

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND**Bond holdings as at 31/03/2017**

	Holding	Market Value (£)
British Government		
TREASURY 2% 22/07/2020	18,600,000	19,759,838
TREASURY 3.25% 22/01/2044	13,750,000	18,159,693
TREASURY 3.5% 22/01/2045	1,200,000	1,664,970
TREASURY 3.5% 22/07/68	5,750,000	9,704,704
TREASURY 3.75% 07/09/2021	12,200,000	14,067,157
TREASURY 4.25% 07/03/36	9,500,000	13,552,432
TREASURY 4.25% 07/06/32 GBP	7,630,000	10,599,676
TREASURY 4.25% 07/12/2027	5,500,000	7,298,557
TREASURY 4.25% 07/12/2046	2,750,000	4,386,004
TREASURY 4.25% 07/12/2049	5,700,000	9,446,100
TREASURY 4.25% 07/12/55 GBP 'AUCA'	5,115,000	9,089,408
TREASURY 4.5% 07/03/2019	19,900,000	21,649,902
TREASURY 4.75% 07/12/38	7,100,000	11,138,312
TREASURY 6% 07/12/28	4,000,000	6,173,965
Overseas Corporate Bonds		
ANHEUSER-BUSCH INBEV 3.75% 15/01/2022	4,000,000	3,373,988
ANHEUSER-BUSCH INBEV FIN 4.9% 01/02/2046	1,800,000	1,561,458
BARCLAYS BNK 7.625% 21/11/2022 USD	3,000,000	2,678,616
DIAGEO CAPITAL 1.5% NTS 11/05/17 USD1000	1,500,000	1,206,628
JOHNSON & JOHNSON 3.7% 01/03/2046	1,000,000	783,925
NATIONWIDE B/S 6.25% 25/02/20 USD144A	1,000,000	888,949
RABOBANK NEDERLAND 11% 29/12/49	1,650,000	1,577,985
STATOILHYDRO ASA 3.15% BDS 23/01/22 USD1000	1,650,000	1,356,308
UK Corporate Bonds		
AA BOND CO LTD 4.2487% 31/07/2020	5,400,000	5,815,189
AA BOND CO LTD 6.269% 31/07/25 GBP CL'A	3,000,000	3,728,675
ABBAY NATL 1.875% 17/02/20	5,550,000	5,674,296
AFFINITY WATER 4.5% 31/03/2036 GBP	1,000,000	1,295,580
AMGEN INC 5.5% BDS 07/12/26 GBP100000	2,000,000	2,555,780
ANGLIAN WATER 4.5% GBP100000	2,000,000	2,328,424
ANNINGTON FIN 6.5676% 10/01/23	2,500,000	1,001,418
APT PIPELINES LTD 3.5% 22/03/2030	2,400,000	2,515,065
ARQIVA FIN PLC 4.04% 30/06/20	5,400,000	5,825,946
ARQIVA FINANCING 4.882% 31/12/32 GBP1000	1,500,000	1,725,839
ASB FINANCE LTD 1% 07/09/20	5,900,000	5,886,625
ASIF III (JERSEY) 5% 18/12/18 GBP1000	3,000,000	3,250,934
AT&T INC 4.375% 14/09/2029	1,500,000	1,725,526
AT&T INC 4.875% 01/06/2044	1,500,000	1,819,749
AUSNET SERVICES HOLDINGS 7.125% 26/06/2018	2,500,000	2,818,951
AVIVA 6.625% FRN 03/06/41 GBP1000	1,500,000	1,727,251

AVIVA 6.875% 20/05/2058	720,000	888,967
AXA SA 7.125% 15/12/2020	4,844,000	5,900,266
BARCLAYS BANK 7.75% 08/03/2075	1,100,000	1,142,069
BARCLAYS BANK PLC 10% 21/05/21 GB	1,600,000	2,192,836
BARCLAYS BANK PLC 10% 21/05/21 GB	4,300,000	5,893,248
BAT INTL FIN PLC 1.75% 05/07/2021	5,700,000	5,849,952
BAT INTL FINANCE 5.75% 05/07/40 GBP	2,000,000	2,933,039
BAT INTL FINANCE 6% 24/11/34 GBP5000	750,000	1,071,367
BAYER AG 5.625% 23/05/2018	3,500,000	3,856,266
BG ENERGY CAPITAL 5% 04/11/36 GBP1000	1,000,000	1,380,732
BG ENERGY CAPITAL 6.5% MTN 30/11/2072 GBP	1,500,000	1,585,153
BK OF AMERICA 4.25% 10/12/16 GBP1000	4,000,000	4,642,421
BL SUPERSTORE FIN 4.482% 04/10/25	2,500,000	1,958,415
BMW FINANCE NV 1.875% 29/06/2020	2,700,000	2,823,438
