RNS Number : 1519Z
Henderson High Income Trust PLC
15 October 2026

Trust Name	HENDERSON HIGH INCOME TRUST PLC
Legal Entity Identifier	213800OEXAGFSF7Y6G11
NAV Details	As at close of business on 14 October 2026, the unaudited net asset value per share calculated in accordance with the AIC formula (including current financial year revenue items and excluding shares held in treasury) was 213.4p and the net asset value per share with debt marked at fair value was 214.8p. As the Company's share are now ex-dividend, the dividend has been deducted from the net asset value. As at close of business on 14 October 2026, the unaudited net asset value per share (excluding current financial year revenue items and shares held in treasury) was 212.2p and the net asset value per share with debt marked at fair value was 213.6p. 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.
For further information, please call:	Janus Henderson Secretarial Services UK Limited Corporate Secretary Telephone: 020 7818 1818

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