

**NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND****Bond holdings****Valuation Date 31/03/2019**

	Holding	Market Value (£)
<b>British Government</b>		
TREASURY 1% 2024 22/07/2024	23,875,000	24,273,369
TREASURY 1.25% 22/07/2027	35,000,000	36,057,982
TREASURY 1.5% 22/07/2047	10,500,000	10,399,386
TREASURY 1.625% 22/10/2028	11,500,000	12,237,528
TREASURY 1.75% 07/9/2037	23,100,000	24,145,074
TREASURY 1.75% 22/01/2049	8,300,000	8,716,555
TREASURY 2% 22/07/2020	18,600,000	18,996,866
TREASURY 3.25% 22/01/2044	6,750,000	9,121,309
TREASURY 3.5% 22/01/2045	4,600,000	6,513,483
TREASURY 3.5% 22/07/68	2,150,000	3,720,090
TREASURY 4.25% 07/12/2046	6,500,000	10,505,368
TREASURY 4.25% 07/12/2049	7,200,000	12,073,035
<b>Overseas Corporate Bonds</b>		
BANCO SANTANDER PERP 6.25% 11/12/2166	1,800,000	1,595,045
ELIA SYSTEM OP SA/NV 1.5% 15/09/2028	200,000	179,467
GLB SWITCH HLDG 2.25% 31/05/2027	3,500,000	3,101,996
RABOBANK NEDERLAND 11% 29/12/49	1,650,000	1,323,277
STATOILHYDRO ASA 3.15% BDS 23/01/22 USD1000	1,650,000	1,295,462
TAKEDA PHARMACEUTICAL 3% 21/11/30	2,400,000	2,288,978
UBS GROUP AG 5.75% 29/12/2049	3,500,000	3,307,054
<b>UK Corporate Bonds</b>		
ABBAY NATL 1.875% 17/02/20	5,550,000	5,593,362
ABN AMRO BANK NV1% 30/06/20	1,400,000	1,397,316
AFFINITY WATER 4.5% 31/03/2036 GBP	1,000,000	1,281,715
ANGLIAN WATER 4.5% GBP100000 22/02/2026	2,000,000	2,186,040
ANNINGTON FND PLC 3.184% 12/07/2029	1,200,000	1,219,831
ANNINGTON FND PLC3.935% 12/07/2047	1,800,000	1,901,907
APT PIPELINES LTD 3.5% 22/03/2030	2,400,000	2,524,996
ARQIVA FIN PLC 4.04% 30/06/20	5,400,000	5,586,961
ARQIVA FINANCING 4.882% 31/12/32 GBP1000	1,500,000	1,593,723
ASB FINANCE LTD 1% 07/09/20	5,900,000	5,901,844
AT&T INC 4.875% 01/06/2044	1,500,000	1,817,937
AVIVA 6.625% FRN 03/06/41 GBP1000	1,500,000	1,664,479
AVIVA 6.875% 20/05/2058	270,000	348,694
AVIVA PLC 4.375% 12/09/2049	1,000,000	1,010,324
AXA SA 7.125% 15/12/2020	6,844,000	7,626,150
BANK OF SCOTLAND CAP 7.754% 29/03/2049	4,700,000	5,303,229
BARCLAYS BANK 7.75% 08/03/2075	1,100,000	1,151,330
BARCLAYS BANK PLC 10% 21/05/21 GB	5,400,000	6,722,287
BAT INTL FIN PLC 1.75% 05/07/2021	5,700,000	5,761,042
BAT INTL FINANCE 6% 24/11/34 GBP5000	750,000	972,472
BAZALGETTE FIN 2.375% 29/11/2027	1,400,000	1,431,034
BECTON DICKINSON & CO 3.02% 24/05/25	2,400,000	2,485,293
BG ENERGY CAPITAL 5% 04/11/36 GBP1000	2,000,000	2,865,785
BL SUPERSTORE FIN 4.482% 04/10/25	2,500,000	1,055,203
BMW FINANCE NV 1.875% 29/06/2020	8,300,000	8,486,663
BNK OF AMERICA 4.25% 10/12/26 GBP1000	4,000,000	4,643,697
BNK OF SCOT PLC 6.375% 16/08/2019	2,000,000	2,115,386

