS Mortgage Securities Trust 2018-GS9 3.992 03/10/2051	0.10%
Connecticut Avenue Securities Trust 2023-R01 6.89249 12/25/2042	0.10%
Fannie Mae Pool 3.5 02/01/2051	0.10%
Freddie Mac Pool 3.5 08/01/2052	0.10%
Fannie Mae Pool 4.5 11/01/2052	0.10%
VASA Trust 2021-VASA 5.488 07/15/2039	0.10%
Global Payments Inc 4.8 04/01/2026	0.10%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.625 10/15/2027	0.10%
Morgan Stanley Capital I Trust 2018-H3 4.177 07/15/2051	0.10%
Sumitomo Mitsui Financial Group Inc 5.766 01/13/2033	0.10%

Broadcom Inc 2.6 02/15/2033	0.10%
Freddie Mac Pool 4 06/01/2050	0.10%
Fannie Mae Pool 3.5 05/01/2049	0.10%
Morgan Stanley Capital I Trust 2016-UB11 2.782 08/15/2049	0.10%
Exeter Automobile Receivables Trust 2021-2 1.08 11/16/2026	0.10%
CIM Trust 2021-NR1 2.569 07/25/2055	0.09%
UnitedHealth Group Inc 5.25 02/15/2028	0.09%
Exeter Automobile Receivables Trust 2019-1 5.2 01/15/2026	0.09%
UWM Mortgage Trust 2021-INV4 2.5 12/25/2051	0.09%
Vantage Data Centers LLC 1.992 09/15/2045	0.09%
Tesla Auto Lease Trust 2021-B .6 09/22/2025	0.09%
Bank of America Corp 5.2 12/01/2199	0.09%
Hess Midstream Operations LP 5.125 06/15/2028	0.09%
Connecticut Avenue Securities Trust 2021-R03 5.33413 12/25/2041	0.09%
JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3.625 01/15/2032	0.09%
Freddie Mac Pool 5.5 09/01/2052	0.09%
Fannie Mae Pool 3.5 08/01/2052	0.09%
Lendbuzz Securitization Trust 2023-1 6.92 08/15/2028	0.09%
JPMorgan Chase & Co 5 02/01/2199	0.09%
Fannie Mae Pool 3.5 07/01/2046	0.09%
BX Trust 2019-OC11 3.856 12/09/2041	0.09%
JPMorgan Chase & Co 4.6 08/01/2199	0.09%
Amgen Inc 5.65 03/02/2053	0.09%
Bank of America Corp 6.204 11/10/2028	0.09%
CP EF Asset Securitization I LLC 5.96 04/15/2030	0.09%
Fannie Mae Pool 4.5 12/01/2052	0.09%
PRPM 2020-4 LLC 2.951 10/25/2025	0.08%
Chase Mortgage Finance Corp 5.68413 02/25/2050	0.08%
CBAM 2019-11R Ltd 5.99257 01/20/2035	0.08%
Fannie Mae Pool 5 10/01/2052	0.08%
Freddie Mac STACR REMIC Trust 2021-HQA1 6.73413 08/25/2033	0.08%
Pagaya AI Debt Trust 2022-1 2.03 10/15/2029	0.08%
Pagaya AI Debt Selection Trust 2021-1 1.18 11/15/2027	0.08%
Barings CLO Ltd 2018-III 5.75771 07/20/2029	0.08%
BX Commercial Mortgage Trust 2019-XL 5.75695 10/15/2036	0.08%
Freddie Mac Structured Agency Credit Risk Debt Notes 6.78413 08/25/2033	0.08%
BBCMS 2017-DELC Mortgage Trust 5.56286 08/15/2036	0.08%
Morgan Stanley Capital I Trust 2015-UBS8 3.809 12/15/2048	0.07%
Connecticut Avenue Securities Trust 2022-R06 7.23413 05/25/2042	0.07%
Elmwood CLO II Ltd 5.95771 04/20/2034	0.07%
