Janus Flexible Income Fund
13-Mar-2023

Description	% Portfolio
United States Treasury Note/Bond 4 02/15/2026	4.70%
United States Treasury Note/Bond 3.875 02/15/2043	4.08%
United States Treasury Note/Bond 4 11/15/2052	3.67%
United States Treasury Note/Bond 4 11/15/2042	3.34%
United States Treasury Note/Bond 4 02/29/2028	2.23%
Fannie Mae Pool 3 12/01/2051	2.05%
United States Treasury Note/Bond 3.875 12/31/2027	1.80%
Ginnie Mae II Pool 2.5 03/21/2023	1.79%
United States Treasury Note/Bond 3.5 01/31/2028	1.63%
Ginnie Mae II Pool 3.5 03/21/2023	1.56%
US TREASURY N/B 4 02/28/2030	1.53%
Freddie Mac Pool 4.5 08/01/2052	1.08%
Fannie Mae Pool 3 02/01/2047	0.97%
Fannie Mae or Freddie Mac 5 04/13/2023	0.94%
Fannie Mae Pool 2.5 03/01/2052	0.91%
Fannie Mae or Freddie Mac 3 04/13/2023	0.83%
Fannie Mae Pool 2.5 02/01/2052	0.83%
Freddie Mac Pool 2.5 11/01/2051	0.80%
Cadence Design Systems Inc 4.375 10/15/2024	0.80%
Ginnie Mae II Pool 3 08/20/2051	0.79%
Fannie Mae or Freddie Mac 5.5 04/13/2023	0.78%
Fannie Mae or Freddie Mac 4 04/17/2023	0.75%
Fannie Mae or Freddie Mac 3.5 04/17/2023	0.75%
Morgan Stanley Capital I Trust 2015-UBS8 3.809 12/15/2048	0.71%
Fannie Mae Pool 3.5 07/01/2048	0.69%
American Tower Trust #1 5.49 03/15/2028	0.64%
Hasbro Inc 3.9 11/19/2029	0.63%
United States Treasury Note/Bond 3.5 02/15/2033	0.62%
Freddie Mac Pool 3.5 07/01/2052	0.60%
Bank of Montreal 3.088 01/10/2037	0.59%
Centene Corp 4.25 12/15/2027	0.58%
Symphony CLO XIX Ltd 5.75243 04/16/2031	0.55%
Morgan Stanley Capital I Trust 2016-UB11 2.782 08/15/2049	0.55%
Fannie Mae Pool 4 03/01/2051	0.54%
Fannie Mae Pool 4 10/01/2051	0.54%
BANK 2018-BNK12 4.255 05/15/2061	0.54%
GS Mortgage Securities Trust 2018-GS10 4.155 07/10/2051	0.53%
Medline Borrower LP 7.88486 10/21/2028	0.53%
GS Mortgage Securities Trust 2018-GS9 3.992 03/10/2051	0.53%
Morgan Stanley Capital I Trust 2018-H3 4.177 07/15/2051	0.53%
Morgan Stanley Capital I Trust 2018-H4 4.31 12/15/2051	0.52%
Fannie Mae Pool 5.5 10/01/2052	0.52%
Greenwood Park CLO Ltd 5.80243 04/15/2031	0.51%
Magnetite XV Ltd 5.82771 07/25/2031	0.50%
Ginnie Mae II Pool 3 03/21/2023	0.47%
Fannie Mae Pool 3.5 06/01/2052	0.47%
Trimble Inc 4.75 12/01/2024	0.45%
COMM 2018-COR3 Mortgage Trust 4.228 05/10/2051	0.45%

Connecticut Avenue Securities Trust 2020-R02 6.617 01/25/2040	0.44%
Connecticut Avenue Securities Trust 2022-R01 7.63413 12/25/2041	0.44%
EQT Corp 3.125 05/15/2026	0.44%
Fannie Mae Pool 3.5 07/01/2052	0.43%
Ginnie Mae II Pool 4 03/21/2023	0.43%
Freddie Mac STACR REMIC Trust 2021-HQA1 6.73413 08/25/2033	0.43%
Fannie Mae or Freddie Mac 3 04/17/2023	0.42%
Fannie Mae Pool 3 04/01/2052	0.41%
Connecticut Avenue Securities Trust 2022-R02 5.68413 01/25/2042	0.41%
Microchip Technology Inc 2.67 09/01/2023	0.41%
