

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Bond holdings as at 30 June 2015

	Holding	Market Value
British Government		
TREASURY 3.25% 22/01/2044	7,500,000	8,389,311.46
TREASURY 3.75% 07/09/2021	12,200,000	13,863,088.75
TREASURY 4.25% 07/03/36	9,500,000	12,074,321.88
TREASURY 4.25% 07/06/32 GBP	4,380,000	5,437,203.95
TREASURY 4.25% 07/12/2046	2,000,000	2,667,541.53
TREASURY 4.25% 07/12/2049	5,700,000	7,767,223.36
TREASURY 4.25% 07/12/55 GBP 'AUCA'	2,250,000	3,176,709.22
TREASURY 4.5% 04/12/42	4,635,000	6,278,236.67
TREASURY 4.5% 07/03/2019	19,900,000	22,601,673.75
TREASURY 4.75% 07/12/38	6,000,000	8,208,509.84
TREASURY 5% 07/03/2018	13,500,000	15,216,187.50
TREASURY 6% 07/12/28	1,100,000	1,581,107.54
Overseas Corporate Bonds		
5TH THIRD BANCORP 5.1% 31/12/49 USD	4,000,000	2,384,434.56
AMER INTL GRP FRN 3/67 EUR 'A3'	2,500,000	1,845,934.11
BARCLAYS BANK 7.625% 21/11/2022 USD	3,000,000	2,188,125.10
CITIGROUP INC 5.875% 22/02/2033 USD	719,000	514,710.63
CREDIT AGRICOLE 2.625% 17/03/2027	400,000	260,461.23
DIAGEO CAPITAL 1.5% NTS 11/05/17 USD1000	1,500,000	955,806.96
NATIONWIDE B/S 6.25% 25/02/20 USD144A	1,000,000	755,218.71
RABOBANK NEDERLAND 11% 29/12/49	1,650,000	1,329,799.16
SABMILLER HLDGS 3.75% 15/01/22	4,000,000	2,671,714.12
STATOILHYDRO ASA 3.15% BDS 23/01/22 USD1000	1,650,000	1,072,754.49
WELLCOME TRUST LTD 1.125% 21/01/2027 EUR	300,000	200,399.54
UK Corporate Bonds		
AA BOND CO LTD 6.269% 31/07/25 GBP CL'A	3,000,000	3,653,179.56
AFFINITY WATER 4.5% 31/03/2036 GBP	1,000,000	1,106,984.00
ALLIANZ FIN II 4.5% 13/03/43 GBP100000	1,000,000	1,127,270.00
AMGEN INC 5.5% BDS 07/12/26 GBP100000	2,000,000	2,390,013.78
ANGLIAN WATER 4.5% GBP100000	2,000,000	2,129,103.20
ANGLIAN WATER SERVICE FINANCE 5.25% EMTN 30/10/15	1,000,000	1,047,820.00
ANNINGTON FIN 6.5676% 10/01/23	2,500,000	2,509,648.89
APT PIPELINES LTD 3.5% 22/03/2030	2,400,000	2,252,086.89
ARQIVA FINANCING 4.882% 31/12/32 GBP1000	1,500,000	1,613,025.00
ASIF III (JERSEY) 5% 18/12/18 GBP1000	3,000,000	3,389,351.00
AT&T INC 4.875% 01/06/2044	1,500,000	1,508,139.13
AUSNET SERVICES HOLDINGS 7.125% 26/06/2018	2,500,000	2,868,329.17
AVIVA 5.9021% PERP 27/07/49 GBP	1,500,000	1,649,466.64
AVIVA 6.625% FRN 03/06/41 GBP1000	1,500,000	1,649,831.63
AVIVA 6.875% 20/05/2058	720,000	822,296.08
AXA SA FRN GBP 01/12/2053	3,000,000	3,123,990.00
BANK OF AMERICA 4.25% 10/12/16 GBP1000	4,000,000	4,311,821.62
BANK OF SCOTLAND 4.875% 08/11/16	1,500,000	1,625,024.50
BARCLAYS BANK 10% 21/05/21 GB	600,000	785,015.00
BARCLAYS BANK 5.75% 2026	2,000,000	2,305,135.11
BAT INTL FINANCE 5.75% 05/07/40 GBP	2,000,000	2,634,602.78

BAT INTL FINANCE 6% 24/11/34 GBP5000	750,000	977,761.50
BG ENERGY CAPITAL 5% 04/11/36 GBP1000	1,000,000	1,198,627.78