BMW FINANCE NV 1.875% 29/06/2020	5,600,000	5,856,019
BNK OF SCOT PLC 6.375% 16/08/2019	2,000,000	2,309,419
BRITISH SKY BROADCASTING 4% 26/11/2029	3,300,000	3,813,418
BUPA FIN PLC 3.375% 17/06/2021	4,143,000	4,500,248
BUPA FINANCE 5% BDS 25/04/23	2,500,000	2,805,970
CENTRICA PLC 7% 19/09/2018	4,794,000	5,392,623
CITIGROUP INC 5.125% 12/12/2018	2,000,000	2,159,991
CITIGROUP INC 5.125% 12/12/2018	2,243,000	2,422,430
CITIGROUP INC 7.625% 03/04/2018	2,900,000	3,313,860
CLOSE BROTHERS FIN 3.875% 27/06/21	5,300,000	5,846,681
COMMERZBANK AG 6.625% 30/08/2019	5,200,000	5,889,396
COMMUNITY FIN 5.017% 31/07/34 GBP1000	3,000,000	4,128,142
COVENTRY BS 6% MTN 16/10/2019 GBP	1,540,000	1,772,014
COVENTRY BS 6% MTN 16/10/2019 GBP	1,000,000	1,150,658
CPUK FIN LTD 2.666% 28/02/20	5,586,000	5,809,014
CPUK FIN LTD 7.239% 28/02/2024	2,250,000	2,975,925
CREDIT AGR LONDON 5.5% 17/12/2021	4,300,000	5,200,194
DAILY MAIL & GEN TRUST 5.75% 07/12/2018	336,000	364,875
DAILY MAIL & GENL TR 10% 09/04/2021	150,000	207,832
DAIMLER AG 2.125% 07/06/2022	2,500,000	2,640,892
DAIMLER AG 2.375% 16/07/2018	2,000,000	2,070,900
DEUTSCHE TELEKOM INT 1.25% 06/10/2023	3,900,000	3,851,042
DEXIA CREDIT LOCAL 0.875% 07/09/2021	4,300,000	4,269,034
DIGNITY FIN PLC SINK 4.6956% 31/12/2049	1,715,000	2,171,937
DIRECT LINE INS 9.25% 27/04/42 GBP10000	2,400,000	3,075,483
DONG ENERGY A/S 4.875% GBP 12/01/2032	2,750,000	3,505,904
DWR CYMRU 6.907% 31/03/2021	3,000,000	3,700,170
ELEC DE FRANCE 6.125% 02/06/2034	2,250,000	3,108,977
ELM BV (SWISS) 6.3024% 29/03/2049	1,600,000	1,762,778
ENI FINANCE INTL 4.75% 28/01/2021	2,450,000	2,762,858
ESB FIN LIMITED 6.5% 05/03/2020	3,500,000	4,052,200
EUR INV BNK 6% 07/12/2028	1,500,000	2,214,966
EUROPEAN INVESTMENT BANK 5.5% 15/04/25 GBP	13,800,000	18,918,259
EVERSHOLT FND 5.831% 02/12/2020	2,951,000	3,477,879
EVERYTHING EVERYW 4.375% 28/03/2019	5,300,000	5,647,080
FCE BANK PLC 2.272% 16-03//06/22	1,900,000	2,024,596

FCE BANK PLC 2.625% 20/11/2018	2,822,000	2,915,756
FCE BANK PLC 3.25% 19/11/2020	2,762,000	2,956,428
FIRST GROUP 8.125% 19/09/2018	2,500,000	2,850,271
FIRSTGROUP PLC 6.125% 18/01/2019	5,411,000	5,925,907
FRIENDS LIFE GRP 6.875% 29/11/2049	1,000,000	1,105,226
G4S PLC 7.75% 13/05/2019	600,000	717,251
GDF SUEZ 5% 01/10/2060	2,000,000	3,265,123
GE CAPITAL EUR 4.375% 31/07/19 GBP2000	5,296,000	5,880,651
GKN HLDGS 6.75%28/10/2019	5,000,000	5,791,536
GLENCORE FINANCE 6.5% 27/01/19	5,000,000	5,491,692
GOLDMAN SACHS GRP 4.25% GBP 29/01/2026	1,650,000	1,871,310
GOLDMAN SACHS GRP 5.5% 12/10/2021	5,000,000	5,900,523
GOLDMAN SACHS GRP 6.875% 18/01/2038	2,000,000	2,830,596
GREAT ROLLING 6.25% 27/07/20	4,900,000	5,714,533
GWYNT Y MOR SINK 2.778% 17/02/2034	900,000	881,518
HBOS CAPITAL FDG 6.461% 29/11/2049	5,520,000	5,957,888
HEATHROW FND LTD 6.25% 10/09/2018	5,300,000	5,865,368
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	3,000,000	3,584,962
