



**FTSE
RUSSELL**
An LSEG Business

Henderson Diversified Income Trust (UK) - Scheme of Reconstruction with Henderson High Income Trust (UK)

Informative Notice

03 January 2024

FTSE Russell notes the proposed Scheme of Reconstruction and voluntary winding up of Henderson Diversified Income Trust (UK, BF03YC3, FTSE SmallCap Index) whereby shareholders will receive shares in Henderson High Income Trust (UK, 0958057, FTSE SmallCap Index) or can elect to receive a cash option in exchange for their current holdings.

Following shareholder approval and based on the current timetable, FTSE Russell anticipates the following treatment:

Tuesday 16 January 2024:

Expected announcement of the election results and terms.

FTSE Russell expects to announce confirmed index changes, subject to the timely announcement of the election results and terms.

Please note: Henderson Diversified Income Trust is expected to suspend prior to index implementation. In the absence of an active market, the close price will be updated to reflect the default option of stock terms in Henderson High Income Trust until it is removed.

Friday 19 January 2024 (at the earliest, assuming two days' notice subsequent to disclosure of election results and stock terms):

Henderson Diversified Income Trust will be deleted from FTSE Russell Indices.

Henderson High Income Trust will remain within its existing indices with shares increased in accordance with the election results and stock terms.

FTSE Russell will issue further notices confirming index treatment in due course.

For further information please contact FTSE Russell Client Services at info@ftserussell.com or call:

Australia	+61 (0) 2 7228 5659
Hong Kong	+852 2164 3333
Japan	+81 3 6441 1430
London	+44 (0) 20 7866 1810
New York	+1877 503 6437

Alternatively please visit our website at lseg.com/ftse-russell