

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND**Bond holdings**

Valuation Date 30/09/2019

	Holding	Market Value (£)
British Government		
TREAS 1.75% 22/07/57	3,950,000	5,050,189
TREASURY 0.875% 22/10/2029	15,719,135	16,364,072
TREASURY 1% 2024 22/07/2024	23,875,000	24,756,439
TREASURY 1.25% 22/07/2027	35,000,000	37,578,370
TREASURY 1.5% 22/07/2047	7,850,000	8,870,133
TREASURY 1.625% 22/10/2028	19,000,000	21,195,796
TREASURY 1.75% 07/9/2037	17,600,000	20,187,302
TREASURY 2% 22/07/2020	18,600,000	18,886,335
TREASURY 3.25% 22/01/2044	9,000,000	13,492,639
TREASURY 3.5% 22/07/68	1,150,000	2,354,691
TREASURY 4.25% 07/12/2046	6,500,000	11,684,100
TREASURY 4.25% 07/12/2049	7,200,000	13,478,068
Overseas Corporate Bonds		
BANCO SANTANDER PERP 6.25% 11/12/2166	1,800,000	1,685,122
BUNDESREPUB DEUTSCHE 1.25% 15/08/2048	8,500,000	10,510,453
ELIA SYSTEM OP SA/NV 1.5% 15/09/2028	200,000	193,388
GLB SWITCH HLDG 2.25% 31/05/2027	3,500,000	3,392,538
MEDTRONIC GLOBAL HLDGS 1% 02/07/31	700,000	645,547
TAKEDA PHARMACEUTICAL 3% 21/11/30	2,400,000	2,580,861
UBS GROUP AG 5.75% 29/12/2049	3,500,000	3,498,567
UK Corporate Bonds		
ABBAY NATL 1.875% 17/02/20	5,550,000	5,630,305
ABN AMRO BANK NV1% 30/06/20	1,400,000	1,402,592
AFFINITY WATER 4.5% 31/03/2036 GBP	1,000,000	1,372,504
ANGLIAN WATER 4.5% GBP100000 22/02/2026	2,000,000	2,244,473
ANNINGTON FND PLC 3.184% 12/07/2029	1,200,000	1,286,454
ANNINGTON FND PLC3.935% 12/07/2047	1,800,000	2,087,901
APT PIPELINES LTD 3.5% 22/03/2030	2,400,000	2,732,007
ARQIVA FIN PLC 4.04% 30/06/20	5,400,000	5,550,867
ARQIVA FINANCING 4.882% 31/12/32 GBP1000	1,500,000	1,579,547
ASB FINANCE LTD 1% 07/09/20	5,900,000	5,898,494
AT&T INC 4.875% 01/06/2044	1,500,000	1,940,893
AVIVA 6.625% FRN 03/06/41 GBP1000	1,500,000	1,649,567
AVIVA 6.875% 20/05/2058	270,000	381,940
AVIVA PLC 4.375% 12/09/2049	1,000,000	1,066,253
AXA SA 7.125% 15/12/2020	6,844,000	7,696,413
BANK OF SCOTLAND CAP 7.754% 29/03/2049	4,700,000	5,260,342
BARCLAYS BANK 7.75% 08/03/2075	1,100,000	1,172,888
BARCLAYS BANK PLC 10% 21/05/21 GB	5,400,000	6,297,520
BAT INTL FIN PLC 1.75% 05/07/2021	5,700,000	5,770,774
BAT INTL FINANCE 6% 24/11/34 GBP5000	750,000	1,045,346
BAZALGETTE FIN 2.375% 29/11/2027	1,400,000	1,532,850
BECTON DICKINSON & CO 3.02% 24/05/25	2,400,000	2,581,633

BERKSHIRE HATHAWAY FIN 2.375% 19/06/39	1,200,000	1,299,873
BG ENERGY CAPITAL 5% 04/11/36 GBP1000	2,000,000	3,068,163
BMW FINANCE NV 1.875% 29/06/2020	8,300,000	8,391,661