BNK OF SCOT PLC 9.375% 15/05/2021	2,000,000	2,479,710
BNP PARIBAS 3.375% 23/01/2026	1,800,000	1,891,003
BPCE SA 5.25% 16/04/2029	4,200,000	5,187,696
BUPA FIN PLC 3.375% 17/06/2021	4,143,000	4,345,158
BUPA FINANCE 5% BDS 25/04/23	2,500,000	2,761,837
CITIGROUP INC 4.5% 03/03/2031	2,500,000	2,873,089
CLOSE BROTHERS FIN 3.875% 27/06/21	5,300,000	5,597,869
COMMERZBANK AG 6.625% 30/08/2019	5,200,000	5,499,983
COMPASS GROUP 2% 05/09/2025	1,500,000	1,549,978
COVENTRY BS 6% MTN 16/10/2019 GBP	1,000,000	1,053,786
CPUK FIN LTD 7.239% 28/02/2024	2,250,000	2,753,538
CREDIT AGR LONDON 5.5% 17/12/2021	4,300,000	4,843,455
DAILY MAIL & GENL TR 10% 09/04/2021	150,000	185,966
DEUTSCHE BANK AG 1.875% 28/02/20	5,600,000	5,599,724
DEUTSCHE TELEKOM INT 1.25% 06/10/2023	3,900,000	3,859,000
DEXIA CREDIT LOCAL 0.875% 07/09/2021	4,300,000	4,290,185
DIGITAL STOUT 2.75% 19/07/2024	800,000	823,635
DIGNITY FIN PLC SINK 4.6956% 31/12/2049	1,715,000	1,500,926
DIRECT LINE INS 9.25% 27/04/42 GBP10000	738,000	903,180
DWR CYMRU 6.907% 31/03/2021	3,000,000	3,331,927
E.ON INTL BV 6.375% 07/06/2032	2,000,000	2,884,427
ELEC DE FRANCE 5.5% 27/03/2037	2,300,000	3,060,444
ELM BV (SWISS) 6.3024% 29/03/2049	1,600,000	1,639,082
ENI FINANCE INTL 4.75% 28/01/2021	2,450,000	2,601,296
ESB FIN LIMITED 6.5% 05/03/2020	3,500,000	3,676,845
EUR INV BNK 6% 07/12/2028	1,500,000	2,145,562
EUROPEAN INVESTMENT BANK 5.5% 15/04/25 GBP	13,800,000	17,956,769
EVERSHOLT FND 5.831% 02/12/2020	2,951,000	3,206,142
FCE BANK PLC 2.272% 16-03//06/22	1,900,000	1,910,623
FCE BANK PLC 3.25% 19/11/2020	2,762,000	2,812,961
FIDELITY INTERNATIONAL 6.75% 19/10/2020	4,800,000	5,288,075
FRIENDS LIFE GRP 6.875% 29/11/2049	1,000,000	1,051,377
G4S PLC 7.75% 13/05/2019	600,000	644,487
GDF SUEZ 5% 01/10/2060	2,000,000	3,139,519
GE CAPITAL EUR 4.375% 31/07/19 GBP2000	5,296,000	5,492,624
GE CAPITAL UK FND 5.875% 18/01/2033	1,200,000	1,478,879
GKN HLDGS 6.75%28/10/2019	5,000,000	5,272,422
GLAXOSMITHKLINE 5.25% 19/12/2033	2,500,000	3,396,461
GOLDMAN SACHS GRP 4.25% GBP 29/01/2026	1,650,000	1,825,822
GOLDMAN SACHS GRP 5.5% 12/10/2021	5,000,000	5,576,083
GOLDMAN SACHS GRP 6.875% 18/01/2038	2,000,000	2,832,855
GREAT ROLLING 6.25% 27/07/20	4,900,000	5,241,238
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	3,000,000	3,427,392
HEATHROW FUNDING LIMITED 5.875% 13/05/2041	1,500,000	2,282,486
HSBC BANK 4.75% 24/03/46	3,050,000	3,693,372
HSBC CAPITAL FUNDING LP 5.844% EMTN 29/11/49 GBP	2,500,000	3,244,561
IMPERIAL BRANDS FIN PLC 7.75% 24/06/2019	3,900,000	4,184,456
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000	3,599,701
INCOMMUNITIES TRS PLC 3.25% 21/03/2034	800,000	832,274