Freddie Mac Pool 2.5 01/01/2052	0.07%
EQT Corp 5.7 04/01/2028	0.07%
Fannie Mae Pool 4.5 07/01/2052	0.07%
Atalaya Equipment Leasing Trust 21-1 1.23 05/15/2026	0.07%
Fannie Mae Pool 4 04/01/2052	0.07%
JPMorgan Chase Bank NA - CACLN .889 12/26/2028	0.07%
Theorem Funding Trust 2021-1 1.21 12/15/2027	0.07%
Fannie Mae Pool 4 06/01/2052	0.07%
Fannie Mae Pool 3.5 01/01/2052	0.07%
Morgan Stanley 5.05 01/28/2027	0.07%
Barings CLO Ltd 2020-IV 6.02771 01/20/2032	0.07%
Regatta XXIII Funding Ltd 6.50771 01/20/2035	0.07%

State Street Corp 4.821 01/26/2034	0.07%
Dryden 83 CLO Ltd 6.01471 01/18/2032	0.07%
CIFC Funding 2021-VII Ltd 6.41529 01/23/2035	0.06%
Freddie Mac Pool 2.5 02/01/2052	0.06%
HPS Loan Management 2021-16 Ltd 6.51529 01/23/2035	0.06%
Brown & Brown Inc 4.2 03/17/2032	0.06%
LCM XXIV Ltd 5.78771 03/20/2030	0.06%
Great Wolf Trust 2019-WOLF 6.30948 12/15/2036	0.06%
ACC Auto Trust 2022-A 4.58 07/15/2026	0.06%
GS Mortgage Securities Trust 2018-GS10 4.155 07/10/2051	0.06%
Freddie Mac Pool 4 12/01/2048	0.06%
Freddie Mac Pool 4 03/01/2050	0.06%
Freddie Mac Pool 4 08/01/2052	0.06%
CF Hippolyta Issuer LLC 1.98 03/15/2061	0.06%
LAD Auto Receivables Trust 2021-1 1.3 08/17/2026	0.06%
CSL Finance PLC 3.85 04/27/2027	0.06%
Fannie Mae Pool 5 07/01/2044	0.06%
Connecticut Avenue Securities Trust 2022-R08 7.03413 07/25/2042	0.06%
Westgate Resorts 2022-1 LLC 1.788 08/20/2036	0.06%
Arivo Acceptance Auto Loan Receivables Trust 2022-1 3.93 05/15/2028	0.06%
Morgan Stanley 5.948 01/19/2038	0.06%
Aimco CLO 11 Ltd 5.92243 10/17/2034	0.06%
Fannie Mae Pool 4 11/01/2048	0.06%
Aqua Finance Trust 2021-A 1.54 07/17/2046	0.06%
Mitsubishi UFJ Financial Group Inc 5.475 02/22/2031	0.06%
Freddie Mac Pool 3 02/01/2052	0.06%
Great Wolf Trust 2019-WOLF 6.01048 12/15/2036	0.06%
Libra Solutions 2022-1 LLC 4.75 05/15/2034	0.06%
Freddie Mac Pool 3 10/01/2034	0.05%
Freddie Mac Pool 3.5 02/01/2044	0.05%
Freddie Mac Pool 4 07/01/2052	0.05%
Wells Fargo Commercial Mortgage Trust 2021-SAVE 5.738 02/15/2040	0.05%
Upstart Securitization Trust 2021-4 .84 09/20/2031	0.05%
Great Wolf Trust 2019-WOLF 5.71048 12/15/2036	0.05%
Ginnie Mae II Pool 4 06/20/2048	0.05%
Freddie Mac Pool 3 01/01/2045	0.05%
Fannie Mae Pool 4 07/01/2048	0.05%
Tesla Auto Lease Trust 2021-B .91 09/22/2025	0.05%
ARES LX CLO LTD 5.91471 07/18/2034	0.05%
BX Commercial Mortgage Trust 2021-VINO 5.24033 05/15/2038	0.05%
Ginnie Mae II Pool 5 08/20/2048	0.05%
BX Trust 2019-OC11 3.605 12/09/2041	0.05%
Fannie Mae Pool 4.5 04/01/2052	0.04%
Freddie Mac Pool 4 02/01/2046	0.04%
