

Index Committee Announcement

Janus Henderson Equity Directionality Indices

Sep 23rd, 2024

The Janus Henderson Index Committee announces that it has approved a minor update to the Index Methodology for the Janus Henderson Equity Directionality Indices. Specifically, the Index Methodology will replace the closing price of the Reference Security used to calculate the 1-day and 5-day returns with an intraday snap price (Ticker: MSPY1540 Index). The change will be effective on Oct 1st, 2024. An updated Index Methodology has been posted to the www.janushenderson.com/indices website.