

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND**Bond holdings as at 30 June 2016**

	Holding	Market Value (£)
British Government		
	12,000,000	12,917,894.51
TREASURY 2% 22/07/2020	7,500,000	10,078,392.86
TREASURY 3.25% 22/01/2044	3,000,000	5,176,453.85
TREASURY 3.5% 22/07/68	12,200,000	14,443,808.75
TREASURY 3.75% 07/09/2021	9,500,000	13,843,221.88
TREASURY 4.25% 07/03/36	20,230,000	28,329,500.58
TREASURY 4.25% 07/06/32 GBP	10,500,000	14,091,743.03
TREASURY 4.25% 07/12/2027	2,000,000	3,204,541.53
TREASURY 4.25% 07/12/2046	5,700,000	9,546,193.36
TREASURY 4.25% 07/12/2049	5,115,000	9,253,908.46
TREASURY 4.25% 07/12/55 GBP 'AUCA'	19,900,000	22,551,923.75
TREASURY 4.5% 07/03/2019	6,000,000	9,463,709.84
TREASURY 4.75% 07/12/38	4,000,000	6,282,281.97
Overseas Corporate Bonds		
TREASURY 6% 07/12/28	1,800,000	1,606,291.72
ANHEUSER-BUSCH INBEV FIN 4.9% 01/02/2046	3,000,000	2,433,882.69
BARCLAYS BNK 7.625% 21/11/2022 USD	700,000	613,288.30
DEUTSCHE TELECOM INT 1.5% 03/04/28	1,500,000	1,129,108.78
DIAGEO CAPITAL 1.5% NTS 11/05/17 USD1000	1,000,000	851,404.73
JOHNSON & JOHNSON 3.7% 01/03/2046	1,000,000	873,502.76
NATIONWIDE B/S 6.25% 25/02/20 USD144A	1,650,000	1,471,891.94
RABOBANK NEDERLAND 11% 29/12/49	4,000,000	3,259,861.62
SABMILLER HLDGS 3.75% 15/01/22	1,650,000	1,312,827.03
STATOILHYDRO ASA 3.15% BDS 23/01/22 USD1000	300,000	257,089.79
UK Corporate Bonds		
WELLCOME TRUST LTD 1.125% 21/01/2027 EUR	3,000,000	3,660,162.35
AA BOND CO LTD 6.269% 31/07/25 GBP CL'A	1,000,000	1,262,942.30
AFFINITY WATER 4.5% 31/03/2036 GBP	2,000,000	2,611,968.78
AMGEN INC 5.5% BDS 07/12/26 GBP100000	2,000,000	2,316,817.60
ANGLIAN WATER 4.5% GBP100000	2,500,000	2,103,537.50
ANNINGTON FIN 6.5676% 10/01/23	2,400,000	2,372,443.39
APT PIPELINES LTD 3.5% 22/03/2030	1,500,000	1,639,915.20
ARQIVA FINANCING 4.882% 31/12/32 GBP1000	3,000,000	3,335,485.10
ASIF III (JERSEY) 5% 18/12/18 GBP1000	1,500,000	1,750,200.82
AT&T INC 4.375% 14/09/2029	1,500,000	1,780,138.63
AT&T INC 4.875% 01/06/2044	2,500,000	2,774,209.42
AUSNET SERVICES HOLDINGS 7.125% 26/06/2018	1,500,000	1,554,441.64
AVIVA 5.9021% PERP 27/07/49 GBP	1,500,000	1,617,780.38