BANK 2018-BNK12 4.255 05/15/2061	0.04%
Fannie Mae Pool 4 03/01/2048	0.04%
FREED ABS Trust 2022-3FP 4.5 08/20/2029	0.04%
Freddie Mac Pool 3 03/01/2052	0.04%
Freddie Mac Pool 4 04/01/2048	0.04%
Freddie Mac Pool 2.5 11/01/2034	0.04%
Fannie Mae Pool 4.5 06/01/2048	0.04%
Freddie Mac Pool 4.5 07/01/2049	0.04%

Hasbro Inc 6.35 03/15/2040	0.04%
Ginnie Mae II Pool 4.5 05/20/2048	0.04%
Truist Financial Corp 4.873 01/26/2029	0.04%
Fannie Mae Pool 4 10/01/2047	0.04%
Upstart Securitization Trust 2021-5 1.31 11/20/2031	0.04%
Santander Bank NA - SBCLN 1.833 12/15/2031	0.04%
Carvana Auto Receivables Trust 2021-P4 .82 04/10/2025	0.04%
Fannie Mae Connecticut Avenue Securities 9.617 07/25/2025	0.03%
New Residential Mortgage Loan Trust 2018-2 4.5 02/25/2058	0.03%
Leidos Inc 2.3 02/15/2031	0.03%
Ginnie Mae II Pool 4 05/20/2048	0.03%
Angel Oak Mortgage Trust 2020-2 2.531 01/26/2065	0.03%
Freddie Mac STACR REMIC Trust 2022-DNA6 6.63413 09/25/2042	0.03%
NRZ Excess Spread-Collateralized Notes Series 2020-PLS1 3.844 12/25/2025	0.03%
BX Commercial Mortgage Trust 2020-VKNG 5.60695 10/15/2037	0.03%
Freddie Mac Pool 3 12/01/2049	0.03%
Consumer Loan Underlying Bond CLUB Credit Trust 2019-P2 4.41 10/15/2026	0.03%
Freddie Mac Pool 3.5 02/01/2043	0.03%
Freddie Mac Pool 3 03/01/2043	0.03%
Freddie Mac Pool 3 04/01/2047	0.03%
Freddie Mac Pool 3.5 07/01/2046	0.03%
Energy Transfer LP 4.95 06/15/2028	0.03%
Freddie Mac Pool 4.5 08/01/2049	0.03%
Ginnie Mae II Pool 4 08/20/2047	0.03%
Angel Oak Mortgage Trust 2020-3 2.41 04/25/2065	0.03%
Fannie Mae Pool 4.5 03/01/2045	0.03%
Ginnie Mae II Pool 4.5 02/20/2048	0.03%
Freddie Mac Pool 3 09/01/2032	0.03%
Fannie Mae Pool 4.5 02/01/2046	0.03%
Freddie Mac Pool 4.5 01/01/2050	0.03%
SREIT Trust 2021-MFP 5.31866 11/15/2038	0.03%
Fannie Mae Pool 3 08/01/2049	0.03%
Fannie Mae Pool 3.5 08/01/2047	0.03%
Citigroup Inc 6.3 11/15/2199	0.03%
Fannie Mae Pool 2.5 08/01/2050	0.02%
Fannie Mae Pool 4 07/01/2052	0.02%
VCAT 2021-NPL1 LLC 2.2891 12/26/2050	0.02%
Fannie Mae Pool 3 05/01/2043	0.02%
Fannie Mae Pool 2.5 11/01/2034	0.02%
OWL Rock Core Income Corp 4.7 02/08/2027	0.02%
Freddie Mac Pool 2.5 09/01/2050	0.02%
Fannie Mae Pool 3 09/01/2049	0.02%
FREED ABS Trust 2019-2 4.86 11/18/2026	0.02%
Ginnie Mae I Pool 4 12/15/2047	0.02%
Fannie Mae Pool 3.5 01/01/2048	0.02%
ACC Auto Trust 2021-A 1.08 04/15/2027	0.02%
Fannie Mae Pool 4.5 10/01/2044	0.02%
Fannie Mae Connecticut Avenue Securities 8.617 05/25/2025	0.02%
Fannie Mae Pool 3.5 12/01/2045	0.02%
Fannie Mae Pool 4 10/01/2048	0.02%
Freddie Mac Pool 6 04/01/2040	0.02%