Fannie Mae Connecticut Avenue Securities 6.48413 11/25/2041	0.41%
Fannie Mae or Freddie Mac 4.5 04/13/2023	0.40%
280 Park Avenue 2017-280P Mortgage Trust 5.461 09/15/2034	0.40%
Freddie Mac Stacr Remic Trust 2019-Hqa4 7.567 11/25/2049	0.39%
Fannie Mae Pool 5.5 09/01/2052	0.39%
BBCMS Mortgage Trust 2018-C2 4.314 12/15/2051	0.38%
Trimble Inc 6.1 03/15/2033	0.38%
JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 5.5 01/15/2030	0.37%
Cooperatieve Rabobank UA 5.564 02/28/2029	0.35%
Morgan Stanley 2.943 01/21/2033	0.35%
Fannie Mae Connecticut Avenue Securities 5.38413 11/25/2041	0.35%
Fannie Mae or Freddie Mac 2.5 04/17/2023	0.34%
PNC Financial Services Group Inc 5.068 01/24/2034	0.33%
Morgan Stanley 2.188 04/28/2026	0.33%
BXP Trust 2017-GM 3.379 06/13/2039	0.33%
Fannie Mae Pool 4 03/01/2050	0.33%
PNC Financial Services Group Inc 6.037 10/28/2033	0.32%
Pershing Square Holdings Ltd/Fund 3.25 10/01/2031	0.32%
Athene Global Funding 2.646 10/04/2031	0.32%
Fannie Mae Pool 3.5 12/01/2049	0.32%
Connecticut Avenue Securities Trust 2021-R01 6.03413 10/25/2041	0.31%
Leidos Inc 5.75 03/15/2033	0.31%
Amgen Inc 5.25 03/02/2033	0.31%
BBCMS Trust 2015-SRCH 4.197 08/10/2035	0.31%
Fannie Mae Pool 3.5 04/01/2052	0.31%
Illumina Inc 5.75 12/13/2027	0.30%
Bank of America Corp 6.25 03/05/2199	0.30%
Fannie Mae Pool 4.5 08/01/2052	0.30%
Freddie Mac Pool 5 10/01/2052	0.29%
Connecticut Avenue Securities Trust 2023-R01 6.89249 12/25/2042	0.29%
Freddie Mac STACR REMIC Trust 2021-DNA6 5.28413 10/25/2041	0.29%
Universal Health Services Inc 2.65 01/15/2032	0.29%
Fannie Mae Pool 3.5 03/01/2052	0.28%
Sumitomo Mitsui Financial Group Inc 5.71 01/13/2030	0.28%
Trane Technologies Financing Ltd 5.25 03/03/2033	0.28%
Connecticut Avenue Securities Trust 2022-R03 6.58413 03/25/2042	0.28%
Credit Suisse Group AG 9.016 11/15/2033	0.28%
Dryden 37 Senior Loan Fund 5.89243 01/15/2031	0.28%
Agree LP 2.9 10/01/2030	0.27%
Connecticut Avenue Securities Trust 2022-R09 6.99249 09/25/2042	0.27%

Domino's Pizza Master Issuer LLC 4.116 07/25/2048	0.27%
HSBC Holdings PLC 6.254 03/09/2034	0.27%
Morgan Stanley 2.484 09/16/2036	0.26%
BBCMS 2017-DELC Mortgage Trust 5.56286 08/15/2036	0.26%
Centene Corp 2.45 07/15/2028	0.26%
Ginnie Mae I Pool 4.5 08/15/2046	0.26%
Sun Communities Operating LP 2.7 07/15/2031	0.25%
CBAM 2018-5 Ltd 5.81243 04/17/2031	0.25%
Fannie Mae Pool 3.5 08/01/2056	0.25%
Westpac Banking Corp 2.668 11/15/2035	0.25%
Enbridge Inc 5.7 03/08/2033	0.25%
Ginnie Mae II Pool 3 07/20/2051	0.25%
CMS Energy Corp 4.75 06/01/2050	0.25%
HCA Inc 3.625 03/15/2032	0.25%
Bank of America Corp 4.376 04/27/2028	0.25%
Freddie Mac Structured Agency Credit Risk Debt Notes 7.08413 11/25/2050	0.24%
GE HealthCare Technologies Inc 5.857 03/15/2030	0.24%
WFRBS Commercial Mortgage Trust 2014-C25 3.631 11/15/2047	0.24%