AVIVA 6.625% FRN 03/06/41 GBP1000	720,000	787,302.14
AVIVA 6.875% 20/05/2058	3,000,000	3,232,090.56
AXA SA 6.772% 29/10/2049	1,100,000	990,800.20
BARCLAYS BANK 7.75% 08/03/2075	600,000	750,763.94
BARCLAYS BANK PLC 10% 21/05/21 GB	2,000,000	2,254,748.31
BARCLAYS BNK PLC 5.75% 2026	2,000,000	2,958,689.78
BAT INTL FINANCE 5.75% 05/07/40 GBP	750,000	1,083,375.53
BAT INTL FINANCE 6% 24/11/34 GBP5000	1,000,000	1,297,370.78
BG ENERGY CAPITAL 5% 04/11/36 GBP1000	1,500,000	1,623,486.25
BG ENERGY CAPITAL 6.5% MTN 30/11/2072 GBP	4,000,000	4,547,249.62
BK OF AMERICA 4.25% 10/12/16 GBP1000	2,500,000	2,260,874.88
BL SUPERSTORE FIN 4.482% 04/10/25	2,700,000	2,759,485.34
BMW FINANCE NV 1.875% 29/06/2020	1,500,000	1,567,720.00
BNK OF SCOTLAND 4.875% 08/11/16	2,500,000	2,566,810.92
BPCE SA 5.25% 16/04/2029	3,300,000	3,648,076.01
BRITISH SKY BROADCASTING 4% 26/11/2029	700,000	708,330.00
BROWN-FORMAN CORP 2.6% 07/07/2028	2,500,000	2,619,036.94
BUPA FINANCE 5% BDS 25/04/23	1,120,000	1,161,066.67
BUPA FINANCE 7.5% SNR BDS 04/07/2016 GBP	3,000,000	4,148,417.34
COMMUNITY FIN 5.017% 31/07/34 GBP1000	1,540,000	1,770,255.15
COVENTRY BS 6% MTN 16/10/2019 GBP	2,250,000	2,908,563.17
CPUK FIN LTD 7.239% 28/02/2024	2,500,000	2,555,257.60
DAIMLER AG 2.125% 07/06/2022	1,715,000	2,025,961.91
DIGNITY FIN PLC SINK 4.6956% 31/12/2049	2,400,000	2,900,615.67
DIRECT LINE INS 9.25% 27/04/42 GBP10000	2,750,000	3,383,699.83
DONG ENERGY A/S 4.875% GBP 12/01/2032	3,000,000	3,809,174.70
DWR CYMRU 6.907% 31/03/2021	1,000,000	924,809.78
ELEC DE FRANCE 6% 29/12/2049 GBP	2,250,000	2,913,218.75
ELEC DE FRANCE 6.125% 02/06/2034	1,600,000	1,660,864.63
ELM BV (SWISS) 6.3024% 29/03/2049	1,900,000	2,554,340.73
ENEL FIN INTL NV 5.75% 14/09/2040 GBP	3,500,000	4,196,259.96
ESB FIN LIMITED 6.5% 05/03/2020	1,000,000	1,047,233.08
EUROPEAN INVESTMENT BANK 4.875% 07/09/2016	13,800,000	18,644,980.80
EUROPEAN INVESTMENT BANK 5.5% 15/04/25 GBP	1,900,000	1,946,839.27
FCE BANK PLC 2.272% 16-03//06/22	2,500,000	2,971,584.35
FIRST GROUP 8.125% 19/09/2018	1,000,000	1,039,372.83
FRIENDS LIFE GRP 6.875% 29/11/2049	2,000,000	3,099,722.22
GDF SUEZ 5% 01/10/2060	1,650,000	1,861,683.14
GOLDMAN SACHS GRP 4.25% GBP 29/01/2026	2,000,000	2,663,331.95
GOLDMAN SACHS GRP 6.875% 18/01/2038	1,300,000	1,297,695.00
GWYNT Y MOR SINK 2.778% 17/02/2034	3,000,000	3,618,275.63
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	1,500,000	2,184,321.06
HEATHROW FUNDING LIMITED 5.875% 13/05/2041	1,450,000	1,578,160.67
HSBC BANK 4.75% 24/03/46	2,500,000	3,140,699.78
HSBC BANK 6.5% 07/07/23 GBP	2,500,000	2,757,995.83
HSBC CAPITAL FUNDING LP 5.844% EMTN 29/11/49 GBP	600,000	715,160.75
IMPERIAL TOB FIN 4.875% 07/06/2032	3,000,000	4,159,700.99
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	1,400,000	1,463,497.28
JOHN LEWIS PLC 4.25% 18/12/2034	800,000	816,878.44
JP MORGAN CHASE 1.875% 10/02/2020	2,000,000	2,246,319.56

