

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND**30/09/2013**

Holding

British Government

TREASURY 1% 07/09/2017	26,500,000
TREASURY 2.25% 07/03/2014	5,000,000
TREASURY 3.75% 07/09/2019	15,000,000
TREASURY 4% 07/03/22	11,500,000
TREASURY 4% 07/09/2016	8,000,000
TREASURY 4% 22/01/2060	2,500,000
TREASURY 4.25% 07/03/36	5,000,000
TREASURY 4.25% 07/06/32 GBP	10,000,000
TREASURY 4.25% 07/12/2046	5,000,000
TREASURY 4.25% 07/12/2049	5,000,000
TREASURY 4.25% 07/12/55 GBP 'AUCA'	5,000,000
TREASURY 4.5% 04/12/42	5,000,000
TREASURY 4.75% 07/12/38	5,000,000
TREASURY 5% 07/03/25 GBP	15,000,000

Index Linked

ANGLIAN WATER INDEX LINKED 3.07% 30/06/32	1,600,000
ARTESIAN FINANCE INDEX LINKED 3.625% 30/09/32	600,000
BANK OF SCOTLAND I-LINK 1.835% 24/03/16	1,000,000
DWR CYMRU I-LINK 3.514% 31/03/30	650,000
EUROPEAN INVESTMENT BANK I-LINK 2.65% 16/04/20	1,700,000
HEATHROW FUNDING LTD LTD I-LINK 3.334% 19/12/2041	1,500,000
NATIONAL GRID INDEX LINKED 2.983% 08/07/2018	400,000
SOUTHERN WATER INDEX LINKED 3.706% 23/03/34	1,500,000
TREASURY I-LINKED 0.125% 22/03/2029	4,000,000
TREASURY I-LINKED 0.125% 22/03/68	2,508,000
TREASURY I-LINKED 0.25% 22/03/2052	2,500,000
TREASURY I-LINKED 0.375% 22/06/60	1,000,000
TREASURY I-LINKED 0.5% 22/03/50	2,000,000
TREASURY I-LINKED 0.75% 22/11/2047	2,500,000
TREASURY I-LINKED 1.25% 22/11/2017	5,500,000
TREASURY I-LINKED 1.25% 22/11/2027	5,000,000
TREASURY I-LINKED 1.875% 22/11/2022	3,000,000
TREASURY I-LINKED 2% 26/01/35	2,500,000
TREASURY I-LINKED 2.5% 16/04/20	1,250,000
TREASURY I-LINKED 4.125% 22/07/30	1,000,000

Overseas Corporate Bonds

5TH THIRD BANCORP 5.1% 31/12/49 USD	3,000,000
DIAGEO CAPITAL 1.5% NTS 11/05/17 USD1000	1,500,000
ELECTRICITY SUPPLY BOARD FIN 4.375% 21/11/19 EUR	1,400,000
ING BANK NV FR SUB MTN 07/2017 USD1000	1,500,000
MICROSOFT CORP 2.375% 01/05/23 USD	800,000
NATIONWIDE B/S 6.25% 25/02/20 USD144A	2,000,000
PHILIP MORRIS INTL 6.375% 16/05/2038	1,500,000
PHILIP MORRIS INTL 6.875% 17/03/2014	750,000

PORT AUTHORITY NY & NJ 4.458% 01/10/62 USD	1,500,000
RABOBANK NEDERLAND 11% 29/12/49	825,000
ROYAL BANK OF SCOTLAND 6.5% FRN 17/05/2018 AUD	2,000,000
SABMILLER HLDGS 3.75% 15/01/22	2,000,000
STANDARD CHARTERED 3.625% 23/11/22 EUR	1,500,000
STANDARD CHARTERED 4% 12/07/2022 USD1000	1,100,000
STATOILHYDRO ASA 3.15% BDS 23/01/22 USD1000	1,650,000