BNK OF AMERICA 4.25% 10/12/26 GBP1000	4,000,000	4,812,471
BNK OF AMERICA 5.5% 22/11/21	5,000,000	5,667,675
BNP PARIBAS 3.375% 23/01/2026	1,800,000	1,999,174
BP CAPITAL MARKETS1.827% 08/09/2025	1,100,000	1,141,929
BPCE SA 5.25% 16/04/2029	4,200,000	5,309,958
BUPA FIN PLC 3.375% 17/06/2021	4,143,000	4,330,147
BUPA FINANCE 5% BDS 25/04/23	2,500,000	2,806,475
CADENT FINANCE PLC 2.625% 22/09/2038	2,400,000	2,487,680
CITIGROUP INC 4.5% 03/03/2031	2,500,000	3,091,679
CLOSE BROTHERS FIN 3.875% 27/06/21	5,300,000	5,592,711
COMPASS GROUP 2% 05/09/2025	1,500,000	1,587,067
COVENTRY BS 6% MTN 16/10/2019 GBP	1,000,000	1,029,299
CPUK FIN LTD 7.239% 28/02/2024	2,250,000	2,750,793
CREDIT AGR LONDON 5.5% 17/12/2021	4,300,000	4,911,585
DAILY MAIL & GENL TR 10% 09/04/2021	150,000	173,839
DEUTSCHE BANK AG 1.875% 28/02/20	5,600,000	5,657,449
DEUTSCHE TELEKOM INT 1.25% 06/10/2023	3,900,000	3,978,336
DEXIA CREDIT LOCAL 0.875% 07/09/2021	4,300,000	4,310,007
DIGITAL STOUT 2.75% 19/07/2024	800,000	845,969
DIRECT LINE INS 9.25% 27/04/42 GBP10000	738,000	901,435
DWR CYMRU 6.907% 31/03/2021	3,000,000	3,366,177
E.ON INTL BV 6.375% 07/06/2032	2,000,000	2,954,623
ELEC DE FRANCE 5.5% 27/03/2037	2,300,000	3,347,829
ENI FINANCE INTL 4.75% 28/01/2021	2,450,000	2,635,196
ESB FIN LIMITED 6.5% 05/03/2020	3,500,000	3,705,745
EUR INV BNK 6% 07/12/2028	1,500,000	2,260,098
EUROPEAN INVESTMENT BANK 5.5% 15/04/25 GBP	13,800,000	17,736,496
EVERSHOLT FND 5.831% 02/12/2020	2,951,000	3,157,772
FCE BANK PLC 2.272% 16-03//06/22	1,900,000	1,949,825
FCE BANK PLC 3.25% 19/11/2020	2,762,000	2,882,628
FIDELITY INTERNATIONAL 6.75% 19/10/2020	4,800,000	5,357,571
FIDELITY NATL INFO SERV 3.36% 21/05/2031	1,400,000	1,570,363
FISERV INC 3% 01/07/31	700,000	755,254
FRIENDS LIFE GRP 6.875% 29/11/2049	1,000,000	1,029,761
GDF SUEZ 5% 01/10/2060	2,000,000	3,600,477
GE CAPITAL UK FND 5.875% 18/01/2033	1,200,000	1,570,084
GKN HLDGS 6.75%28/10/2019	5,000,000	5,327,363
GLAXOSMITHKLINE 5.25% 19/12/2033	2,500,000	3,619,832
GOLDMAN SACHS GRP 4.25% GBP 29/01/2026	1,650,000	1,893,203
GOLDMAN SACHS GRP 5.5% 12/10/2021	5,000,000	5,685,042
GOLDMAN SACHS GRP 6.875% 18/01/2038	2,000,000	3,102,560
GREAT ROLLING 6.25% 27/07/20	4,900,000	5,143,571
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	3,000,000	3,511,919
HEATHROW FUNDING LIMITED 5.875% 13/05/2041	1,500,000	2,384,120
HSBC BANK 4.75% 24/03/46	3,050,000	4,005,093
HSBC CAPITAL FUNDING LP 5.844% EMTN 29/11/49 GBP	2,500,000	3,445,958
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000	3,698,755
