

# JANUS HENDERSON OCTANIS FUND

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Past performance is not a guide to future performance.

For promotional purposes

Janus Henderson  
INVESTORS

## UK Equity Long/Short

### Fund statistics<sup>1,4</sup>

NAV (USD Class 'A')	\$314.74
Strategy assets	\$5,582m
Annualised net return (USD Class 'A') <sup>5</sup>	7.16%
Alpha p.a. <sup>5,7</sup>	5.53%
Beta <sup>5,7</sup>	0.06
Correlation <sup>5,7</sup>	0.22
Deepest drawdown <sup>4</sup>	-10.72%
Sharpe ratio p.a. (RFR) <sup>6</sup>	1.17
Volatility p.a. <sup>5</sup>	5.05%

### Net fund returns (%)<sup>1</sup>

EUR Class 'B' <sup>5</sup>	€283.37
September 2021	-0.1
Year to date	5.9
Since inception	183.4

GBP Class 'C' <sup>5</sup>	£319.41
September 2021	-0.1
Year to date	6.3
Since inception	219.4

USD Class 'E' <sup>5</sup>	\$136.96
September 2021	0.0
Year to date	6.7
Since inception (1 February 2014)	37.0

EUR Class 'F' <sup>5</sup>	€122.95
September 2021	-0.1
Year to date	6.2
Since inception (1 March 2014)	22.9

### Fund information

#### Structure

Open Ended Investment Company incorporated in the Cayman Islands

#### Share classes

US dollar, euro & sterling

#### Minimum investment<sup>8</sup>

US\$100,000 or euro or sterling equivalent

#### Subscriptions

Monthly

#### Redemptions

Monthly, with 30 days' notice

#### Management fee

Class 'A'; 'B' 'C' & 'D' 1.5% p.a.

Class 'E' & 'F' 1.0% p.a.

Performance fee 20% p.a.

### Net fund returns (%)<sup>1</sup>

	USD Class 'A'
September 2021	-0.1
Year to date	6.3
Since inception (1 March 2005)	214.7

### Up/down months<sup>1</sup>

	Up	Down
Number	136	63
Percentage	68%	32%
Average return	1.3%	-0.9%

### Historical net performance - USD Class 'A' (%)<sup>1</sup>

2005 <sup>5</sup>	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
14.7	18.4	-3.3	26.6	14.2	3.6	-0.5	3.9	16.8	4.0	7.7	0.7	3.9	-2.2	2.7
<b>2020</b>														
5.9														

### Last 12 month returns - USD Class 'A' (%)<sup>1</sup>

Sep 21	Aug 21	Jul 21	Jun 21	May 21	Apr 21	Mar 21	Feb 21	Jan 21	Dec 20	Nov 20	Oct 20
-0.1	0.0	0.3	0.5	0.7	1.8	2.1	1.0	-0.1	0.3	0.9	-1.0

### Fund exposure (%)

Gross	93
Net	42

### Top long holdings (%)

United Kingdom Treasury Bill 2021	8.5
Sherborne Investors Guernsey GBP	4.9
Beazley	2.4
Triam Investors 1 Ltd GBP	2.4
Schroders	2.3

### Sector allocation (%)

	Long	Short	Gross	Net
Consumer Discretionary	20.9	3.0	23.9	17.8
Financials	15.7	3.9	19.6	11.7
Index Derivatives	0.0	13.4	13.4	-13.4
Industrials	8.5	0.0	8.5	8.5
Basic Materials	6.3	1.2	7.6	5.1
Real Estate	4.4	0.5	4.9	3.9
Technology	2.4	1.6	4.0	0.8
Energy	3.7	0.0	3.7	3.7
Consumer Staples	2.2	0.9	3.0	1.3
Utilities	1.0	1.0	2.0	0.1
Health Care	1.1	0.0	1.1	1.1
Utilities	0.9	0.0	0.9	0.9
<b>Total</b>	<b>67.1</b>	<b>25.5</b>	<b>92.7</b>	<b>41.6</b>

## Fund facts at 30 September 2021

### NAV (%) – USD Class 'A'<sup>1,2,4</sup>



1 Source: JPMorgan Hedge Fund Services (Ireland) Limited. Net performance figures are net of both management and performance fees.

2 For illustrative purposes only – no representation is being made that the fund is likely to achieve returns in the future similar to those shown. Source: official NAVs. Basis: net of fees, USD.

3 Basis: net of management fees, net of performance fees, USD share class 'A' unless otherwise stated. Data: monthly, since inception.

4 Drawdown: the largest percentage peak to trough based on published monthly NAVs.

5 Inception date: 1 March 2005.

6 Risk free rate: the average of the monthly US Treasury Bill 3 month offered rate since the fund's inception.

7 Benchmarked against FTSE All Share- Total Return Index.

8 A proportion of the strategy AUM is derived from funds managed on a subdivided basis and value is estimated

9 USD share class 'E & F' the management fee is 1.0%, performance fee is 20% and minimum investment is US\$ 25,000,000

# Contact us

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