JUNEAU INV LLC 5.9% 22/02/2021 GBP	900,000	1,099,723.80
KONINKLIJKE KPN NV 5% 18/11/26 GBP100000	4,000,000	6,279,467.64
KREDITANS FUR WIE 5.75% EMTN 07/06/32 GBP	1,850,000	2,232,300.50
LAND SECURITIES 4.875% 29/09/2025 EMTN	2,000,000	2,680,074.08
LAND SECURITIES CM PLC 5.125% 07/02/2036 EMTN	600,000	793,434.92
LEGAL & GENERAL FIN 5.875% 05/04/2023	1,700,000	1,698,094.31
LEGAL & GENERAL GRP VAR 27/10/2045	2,000,000	2,177,755.11
LLOYDS BANKPLC 10.75%-VA 16/12/2021	1,300,000	1,372,344.43
LONDON & QUADRANT 2.625% 05/05/2026	2,005,000	2,075,414.11
MEADOWHALL 4.986% 12/01/2032	750,000	736,729.52
MEADOWHALL 4.988% 12/01/2032	1,700,000	1,782,561.75
MET LIFE GLOBAL 2.625% 05/12/2022	2,300,000	2,676,022.94
MOTABILITY OPERATIONS 3.75% 16/07/2026	2,000,000	2,291,811.29
MUNICH RE 6.625% 26/05/2042	1,000,000	1,522,696.13
NATL GRID 6% 13/05/2038 EMTN	3,000,000	2,776,837.14
NATS 5.25% 31/03/26	1,300,000	1,332,309.01
ORANGE SA 5.75% 29/10/2049	1,000,000	1,067,433.65
PARAGON TSY PLC SINK 3.625% 21/01/2047	1,600,000	1,804,302.22
PROVIDENT FINL 8% BDS 23/10/2019 GBP	3,000,000	3,699,354.31
PRUDENTIAL 11.375% 29/05/2039	3,500,000	3,244,391.67
PRUDENTIAL PLC 5% 20/07/2055	2,400,000	2,506,656.32
RAC BOND CO 4.875% 06/05/2026	1,500,000	1,890,761.41
ROYAL BANK OF SCOTLAND 5.125% 01/24 GBP	900,000	904,170.30
RWE FIN BV 4.75% MTN 31/01/2034	2,000,000	2,327,319.20
RWE FIN BV 6.25% 03/06/2030	1,300,000	1,514,892.18
SCENTRE MANAGEMENT LTD 3.875% 16/07/26	1,500,000	1,935,760.80
SCOTTISH POWER 6.75% 29/05/2023	3,000,000	3,389,736.27
SEVERN TRENT FI 3.625% 16/01/26 GBP1000	2,000,000	2,199,636.67
SEVERN TRENT FIN 6% SNR MTN 22/08/18	600,000	617,769.38
SOUTHERN GAS NET 2.5% 03/02/2025	2,000,000	2,481,446.73
SP MANWEB PLC 4.875% 20/09/27 GBP1000	1,800,000	1,804,076.00
SSE PLC 3.875% 29/12/2049	1,400,000	1,537,618.06
STAGECOACH GRP PLC 4% 29/09/2025	1,100,000	1,112,580.72
STANDARD CHARTERED 5.375% 29/09/2049	2,500,000	3,051,512.04
STH GAS NET 4.875% 05/10/2023	2,500,000	2,905,669.00
STH WTR SRVCS FIN 5% EMNT 31/03/21 GBP	1,700,000	1,798,587.31
SWAN HOUSING CAP 3.625% 05/03/2048	2,800,000	2,843,695.17
SWEDBANK AG 1.625% 15/04/2019	2,500,000	2,553,846.11
TELEREAL 4.0902% 10/12/33	1,500,000	1,405,195.21
TESCO PROPERTY 5.744% 13/04/2040 GBP	1,000,000	1,343,208.31
THFC FUNDING 5.2% 11/10/2045 GBP	1,041,000	835,393.89
THPA FINANCE 7.127% 15/03/2024	3,000,000	3,221,970.00
TRANSPORT FOR LONDON 2.25% 09/08/22 GBP1000	2,500,000	1,770,570.00
UNIQUE PUB FIN CO 6.542% 30/03/2021	2,500,000	2,687,873.50
UNITE (USAF) PLC 3.374% 30/06/23 GBP	2,500,000	2,831,986.67
VERIZON COMM (BNG8J67) 4.073% 18/06/24	1,900,000	2,056,833.32
VICINITY CENTRES 3.375% 07/04/2026	2,300,000	2,484,479.17
VIRGIN MEDIA SEC 5.5% 15/01/2021 GBP	1,500,000	2,142,072.08
WAL-MART STORES INC 5.625% 09-27/03/2034	600,000	628,035.45
WALGREENS 2.875% 20/11/2020	1,200,000	1,879,122.80

WELLCOME TRUST 4% 09/05/2059	3,000,000	3,501,616.90
WELLTOWER 4.8% 20/11/28	1,900,000	2,257,360.42
WHEATLEY GROUP 4.375% 28/11/2044	1,100,000	1,175,809.69
WHITBREAD GROUP 3.375% 16/10/2025	3,500,000	4,067,145.37
WHITE CITY PROPERTY 5.1202% 04/35	3,000,000	3,628,507.90
WST POW DIST WEST 5.25% 17/01/23 GBP1000	1,000,000	1,005,268.33
YORKSHIRE BS 4.125% 20/11/2024		