

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND**Bond holdings****Valuation Date 31/12/2020**

	Holding	Market Value (£)
British Government		
TREASURY 0.375% 22/10/30	28,477,000	28,953,168
TREASURY 0.5% 22/10/61	860,000	812,435
TREASURY 0.625% 31/07/35	1,104,000	1,123,396
TREASURY 1% 2024 22/04/2024	38,026,000	39,496,963
TREASURY 1.25% 22/07/2027	28,259,000	30,698,111
TREASURY 1.25% 22/10/41	6,646,000	7,394,631
TREASURY 1.5% 22/07/2047	7,899,000	9,395,807
TREASURY 1.625% 22/10/54	3,186,000	4,059,394
TREASURY 1.625% 22/10/71	1,100,000	1,619,580
TREASURY 1.75% 07/9/2037	18,161,000	21,648,627
TREASURY 3.25% 22/01/2044	13,810,000	21,452,966
TREASURY 3.5% 22/07/68	2,772,000	6,064,131
TREASURY 4.25% 07/12/2046	6,658,000	12,201,931
TREASURY 4.25% 07/12/2049	14,058,000	27,018,945
UK Corporate Bonds		
AMERICAN HONDA 1.3% 21/03/2022	2,900,000	2,961,164
BANK OF SCOTLAND CAP 7.754% 29/03/2049	4,700,000	4,832,031
BARCLAYS BANK PLC 10% 21/05/21 GB	4,300,000	4,702,522
BAT INTL FIN PLC 1.75% 05/07/2021	5,700,000	5,776,279
BNK OF AMERICA 5.5% 22/11/21	5,000,000	5,251,639
BNP PARIBAS 5.75% 24/01/2022	3,000,000	3,323,224
BUPA FIN PLC 3.375% 17/06/2021	4,143,000	4,203,433
CLOSE BROTHERS FIN 3.875% 27/06/21	5,300,000	5,388,027
CREDIT AGR LONDON 5.5% 17/12/2021	4,300,000	4,527,337
CREDIT SUISSE GP 3% 27/05/2022	3,000,000	3,162,615
DAILY MAIL & GENL TR 10% 09/04/2021	150,000	164,129
DAIMLER INTL FINANCE BV 1.25% 05/09/2022	5,800,000	5,902,504
DEXIA CREDIT LOCAL 0.875% 07/09/2021	4,300,000	4,336,297
ENI FINANCE INTL 4.75% 28/01/2021	2,450,000	2,564,037
FRIENDS LIFE GROUP 8.25% 21/04/22 GBP	2,500,000	2,885,788
GLENCORE FIN EURO 6% 03/04/2022	2,000,000	2,222,388
GOLDMAN SACHS GRP 5.5% 12/10/2021	5,000,000	5,255,507
IBM CORP 2.625% 05/08/2022	2,800,000	2,936,194
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000	3,519,274
INVESTEC PLC 4.5% 05/05/2022	3,000,000	3,222,789
JAGUAR LAND ROVER 2.75% 24/01/21	5,900,000	5,960,696
LONDON STOCK EXCH 4.75% 02/11/2021	879,000	916,921
MUNICH RE 6.625% 26/05/2042	300,000	335,816
NATL WESTMINSTER 6.5% 07/09/2021	5,000,000	5,295,534
NEXT PLC 5.375% 26/10/2021	5,000,000	5,230,316
NORDEA BANK AB 2.375% 02/06/2022	1,700,000	1,776,831
ORANGE 5.875% 29/12/2049 GBP1000	2,600,000	2,870,516
PGH CAPITAL PLC 5.75% 07/07/21	5,000,000	5,269,656

RABOBANK NEDERLAND 4.625% 13/01/2021	5,137,000	5,372,372
SVENSKA HANDELSBK 2.375% 18/01/2022	2,800,000	2,927,965
VOLKSWAGEN FIN 1.75% 12/09/2022	4,400,000	4,507,398
WELLS FARGO & CO 1.375% 30/06/2022	2,000,000	2,039,544

Pooled

LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,133,153	328,730,392
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	98,939	9,997,773