GXO Logistics Inc 1.65 07/15/2026	0.24%
American Electric Power Co Inc 5.625 03/01/2033	0.23%
BNP Paribas SA 5.125 01/13/2029	0.23%
Venture Global Calcasieu Pass LLC 6.25 01/15/2030	0.22%
Ginnie Mae I Pool 4 01/15/2045	0.22%
Trimble Inc 4.9 06/15/2028	0.22%
Freddie Mac Pool 3.5 06/01/2052	0.22%
Kinder Morgan Inc 5.2 06/01/2033	0.22%
Freddie Mac STACR REMIC Trust 2020-DNA6 6.48413 12/25/2050	0.22%
Southern California Edison Co 5.85 11/01/2027	0.22%
Freddie Mac Pool 3.5 04/01/2047	0.21%
Pilgrim's Pride Corp 3.5 03/01/2032	0.21%
Freddie Mac STACR REMIC Trust 2021-HQA4 5.43413 12/25/2041	0.21%
Fannie Mae Pool 4 09/01/2050	0.21%
BANK 2018-BNK13 4.217 08/15/2061	0.21%
Commonwealth Bank of Australia 3.784 03/14/2032	0.20%
Fannie Mae Pool 4 10/01/2050	0.20%
Fannie Mae Connecticut Avenue Securities 8.617 05/25/2025	0.20%
Elevance Health Inc 4.75 02/15/2033	0.20%
Freddie Mac Pool 2.5 12/01/2033	0.20%
Fannie Mae Pool 3.5 03/01/2048	0.20%
Athene Global Funding 2.717 01/07/2029	0.20%
GE HealthCare Technologies Inc 5.65 11/15/2027	0.20%
Broadcom Inc 3.137 11/15/2035	0.20%
BBCMS 2017-DELC Mortgage Trust 5.74286 08/15/2036	0.20%
Fiserv Inc 5.45 03/02/2028	0.19%
Fannie Mae Pool 3.5 02/01/2052	0.19%
Freddie Mac Pool 4.5 09/01/2050	0.19%
Fannie Mae REMICS 3 11/25/2049	0.19%
Amgen Inc 5.15 03/02/2028	0.19%
Fannie Mae Pool 4.5 11/01/2052	0.19%
Ares Capital Corp 3.2 11/15/2031	0.19%

Morgan Stanley 1.593 05/04/2027	0.19%
Oak Street Investment Grade Net Lease Fund Series 2020-1 1.85 11/20/2050	0.19%
Fannie Mae Pool 4 01/01/2048	0.19%
Freddie Mac Pool 3.5 04/01/2052	0.19%
JPMorgan Chase & Co 4.565 06/14/2030	0.19%
Marvell Technology Inc 4.875 06/22/2028	0.18%
Ares Capital Corp 2.875 06/15/2027	0.18%
Exelon Corp 5.3 03/15/2033	0.18%
Freddie Mac STACR REMIC Trust 2022-DNA6 6.63413 09/25/2042	0.18%
Marvell Technology Inc 1.65 04/15/2026	0.18%
United States Treasury Note/Bond 1.125 08/31/2028	0.18%
Centene Corp 3 10/15/2030	0.18%
Freddie Mac STACR REMIC Trust 2023-DNA1 6.65804 03/25/2043	0.18%
JPMorgan Chase & Co 2.956 05/13/2031	0.17%
Citigroup Inc 5.35 11/15/2199	0.17%
US Bancorp 4.967 07/22/2033	0.17%
TSMC Arizona Corp 3.875 04/22/2027	0.17%
Fannie Mae Pool 3 02/01/2057	0.17%
Freddie Mac STACR REMIC Trust 2022-DNA5 7.43413 06/25/2042	0.17%
Fannie Mae Pool 2.5 01/01/2052	0.17%
Broadcom Inc 3.469 04/15/2034	0.17%
American Express Co 4.989 05/26/2033	0.17%
Regal Rexnord Corp 6.05 04/15/2028	0.17%
Bank of America Corp 3.705 04/24/2028	0.17%
Freddie Mac STACR Remic Trust 2020-DNA2 6.467 02/25/2050	0.17%
Fannie Mae Connecticut Avenue Securities 9.517 11/25/2024	0.17%
Connecticut Avenue Securities Trust 2022-R02 7.48413 01/25/2042	0.16%
Mitsubishi UFJ Financial Group Inc 4.788 07/18/2025	0.16%
CoStar Group Inc 2.8 07/15/2030	0.16%