INFORMA PLC 3.125% 05/07/2026	3,750,000	3,923,400
ING GROEP NV 3% 18/02/2026	2,200,000	2,248,471
INNOGY FORMERLY RWE FIN BV 4.75% MTN 31/01/2034	900,000	1,096,436
INNOGY FORMERLY RWE FIN BV 6.25% 03/06/2030	2,000,000	2,774,372
INTU METROCENTRE 4.125% 06/12/2023	1,100,000	1,124,506
INVESTEC BANK PLC VAR 24/07/2028	1,400,000	1,436,430
INVESTEC PLC 4.5% 05/05/2022	700,000	771,052
JAGUAR LAND ROVER 2.75% 24/01/21	5,900,000	5,547,092
JOHN LEWIS PLC 8.375% 08/04/2019	2,200,000	2,382,226
JUNEAU INV LLC 5.9% 22/02/2021 GBP	2,000,000	2,099,650
KFW KREDITANS FUR WIE 5.75% EMTN 07/06/32 GBP	4,000,000	6,213,050

KONINKLIJKE KPN NV 5% 18/11/26 GBP100000	900,000	1,018,358
LAFARGEHOLCIM 3%12/05/2032	2,300,000	2,259,099
LAND SEC CM PLC 2.75% 22/09/2057	2,700,000	2,751,933
LAND SECURITIES CM PLC 2.399% 08/02/2029	1,700,000	1,755,683
LEGAL & GENERAL FIN 5.875% 05/04/2023	600,000	881,368
LEGAL & GENERAL GRP VAR 5.125% 14/11/2048	2,000,000	2,158,391
LIBERTY LIVING 3.375% 28/11/2029	1,400,000	1,432,285
LONDON STOCK EXCH 4.75% 02/11/2021	879,000	963,641
LONDON STOCK EXCH 9.125% 18/10/2019	2,500,000	2,706,936
MARKS & SPENCER PLC 6.125% 02/12/2019	5,100,000	5,348,849
MARTLET HOMES 3% 09/05/2052	1,600,000	1,596,906
MCDONALD'S CORP 2.95% 15/03/2034	900,000	925,090
MEADOWHALL 4.986% 12/01/2032	2,005,000	1,807,668
MEADOWHALL 4.988% 12/01/2032	750,000	665,680
MERRILL LYNCH 5.5% 22/11/21	5,000,000	5,565,726
MET LIFE GLOBAL 2.625% 05/12/2022	1,700,000	1,781,456
MOTABILITY OPERATIONS 3.75% 16/07/2026	2,300,000	2,625,203
MUNICH RE 6.625% 26/05/2042	2,000,000	2,386,704
NATIONAL EXPRESS GROUP 2.5% 2023	1,300,000	1,315,653
NATIONAL EXPRESS GRP 6.625% 17/06/2020	4,000,000	4,444,230
NATIONAL GRID GAS 2.625% 22/09/2038	2,400,000	2,331,730
NATL AUST BANK 1.875% 20/02/20	2,500,000	2,521,996
NATL GRID ELECT TRANS 2.75% 06/02/35	800,000	836,869
NATL WESTMINSTER 6.5% 07/09/2021	5,000,000	5,705,622
NATS 5.25% 31/03/26	3,000,000	1,934,336
NEXT PLC 5.375% 26/10/2021	5,000,000	5,545,821
NORTHUMBRIAN WATER 1.625% 11/10/2026	1,300,000	1,255,648
OERSTED AKA DONG ENERGY A/S 4.875% GBP 12/01/2032	2,750,000	3,510,379
ORANGE SA 3.25% 15/01/32	1,600,000	1,704,934
ORANGE SA 5.75% 29/10/2049	1,300,000	1,479,338
PGH CAPITAL PLC 4.125%20/07/2022	3,500,000	3,685,990
PGH CAPITAL PLC 5.75% 07/07/21	5,000,000	5,598,244
PLACES FOR PEOPLE 3.625% 20/11/2028	400,000	415,898
PORTERBROOK RAIL 5.5% 20/01/2019	503,000	516,307
PRUDENTIAL 11.375% 29/05/2039	3,000,000	3,158,807
PRUDENTIAL PLC 5% 20/07/2055	3,500,000	3,842,391
PRUDENTIAL PLC VAR 20/10/2051	1,900,000	2,070,032
RABOBANK NEDERLAND 4.625% 13/01/2021	5,137,000	5,491,624