INCOMMUNITIES TRS PLC 3.25% 21/03/2034	800,000	964,414

INFORMA PLC 3.125% 05/07/2026	3,750,000	4,013,484
ING GROEP NV 3% 18/02/2026	2,200,000	2,398,684
INNOGY FORMERLY RWE FIN BV 4.75% MTN 31/01/2034	900,000	1,189,037
INNOGY FORMERLY RWE FIN BV 6.25% 03/06/2030	2,000,000	2,821,623
INVESTEC BANK PLC VAR 24/07/2028	1,400,000	1,440,234
INVESTEC PLC 4.5% 05/05/2022	700,000	759,881
JAGUAR LAND ROVER 2.75% 24/01/21	5,900,000	5,576,444
JUNEAU INV LLC 5.9% 22/02/2021 GBP	2,000,000	2,082,856
KFW KREDITANS FUR WIE 5.75% EMTN 07/06/32 GBP	4,000,000	6,390,034
KONINKLIJKE KPN NV 5% 18/11/26 GBP100000	900,000	1,088,224
LAND SEC CM PLC 2.75% 22/09/2057	2,700,000	3,120,462
LAND SECURITIES CM PLC 2.399% 08/02/2029	1,700,000	1,822,712
LEGAL & GENERAL FIN 5.875% 05/04/2023	600,000	901,415
LEGAL & GENERAL GRP VAR 5.125% 14/11/2048	2,000,000	2,256,894
LIBERTY LIVING 3.375% 28/11/2029	1,400,000	1,553,497
LONDON STOCK EXCH 4.75% 02/11/2021	879,000	955,980
LONDON STOCK EXCH 9.125% 18/10/2019	2,500,000	2,611,536
MARKS & SPENCER PLC 6.125% 02/12/2019	5,100,000	5,398,212
MARTLET HOMES 3% 09/05/2052	1,600,000	1,845,898
MCDONALD'S CORP 2.95% 15/03/2034	900,000	1,017,317
MEADOWHALL 4.986% 12/01/2032	2,005,000	1,812,404
MEADOWHALL 4.988% 12/01/2032	750,000	678,363
MET LIFE GLOBAL 2.625% 05/12/2022	1,700,000	1,790,483
MOTABILITY OPERATIONS 3.75% 16/07/2026	2,300,000	2,696,717
MUNICH RE 6.625% 26/05/2042	2,000,000	2,310,652
NATIONAL EXPRESS GROUP 2.5% 2023	1,300,000	1,370,382
NATIONAL EXPRESS GRP 6.625% 17/06/2020	4,000,000	4,220,733
NATL AUST BANK 1.875% 20/02/20	2,500,000	2,537,628
NATL GRID ELECT TRANS 2.75% 06/02/35	800,000	909,312
NATL WESTMINSTER 6.5% 07/09/2021	5,000,000	5,495,632
NATS 5.25% 31/03/26	3,000,000	1,821,493
NEW YORK LIFE GLOBAL 1.625% 15/12/2023	2,100,000	2,158,135
NEXT PLC 5.375% 26/10/2021	5,000,000	5,658,837
NORTHUMBRIAN WATER 1.625% 11/10/2026	1,300,000	1,326,031
OERSTED AKA DONG ENERGY A/S 4.875% GBP 12/01/2032	2,750,000	3,784,023
ORANGE SA 3.25% 15/01/32	1,600,000	1,847,046
ORANGE SA 5.75% 29/10/2049	1,300,000	1,479,298
PGH CAPITAL PLC 4.125% 20/07/2022	3,500,000	3,679,663
PGH CAPITAL PLC 5.75% 07/07/21	5,000,000	5,381,197
PLACES FOR PEOPLE 3.625% 20/11/2028	400,000	447,087
PORTERBROOK RAIL 6.5% 20/10/20	480,000	518,791
PRUDENTIAL PLC 5% 20/07/2055	3,500,000	4,030,396
PRUDENTIAL PLC VAR 20/10/2051	1,900,000	2,222,616
RABOBANK NEDERLAND 4.625% 13/01/2021	5,137,000	5,546,727
RABOBANK NEDERLAND 6.91% 29/06/2049	1,500,000	2,264,843
