

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Valuation Date 31/12/2024

Bond/Credit holdings

	Holding	Market Value (£)
British Government		
TREASURY 0.25% 31/01/2025	13,037,000	13,004,791
TREASURY 0.25% 31/07/31	8,258,000	6,379,052
TREASURY 0.375% 22/10/30	21,303,000	17,148,087
TREASURY 0.625% 06/07/2025	2,423,000	2,384,770
TREASURY 0.625% 31/07/35	187,000	125,869
TREASURY 0.875% 31/07/33	6,358,000	4,758,060
TREASURY 1.25% 22/07/2027	11,901,000	11,130,443
TREASURY 1.5% 22/07/2047	4,770,000	2,540,041
TREASURY 1.625% 22/10/71	15,473,000	6,409,303
TREASURY 1.75% 07/9/2037	33,603,000	24,327,207
TREASURY 3.25% 22/01/2044	19,184,000	15,230,313
TREASURY 4% 22/10/2063	2,944,000	2,442,025
TREASURY 4.25% 07/12/2046	3,494,000	3,113,511
TREASURY 4.25% 07/12/2049	7,744,000	6,829,451
TREASURY 4.375% 31/07/54	4,461,000	4,034,445
TREASURY 4.5% 07/06/2028	11,607,000	11,702,143
Credit		
CHEYNE SVC HYBRID	25,000,000	15,061,850
CRECH VIII SENIOR LOANS FUND	30,000,000	709,560
DORCHESTER CAPITAL SECONDARIES OFFSHORE V LP	50,000,000	20,090,151
DORCHESTER CREDIT	65,000,000	27,489,828
DORCHESTER CREDIT SECONDARIES VI	50,000,000	24,248,863
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	395,133	39,173,515
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC	1,187,733	122,740,296
Global Corp Bonds		
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,476,696	333,171,823
AEGON KAMES DIVERSIFIED GROWTH FUND (CLASS B ACC)	288,966,673	507,338,788
Index Linked		
TREASURY INDEX LINKED 0.125% 10/08/48	35,960,000	34,418,807
TREASURY INDEX LINKED 0.125% 22/03/51	64,884,000	55,107,374
TREASURY INDEX LINKED 0.25% 22/03/52	43,042,000	45,624,283
TREASURY INDEX LINKED 0.5% 22/03/50	32,623,000	43,522,090
TREASURY INDEX LINKED 1.25% 22/11/54	59,106,000	52,370,247
UK Corporate Bonds		
ABP FINANCE PLC 6.25% 14/12/2026	2,500,000	2,567,212
AMGEN INC 5.5% 07/12/2026	1,000,000	1,015,566
AP MOLLER-MAERSK 4% 04/04/2025	2,200,000	2,257,297
AROUNDTOWN FINANCE ARL VAR 07/08/2172	2,200,000	2,195,327
AT&T INC 2.9% 04/12/2026	2,500,000	2,415,545
BANQUE FED CRED MUTUEL 4.875% 25/09/2025	2,200,000	2,223,947
BANQUE FED CRED MUTUEL 5% 19/01/2026	300,000	313,838
BARCLAYS PLC VAR 22/11/2030	2,200,000	2,169,852
BAT INTL FINANCE PLC 4% 04/09/2026	2,500,000	2,484,844
BG ENERGY CAPITAL 5.125% 01/12/2025	2,500,000	2,511,804
BMW INTL INVEST BV 5.5% 06/06/2026	2,500,000	2,603,429
BNP PARIBAS 3.375% 23/01/2026	2,600,000	2,637,122
BPCE SA 1% 22/12/2025	1,500,000	1,444,945
BUNZL FINANCE 2.25 11/06/2025	2,200,000	2,199,926
CITIGROUP INC 1.75% 23/10/2026	2,500,000	2,376,510