BG ENERGY CAPITAL 6.5% MTN 30/11/2072 GBP	1,500,000	1,650,700.00
BL SUPERSTORE FIN 4.482% 04/10/25	2,500,000	2,352,461.76
BMW FINANCE NV 1.875% 29/06/2020	2,700,000	2,667,174.98
BPCE SA 5.25% 16/04/2029	2,500,000	2,613,091.67
BRITISH SKY BROADCASTING 4% 26/11/2029	3,300,000	3,371,295.56
BUPA FINANCE 5% BDS 25/04/23	2,500,000	2,547,109.44
BUPA FINANCE 7.5% SNR BDS 04/07/2016 GBP	1,120,000	1,227,209.39
CGIS CROUP 9.625% DEB 31/12/19 GBP	1,000,000	1,134,200.00
COMMUNITY FIN 5.017% 31/07/34 GBP1000	3,000,000	3,718,271.02
COVENTRY BS 6% MTN 16/10/2019 GBP	1,540,000	1,794,879.75
CPUK FIN LTD 7.239% 28/02/2024	2,250,000	2,889,688.75
DIGNITY FIN PLC SINK 4.6956% 31/12/2049	1,715,000	1,825,073.85
DIRECT LINE INS 9.25% 27/04/42 GBP10000	2,400,000	2,999,277.27
DIRECTV HLDG/FING 4.375% 14/09/2029	1,500,000	1,569,256.42
DONG ENERGY A/S 4.875% GBP 12/01/2032	2,750,000	3,084,501.75
DWR CYMRU 6.907% 31/03/2021	3,000,000	3,732,427.50
ELEC DE FRANCE 6.125% 02/06/2034	2,250,000	2,756,960.75
ELECTRICITE DE FRANCE 6% 29/12/2049 GBP	2,400,000	2,490,504.89
ELECTRICITY SUPPLY BOARD LTD 6.5% 05/03/2020	3,500,000	4,148,154.11
ENEL FIN INTL NV 5.75% 14/09/2040 GBP	1,900,000	2,202,266.36
EUROPEAN INVESTMENT BANK 4.875% 07/09/2016	1,000,000	1,087,907.08
EUROPEAN INVESTMENT BANK 5.5% 15/04/25 GBP	13,800,000	17,813,362.00
FIRST GROUP 8.125% 19/09/2018	2,500,000	3,048,097.85
FRIENDS LIFE GRP 6.875% 29/11/2049	1,000,000	1,070,839.83
GDF SUEZ 5% 01/10/2060	2,000,000	2,414,256.22
GE CAPITAL UK FUNDING 5.375% EMTN 18/12/40 GBP	3,000,000	3,827,801.00
GE CAPITAL UK FUNFING 4.125% 13/09/23 GBP1000	1,200,000	1,337,310.50
GENERALI FIN BV 6.214% 29/06/2049	500,000	503,894.28
GOLDMAN SACHS GRP 4.25% GBP 29/01/2026	3,750,000	4,002,233.64
GWYNT Y MOR SINK 2.778% 17/02/2034	1,300,000	1,241,742.74
HEALTH CARE REIT 4.8% 20/11/28	3,000,000	3,315,730.00
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	3,000,000	3,466,585.49
HEATHROW FUNDING LIMITED 5.875% 13/05/2041	1,500,000	1,881,300.21
HSBC BANK 4.75% 24/03/46	1,450,000	1,442,762.57
HSBC BANK 6.5% 07/07/23 GBP	2,500,000	3,078,957.78
HSBC CAPITAL FUNDING LP 5.844% EMTN 29/11/49 GBP	2,500,000	2,827,663.33
IMPERIAL TOB FIN 4.875% 07/06/2032	600,000	629,071.55
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000	4,071,388.56
JOHN LEWIS PLC 4.25% 18/12/2034	1,400,000	1,415,256.34
JP MORGAN CHASE 1.875% 10/02/2020	800,000	789,861.33
JUNEAU INV LLC 5.9% 22/02/2021 GBP	2,000,000	2,192,835.56
KFW INTERNATIONAL FINANCE 5.75% EMTN 07/06/32 GBP	4,000,000	5,716,462.44
LAND SECURITIES 4.875% 29/09/2025 EMTN	1,850,000	2,128,830.00
LAND SECURITIES CM PLC 5.125% 07/02/2036 EMTN	2,000,000	2,432,817.28
LEGAL & GENERAL FIN 5.875% 05/04/2023	600,000	757,215.32
