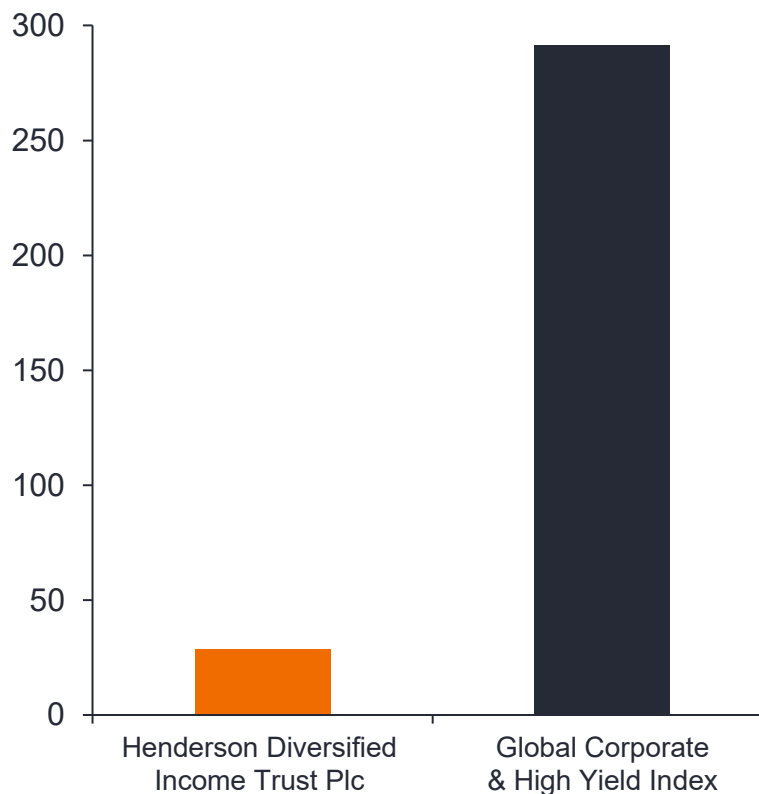


PORTFOLIO CARBON METRICS

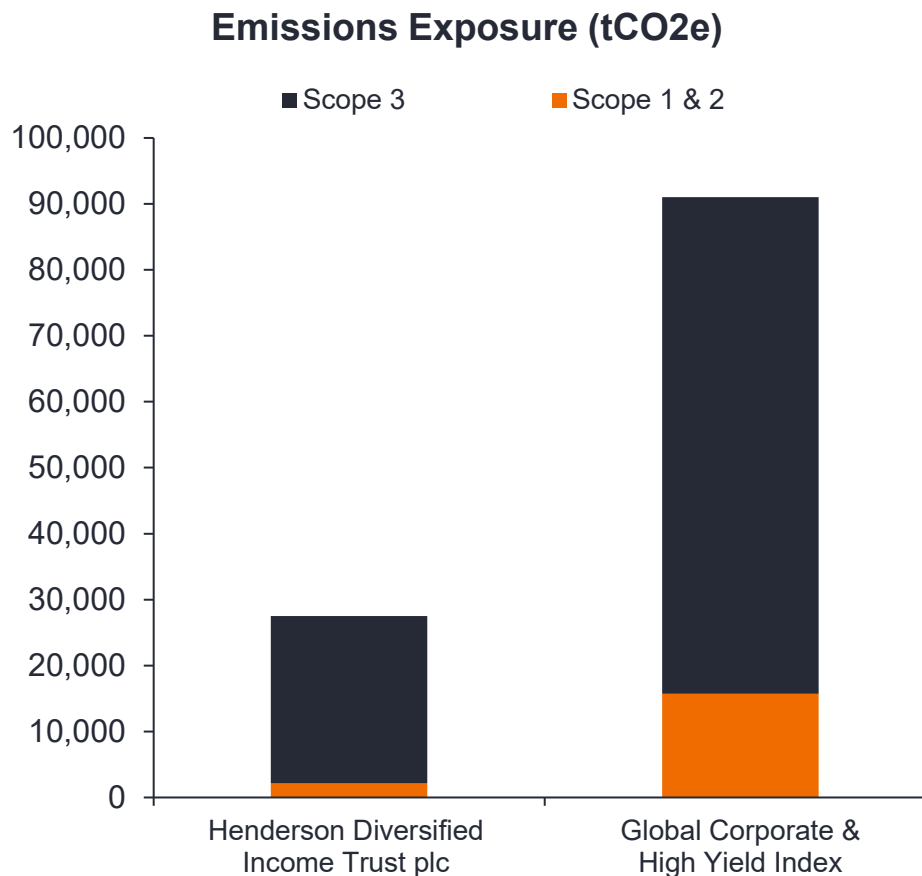
Carbon Intensity (tCO₂e/Mio USD Revenue)



Source: ESG metrics per ISS, as of 30 April 2022. Coverage: Henderson Diversified Income Trust plc (76.8%) and ICE BofA Global Corporate & High Yield (96.8%).