Freddie Mac Pool 4 10/01/2050	0.02%



Freddie Mac Pool 3 01/01/2033	0.02%
Fannie Mae Pool 4.5 05/01/2052	0.02%
GLP Capital LP / GLP Financing II Inc 5.3 01/15/2029	0.02%
Tricolor Auto Securitization Trust 2022-1 3.3 02/18/2025	0.02%
Freddie Mac Pool 3.5 02/01/2048	0.02%
Freddie Mac Pool 2.5 08/01/2050	0.02%
Fannie Mae Pool 3.5 03/01/2047	0.02%
Fannie Mae Pool 3 10/01/2034	0.02%
Sequoia Mortgage Trust 2013-5 2.5 05/25/2043	0.02%
Fannie Mae Pool 3 02/01/2048	0.01%
Fannie Mae Pool 5 05/01/2048	0.01%
Fannie Mae Pool 3.5 07/01/2047	0.01%
Fannie Mae Pool 4.5 06/01/2045	0.01%
Angel Oak Mortgage Trust 2019-5 2.593 10/25/2049	0.01%
Freddie Mac Pool 4.5 05/01/2044	0.01%
Angel Oak Mortgage Trust 2019-6 2.62 11/25/2059	0.01%
Fannie Mae Pool 6 02/01/2037	0.01%
Freddie Mac Pool 4 03/01/2047	0.01%
Freddie Mac Gold Pool 3.5 01/01/2047	0.01%
Affirm Asset Securitization Trust 2020-Z2 1.9 01/15/2025	0.01%
Freddie Mac Pool 2.5 03/01/2052	0.01%
COLT 2020-3 Mortgage Loan Trust 1.506 04/27/2065	0.01%
Freddie Mac Pool 3 08/01/2049	0.01%
Connecticut Avenue Securities Trust 2019-R03 6.767 09/25/2031	0.01%
Fannie Mae Pool 4 12/01/2048	0.01%
Freddie Mac Pool 3 10/01/2032	0.01%
Fannie Mae Pool 4.5 11/01/2042	0.01%
Freddie Mac Pool 4.5 07/01/2048	0.01%
Fannie Mae Pool 4 06/01/2049	0.01%
Fannie Mae Connecticut Avenue Securities 9.517 11/25/2024	0.01%
Ginnie Mae I Pool 4 11/15/2047	0.01%
Ginnie Mae I Pool 4 08/15/2047	0.01%
Spruce Hill Mortgage Loan Trust 2020-SH1 2.624 01/28/2050	0.01%
ACM Auto Trust 2022-1 3.23 04/20/2029	0.01%
Connecticut Avenue Securities Trust 2018-R07 7.017 04/25/2031	0.01%
Fannie Mae Pool 4.5 08/01/2049	0.01%
Freddie Mac Pool 4 11/01/2048	0.01%
Fannie Mae or Freddie Mac 3.5 04/13/2023	0.00%
Fannie Mae Pool 3 12/01/2034	0.00%
Freddie Mac Pool 4.5 06/01/2049	0.00%
Fannie Mae Pool 3 11/01/2034	0.00%
Fannie Mae Pool 4.5 06/01/2049	0.00%
Connecticut Avenue Securities Trust 2019-R07 6.717 10/25/2039	0.00%
Fannie Mae Pool 3 02/01/2043	0.00%
Fannie Mae Pool 3 01/01/2043	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%
Freddie Mac Pool 4.5 03/01/2052	0.00%
Connecticut Avenue Securities Trust 2019-R02 6.917 08/25/2031	0.00%
Freddie Mac Pool 3.5 08/01/2042	0.00%
Freddie Mac Pool 5 09/01/2048	0.00%
Freddie Mac Pool 3 06/01/2043	0.00%

Spruce Hill Mortgage Loan Trust 2020-SH1 2.521 01/28/2050	0.00%
Freddie Mac Pool 3.5 07/01/2042	0.00%
Fannie Mae Pool 3 06/01/2057	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%
Cash and Equivalents	3.02%

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.