Janus Henderson Indices

Janus Henderson AI for Alpha Model

Monthly Rebalancing Announcement

Janus Henderson Indices LLC announces the monthly rebalancing of the Janus Henderson AI for Alpha Model. The following weights reflect the monthly rebalancing for December 2026.

Name	Dec 2026 Weight
IND1CEM1 Index	0.039535
SGICGCSR Index	0.107239
SGICSISR Index	0.050000
SGICCLSR Index	0.085589
IND1CUE1 Index	0.228948
IND1CJE1 Index	0.054031
IND1BTY Index	0.067968
IND1BJB Index	0.085589
IND1BRX Index	0.071492
IND1BGB Index	0.071492
IND1RZ1 Index	0.041585
IND1CEE1 Index	0.054031

The Janus Henderson AI for Alpha Model is a long only, global, multi-asset strategy that relies on a deep learning model to study vast amounts of market information and various financial metrics to determine optimal portfolio allocation. The Model reflects proprietary methodology from Ai for Alpha.

The Janus Henderson AI for Alpha Model is a model portfolio only and is not available for investment. The model is not subject to oversight by the Janus Henderson Index Committee and is provided for informational purposes only.

Model portfolios have many inherent limitations, some of which are described herein. Model portfolios reflect the application of a model construed on the basis of historical data and designed with the benefit of hindsight. No representation is being made that the model reflects the experience of any investor. The model does not involve financial risk, and cannot completely account for the impact of financial risk in actual trading. For example, the ability to withstand losses or to adhere to a particular trading program in spite of trading losses are material points which can also adversely affect actual trading results. There are numerous other factors related to the markets in general or to the implementation of any specific trading program and actual expenses to be incurred which cannot be fully accounted for in the preparation of a model portfolio and all of which can adversely affect actual results.

Ai for Alpha and Janus Henderson are not affiliated. Neither Janus Henderson Indices LLC, nor any other party, makes any representation or warranty, express or implied, to the owners of any securities which may be linked, or which may be valued with reference to, the model, or members of the public regarding the advisability of investing in such securities generally or the similarities or variations between the model and such underlying securities. Nothing herein constitutes a solicitation, offer or recommendation by Janus Henderson or its affiliates to buy or sell securities.

Neither Janus Henderson nor any of its affiliates guarantees the accuracy and/or the completeness of the model or any data included therein. Janus Henderson disclaims all warranties of merchantability or fitness for any particular purpose with respect to the model or any data included therein.

Janus Henderson Group plc ©

Janus Henderson
INVESTORS