

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Bond holdings as at 31 March 2014

Holding

British Government

TREASURY 1% 07/09/2017	10,000,000
TREASURY 1.75% 22/01/2017	7,250,000
TREASURY 2.25% 07/09/2023	5,800,000
TREASURY 4% 07/09/2016	14,350,000
TREASURY 4.25% 07/03/36	6,500,000
TREASURY 4.25% 07/06/32 GBP	11,250,000
TREASURY 4.25% 07/12/2046	2,000,000
TREASURY 4.25% 07/12/2049	5,000,000
TREASURY 4.25% 07/12/55 GBP 'AUCA'	3,250,000
TREASURY 4.5% 04/12/42	1,735,000
TREASURY 4.75% 07/12/38	6,000,000
TREASURY 5% 07/03/2018	3,500,000
TREASURY 5% 07/09/2014	5,375,000

Overseas Corporate Bonds

5TH THIRD BANCORP 5.1% 31/12/49 USD	6,000,000
ALLIANZ SE RFN 31/12/49 EUR100000	400,000
BARCLAYS BANK 7.75% 10/04/23 USD	2,000,000
CITIGROUP INC 5.875% 22/02/2033 USD	3,000,000
DIAGEO CAPITAL 1.5% NTS 11/05/17 USD1000	1,500,000
ELEC DE FRANCE 5.625% PERP USD 29/12/2049	4,000,000
ELECTRICITY SUPPLY BOARD FIN 4.375% 21/11/19 EUR	3,500,000
GOLDMAN SACHS GRP 4.75% SUB 12/10/21 EUR	4,000,000
ING BANK NV 4.125% SUB 21/11/23 USD1000	4,000,000
LBG CAPITAL PLC 6.385% 12/05/2020	2,700,000
MORGAN STANLEY 5% DUB 24/11/2025 USD	4,000,000
NATIONWIDE B/S 6.25% 25/02/20 USD144A	1,000,000
PHILIP MORRIS INTL 6.375% 16/05/2038	4,000,000
PORT AUTHORITY NY & NJ 4.458% 01/10/62 USD	1,500,000
RABOBANK NEDERLAND 11% 29/12/49	1,650,000
SABMILLER HLDGS 3.75% 15/01/22	4,000,000
STANDARD CHARTERED 4% 12/07/2022 USD1000	1,100,000
STATOILHYDRO ASA 3.15% BDS 23/01/22 USD1000	1,650,000
TELEFONICA EUROPE 7.625% 18/09/2021 EUR	2,000,000
YORKSHIRE BUILDING SOCIETY 2.125% 18/03/19	2,500,000

UK Corporate Bonds

AA BOND CO LTD 6.269% 31/07/25 GBP CL'A	3,000,000
AFFINITY WATER 4.5% 31/03/2036 GBP	1,000,000
ALLIANZ FIN II 4.5% 13/03/43 GBP100000	2,500,000
AMGEN INC 5.5% BDS 07/12/26 GBP100000	2,000,000

ANGLIAN WATER 4.5% GBP100000	2,000,000
ANGLIAN WATER SERVICE FINANCE 5.25% EMTN 30/10/15	1,000,000
ANNINGTON FIN 6.5676% 10/01/23	2,500,000
ARQIVA FINANCING 4.882% 31/12/32 GBP1000	1,500,000
ASIF III (JERSEY) 5% 18/12/18 GBP1000	3,000,000
AVIVA 5.9021% PERP 27/07/49 GBP	1,500,000
AVIVA 6.625% FRN 03/06/41 GBP1000	1,500,000
AVIVA 6.875% 20/05/2058	720,000
AXA SA FRN GBP 01/12/2053	3,000,000
BANK OF AMERICA 4.25% 10/12/16 GBP1000	4,000,000
BANK OF SCOTLAND 4.875% 08/11/16	1,500,000
BARCLAYS BANK 10% 21/05/21 GB	1,750,000
BARCLAYS BANK 5.75% 2026	2,000,000
BAT INTL FINANCE 5.75% 05/07/40 GBP	2,000,000
BAT INTL FINANCE 6% 24/11/34 GBP5000	750,000
BG ENERGY CAPITAL 5% 04/11/36 GBP1000	2,000,000
BG ENERGY CAPITAL 6.5% MTN 30/11/2072 GBP	1,500,000
BL SUPERSTORE FIN 4.482% 04/10/25	2,500,000
BNP PARIBAS 3.5% MTN 07/12/16 GBP1000	730,000
BUPA FINANCE 5% BDS 25/04/23	2,500,000
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	2,500,000
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
CPUK FIN LTD 7.239% 28/02/2024	2,250,000
DIGNITY FIN PLC 8.151% 31/12/2030	1,000,000
DIRECT LINE INS 9.25% 27/04/42 GBP10000	2,000,000
DIRECTV HLDG/FING 4.375% 14/09/2029	3,000,000
DONG ENERGY A/S 4.875% GBP 12/01/2032	2,750,000
DWR CYMRU 6.907% 31/03/2021	3,000,000
ELEC DE FRANCE 6.125% 02/06/2034	2,250,000
ENEL FIN INTL NV 5.75% 14/09/2040 GBP	1,900,000
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	5,900,000
EUROPEAN INVESTMENT BANK 5.5% 15/04/25 GBP	6,000,000
FIRST GROUP 8.125% 19/09/2018	2,500,000
GAZPROM 5.338% BDS 25/09/20 GBP1000	1,250,000
GDF SUEZ 5% 01/10/2060	2,000,000
GE CAPITAL UK FUNDING 5.375% EMTN 18/12/40 GBP	3,000,000
GE CAPITAL UK FUNFING 4.125% 13/09/23 GBP1000	1,200,000
HEALTH CARE REIT 4.8% 20/11/28	3,000,000
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	3,000,000
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	2,500,000
HSBC CAPITAL FUNDING LP 5.844% EMTN 29/11/49 GBP	2,500,000