Ginnie Mae II Pool 5 03/21/2023	0.16%
Deutsche Bank AG/New York NY 7.079 02/10/2034	0.16%
Freddie Mac Pool 3 05/01/2031	0.16%
Fannie Mae REMICS 3 05/25/2048	0.16%
OWL Rock Core Income Corp 7.75 09/16/2027	0.16%
Morgan Stanley Capital I Trust 2018-L1 4.407 10/15/2051	0.16%
Morgan Stanley 5.123 02/01/2029	0.15%
NRZ Excess Spread-Collateralized Notes 3.104 07/25/2026	0.15%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC 6.5 02/15/2028	0.15%
BNP Paribas SA 2.591 01/20/2028	0.15%
Amgen Inc 5.25 03/02/2030	0.15%
Freddie Mac Pool 3 03/01/2043	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%
Connecticut Avenue Securities Trust 2021-R03 6.13413 12/25/2041	0.15%
Freddie Mac STACR REMIC Trust 2022-HQA3 6.78413 08/25/2042	0.14%
Alexandria Real Estate Equities Inc 4.75 04/15/2035	0.14%
Freddie Mac Pool 4 09/01/2052	0.14%
Fannie Mae Pool 5 11/01/2052	0.14%
Hasbro Inc 5.1 05/15/2044	0.14%
Fannie Mae Pool 3 03/01/2052	0.14%

Bank of America Corp 5.2 12/01/2199	0.14%
Energy Transfer LP 5.75 02/15/2033	0.14%
Energy Transfer LP 5.55 02/15/2028	0.14%
JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3.625 01/15/2032	0.14%
Fannie Mae Pool 4 11/01/2049	0.14%
Freddie Mac Pool 3.5 08/01/2049	0.14%
Fannie Mae Pool 5 09/01/2052	0.14%
Fannie Mae Pool 3.5 05/01/2052	0.14%
JPMorgan Chase & Co 5 02/01/2199	0.14%
Freddie Mac STACR REMIC Trust 2021-DNA7 5.33413 11/25/2041	0.13%
Freddie Mac STACR REMIC Trust 2022-HQA1 6.58413 03/25/2042	0.13%
Fannie Mae Pool 4.5 10/01/2050	0.13%
Freddie Mac Structured Agency Credit Risk Debt Notes 6.78413 08/25/2033	0.13%
Fannie Mae Pool 5 01/01/2053	0.13%
Mitsubishi UFJ Financial Group Inc 5.441 02/22/2034	0.13%
Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc 3.875 03/01/2031	0.12%
JPMorgan Chase & Co 5.717 09/14/2033	0.12%
Freddie Mac Pool 4.5 10/01/2052	0.12%
Connecticut Avenue Securities Trust 2022-R04 6.48413 03/25/2042	0.12%
BAMLL Commercial Mortgage Securities Trust 2018-DSNY 5.438 09/15/2034	0.12%
Duke Energy Corp 4.3 03/15/2028	0.12%
Fiserv Inc 5.6 03/02/2033	0.12%
Fannie Mae Pool 3 09/01/2049	0.12%
Connecticut Avenue Securities Trust 2022-R05 6.38413 04/25/2042	0.12%
Micron Technology Inc 6.75 11/01/2029	0.12%
Exelon Corp 5.15 03/15/2028	0.11%
Fannie Mae Pool 4.5 01/01/2050	0.11%
Freddie Mac Pool 4 06/01/2050	0.10%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust 4.625 10/15/2027	0.10%
Freddie Mac Pool 3.5 08/01/2052	0.10%
Freddie Mac STACR REMIC Trust 2021-DNA6 5.98413 10/25/2041	0.10%
Connecticut Avenue Securities Trust 2022-R05 7.48413 04/25/2042	0.10%
Global Payments Inc 4.8 04/01/2026	0.10%
Fannie Mae Pool 3.5 08/01/2052	0.10%
Sumitomo Mitsui Financial Group Inc 5.766 01/13/2033	0.10%
Broadcom Inc 2.6 02/15/2033	0.10%
Fannie Mae Pool 3.5 05/01/2049	0.10%
Freddie Mac Pool 5.5 09/01/2052	0.10%