PORTFOLIO CARBON METRICS

Including scope 3 emissions

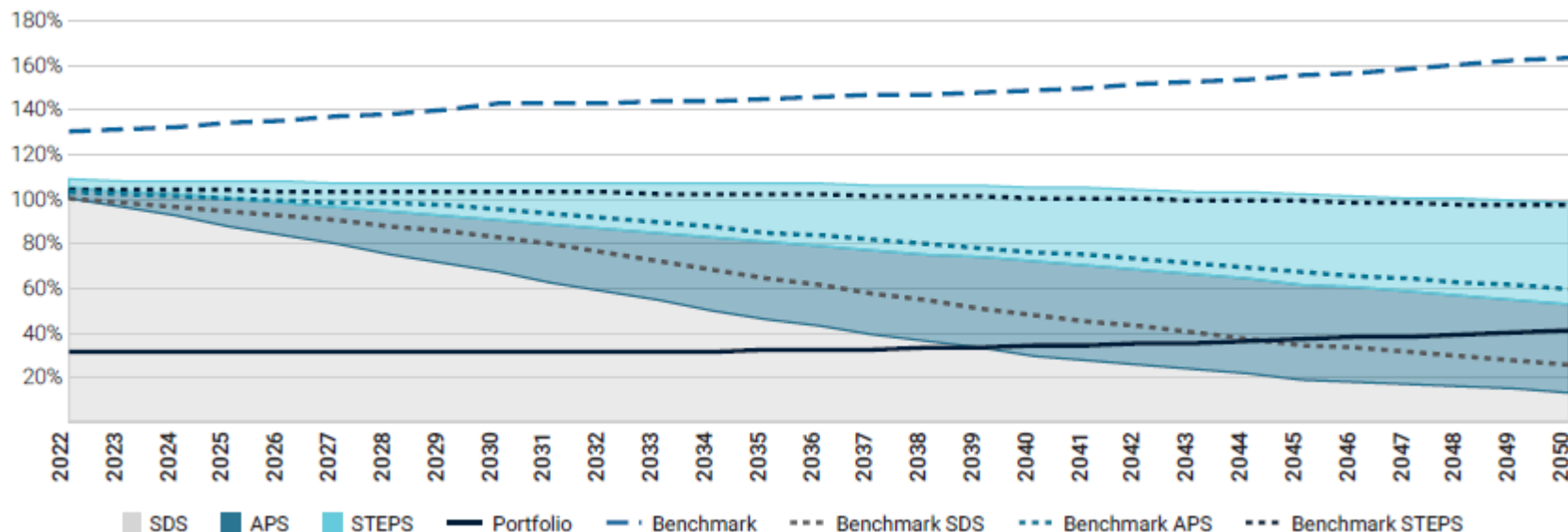


Source: ESG metrics per ISS, as 30 April 2022. Coverage: Henderson Diversified Income Trust plc (76.8%) and ICE BofA Global Corporate & High Yield (96.8%).

CLIMATE SCENARIO

Portfolio associated with 1.9°C of warming by 2050 (ISS)

Portfolio Emission Pathway vs. Climate Scenarios Budgets



1.9°C

The portfolio is associated with a potential temperature increase of **1.9°C** by 2050 versus the reference benchmark (Global Corporate & HY Index) potential temperature increase of **2.9°C** by 2050

The scenario alignment analysis compares current and future portfolio greenhouse gas emissions with the carbon budgets for the IEA Sustainable Development Scenario (SDS), Stated Policies Scenario (STEPS) and the Current Policies Scenario (CPS). Performance is shown as the percentage of assigned budget used by the portfolio and reference benchmark (Global Corporate & HY Index)

Source: ICE Bank of America, ISS, as at 30 April 2022. Coverage Henderson Diversified Income Trust plc (76.8%) and ICE BofA Global Corporate & High Yield (96.8%).