LLOYDS BANKPLC 10.75%-VA 16/12/2021	2,000,000	2,353,461.11
MEADOWHALL 4.986% 12/01/2032	2,005,000	2,013,164.14
MEADOWHALL 4.988% 12/01/2032	750,000	709,109.25
MOTABILITY OPERATIONS 3.75% 16/07/2026	2,300,000	2,467,951.37
MUNICH RE 6.625% 26/05/2042	2,000,000	2,301,367.89
NATIONAL GRID 6% 13/05/2038 EMTN	1,000,000	1,339,491.33
NATS 5.25% 31/03/26	3,000,000	2,873,024.78
ORANGE 5.875% 29/12/2049 GBP1000	1,800,000	1,869,991.42
ORANGE SA 5.75% 29/10/2049	1,300,000	1,338,473.61
PARAGON TSY PLC SINK 3.625% 21/01/2047	1,000,000	955,843.42
PROVIDENT FINL 8% BDS 23/10/2019 GBP	1,600,000	1,849,902.22
PRUDENTIAL 11.375% 29/05/2039	3,000,000	3,865,323.91

PRUDENTIAL PLC 5% 20/07/2055	3,500,000	3,375,247.84
ROYAL BANK OF SCOTLAND 5.125% 01/24 GBP	1,500,000	1,825,671.46
ROYAL BANK OF SCOTLAND 7.5% 29/04/24	850,000	1,112,871.28
ROYAL KPN NV 5% 18/11/26 GBP100000	900,000	990,838.20
RSA INS GRP PLC 5.125% 10/10/2045	1,500,000	1,532,983.33
RWE FINANCE BV 4.75% MTN 31/01/2034	900,000	911,571.00
SCENTRE MANAGEMENT LTD 3.875% 16/07/26	1,300,000	1,412,448.41
SCOTTISH POWER 6.75% 29/05/2023	1,500,000	1,845,767.25
SEVERN TRENT FI 3.625% 16/01/26 GBP1000	3,000,000	3,093,743.67
SEVERN TRENT FIN 6% SNR MTN 22/08/18	2,000,000	2,261,366.67
SOUTHERN GAS NET 2.5% 03/02/2025	600,000	567,878.60
SOUTHERN GAS NETWORK 4.875% 05/10	2,500,000	2,897,923.54
SOUTHERN WATER SRVCS FIN 5% EMNT 31/03/21 GBP	2,500,000	2,815,950.00
SP MANWEB PLC 4.875% 20/09/27 GBP1000	2,000,000	2,287,907.33
SSE PLC 3.875% 29/12/2049	1,800,000	1,760,640.33
STANDARD CHARTERED 5.375% 29/09/2049	1,100,000	1,179,779.39
SWAN HOUSING CAP 3.625% 05/03/2048	1,700,000	1,607,327.66
SWEDBANK AG 1.625% 15/04/2019	2,800,000	2,775,683.17
TELEREAL 4.0902% 10/12/33	2,500,000	2,566,781.11
TESCO PROPERTY 5.744% 13/04/2040 GBP	1,500,000	1,430,017.04
THFC FUNDING 5.2% 11/10/2045 GBP	1,000,000	1,221,777.11
THPA FINANCE 7.127% 15/03/2024	1,041,000	952,775.11
TRANSPORT FOR LONDON 2.25% 09/08/22 GBP1000	3,000,000	3,049,750.50
UNIQUE PUB FIN CO 6.542% 30/03/2021	2,500,000	2,125,017.70
UNITE (USAF) PLC 3.374% 30/06/23 GBP	2,500,000	2,522,020.00
UNITED UTILITIES WATER 6.125% 08-29/12/15	2,500,000	2,635,482.85
VERIZON COMM (BNG8J67) 4.073% 18/06/14	2,500,000	2,594,739.17
VIRGIN MEDIA SEC 5.5% 15/01/2001 GBP	2,300,000	2,495,979.17
WAL-MART STORES INC 5.625% 09-27/03/2034	1,500,000	1,938,939.38
WALGREENS 2.875% 20/11/2020	1,000,000	1,014,258.44
WELLCOME TRUST 4% 09/05/2059	1,200,000	1,434,182.00
WESTERN POWER WEST 5.25% 17/01/23 GBP1000	3,000,000	3,491,777.50
WHEATLEY GROUP 4.375% 28/11/2044	1,900,000	2,017,593.34
WHITBREAD GROUP 3.375% 16/10/2025	1,100,000	1,085,797.38
WHITE CITY PROPERTY 5.1202% 04/35	3,500,000	3,881,976.22
YORKSHIRE BS 4.125% 20/11/2024	1,000,000	1,026,333.33