

Trust Name HENDERSON HIGH INCOME TRUST PLC

Legal Entity Identifier 213800OEXAGFSF7Y6G11

NAV Details As at close of business on 24 September 2024, the unaudited net asset value per share calculated in accordance with the AIC formula (including current financial year revenue items) was 180.5p and the net asset value per share with debt marked at fair value was 181.7p. As the Company's shares are now ex-dividend, the dividend has been deducted from the net asset value.

As at close of business on 24 September 2024, the unaudited net asset value per share (excluding current financial year revenue items) was 180.3p and the net asset value per share with debt marked at fair value was 181.5p.

Debt marked at fair value is the Company's estimate of the "fair value" of its senior unsecured notes. The current estimated fair value of the Company's senior unsecured notes is based on a discount rate calculated using the redemption yield of the relevant existing UK Gilt plus a credit spread determined by the month-end difference in redemption yields between the ICE BofAML 5-10 Year A Sterling Non-Gilt Index and the ICE BofAML 5-10 Year UK Gilt Index. The discount rate is calculated and updated monthly and applied daily to determine the Company's published fair value NAVs.

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