IMPERIAL TOB FIN 4.875% 07/06/2032	600,000
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000
JUNEAU INV LLC 5.9% 22/02/2021 GBP	2,000,000
KFW INTERNATIONAL FINANCE 5.75% EMTN 07/06/32 GBP	4,000,000
LAND SECURITIES 4.875% 29/09/2025 EMTN	1,850,000
LAND SECURITIES CM PLC 5.125% 07/02/2036 EMTN	2,000,000
LLOYDS BANKPLC 10.75%-VA 16/12/2021	2,000,000
LLOYDS TSB 6.9625% 29/05/2020 EMTN	5,000,000
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	3,000,000
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	3,000,000
ORANGE 5.875% 29/12/2049 GBP1000	1,800,000
PETROBRAS GLB FIN 6.625% 16/01/2034	4,000,000
PROVIDENT FINL 8% BDS 23/10/2019 GBP	3,500,000
PRUDENTIAL 11.375% 29/05/2039	3,000,000
PUNCH TAVERNS FINANCE 6.82% 15/07/20 GBP 'A2R'	675,000
QBE INS GROUP 6.125% MTN 28/09/15 GBP	630,000
ROLLS ROYCE 6.75% GTD NTS 30/04/19 GBP5	2,000,000
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 FINANCE BV 4.75% MTN 31/01/2034	900,000
SCOTTISH POWER 6.75% 29/05/2023	1,500,000
SEVERN TRENT FI 3.625% 16/01/26 GBP1000	3,000,000
SEVERN TRENT FIN 6% SNR MTN 22/08/18	2,000,000
SOUTHERN GAS NETWORK 4.875% 05/10	2,500,000
SOUTHERN WATER SRVCS FIN 5% EMNT 31/03/21 GBP	2,500,000
SP MANWEB PLC 4.875% 20/09/27 GBP1000	2,000,000
SPI ELECTRICITY 7.125% 26/06/2018	2,500,000
STANDARD CHARTERED 5.375% 2020	3,500,000
TELEREAL 4.0902% 10/12/33	2,500,000
TESCO PROPERTY 5.744% 13/04/2040 GBP	1,500,000
THFC FUNDING 5.2% 11/10/2045 GBP	1,000,000
THPA FINANCE 7.127% 15/03/2024	1,041,000
TRANSPORT FOR LONDON 2.25% 09/08/22 GBP1000	3,000,000
UNIQUE PUB FIN CO 6.542% 30/03/2021	2,500,000
UNITE (USAF) PLC 3.374% 30/06/23 GBP	1,500,000
UNITED UTILITIES WATER 6.125% 08-29/12/15	2,500,000
VERIZON WIRELESS CAP 8.875% 08-18/12/18	800,000
VIRGIN MEDIA SEC 5.5% 15/01/2001 GBP	2,500,000
WAL-MART STORES INC 5.625% 09-27/03/2034	1,500,000
WESTERN POWER WEST 5.25% 17/01/23 GBP1000	3,000,000
WHITE CITY PROPERTY 5.1202% 04/35	3,500,000