

Risk Metrics Report

Janus Henderson Tactical Income Fund for trade date 08-December-2021

Fund Ticker : TACT

ISIN: AU0000044828

Janus Henderson
INVESTORS

Field	Value	Description
Modified duration	0.50	Modified duration of the portfolio (in years)
Spread duration	3.03	Spread duration of the portfolio to the risk free rate (in years)
Average credit quality	AA-	Weighted average credit quality
% of basket AAA	25.68%	Credit quality bucket : AAA
% of basket in AA	23.47%	Credit quality bucket : AA
% of basket in A	14.56%	Credit quality bucket : A
% of basket in BBB	20.12%	Credit quality bucket : BBB
% of basket in BB and lower	2.50%	Credit quality bucket : BB and lower
% of basket A1+	2.52%	Credit quality bucket : A1+
% of basket A1	8.53%	Credit quality bucket : A1
% of basket A2	2.62%	Credit quality bucket : A2
% of basket A3	0.00%	Credit quality bucket : A3
Semi-government securities	17.07%	Fund sector allocation
Treasury securities	10.94%	
Supra national debt	5.17%	
Corporate senior debt	35.97%	
Corporate subordinated	7.74%	
Hybrids	2.89%	
Global emerging markets	0.00%	
Global secured loans	1.57%	
Global high yield	0.53%	
Asset backed securities	6.41%	
Cash and derivatives	11.27%	