

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND**Bond holdings****Valuation Date 30/06/2020**

	Holding	Market Value (£)
Global Corp Bonds		
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,133,153	311,592,046
British Government		
TREASURY 0.375% 22/10/30	28,430,000	28,930,566
TREASURY 0.5% 22/10/61	860,000	846,191
TREASURY 1% 2024 22/04/2024	37,843,000	39,472,340
TREASURY 1.25% 22/07/2027	28,094,000	30,719,230
TREASURY 1.25% 22/10/41	6,608,000	7,466,092
TREASURY 1.5% 22/01/21	1,105,000	1,121,601
TREASURY 1.5% 22/07/2047	7,850,000	9,591,863
TREASURY 1.625% 22/10/54	3,165,000	4,171,038
TREASURY 1.625% 22/10/71	1,100,000	1,672,730
TREASURY 1.75% 07/9/2037	18,033,000	21,725,595
TREASURY 3.25% 22/01/2044	13,669,000	21,665,170
TREASURY 3.5% 22/07/68	2,750,000	6,231,733
TREASURY 4.25% 07/12/2046	6,580,000	12,379,420
TREASURY 4.25% 07/12/2049	13,900,000	27,440,974
UK Corporate Bonds		
AMERICAN HONDA 1.3% 21/03/2022	2,900,000	2,908,667
ASB FINANCE LTD 1% 07/09/20	5,900,000	5,954,114
AXA SA 7.125% 15/12/2020	4,844,000	5,144,222
BANK OF SCOTLAND CAP 7.754% 29/03/2049	4,700,000	4,846,930
BARCLAYS BANK PLC 10% 21/05/21 GB	4,300,000	4,647,858
BAT INTL FIN PLC 1.75% 05/07/2021	5,700,000	5,837,864
BNK OF AMERICA 5.5% 22/11/21	5,000,000	5,448,522
BNP PARIBAS 5.75% 24/01/2022	3,000,000	3,283,277
BRIT SKY PLC 2.875% 24/11/2020	1,800,000	1,845,607
BUPA FIN PLC 3.375% 17/06/2021	4,143,000	4,234,464
CLOSE BROTHERS FIN 3.875% 27/06/21	5,300,000	5,450,006
CREDIT AGR LONDON 5.5% 17/12/2021	4,300,000	4,713,486
CREDIT SUISSE GP 3% 27/05/2022	3,000,000	3,102,507
DAILY MAIL & GENL TR 10% 09/04/2021	150,000	161,210
DAIMLER INTL FINANCE BV 1.25% 05/09/2022	5,800,000	5,808,051
DEXIA CREDIT LOCAL 0.875% 07/09/2021	4,300,000	4,351,022
ENI FINANCE INTL 4.75% 28/01/2021	2,450,000	2,549,396
EVERSHOLT FND 5.831% 02/12/2020	2,951,000	3,016,542
FCE BANK PLC 3.25% 19/11/2020	2,762,000	2,793,508
FIDELITY INTERNATIONAL 6.75% 19/10/2020	4,800,000	5,107,566
FRIENDS LIFE GROUP 8.25% 21/04/22 GBP	2,500,000	2,817,275
GLENCORE FIN EURO 6% 03/04/2022	2,000,000	2,161,156
GOLDMAN SACHS GRP 5.5% 12/10/2021	5,000,000	5,435,227
GREAT ROLLING 6.25% 27/07/20	4,900,000	5,044,928

IBM CORP 2.625% 05/08/2022	2,800,000	2,990,564
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000	3,474,638
INVESTEC PLC 4.5% 05/05/2022	3,000,000	3,117,098
JAGUAR LAND ROVER 2.75% 24/01/21	5,900,000	5,847,461
LONDON STOCK EXCH 4.75% 02/11/2021	879,000	927,737
MUNICH RE 6.625% 26/05/2042	300,000	326,878
NATL WESTMINSTER 6.5% 07/09/2021	5,000,000	5,504,132
NEXT PLC 5.375% 26/10/2021	5,000,000	5,351,055
NORDEA BANK AB 2.375% 02/06/2022	1,700,000	1,759,018
ORANGE 5.875% 29/12/2049 GBP1000	2,600,000	2,802,180
PGH CAPITAL PLC 5.75% 07/07/21	5,000,000	5,478,984
PORTERBROOK RAIL 6.5% 20/10/20	480,000	492,567
RABOBANK NEDERLAND 4.625% 13/01/2021	5,137,000	5,359,698
SVENSKA HANDELSBK 2.375% 18/01/2022	2,800,000	2,904,758
VIRGIN MEDIA SECURED 6% 15/01/2025	5,200,000	5,704,010
VOLKSWAGEN FIN 1.75% 12/09/2022	4,400,000	4,477,296
WALGREENS 2.875% 20/11/2020	5,500,000	5,614,051
WELLS FARGO & CO 1.375% 30/06/2022	2,000,000	2,006,441