

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Valuation Date 31/12/2023

Bond holdings

	Holding	Market Value (£)
British Government		
TREASURY 0.25% 31/01/2025	13,004,000	12,460,035
TREASURY 0.25% 31/07/31	8,231,000	6,517,383
TREASURY 0.375% 22/10/30	21,254,000	17,436,510
TREASURY 0.5% 22/10/61	5,324,000	1,808,862
TREASURY 0.625% 31/07/35	21,672,000	15,471,608
TREASURY 0.875% 31/07/33	6,286,000	4,946,629
TREASURY 1% 2024 22/04/2024	11,351,000	11,235,930
TREASURY 1.25% 22/07/2027	9,107,000	8,505,781
TREASURY 1.5% 22/07/2047	4,651,000	2,853,404
TREASURY 1.625% 22/10/71	15,201,000	7,927,442
TREASURY 1.75% 07/9/2037	32,846,000	25,666,812
TREASURY 2.75% 07/09/24	7,494,000	7,462,961
TREASURY 3.25% 22/01/2044	4,017,000	3,597,654
TREASURY 4.25% 07/12/2046	3,342,000	3,406,457
TREASURY 4.25% 07/12/2049	7,405,000	7,551,522
Index Linked		
TREASURY INDEX LINKED 0.125% 10/08/48	5,163,000	5,825,947
TREASURY INDEX LINKED 0.125% 22/03/51	11,499,000	11,840,596
TREASURY INDEX LINKED 0.25% 22/03/52	4,582,000	5,922,691
TREASURY INDEX LINKED 0.5% 22/03/50	7,384,000	11,713,271
UK Corporate Bonds		
ANHEUSER-BUSCH INBEV SA 9.75% 30/07/2024	1,800,000	1,909,986
AROUNDTOWN SA VAR 25/06/2169 (4.25%)	2,200,000	1,019,361
BARCLAYS PLC 3.125% 17/01/2024	2,200,000	2,262,875
BAT INTL FIN PLC 7.25% 12/03/2024	2,000,000	2,120,836
BMW INTL INVESTMT BV 0.75% 08/03/2024	2,300,000	2,294,624
CITIGROUP INC 5.875% 01/07/2024	2,100,000	2,157,799
DEUTSCHE BANK AG 3.875% 12/02/2024	2,200,000	2,268,907
DISCOVERY COMMUNICATIONS 2.5% 20/9/2024	2,200,000	2,165,594
ENEL FINANCE INTL NV 5.625% 14/08/2024	2,000,000	2,037,043
EUROCLEAR BANK SA 1.25% 30/09/2024	2,200,000	2,168,724
FIL LTD 7.125% 13/02/2024	2,000,000	2,125,432
FORD MOTOR CREDIT CO 2.748% 14/06/2024	1,700,000	1,699,019
GATWICK FUNDING LTD 5.25% 23/01/2024	2,100,000	2,202,064
GENERAL MOTORS FINL CO 2.25% 06/09/2024	2,200,000	2,164,149
HSBC HOLDINGS PLC 6.5% 20/05/2024	2,000,000	2,084,397
LLOYDS BK CORP MKTS 1.75% 11/07/2024	2,300,000	2,270,701
M&G PLC VAR 20/07/2049 3 7/8 (3.875%)	2,200,000	2,204,784
NATWEST MARKETS 7.5% 29/04/2024	650,000	685,171
ROTHESAY LIFE VAR 5.5% 17/09/2029	2,000,000	2,009,328
THAMES WATER UTL FIN 1.875% 24/01/2024	2,300,000	2,312,122
VERIZON COMMS 4.073% 18/06/2024	2,300,000	2,329,018
Pooled		
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	395,133	36,439,193
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC	1,187,733	116,872,897
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,476,696	318,430,630
AEGON KAMES DIVERSIFIED GROWTH FUND (CLASS B ACC)	191,807,078	321,085,048