

# 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 May 2022.

Name	May 2022 Weight
IND1CEM1 Index	0.050311
SGICGCSR Index	0.016367
SGICSISR Index	0.020458
SGICCLSR Index	0.065466
IND1CUE1 Index	0.246444
IND1CJE1 Index	0.047915
IND1BTY Index	0.102291
IND1BJB Index	0.102291
IND1BRX Index	0.102291
IND1BGB Index	0.102291
IND1RZ1 Index	0.057498
IND1CEE1 Index	0.047915

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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.

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