UnitedHealth Group Inc 5.25 02/15/2028	0.10%
Freddie Mac Pool 3 10/01/2034	0.09%
Hess Midstream Operations LP 5.125 06/15/2028	0.09%
Freddie Mac Pool 4 04/01/2048	0.09%
Connecticut Avenue Securities Trust 2019-R02 8.767 08/25/2031	0.09%
Fannie Mae Connecticut Avenue Securities 9.617 07/25/2025	0.09%
Fannie Mae Pool 3.5 02/01/2051	0.09%
Amgen Inc 5.65 03/02/2053	0.09%
Bank of America Corp 6.204 11/10/2028	0.09%
Freddie Mac Pool 4 05/01/2048	0.09%
Fannie Mae Pool 4.5 12/01/2052	0.09%
Fannie Mae Pool 3.5 07/01/2046	0.09%

Freddie Mac Pool 2.5 01/01/2052	0.09%
Citigroup Inc 5.95 11/15/2199	0.08%
Fannie Mae Pool 5 10/01/2052	0.08%
Freddie Mac Structured Agency Credit Risk Debt Notes 7.13413 07/25/2042	0.08%
Fannie Mae Pool 4.5 07/01/2052	0.08%
Fannie Mae Pool 4.5 03/01/2045	0.08%
Fannie Mae Pool 4 04/01/2052	0.08%
Freddie Mac Pool 2.5 02/01/2052	0.08%
Fannie Mae Pool 4.5 02/01/2046	0.08%
EQT Corp 5.7 04/01/2028	0.08%
Fannie Mae Pool 4 06/01/2052	0.08%
Brown & Brown Inc 4.2 03/17/2032	0.08%
Ginnie Mae II Pool 4.5 03/21/2023	0.07%
Fannie Mae Pool 3.5 01/01/2052	0.07%
New Residential Mortgage Loan Trust 2018-2 4.5 02/25/2058	0.07%
Fannie Mae Pool 3 02/01/2048	0.07%
Morgan Stanley 5.05 01/28/2027	0.07%
JPMorgan Chase & Co 4.6 08/01/2199	0.07%
State Street Corp 4.821 01/26/2034	0.07%
CSL Finance PLC 3.85 04/27/2027	0.07%
Freddie Mac Pool 4 12/01/2048	0.07%
Freddie Mac Pool 3 02/01/2052	0.07%
Freddie Mac Pool 4 08/01/2052	0.07%
Freddie Mac Pool 3 04/01/2047	0.06%
Connecticut Avenue Securities Trust 2022-R08 7.03413 07/25/2042	0.06%
Ginnie Mae II Pool 5 08/20/2048	0.06%
Freddie Mac Pool 4 03/01/2050	0.06%
Hasbro Inc 6.35 03/15/2040	0.06%
Freddie Mac Pool 3 01/01/2045	0.06%
Morgan Stanley 5.948 01/19/2038	0.06%
Freddie Mac Pool 4 07/01/2052	0.06%
Mitsubishi UFJ Financial Group Inc 5.475 02/22/2031	0.06%
Fannie Mae Pool 4 11/01/2048	0.06%
Fannie Mae Pool 5 07/01/2044	0.06%
Fannie Mae Pool 4 03/01/2048	0.05%
Ginnie Mae II Pool 4 06/20/2048	0.05%
Fannie Mae Pool 4.5 10/01/2044	0.05%
Freddie Mac Pool 3.5 02/01/2044	0.05%
Freddie Mac Pool 3 03/01/2052	0.05%
Fannie Mae Pool 4 07/01/2048	0.05%
Fannie Mae Pool 4.5 04/01/2052	0.05%
Ginnie Mae II Pool 4.5 05/20/2048	0.05%
Freddie Mac STACR REMIC Trust 2022-DNA2 5.78413 02/25/2042	0.05%
Fannie Mae Pool 3 08/01/2049	0.05%
Freddie Mac Pool 3 09/01/2032	0.04%
Freddie Mac STACR REMIC Trust 2022-DNA3 6.48413 04/25/2042	0.04%
Freddie Mac Pool 4 02/01/2046	0.04%
Fannie Mae Pool 4.5 06/01/2048	0.04%
Freddie Mac Pool 4.5 07/01/2049	0.04%
Truist Financial Corp 4.873 01/26/2029	0.04%

Fannie Mae Pool 4 10/01/2047	0.04%
Fannie Mae Pool 4 02/01/2049	0.04%
Fannie Mae Pool 4.5 06/01/2045	0.04%
Citigroup Inc 6.3 11/15/2199	0.04%
Freddie Mac Pool 3.5 07/01/2046	0.04%
Leidos Inc 2.3 02/15/2031	0.04%