Overseas Government

ANZ CAPITAL TST I 5.36% 15/12/2053 USD	2,000,000
BELGIUM 1.25% 22/06/18 EUR	3,000,000
BELGIUM 2.25% 22/06/23 EUR	10,000,000
GERMANY 0.75% 24/02/17	10,850,000
GERMANY 4.75% 04/07/34 EUR	1,000,000
ITALY (REP OF) 3.5% 01/06/2018 EUR1000	5,000,000
ITALY (REP OF) 5.5% BDS 01/09/22 EUR10000	10,000,000
NETHERLANDS 3.75% 15/01/2023 EUR1	2,500,000
SPAIN (KINGDOM OF) 3.75% 31/10/15 EUR1000	4,000,000
SPAIN (KINGDOM OF) 3.75% 31/10/18 EUR1000	7,500,000
SPAIN (KINGDOM OF) 4.85% 31/10/2020 EUR	7,000,000
US TREASURY 1.375% 30/11/15 USD1000	11,750,000
US TREASURY 1.375% 31/12/18 USD1000	7,000,000

UK Corporate Bonds

AA BOND CO LTD 6.269% 31/07/25 GBP CL'A	1,500,000
AFFINITY WATER 4.5% 31/03/2036 GBP	600,000
ALLIANZ FIN II 4.5% 13/03/43 GBP100000	1,100,000
AMERICA MOVIL SA 6.375% 06/09/73	1,200,000
AMGEN INC 5.5% BDS 07/12/26 GBP100000	890,000
ANGLIAN WATER 4.5% GBP100000	1,000,000
ANGLIAN WATER SERVICE FINANCE 5.25% EMTN 30/10/15	1,000,000
ANNINGTON FIN 6.5676% 10/01/23	1,300,000
ARQIVA FINANCING 4.882% 31/12/32 GBP1000	600,000
ASIF III (JERSEY) 5% 18/12/18 GBP1000	1,500,000
AVIVA 5.9021% PERP 27/07/49 GBP	500,000
AVIVA 6.625% FRN 03/06/41 GBP1000	100,000
AVIVA 6.875% 20/05/2058	720,000
BANK OF SCOTLAND 4.875% 08/11/16	1,500,000
BARCLAYS BANK 10% 21/05/21 GB	760,000
BARCLAYS BANK 5.75% 2026	639,000
BAT INTL FINANCE 5.75% 05/07/40 GBP	370,000
BAT INTL FINANCE 6% 24/11/34 GBP5000	750,000
BG ENERGY CAPITAL 5% 04/11/36 GBP1000	1,000,000
BG ENERGY CAPITAL 6.5% MTN 30/11/2072 GBP	750,000
BL SUPERSTORE FIN 4.482% 04/10/25	1,225,000
BNP PARIBAS 3.5% MTN 07/12/16 GBP1000	730,000
BUPA FINANCE 5% BDS 25/04/23	300,000
BUPA FINANCE 7.5% SNR BDS 04/07/2016 GBP	1,120,000
CENTRICA 5.125% 10/12/2014	380,000
CGIS CROUP 9.625% DEB 31/12/19 GBP	1,000,000

