

Janus Henderson Indices

Index Committee Announcement

March 20th, 2018

The Janus Henderson Index Committee announces it will cease calculation of the VelocityShares Tail Risk Hedged Large Cap Index and the VelocityShares Volatility Hedged Large Cap Index, effective after the close of business on March 21st, 2018. The investment objectives of two of the underlying components of these indices—UVXY (ProShares Ultra VIX Short-Term Futures ETF) and SVXY (ProShares Short VIX Short-Term Futures ETF)—have changed, and as a result, the behavior of the indices no longer reflects their initial intent.