

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Valuation Date 31/3/2024

Bond/Credit holdings

	Holding	Market Value (£)
British Government		
TREASURY 0.5% 22/10/61	5,324,000	1,664,812
TREASURY 1.5% 22/07/2047	4,712,000	2,752,484
TREASURY 4.25% 07/12/2046	3,342,000	3,315,444
TREASURY 3.25% 22/01/2044	4,094,000	3,508,397
TREASURY 0.875% 31/07/33	6,322,000	4,852,655
TREASURY 0.25% 31/07/31	8,245,000	6,398,549
TREASURY 4.25% 07/12/2049	7,405,000	7,329,127
TREASURY 1.625% 22/10/71	15,201,000	7,386,899
TREASURY 2.75% 07/09/24	7,597,000	7,544,075
TREASURY 1.25% 22/07/2027	9,169,000	8,440,518
TREASURY 1% 2024 22/04/2024	11,351,000	11,376,754
TREASURY 0.25% 31/01/2025	13,020,000	12,561,723
TREASURY 0.625% 31/07/35	21,770,000	15,161,286
TREASURY 0.375% 22/10/30	21,254,000	17,160,896
TREASURY 1.75% 07/9/2037	33,229,000	25,195,600
TREASURY INDEX LINKED 0.125% 10/08/48	5,163,000	5,637,515
TREASURY INDEX LINKED 0.25% 22/03/52	4,582,000	5,665,524
TREASURY INDEX LINKED 0.5% 22/03/50	7,384,000	11,264,667
TREASURY INDEX LINKED 0.125% 22/03/51	11,499,000	11,358,054
Credit		
CHEYNE SVC HYBRID	25,000,000	7,625,000
DORCHESTER CREDIT SECONDARIES VI	50,000,000	18,761,400
DORCHESTER CAPITAL SECONDARIES OFFSHORE V LP	50,000,000	29,982,940
DORCHESTER CREDIT	65,000,000	31,007,192
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	395,133	37,407,270
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC	1,187,733	118,226,912
Global Corp Bonds		
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,476,696	321,385,822
UK Corporate Bonds		
NATWEST MARKETS 7.5% 29/04/2024	650,000	695,474
AROUNDTOWN SA VAR 25/06/2169 (4.25%)	2,200,000	1,393,659
FORD MOTOR CREDIT CO 2.748% 14/06/2024	1,700,000	1,725,508
ANHEUSER-BUSCH INBEV SA 9.75% 30/07/2024	1,800,000	1,939,386
ROTHESAY LIFE VAR 5.5% 17/09/2029	2,000,000	2,048,710
ENEL FINANCE INTL NV 5.625% 14/08/2024	2,000,000	2,068,903
HSBC HOLDINGS PLC 6.5% 20/05/2024	2,000,000	2,113,338
CITIGROUP INC 5.875% 01/07/2024	2,100,000	2,191,409
DISCOVERY COMMUNICATIONS 2.5% 20/9/2024	2,200,000	2,194,985
GENERAL MOTORS FINL CO 2.25% 06/09/2024	2,200,000	2,197,153
EUROCLEAR BANK SA 1.25% 30/09/2024	2,200,000	2,197,312

M&G PLC VAR 20/07/2049 3 7/8 (3.875%)	2,200,000	2,246,102
LLOYDS BK CORP MKTS 1.75% 11/07/2024	2,300,000	2,304,331
VERIZON COMMS 4.073% 18/06/2024	2,300,000	2,365,982