SDR CONSUMER FACING DISCLOSURE
Date of Disclosure: 1 April 2026

Janus Henderson INVESTORS

JANUS HENDERSON EUROPEAN ABSOLUTE RETURN FUND

LEI: 213800DF9GHPD6FYHQ41

A sub-fund of Janus Henderson Investment Fund Series I, a UK OEIC managed by Janus Henderson Fund Management UK Limited.

This document provides you with key information about this investment product and its sustainability credentials. The information is required by law to help you understand the sustainability profile of this product and to help you compare it with other similar products.

This product is not a UK sustainable investment labelled fund as it does not have a specific Sustainability Goal but considers sustainability characteristics in its investment process. Sustainable investment labels help investors find products that have a Sustainability Goal covered by the FCA's Sustainability Disclosure Requirements (SDR) in the UK.

INVESTMENT OBJECTIVE

The Fund aims to provide a positive (absolute) return, regardless of market conditions, over any 12-month period. The Fund has a performance target to outperform SONIA +1% per annum, after the deduction of charges, over any 3-year period. Typically, at least 80% of the exposure to the long and short positions (in aggregate) will be to companies of any size, in any industry, in Europe (including UK). A positive return is not guaranteed over this or any other time period, and particularly over the shorter term the Fund may experience periods of negative returns. Consequently, your capital is at risk.

SUSTAINABILITY APPROACH

How does the Fund consider sustainability factors in its investment process?

1. Risk scoring screen

As part of the investment strategy, screens are applied to the long positions held in the Fund. The Investment Manager excludes the bottom 10% of issuers in the investable universe, based on third party ESG (Environmental, Social, Governance) risk scoring criteria.

2. Exclusionary screening

The Investment Manager applies screens to its long positions to avoid investing in issuers involved in the following activities:

Excluded activity	Exclusionary criteria
Controversial weapons	See Firmwide Exclusions
Oil sands extraction	>10% of revenue
Shale energy extraction	>10% of revenue
Thermal coal extraction	>10% of revenue
Arctic oil gas and drilling or exploration	>10% of revenue
Failure to comply with the UN Global Compact	Any breach

SUSTAINABILITY METRICS & METHODOLOGY

How does the Investment Manager compare the product's sustainability performance year-on-year?

Metric	Description	2025*	2024
Overall UNGC Principles and OECD MNE compliance status of the long positions	The UNGC and OECD MNE (Multinational Enterprises) both set out responsible business practice principles around issues like human and labour rights, corruption and environmental management.	**No active breaches at all times**	**No active breaches at all times**
ESG exclusion status of the long book	The number of companies held in breach of the exclusionary screens, at any time during the period.	**No active breaches at all times**	**No active breaches at all times**

* Data presented covers the period 1 January – 31 December 2025, with a comparative period of 1 January - 31 December 2024.

Janus Henderson INVESTORS

Firmwide Exclusions Policy - Investments are not permitted in: (a) issuers which are direct manufacturers of Controversial Weapons (i.e. cluster munitions, anti-personnel mines, chemical weapons, biological 'non-conventional' weapons); and/or (b) issuers with shareholdings of 20% or more in manufacturers of Controversial Weapons. Full details are available in the Fund's prospectus at www.janushenderson.com.

Third-party data is primarily sourced from MSCI. Data coverage for the metrics described above is obtained where it is reasonably practicable to do so but may be incomplete and coverage differs by asset class, region and size of issuers. Datapoints with coverage of less than 60-70% may be less informative for understanding product risks and opportunities and actual coverage will be reported under the relevant performance metric.

Data Source: MSCI. The information contained herein is the property of MSCI Inc, MSCI ESG Research LLC, or their affiliates (collectively, "MSCI"). MSCI and its information providers make no warranties. The MSCI information is used under license and may not be further used, distributed or disseminated without the express written consent of MSCI.

You can find more information on the Fund, including the prospectus, KIID, glossary, cost and charges information and the product and manager level sustainability reports (once available) on the Fund's webpage accessed via www.janushenderson.com. A glossary of terms can be accessed here https://www.janushenderson.com/en-gb/investor/glossary/

For more information on the sustainability disclosure and labeling regime, please visit: http://www.fca.org.uk

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