

Appendix – prospectus update to pre-contractual disclosure of the underlying fund of the Affected Mirror Funds

Pre-contractual disclosure section of the underlying fund (the “Fund”)	Existing Disclosure	New Disclosure valid from the Effective Date (changes underlined)
<i>What environmental and / or social characteristics are promoted by this financial product?</i>	(...) The Fund does not use a reference benchmark to attain its environmental or social characteristics.	(...) <u>In addition, the Fund invests a minimum of 10% of its net asset value in sustainable investments.</u> The Fund does not use a reference benchmark to attain its environmental or social characteristics.
<i>What are the objectives of the sustainable investments that the financial product partially intends to make and how does the sustainable investment contribute to such objectives?</i>	Not Applicable	<u>The Investment Manager uses a pass/fail test meaning that each sustainable investment must meet all three of the requirements below:</u> <ol style="list-style-type: none"> <u>based on revenue mapping to UN Sustainable Development Goals or having a carbon emissions target approved by the Science Based Targets initiative (SBTi), it contributes to an environmental or social objective;</u> <u>it does not cause significant harm to any environmental or social sustainable investment objective; and</u> <u>it follows good governance practices.</u> <u>This Fund invests a minimum of 10% of its net asset value in sustainable investments in pursuit of its investment objective. All sustainable investments will be assessed by the Investment Manager to comply with its sustainable investment methodology.</u> <u>The sustainable investments held by the Fund may contribute to addressing a range of environmental and/or social issues set out in the UN Sustainable Development Goals. An investment will be determined to make a positive contribution to an environmental or social objective where its business activity or practices positively contribute to environmental and/or social objectives.</u>
<i>How do the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?</i>	Not Applicable	<u>Sustainable investments meet the do no significant harm requirements, as defined by applicable law and regulation. Investments considered to be causing significant harm do not qualify as sustainable investments. The Investment Manager identifies investments which negatively impact sustainability factors and cause significant harm by using third party data and/or analysis, including the MSCI ESG Controversies methodology.</u>
<i>How have the indicators for adverse impacts on sustainability factors been taken into account?</i>	Not Applicable	<u>The Investment Manager uses third-party data and/or proprietary analysis, including the MSCI ESG Controversies methodology, to assess the principal adverse impacts on sustainability factors as set out in table 1 of Annex I of the Commission Delegated Regulation (EU) 2022/1288 as amended from time to time. Investments considered to have negatively impacted sustainability factors and cause significant harm are not considered as sustainable investments.</u>

<i>(continued:)</i>		<p>The MSCI ESG Controversies methodology aligns with certain principal adverse indicators to create specific exclusions. Whilst the principal adverse indicators do not provide specific thresholds for harm they can be leveraged in identifying potentially the most significant harm.</p> <p>This framework is subject to ongoing review, particularly as the availability, and quality, of the data evolves.</p>
How are the sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:	Not Applicable	<p>The Investment Manager uses third-party data and/or proprietary analysis, including the MSCI ESG Controversies methodology, to assess alignment with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. Investments considered to have violated these principles are not considered as sustainable investments.</p> <p>This framework is subject to ongoing review, particularly as the availability, and quality, of the data evolves.</p>
What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?	<p>(...)</p> <p>The Fund also applies the Firmwide Exclusions Policy (the "Firmwide Exclusions Policy"), which includes controversial weapons:</p> <p>(...)</p>	<p>(...)</p> <p>Further, the Fund holds a minimum of 10% of its net asset value in sustainable investments. The Investment Manager uses a pass/fail test meaning that each holding must meet all three of the requirements below:</p> <ol style="list-style-type: none"> 1. <u>based on revenue mapping to UN Sustainable Development Goals or having a carbon emissions target approved by the Science Based Targets initiative (SBTi), it contributes to an environmental or social objective;</u> 2. <u>it does not cause significant harm to any environmental or social sustainable investment objective; and</u> 3. <u>it follows good governance practices.</u> <p>The Fund also applies the Firmwide Exclusions Policy (the "Firmwide Exclusions Policy"), which includes controversial weapons:</p> <p>(...)</p>
What is the policy to assess good governance practices of the investee companies?	<p>(...)</p> <p>The Policy can be found at www.janushenderson.com/esg-governance.*</p> <p>(...)</p>	<p>(...)</p> <p>The Policy can be found at www.janushenderson.com/esg-governance.*</p> <p>The Investment Manager uses third-party data and/or analysis, including the MSCI ESG Controversies methodology, to assess good governance practices of the investee companies. Accordingly, an MSCI ESG Rating of BB or higher generally indicates good governance.</p> <p>(...)</p>
What is the asset allocation planned for this financial product?	<p>A minimum of 85% of the investments of the financial product are used to meet the environmental or social characteristics promoted by the financial product.</p> <p>(...)</p>	<p>A minimum of 85% of the investments of the financial product are used to meet the environmental or social characteristics promoted by the financial product. In addition, the Fund invests a minimum of 10% of its net asset value in sustainable investments.</p> <p>(...)</p>

<i>What is the minimum share of sustainable investments with an environmental objective that are not aligned with the EU Taxonomy?</i>	Not Applicable	<u>A minimum of 0% of the Fund's total assets will be invested in sustainable investments with an environmental objective that are not aligned with the EU Taxonomy. The Fund invests in sustainable investments that are not aligned with the EU Taxonomy because it is part of the Fund's investment strategy or because the EU Taxonomy (and related data) does not comprehensively cover all industries and sectors, or all environmental objectives. While the Fund has a commitment to invest 10% in sustainable investments, it does not commit to a minimum share of sustainable investments with an environmental or social objective as it may be invested in either objective.</u>
<i>What is the minimum share of socially sustainable investments?</i>	Not Applicable	<u>A minimum of 0% of the Fund's total assets will be invested in sustainable investments with a social objective. While the Fund has a commitment to invest 10% in sustainable investments, it does not commit to a minimum share of sustainable investments with an environmental or social objective as it may be invested in either objective.</u>

Any terms not defined herein shall have the same meaning as set out in the prospectus of the underlying fund of the Affected Mirror Funds.

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