

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 March 2023.

| Name | Mar 2023 Weight |
|----------------|-----------------|
| SGICISIR Index | 0.019819 |
| SGICCLSR Index | 0.127976 |
| IND1CUE1 Index | 0.266031 |
| IND1CJE1 Index | 0.048850 |
| IND1BTY Index | 0.031145 |
| IND1BJB Index | 0.088337 |
| IND1BRX Index | 0.088337 |
| IND1BGB Index | 0.009060 |
| IND1RZ1 Index | 0.061062 |
| IND1CEE1 Index | 0.061062 |
| IND1CEM1 Index | 0.048850 |
| SGICGCSR Index | 0.092867 |

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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