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Cboe Australia
Cboe Market Announcements Office
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Janus Henderson Tactical Income Active ETF (Managed Fund) (Cboe code: TACT)

Quarterly disclosure of correlation between MPI and NAV for the period 1 October 2023 to 31 December 2023

In accordance with Cboe Conditions of Quotation, Janus Henderson Investors (Australia) Funds Management Limited (JHIAFML) is required to disclose the correlation of the Material Portfolio Information (MPI) and the full portfolio holdings for the Janus Henderson Tactical Income Active ETF (Managed Fund).

JHIAFML has used the daily percentage change in net asset value (NAV) of the MPI (as represented by the iNAV) and the daily percentage change in NAV of the full portfolio holdings (as represented by the NAV of the fund) to calculate the daily tracking error between MPI and the full portfolio holdings for the period covered by this notice.

The tracking error for the period covered by this announcement is 0.17%.

Sincerely



Matt Gaden
Head of Australia
Janus Henderson Investors

About the Janus Henderson Tactical Income Active ETF (Managed Fund) (Cboe Code: TACT)
The Janus Henderson Tactical Income Active ETF (Managed Fund) is specifically designed as an integrated fixed income solution. With the flexibility to allocate the defensive component of an investment portfolio between cash, credit, bonds and higher yielding securities, it aims to provide regular income with a strong focus on capital preservation.

This release was prepared by Janus Henderson Investors (Australia) Funds Management Limited ABN 43 164 177 244, AFSL 444268 as Product Issuer and Responsible Entity of the Fund and is only provided for information purposes. It does not contain investment recommendations nor provide investment advice.

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