HEATHROW FUNDING LIMITED 5.875% 13/05/2041	1,500,000	2,308,550
HSBC BANK 4.75% 24/03/46	1,450,000	1,754,510
HSBC BANK 6.5% 07/07/23 GBP	2,500,000	3,216,900
HSBC CAPITAL FUNDING LP 5.844% EMTN 29/11/49 GBP	2,500,000	2,983,523
HSBC FINANCE CORP 6.25% 19/06/2019	2,000,000	2,321,508
IMPERIAL BRANDS FIN PLC 6.25% 04/12/2018	1,050,000	1,159,860
IMPERIAL BRANDS FIN PLC 7.75% 24/06/2019	3,900,000	4,697,173
IMPERIAL TOB FIN 4.875% 07/06/2032	600,000	762,682
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000	4,062,865
ING BANK 6.875% 29/05/23	5,300,000	5,907,750
INNOGY FINANCE BV 6.5% 20/04/21	4,600,000	5,776,859
INTERCONTINENTAL HOTEL 2.125% 24/08/2026	1,600,000	1,564,437
JAGUAR LAND ROVER 2.75% 24/01/21	5,900,000	5,958,998
JOHN LEWIS PLC 4.25% 18/12/2034	1,400,000	1,545,293
JOHN LEWIS PLC 8.375% 08/04/2019	2,200,000	2,678,313
JP MORGAN CHASE 1.875% 10/02/2020	800,000	823,237
JUNEAU INV LLC 5.9% 22/02/2021 GBP	2,000,000	2,207,155
KONINKLIJKE KPN NV 5% 18/11/26 GBP100000	900,000	1,084,046
KREDITANS FUR WIE 5.75% EMTN 07/06/32 GBP	4,000,000	6,365,454
LAND SECURITIES CM PLC 2.399% 08/02/2029	1,700,000	1,778,175
LAND SECURITIES CM PLC 5.125% 07/02/2036 EMTN	2,000,000	2,757,570
LEGAL & GENERAL FIN 5.875% 05/04/2023	600,000	884,564
LONDON STOCK EXCH 4.75% 02/11/2021	879,000	1,005,771
LONDON STOCK EXCH 9.125% 18/10/2019	2,500,000	3,095,890
MARKS & SPENCER PLC 6.125% 02/12/2019	5,100,000	5,803,009
MEADOWHALL 4.986% 12/01/2032	2,005,000	2,018,842
MEADOWHALL 4.988% 12/01/2032	750,000	722,427
MERRILL LYNCH 5.5% 22/11/21	5,000,000	5,879,066
MET LIFE GLOBAL 2.625% 05/12/2022	1,700,000	1,835,569
MORGAN STANLEY 2.625% 09/03/2027	2,400,000	2,401,443
MOTABILITY OPERATIONS 3.75% 16/07/2026	2,300,000	2,674,759
MUNICH RE 6.625% 26/05/2042	2,000,000	2,473,252

NATIONAL EXPRESS GROUP 2.5% 2023	1,300,000	1,337,272
NATIONAL EXPRESS GRP 6.625% 17/06/2020	4,000,000	4,859,185
NATIONAL GRID GAS 2.625% 22/09/2038	2,400,000	2,365,390
NATIONAL GRID NA INC 1.875% 06/08/2018	1,415,000	1,448,804
NATL AUST BANK 1.875% 20/02/20	2,500,000	2,575,466
NATL WESTMINSTER 6.5% 07/09/2021	5,000,000	5,936,779
NATS 5.25% 31/03/26	3,000,000	2,543,631
NEXT PLC 5.375% 26/10/2021	5,000,000	5,904,222
NORTHUMBRIAN WATER 1.625% 11/10/2026	1,300,000	1,268,100
ORANGE SA 5.75% 29/10/2049	1,300,000	1,472,045
PGH CAPITAL PLC 5.75% 07/07/21	2,000,000	2,324,547
PGH CAPITAL PLC 5.75% 07/07/21	5,000,000	5,811,367
PORTERBROOK RAIL 5.5% 20/01/2019	503,000	559,463
POSTNL NV 7.5% 14/08/2018	2,380,000	2,698,856
PROVIDENT FINL 8% BDS 23/10/2019 GBP	1,600,000	1,885,902
PROVIDENT FINL 8% BDS 23/10/2019 GBP	4,900,000	5,775,576
PRUDENTIAL 11.375% 29/05/2039	3,000,000	3,726,885
PRUDENTIAL PLC 5% 20/07/2055	3,500,000	3,577,184
RABOBANK NEDERLAND 4.625% 13/01/2021	5,137,000	5,861,148
RAC BOND CO 4.875% 06/05/2026	2,400,000	2,710,728
ROLLS-ROYCE PLC 6.75% 30/04/2019	5,000,000	5,911,987
