RNS Number : 8696U
City of London Investment Trust PLC
15 September 2026

Trust Name	THE CITY OF LONDON INVESTMENT TRUST PLC
Legal Entity Identifier	213800F3NOTF47H6AO55
NAV Details	As at close of business on 14 September 2026, the unaudited net asset value per share calculated in accordance with the AIC formula (including current financial year revenue items) was 565.7p and the net asset value per share with debt marked at fair value was 571.7p. As at close of business on 14 September 2026, the unaudited net asset value per share (excluding current financial year revenue items) was 560.4p and the net asset value per share with debt marked at fair value was 566.5p. Debt marked at fair value is the Company's estimate of the "fair value" of its senior secured notes. The current estimated fair value of the Company's senior secured 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 for the 4.53% senior secured 2029 notes, and the spread between the redemption yield of the ICE BofAML 15+ Year A Sterling Non-Gilt Index and the ICE BofAML 15+ Year UK Gilt Index for the 2.67% senior secured 2046 notes and the 2.94% senior secured 2049 notes. The discount rate is calculated and updated monthly and applied daily to determine the Company's published fair value NAVs. In addition, evidence of issues in the private placement market may be taken into consideration where spreads significantly diverge from those in the public market.
For further information, please call:	Janus Henderson Secretarial Services UK Limited Corporate Secretary Telephone: 020 7818 1818

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