

Coupon Type - Maturity Profile by Financial Year



Notes:
Maturity values for index-linked notes are approximations and include the accretion value of certain future interest costs using an assumption of an annual inflation rate: for RPI 3% until maturity; for CPI 2% until maturity.
Debt type: PN=Public note issued under the £5bn EMTN Programme, PPN=Private placement note, EIB=European Investment Bank term loan, Bank=Bilateral bank term loan.
Southern and Scotland historically transacted £540m and £130m respectively of CPI linked swaps that economically switch all or part of the notional principal of certain fixed rate debt instruments into CPI-linked debt instruments. These derivative instruments have a CPI-linked interest payment leg and CPI-linked maturity payment leg, and a fixed receipt leg matched to the fixed rate coupons of certain fixed rate debt instruments. More details can be found in note 22 to the financial statements, available at: <https://www.sgn.co.uk/sites/default/files/media-entities/documents/2024-07/SGNAnnualReport2024.pdf>