ROYAL BANK OF SCOTLAND 5.125% 01/24 GBP	1,500,000	1,875,588
RWE FIN BV 4.75% MTN 31/01/2034	900,000	1,107,095
RWE FIN BV 6.25% 03/06/2030	2,000,000	2,854,169
SCENTRE MANAGEMENT LTD 3.875% 16/07/26	1,300,000	1,521,952
SCOTTISH POWER 6.75% 29/05/2023	1,500,000	2,015,868
SEGRO PLC 5.625% 07/12/20	479,000	564,845
SEGRO PLC 6%30/09/2019	4,000,000	4,487,138
SEVERN TRENT FI 3.625% 16/01/26 GBP1000	3,000,000	3,401,691
SEVERN TRENT FIN 6% SNR MTN 22/08/18	2,000,000	2,106,048
SEVERN TRENT FIN 6% SNR MTN 22/08/18	2,800,000	2,948,467
SKY PLC 2.875% 24/11/2020	1,800,000	1,928,060
SOCIETE GENERALE 5% 20/12/2018	895,000	969,944
SOUTHERN GAS NET 2.5% 03/02/2025	600,000	632,425
SP MANWEB PLC 4.875% 20/09/27 GBP1000	2,000,000	2,526,348
SSE PLC 3.875% 29/12/2049	1,800,000	1,870,394
STAGECOACH GRP PLC 4% 29/09/2025	1,400,000	1,560,410
STANDARD CHARTERED 5.375% 29/09/2049	1,100,000	1,156,282
STH GAS NET 4.875% 05/10/2023	2,500,000	3,055,042
STH WTR SRVCS FIN 5% EMNT 31/03/21 GBP	2,500,000	2,873,866
SVENSKA HANDELSBK 4% 18/01/2019	600,000	638,888
SWEDBANK AG 1.625% 15/04/2019	2,800,000	2,890,735
TELEFONICA EMIS 5.597%12/03/20 GBP1000	5,000,000	5,607,228
TELEREAL 4.0902% 10/12/33	2,500,000	2,615,726
TESCO PROPERTY 5.744% 13/04/2040 GBP	1,500,000	1,551,542
THAMES WATER KEMB 7.75% 01/04/2019	2,150,000	2,486,919
THFC FUNDING 5.2% 11/10/2045 GBP	1,000,000	1,444,381
THPA FINANCE 7.127% 15/03/2024	1,041,000	737,204
TP ICAP 5.25% 26/01/2024	2,800,000	2,894,173
TRANSPORT FOR LONDON 2.25% 09/08/22 GBP1000	3,000,000	3,229,344

TULLET PREBON 5.25% 11/06/2019	1,687,000	1,780,486
UBS AG LONDON 6.625% 11/04/2018	2,730,000	3,068,307
UNIQUE PUB FIN CO 6.542% 30/03/2021	2,500,000	1,605,478
UNIQUE PUB FIN CO 6.542% 30/03/2021	2,400,000	1,541,259
UNITE (USAF) PLC 3.374% 30/06/23 GBP	2,500,000	2,722,525
VERIZON COMM (BNG8J67) 4.073% 18/06/24	2,500,000	2,903,281
VICINITY CENTRES 3.375% 07/04/2026	1,900,000	2,150,365
VIRGIN MEDIA SECURED 6% 15/01/2025	2,300,000	2,665,003
VIRGIN MEDIA SECURED 6% 15/01/2025	5,200,000	6,025,225
VIRGIN MONEY PLC 2.25% 21/04/20	5,700,000	5,941,428
VODAFONE GROUP PLC 3% 12/08/2056	900,000	768,862
VODAFONE GROUP PLC 8.125% 26/11/2018	2,000,000	2,290,893
WALES & WEST 6.75% 17/12/2036	2,000,000	2,205,155
WALGREENS 2.875% 20/11/2020	600,000	634,994
WALGREENS 2.875% 20/11/2020	5,500,000	5,820,778
WAL-MART STORES INC 5.625% 09-27/03/2034	1,500,000	2,163,913
WELLCOME TRUST 4% 09/05/2059	1,200,000	1,900,813
WELLS FARGO & CO 2% 28/07/2025	1,400,000	1,400,316
WELLTOWER 4.8% 20/11/28	3,000,000	3,601,752
WESTFIELD AMERICA MAN 2.125% 30/03/2025	3,300,000	3,292,139
WHEATLEY GROUP 4.375% 28/11/2044	1,900,000	2,436,257
WHITBREAD GROUP 3.375% 16/10/2025	1,100,000	1,191,591
WHITE CITY PROPERTY 5.1202% 04/35	3,500,000	4,071,770
WST POW DIST WEST 5.25% 17/01/23 GBP1000	3,000,000	3,614,736
YORKSHIRE BS 4.125% 20/11/2024	1,000,000	1,040,878