Form **8937**(December 2011) Department of the Treasury

Internal Revenue Service

Report of Organizational Actions Affecting Basis of Securities

▶ See separate instructions.

OMB No. 1545-2224

Reporting Issuer Part I 2 Issuer's employer identification number (EIN) 1 Issuer's name Janus Henderson Strategic Income Fund (fka Henderson Strategic Income Fund) 56-2380941 3 Name of contact for additional information 4 Telephone No. of contact 5 Email address of contact Janus Henderson Fund Services fundtax@janushenderson.com 6 Number and street (or P.O. box if mail is not delivered to street address) of contact 7 City, town, or post office, state, and Zip code of contact 720 S Colorado Blvd. Suite 290A Denver, CO 80246 8 Date of action 9 Classification and description 06/30/2017 Multiple classes of shares of a single mutual fund/regulated investment company 10 CUSIP number 11 Serial number(s) 12 Ticker symbol 13 Account number(s) See Attachment See Attachment Organizational Action Attach additional statements if needed. See back of form for additional guestions. Describe the organizational action and, if applicable, the date of the action or the date against which shareholders' ownership is measured for the action ► At fiscal year end June 30, 2017, Janus Henderson Strategic Income Fund total distributions for the year resulted in a return of capital. A portion of each distribution that represents a non-dividend distribution is shown on the attachment. Describe the quantitative effect of the organizational action on the basis of the security in the hands of a U.S. taxpayer as an adjustment per share or as a percentage of old basis ► The non-dividend portion of the fiscal year of Janus Henderson Strategic Income Fund distributions received in 2017 results in a reduction of basis of each distribution received for the period January 1, 2017 through June 30, 2017. Describe the calculation of the change in basis and the data that supports the calculation, such as the market values of securities and the valuation dates ► The non-dividend distribution percentages represent distributions associated with the fiscal year end of Janus Henderson Strategic Income Fund and the 2017 accumulated earnings and profits.

Part	Ш	Organizational Action (con	tinued)				
17	List the	e applicable Internal Revenue Code	section(s) and subsection(s) upon w	hich the tax treatment is based ▶	I.R.C. Section 301(c)(2)		
18	Can ar	ny resulting loss be recognized? ►	No loss is recognized as a result of	of the return of capital distribution	on.		
19	Provid	e any other information necessary t	o implement the adjustment, such as	the reportable tax year			
			espect to tax year 2017 and is repo		099 and on the		
		-	vailable on JanusHenderson.com		orrana orrano		
			ave examined this return, including accor aration of preparer (other than officer) is ba				
Sign		si, it is true, correct, and complete. Decid	auton or preparer (other than omoer) is be	asca on all imormation of which propar	or rids arry knowledge.		
Here				Date ▶	08/14/17		
		t your name ► Allen Welch	Preparer's signature	Title ► Assistant Date	Freasurer PTIN		
Paid		Print/Type preparer's name	i iepaiei s signature		Check if PTIN self-employed		
Prep							
Use	Only	Firm's name ► Firm's address ►			Firm's EIN ► Phone no.		
Send I	Form 8		ments) to: Department of the Treasu	·			

Return of Capital Distribution Details						
			Ex-Dividend			
<u>Classes</u>	<u>Ticker</u>	CUSIP	<u>Date</u>	 l Distribution	Ret	turn of Capital
Janus Henderson Strategic Income Fund – Class A Shares	HFAAX	47103Y 86 2	01/26/17	0.02342600	\$	0.02154611
			02/23/17	0.02325800	\$	0.02139159
			03/28/17	0.02449500	\$	0.02252932
			04/25/17	0.02560000	\$	0.02354565
			05/25/17	0.02562300	\$	0.02356680
			06/27/17	\$ 0.02560000	\$	0.02354565
Janus Henderson Strategic Income Fund – Class C Shares	HFACX	47103Y 85 4	01/26/17	0.01751500	\$	0.01610945
			02/23/17	0.01774300	\$	0.01631916
			03/28/17	0.01789900	\$	0.01646264
			04/25/17	0.02026800	\$	0.01864153
			05/25/17	0.01991400	\$	0.01831594
			06/27/17	\$ 0.02170000	\$	0.01995862
Janus Henderson Strategic Income Fund – Class D Shares	HFADX	47103Y 84 7	01/26/17	-	\$	-
			02/23/17	-	\$	-
			03/28/17	-	\$	-
			04/25/17	-	\$	-
			05/25/17	-	\$	-
			06/27/17	\$ 0.03120000	\$	0.02869626
Janus Henderson Strategic Income Fund – Class I Shares	HFAIX	47103Y 83 9	01/26/17	0.02530200	\$	0.02327156
			02/23/17	0.02500500	\$	0.02299840
			03/28/17	0.02655100	\$	0.02442033
			04/25/17	0.02757300	\$	0.02536032
			05/25/17	0.02782800	\$	0.02559485
			06/27/17	\$ 0.02880000	\$	0.02648885
Janus Henderson Strategic Income Fund – Class N Shares	HFARX	47103Y 82 1	01/26/17	0.02580600	\$	0.02373512
			02/23/17	0.02552500	\$	0.02347667
			03/28/17	0.02715300	\$	0.02497402
			04/25/17	0.02808000	\$	0.02582663
			05/25/17	0.02834700	\$	0.02607221
			06/27/17	\$ 0.02870000	\$	0.02639688
Janus Henderson Strategic Income Fund – Class S Shares	HFASX	47103Y 78 9	01/26/17	-	\$	-
			02/23/17	-	\$	-
			03/28/17	-	\$	-
			04/25/17	-	\$	-
			05/25/17	<u>-</u>	\$	<u>-</u>
			06/27/17	\$ 0.02950000	\$	0.02713268
Janus Henderson Strategic Income Fund – Class T Shares	HFATX	47103Y 77 1	01/26/17	-	\$	-
			02/23/17	-	\$	-
			03/28/17	-	\$	-
			04/25/17	-	\$	-
			05/25/17	-	\$	
			06/27/17	\$ 0.03050000	\$	0.02805243