RABOBANK NEDERLAND 6.91% 29/06/2049	1,500,000	2,103,483
RAC BOND CO 4.875% 06/05/2026	1,100,000	1,088,809
REED ELSEVIER INVEST 2.75% 01/08/2019	2,100,000	2,139,403
ROLLS-ROYCE PLC 6.75% 30/04/2019	5,000,000	5,327,192
ROYAL BANK OF SCOTLAND 2.875% 19/09/2026	3,000,000	3,054,126
ROYAL BANK OF SCOTLAND 5.125% 01/24 GBP	1,500,000	1,772,648
SCOTTISH POWER 6.75% 29/05/2023	1,500,000	1,878,967
SEGro PLC 5.625% 07/12/20	479,000	518,209
SEVERN TRENT FI 3.625% 16/01/26 GBP1000	3,000,000	3,294,316
SKY PLC 2.875% 24/11/2020	1,800,000	1,865,116
SOUTHERN GAS NET 2.5% 03/02/2025	600,000	618,212
SP MANWEB PLC 4.875% 20/09/27 GBP1000	2,000,000	2,461,264
SSE PLC 3.875% 29/12/2049	1,800,000	1,848,803
STAGECOACH GRP PLC 4% 29/09/2025	1,400,000	1,478,694
STANDARD CHARTERED 5.375% 29/09/2049	1,100,000	1,169,819
STH GAS NET 4.875% 05/10/2023	2,500,000	2,907,957
STH WTR SRVCS FIN 5% EMNT 31/03/21 GBP	2,500,000	2,674,919
TC DUDGEON OFTO PLC 3.158% 12/11/2038	900,000	948,510
TELEFONICA EMIS 5.597%12/03/20 GBP1000	5,000,000	5,209,057
TELEREAL 4.0902% 10/12/33	2,500,000	2,593,178
TESCO PROPERTY 5.744% 13/04/2040 GBP	1,500,000	1,763,852
THAMES WATER KEMB 7.75% 01/04/2019	2,150,000	2,232,850

THAMES WATER UTIL 2.625% 24/01/2032	1,600,000	1,565,201
THFC FUNDING 5.2% 11/10/2045 GBP	1,000,000	1,392,840
THPA FINANCE 7.127% 15/03/2024	1,041,000	525,794
TOTAL CAP INTL SA 1.75% 7/7/2025	3,200,000	3,300,227
TRAFFORD CENTRE 6.5% 28/07/2033	3,000,000	3,384,454
TRANSPORT FOR LONDON 2.25% 09/08/22 GBP1000	3,000,000	3,137,330
TULLET PREBON 5.25% 11/06/2019	1,687,000	1,720,176
UNI OF OXFORD 2.544% 08/12/2017	2,800,000	2,852,633
UNIQUE PUB FIN CO 6.542% 30/03/2021	4,900,000	1,613,832
UNITE GROUP PLC 3.5% 15/10/2028	1,800,000	1,888,951
UNITED UTILITIES WAT F 2.625% 12/02/2031	800,000	829,392
VICINITY CENTRES 3.375% 07/04/2026	1,900,000	2,065,916
VINCI SA 2.75 15/09/2034	800,000	816,552
VIRGIN MEDIA SECURED 6% 15/01/2025	5,200,000	5,877,739
VIRGIN MONEY PLC 2.25% 21/04/20	5,700,000	5,839,584
VOLKSWAGEN FIN 2.625% 22/07/2019	4,200,000	4,236,389
WALGREENS 2.875% 20/11/2020	5,500,000	5,676,390
WAL-MART STORES INC 5.625% 09-27/03/2034	1,500,000	2,165,984
WELLCOME TRUST 2.517% 07/02/2118	1,100,000	1,085,332
WELLCOME TRUST 4% 09/05/2059	1,200,000	1,869,686
WELLTOWER 4.8% 20/11/28	3,700,000	4,352,341
WESTERN POWER DISTRIBUTION 3.5% 16/10/2026	2,700,000	2,826,137
WHEATLEY GROUP 4.375% 28/11/2044	1,900,000	2,291,161
WHITE CITY PROPERTY 5.1202% 04/35	3,500,000	3,961,717
WST POW DIST WEST 5.25% 17/01/23 GBP1000	3,000,000	3,423,737
YORKSHIRE BLDNG 3.5%21/04/2026	2,200,000	2,412,725
YORKSHIRE BUILDING SOC 3.375% 13/09/2028	1,300,000	1,225,628