CLOSE BROTHERS FIN PLC 2.75% 19/10/2026	2,500,000	2,362,132
COMMERZBANK AG 1.75% 22/01/2025	2,600,000	2,637,057
COMPASS GROUP PLC 3.85% 26/06/2026	1,500,000	1,513,324
COOPERATIVE RABOBANK U 1.25% 14/01/2025	2,200,000	2,223,122
COVENTRY BS 1% 21/09/2025	2,200,000	2,141,440
DEUTSCHE BAHN FIN 1.875% 13/02/2026	1,700,000	1,678,315
DIGITAL STOUT HLD L 4.25% 17/01/2025	2,100,000	2,139,565
EASTERN POWER 8.5% 31/03/2025	2,535,000	2,714,846
ELECTRICITY NORTH WEST 8.875% 25/03/2026	2,400,000	2,670,371
EXPERIAN FIN 0.739% 29/10/2025	2,200,000	2,127,314
FISERV INC 2.25% 01/07/2025	2,200,000	2,193,085
FORD MOTOR CRED CO LL 6.86% 05/06/2026	1,500,000	1,582,192
FORD MOTOR CREDIT L 4.535% 06/03/2025	800,000	827,459
GATWICK FUNDING 6.125% 02/03/2026	545,000	580,013
GENERAL MOTORS FINL CO 5.15% 15/08/2026	2,500,000	2,548,110
GLENCORE FIN EUR 3.125% 26/03/2026	2,700,000	2,706,487
GOLDMAN SACHS GP 4.25% 29/01/2026	2,600,000	2,628,433
HAMMERSON PLC 3.5% 27/10/2025	2,200,000	2,181,948
HAMMERSON PLC 6% 23/02/2026	400,000	423,943
HEATHROW FUNDING LTD 6.75% 03/12/2026	2,500,000	2,589,223
IMPERIAL BRANDS FIN PLC 5.5% 28/09/2026	2,500,000	2,547,707
ING GROEP NV 3% 10/02/2026	2,600,000	2,611,896
INTERCONTINENTAL HOTEL 2.125% 24/08/2026	2,500,000	2,397,610
JUST GROUP 3.5% 07/02/2025	2,100,000	2,115,950
KERING 5.125% 23/11/2026	1,000,000	1,009,061
LEGAL & GENERAL GP VAR 27/10/2045 5.375%	700,000	705,681
LLOYDS BANKING GROUP 1.985% 15/12/2031	2,000,000	1,883,190
LOGICOR 2019 UK 1.875% 17/11/2026	2,500,000	2,368,845
LONDON & QUADRANT HOUS 2.625% 05/05/2026	2,500,000	2,427,443
MARKS & SPENCER 6% 12/06/2025	300,000	310,354
MERCEDED-BENZ INT FINC 5.625% 17/08/2026	2,500,000	2,580,671
NATIONAL GRID 6% 09/05/2025	2,500,000	2,601,686
NATIONWIDE BLDG SOC 3% 06/06/2026	1,000,000	996,977
NATWEST GROUP PLC VAR 14/8/2030	2,100,000	2,108,765
NEW YORK LIFE GLOB 4.35% 16/09/2025	2,200,000	2,217,072
NEXT GROUP 3% 26/08/2025	2,200,000	2,193,203
NIE FINANCE 2.5% 27/10/2025	2,600,000	2,556,522
NORTHERN POWERGRID YORKS 2.5% 01/04/2025	2,600,000	2,629,137
OP CORPORATE BANK 3.375% 14/01/2026	2,600,000	2,646,929
PHOENIX GRP HLD 6.625% 18/12/2025	2,500,000	2,528,177
RAC BOND CO 4.875% 06/05/2026	2,500,000	2,497,897
ROTHESAY LIFE 3.375% 12/07/2026	2,000,000	1,974,830
ROTHESAY LIFE 8% 30/10/2025	500,000	515,931
SANTANDER UK GP 3.625% 14/01/2026	2,200,000	2,204,581
SOUTHERN GAS NETWK 2.5% 3/5/2025	2,100,000	2,094,019
TELEFONICA EMISIONES 5.375% 02/02/2026	2,500,000	2,629,528
UBS AG JERSEY 8.75% 18/12/2025	2,400,000	2,471,168
VICINITY CENTRES TRUST 3.375% 07/04/2026	2,000,000	2,010,483
VIRGIN MONEY UK PLC VAR 11/12/2030	2,100,000	2,093,900
VODAFONE GP 5.625% 04/12/2025	2,500,000	2,520,843
VOLKSWAGEN FIN SERV 2.25% 12/04/2025	2,200,000	2,213,183
VOLKSWAGEN FIN SERV 4.25% 09/10/2025	500,000	499,777
WELLS FARGO 2% 28/07/2025	2,200,000	2,179,505
WESTFIELD AMERICA MANA 2.125% 30/3/2025	2,600,000	2,619,262
WESTPAC BANKING CORP 2.125% 02/05/2025	2,000,000	2,008,765
WHITBREAD GRP 3.375% 16/10/2025	2,100,000	2,082,373
YORKSHIRE B SOC 3.5% 21/04/2026	2,500,000	2,518,293