CITIGROUP 7.625% MTN 03/04/2018	1,000,000
CITIGROUP INC 4.5% EMTN 03/03/31 GBP1000	1,000,000
CITIGROUP INC 6.25% 02/09/2019	750,000
COMMUNITY FIN 5.017% 31/07/34 GBP1000	3,000,000
COVENTRY BS 6% MTN 16/10/2019 GBP	1,540,000
DIRECT LINE INS 9.25% 27/04/42 GBP10000	1,000,000
DWR CYMRU 6.907% 31/03/2021	1,500,000
EUROPEAN INVESTMENT BANK 4.25% 07/12/2021	3,000,000
EUROPEAN INVESTMENT BANK 4.875% 07/09/2016	1,000,000
EUROPEAN INVESTMENT BANK 5.375% 07/06/21 GBP	1,400,000
EUROPEAN INVESTMENT BANK 5.5% 15/04/25 GBP	2,500,000
EVERYTHING EV 4.375% 28/03/19 GBP1000	1,000,000
FIRST GROUP 8.125% 19/09/2018	1,150,000
GAZ CAPITAL (GAZPROM) 6.58% 31/10/2013 EMTN	500,000
GAZPROM 5.338% BDS 25/09/20 GBP1000	600,000
GDF SUEZ 5% 01/10/2060	650,000
GE CAPITAL UK FUNDING 5.375% EMTN 18/12/40 GBP	750,000
GE CAPITAL UK FUNFING 4.125% 13/09/23 GBP1000	1,200,000
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	1,558,000
HEATHROW FUNDING LIMITED 5.875% 13/05/2041	875,000
HSBC BANK 4.75% 24/03/46	1,450,000
HSBC BANK 6.5% 07/07/23 GBP	1,000,000
HSBC CAPITAL FUNDING LP 5.844% EMTN 29/11/49 GBP	750,000
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	1,433,000
KFW INTERNATIONAL FINANCE 5.75% EMTN 07/06/32 GBP	2,000,000
LAND SECURITIES 4.875% 29/09/2025 EMTN	1,850,000
LAND SECURITIES CM PLC 5.125% 07/02/2036 EMTN	500,000
LLOYDS BANKPLC 10.75%-VA 16/12/2021	2,000,000
LLOYDS TSB 6.9625% 29/05/2020 EMTN	1,350,000
MARKS & SPENCER 4.75% 12/06/25	300,000
MEADOWHALL 4.986% 12/01/2032	2,005,000
MEADOWHALL 4.988% 12/01/2032	750,000
MOTABILITY OPERATIONS 5.25% 28/09/16 GBP	810,000
MOTABILITY OPERATIONS 6.625% MTN 10/12/2019	1,190,000
NATIONAL GRID 6% 13/05/2038 EMTN	1,000,000
NATIONAL WESTMINSTER 7.875% 09/09/2015	1,000,000
NATS 5.25% 31/03/26	1,564,000
PROVIDENT FINL 8% BDS 23/10/2019 GBP	1,750,000
PRUDENTIAL 11.375% 29/05/2039	1,620,000
PUNCH TAVERNS FINANCE 6.82% 15/07/20 GBP 'A2R'	675,000
QBE INS GROUP 10% SRN 14/03/14 GBP	370,000
QBE INS GROUP 6.125% MTN 28/09/15 GBP	630,000
ROLLS ROYCE 6.75% GTD NTS 30/04/19 GBP5	1,000,000
ROYAL BANK OF SCOTLAND 5.125% 01/24 GBP	1,500,000
ROYAL BANK OF SCOTLAND 7.5% 29/04/24	850,000
ROYAL KPN NV 5% 18/11/26 GBP100000	900,000
RSA INSURANCE 9.375% 20/05/39	1,195,000
RWE AG 7% NTS 20/03/19 GBP100000	400,000
RWE FINANCE BV 4.75% MTN 31/01/2034	900,000
SCOTTISH POWER 6.75% 29/05/2023	1,012,000

SEVERN TRENT FI 3.625% 16/01/26 GBP1000	600,000
SEVERN TRENT FIN 6% SNR MTN 22/08/18	2,000,000
SOUTHERN GAS NETWORK 4.875% 05/10	1,000,000
SOUTHERN WATER SRVCS FIN 5% EMNT 31/03/21 GBP	1,000,000
SP MANWEB PLC 4.875% 20/09/27 GBP1000	500,000
SPI ELECTRICITY 7.125% 26/06/2018	1,000,000
STANDARD CHARTERED 5.375% 2020	1,358,000
TELEREAL 4.0902% 10/12/33	1,200,000
TESCO PROPERTY 5.744% 13/04/2040 GBP	800,000
THFC FUNDING 5.2% 11/10/2045 GBP	400,000
THPA FINANCE 7.127% 15/03/2024	1,041,000
TIME WARNER CABLE 5.75% 02/06/31 GBP1000	1,650,000
TRANSPORT FOR LONDON 2.25% 09/08/22 GBP1000	1,600,000
UBS AG 5.25% 21/06/2011	1,250,000
UNITE (USAF) PLC 3.374% 30/06/23 GBP	700,000
UNITED UTILITIES WATER 6.125% 08-29/12/15	1,000,000
VERIZON WIRELESS CAP 8.875% 08-18/12/18	800,000
WAL-MART STORES INC 5.625% 09-27/03/2034	875,000
WESTERN POWER WEST 5.25% 17/01/23 GBP1000	1,230,000
WHITE CITY PROPERTY 5.1202% 04/35	1,800,000
YORKSHIRE B/S 13.5% NTS 01/04/25 GBP500	500,000