Freddie Mac Pool 4.5 05/01/2044	0.03%
Fannie Mae Pool 3.5 12/01/2045	0.03%
Freddie Mac Pool 3 12/01/2049	0.03%
Ginnie Mae II Pool 4 08/20/2047	0.03%
Fannie Mae Pool 3.5 03/01/2047	0.03%
Freddie Mac Pool 4.5 08/01/2049	0.03%
Freddie Mac Pool 3.5 02/01/2043	0.03%
Fannie Mae Pool 2.5 08/01/2050	0.03%
Freddie Mac Pool 3 01/01/2033	0.03%
Fannie Mae Pool 3 05/01/2043	0.03%
Fannie Mae Pool 3 10/01/2034	0.03%
Fannie Mae Pool 3.5 07/01/2047	0.03%
Ginnie Mae II Pool 4.5 02/20/2048	0.03%
Freddie Mac Pool 4.5 01/01/2050	0.03%
Freddie Mac Pool 2.5 09/01/2050	0.03%
Fannie Mae Pool 4 07/01/2052	0.03%
GLP Capital LP / GLP Financing II Inc 5.3 01/15/2029	0.03%
Sequoia Mortgage Trust 2013-5 2.5 05/25/2043	0.03%
Fannie Mae Pool 3.5 08/01/2047	0.02%
OWL Rock Core Income Corp 4.7 02/08/2027	0.02%
Fannie Mae Pool 3.5 01/01/2048	0.02%
Fannie Mae Pool 4.5 11/01/2042	0.02%
Freddie Mac Gold Pool 3.5 01/01/2047	0.02%
Freddie Mac Pool 4.5 07/01/2048	0.02%
Fannie Mae Pool 4 10/01/2048	0.02%
Freddie Mac Pool 3.5 02/01/2048	0.02%
Freddie Mac Pool 2.5 08/01/2050	0.02%
Freddie Mac Pool 2.5 11/01/2034	0.02%
Freddie Mac Pool 4 10/01/2050	0.02%
Ginnie Mae I Pool 4 12/15/2047	0.02%
Freddie Mac Pool 6 04/01/2040	0.02%
Fannie Mae Pool 4.5 05/01/2052	0.02%
Freddie Mac Pool 3 08/01/2049	0.02%
Connecticut Avenue Securities Trust 2019-R03 6.767 09/25/2031	0.01%
Freddie Mac Pool 2.5 03/01/2052	0.01%
Fannie Mae Pool 6 02/01/2037	0.01%
Freddie Mac Pool 3 10/01/2032	0.01%
Fannie Mae Pool 4 12/01/2048	0.01%
Fannie Mae Pool 5 05/01/2048	0.01%
Freddie Mac Pool 4 03/01/2047	0.01%
Connecticut Avenue Securities Trust 2018-R07 7.017 04/25/2031	0.01%
Fannie Mae Pool 4 06/01/2049	0.01%
Fannie Mae Pool 2.5 11/01/2034	0.01%
Ginnie Mae I Pool 4 11/15/2047	0.01%

Ginnie Mae I Pool 4 08/15/2047	0.01%
Connecticut Avenue Securities Trust 2019-R02 6.917 08/25/2031	0.01%
Fannie Mae Pool 4.5 08/01/2049	0.01%
Freddie Mac Pool 4 11/01/2048	0.01%
Fannie Mae Pool 3 12/01/2034	0.00%
Freddie Mac STACR Trust 2019-DNA4 6.567 10/25/2049	0.00%
Fannie Mae Pool 3 11/01/2034	0.00%
Connecticut Avenue Securities Trust 2019-R07 6.717 10/25/2039	0.00%
Fannie Mae Pool 3 01/01/2043	0.00%
Freddie Mac Pool 4.5 06/01/2049	0.00%
Freddie Mac Pool 3.5 08/01/2042	0.00%
Fannie Mae Pool 4.5 06/01/2049	0.00%
Fannie Mae Pool 3 02/01/2043	0.00%
Freddie Mac Pool 4.5 03/01/2052	0.00%
Freddie Mac Pool 5 09/01/2048	0.00%
Freddie Mac Pool 3.5 07/01/2042	0.00%
Freddie Mac Pool 3 06/01/2043	0.00%
Fannie Mae Pool 3 06/01/2057	0.00%
Fannie Mae or Freddie Mac 3.5 04/13/2023	0.00%
Freddie Mac Pool 3.5 03/01/2050	0.00%
Buy Protection CDX-NAIGS39V1-05Y	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 10-Year US Treasury Note Futures MAR 23	0.00%
Ultra U.S. Treasury Bond Futures JUN 23	0.00%
Cash and Equivalents	1.03%