RAC BOND CO 4.875% 06/05/2026	1,100,000	1,106,284
ROYAL BANK OF SCOTLAND 2.875% 19/09/2026	3,000,000	3,092,776
ROYAL BANK OF SCOTLAND 5.125% 01/24 GBP	1,500,000	1,825,454
SCOTTISH HYDRO ELECTRIC 2.25% 27/09/35	1,900,000	1,908,043
SCOTTISH POWER 6.75% 29/05/2023	1,500,000	1,823,581
SEVERN TRENT FI 3.625% 16/01/26 GBP1000	3,000,000	3,449,789

SKY PLC 2.875% 24/11/2020	1,800,000	1,880,628
SOUTHERN GAS NET 2.5% 03/02/2025	600,000	647,398
SP MANWEB PLC 4.875% 20/09/27 GBP1000	2,000,000	2,506,862
SSE PLC 3.875% 29/12/2049	1,800,000	1,816,623
STAGECOACH GRP PLC 4% 29/09/2025	1,400,000	1,511,330
STANDARD CHARTERED 5.375% 29/09/2049	1,100,000	1,128,817
STH GAS NET 4.875% 05/10/2023	2,500,000	2,994,514
STH WTR SRVCS FIN 5% EMNT 31/03/21 GBP	2,500,000	2,701,615
TC DUDGEON OFTO PLC 3.158% 12/11/2038	900,000	990,973
TELEFONICA EMIS 5.597%12/03/20 GBP1000	5,000,000	5,249,705
TELEREAL 4.0902% 10/12/33	2,500,000	2,598,536
TESCO PROPERTY 5.744% 13/04/2040 GBP	1,500,000	1,902,063
THAMES WATER UTIL 2.625% 24/01/2032	1,600,000	1,689,085
THFC FUNDING 5.2% 11/10/2045 GBP	1,000,000	1,545,614
THPA FINANCE 7.127% 15/03/2024	1,041,000	470,000
TOTAL CAP INTL SA 1.75% 7/7/2025	3,200,000	3,323,414
TRAFFORD CENTRE 6.5% 28/07/2033	3,000,000	3,408,647
TRANSPORT FOR LONDON 2.25% 09/08/22 GBP1000	3,000,000	3,134,248
UNI OF OXFORD 2.544% 08/12/2017	2,800,000	3,588,070
UNITE GROUP PLC 3.5% 15/10/2028	1,800,000	2,018,318
UNITED UTILITIES WAT F 2.625% 12/02/2031	800,000	899,719
VERIZON COMMS 2.5% 08/04/2031	1,000,000	1,074,913
VERIZON COMMUNICATIONS 1.875% 19/09/2030	2,400,000	2,399,587
VICINITY CENTRES 3.375% 07/04/2026	1,900,000	2,089,274
VINCI SA 2.75 15/09/2034	800,000	906,996
VIRGIN MEDIA SECURED 6% 15/01/2025	5,200,000	5,819,074
VIRGIN MONEY PLC 2.25% 21/04/20	5,700,000	5,784,658
WALGREENS 2.875% 20/11/2020	5,500,000	5,730,707
WAL-MART STORES INC 5.625% 09-27/03/2034	1,500,000	2,287,959
WELLCOME TRUST 2.517% 07/02/2118	500,000	633,589
WELLCOME TRUST 4% 09/05/2059	1,200,000	2,129,556
WELLTOWER 4.8% 20/11/28	3,700,000	4,642,597
WESTERN POWER DISTRIBUTION 3.5% 16/10/2026	2,700,000	2,978,059
WHEATLEY GROUP 4.375% 28/11/2044	1,900,000	2,536,432
WHITE CITY PROPERTY 5.1202% 04/35	3,500,000	4,070,155
WM MORRISON SUPERMARKETS 2.5% 01/10/31	1,600,000	1,602,064
WST POW DIST WEST 5.25% 17/01/23 GBP1000	3,000,000	3,506,944
YORKSHIRE WATER FIN 2.75% 18/04/2041	1,000,000	1,132,826
YORKSHIRE BLDNG 3.5%21/04/2026	2,200,000	2,400,402
YORKSHIRE BUILDING SOC 3.375% 13/09/2028	1,300,000	1,268,876