

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND**Bond holdings****Valuation Date 31/03/2020**

	Holding	Market Value (£)
UK Corporate Bonds		
AMERICAN HONDA 1.3% 21/03/2022	2,900,000	2,850,149
ARQIVA FIN PLC 4.04% 30/06/20	5,400,000	5,477,155
ASB FINANCE LTD 1% 07/09/20	5,900,000	5,913,188
AXA SA 7.125% 15/12/2020	4,844,000	5,087,190
BANK OF SCOTLAND CAP 7.754% 29/03/2049	4,700,000	4,931,224
BARCLAYS BANK PLC 10% 21/05/21 GB	4,300,000	4,930,573
BAT INTL FIN PLC 1.75% 05/07/2021	5,700,000	5,710,560
BMW FINANCE NV 1.875% 29/06/2020	5,600,000	5,667,142
BNK OF AMERICA 5.5% 22/11/21	5,000,000	5,239,811
BNP PARIBAS 5.75% 24/01/2022	3,000,000	3,227,517
BRIT SKY PLC 2.875% 24/11/2020	1,800,000	1,831,900
BUPA FIN PLC 3.375% 17/06/2021	4,143,000	4,256,250
CLOSE BROTHERS FIN 3.875% 27/06/21	5,300,000	5,423,780
CREDIT AGR LONDON 5.5% 17/12/2021	4,300,000	4,592,440
CREDIT SUISSE GP 3% 27/05/2022	3,000,000	3,086,737
DAILY MAIL & GENL TR 10% 09/04/2021	150,000	175,410
DAIMLER INTL FINANCE BV 1.25% 05/09/2022	5,800,000	5,568,408
DEXIA CREDIT LOCAL 0.875% 07/09/2021	4,300,000	4,328,311
ENI FINANCE INTL 4.75% 28/01/2021	2,450,000	2,527,930
EVERSHOLT FND 5.831% 02/12/2020	2,951,000	3,075,306
FCE BANK PLC 3.25% 19/11/2020	2,762,000	2,758,976
FIDELITY INTERNATIONAL 6.75% 19/10/2020	4,800,000	5,073,255
FRIENDS LIFE GROUP 8.25% 21/04/22 GBP	2,500,000	2,968,705
GLENCORE FIN EURO 6% 03/04/2022	2,000,000	2,204,904
GOLDMAN SACHS GRP 5.5% 12/10/2021	5,000,000	5,307,939
GREAT ROLLING 6.25% 27/07/20	4,900,000	5,014,032
IBM CORP 2.625% 05/08/2022	2,800,000	2,909,473
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000	3,324,600
INVESTEC PLC 4.5% 05/05/2022	3,000,000	3,178,214
JAGUAR LAND ROVER 2.75% 24/01/21	5,900,000	5,527,012
LONDON STOCK EXCH 4.75% 02/11/2021	879,000	929,380
MUNICH RE 6.625% 26/05/2042	300,000	339,757
NATIONAL EXPRESS GRP 6.625% 17/06/2020	4,000,000	4,200,617
NATL WESTMINSTER 6.5% 07/09/2021	5,000,000	5,379,373
NEXT PLC 5.375% 26/10/2021	5,000,000	5,345,761
NORDEA BANK AB 2.375% 02/06/2022	1,700,000	1,723,762
ORANGE 5.875% 29/12/2049 GBP1000	2,600,000	2,715,273
PGH CAPITAL PLC 5.75% 07/07/21	5,000,000	5,427,767
PORTERBROOK RAIL 6.5% 20/10/20	480,000	504,034
RABOBANK NEDERLAND 4.625% 13/01/2021	5,137,000	5,285,310
SVENSKA HANDELSBK 2.375% 18/01/2022	2,800,000	2,808,259
VIRGIN MEDIA SECURED 6% 15/01/2025	5,200,000	5,566,896
VIRGIN MONEY PLC 2.25% 21/04/20	5,700,000	5,821,247

VOLKSWAGEN FIN 1.75% 12/09/2022	4,400,000	4,305,629
WALGREENS 2.875% 20/11/2020	5,500,000	5,569,054
WELLS FARGO & CO 1.375% 30/06/2022	2,000,000	1,955,615

British Government

TREASURY 0.875% 22/10/2029	30,350,000	32,096,917
TREASURY 1% 2024 22/07/2024	45,000,000	46,723,001
TREASURY 1.25% 22/07/2027	35,000,000	37,789,483
TREASURY 1.5% 22/07/2047	7,850,000	9,164,431
TREASURY 1.75% 07/9/2037	21,600,000	25,208,092
TREASURY 3.25% 22/01/2044	9,000,000	13,727,346
TREASURY 3.5% 22/07/68	2,750,000	5,962,095
TREASURY 4.25% 07/12/2046	6,500,000	11,901,850
TREASURY 4.25% 07/12/2049	13,750,000	26,370,490

Pooled Bonds

LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,133,153	283,738,318
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