

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND**Bond holdings****Valuation Date 30/09/2020**

	Holding	Market Value (£)
Global Corp Bonds		
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,133,153	316,824,411
British Government		
TREASURY 0.375% 22/10/30	28,430,000	28,801,000
TREASURY 0.5% 22/10/61	860,000	801,778
TREASURY 1% 2024 22/04/2024	37,843,000	39,478,155
TREASURY 1.25% 22/07/2027	28,259,000	30,671,406
TREASURY 1.25% 22/10/41	6,608,000	7,311,082
TREASURY 1.5% 22/01/21	1,105,000	1,113,291
TREASURY 1.5% 22/07/2047	7,899,000	9,333,879
TREASURY 1.625% 22/10/54	3,165,000	4,021,918
TREASURY 1.625% 22/10/71	1,100,000	1,593,073
TREASURY 1.75% 07/9/2037	18,161,000	21,471,966
TREASURY 3.25% 22/01/2044	13,810,000	21,275,438
TREASURY 3.5% 22/07/68	2,772,000	5,962,454
TREASURY 4.25% 07/12/2046	6,580,000	12,122,030
TREASURY 4.25% 07/12/2049	13,900,000	26,811,068
UK Corporate Bonds		
AMERICAN HONDA 1.3% 21/03/2022	2,900,000	2,932,106
AXA SA 7.125% 15/12/2020	4,844,000	5,181,749
BANK OF SCOTLAND CAP 7.754% 29/03/2049	4,700,000	4,999,688
BARCLAYS BANK PLC 10% 21/05/21 GB	4,300,000	4,686,942
BAT INTL FIN PLC 1.75% 05/07/2021	5,700,000	5,755,231
BNK OF AMERICA 5.5% 22/11/21	5,000,000	5,503,022
BNP PARIBAS 5.75% 24/01/2022	3,000,000	3,306,902
BRIT SKY PLC 2.875% 24/11/2020	1,800,000	1,850,096
BUPA FIN PLC 3.375% 17/06/2021	4,143,000	4,257,940
CLOSE BROTHERS FIN 3.875% 27/06/21	5,300,000	5,472,493
CREDIT AGR LONDON 5.5% 17/12/2021	4,300,000	4,747,470
CREDIT SUISSE GP 3% 27/05/2022	3,000,000	3,141,161
DAILY MAIL & GENL TR 10% 09/04/2021	150,000	163,464
DAIMLER INTL FINANCE BV 1.25% 05/09/2022	5,800,000	5,817,708
DEXIA CREDIT LOCAL 0.875% 07/09/2021	4,300,000	4,327,098
ENI FINANCE INTL 4.75% 28/01/2021	2,450,000	2,558,777
EVERSHOLT FND 5.831% 02/12/2020	2,951,000	3,028,450
FCE BANK PLC 3.25% 19/11/2020	2,762,000	2,830,973
FIDELITY INTERNATIONAL 6.75% 19/10/2020	4,800,000	5,120,413
FRIENDS LIFE GROUP 8.25% 21/04/22 GBP	2,500,000	2,863,939
GLENCORE FIN EURO 6% 03/04/2022	2,000,000	2,196,335
GOLDMAN SACHS GRP 5.5% 12/10/2021	5,000,000	5,504,069
IBM CORP 2.625% 05/08/2022	2,800,000	2,926,029
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000	3,498,392
INVESTEC PLC 4.5% 05/05/2022	3,000,000	3,174,384

JAGUAR LAND ROVER 2.75% 24/01/21	5,900,000	5,835,701
LONDON STOCK EXCH 4.75% 02/11/2021	879,000	933,270
MUNICH RE 6.625% 26/05/2042	300,000	333,151
NATL WESTMINSTER 6.5% 07/09/2021	5,000,000	5,267,073
NEXT PLC 5.375% 26/10/2021	5,000,000	5,441,613
NORDEA BANK AB 2.375% 02/06/2022	1,700,000	1,768,160
ORANGE 5.875% 29/12/2049 GBP1000	2,600,000	2,826,736
PGH CAPITAL PLC 5.75% 07/07/21	5,000,000	5,209,581
PORTERBROOK RAIL 6.5% 20/10/20	480,000	494,966
RABOBANK NEDERLAND 4.625% 13/01/2021	5,137,000	5,369,454
SVENSKA HANDELSBK 2.375% 18/01/2022	2,800,000	2,915,469
VIRGIN MEDIA SECURED 6% 15/01/2025	5,200,000	4,721,961
VOLKSWAGEN FIN 1.75% 12/09/2022	4,400,000	4,455,866
WALGREENS 2.875% 20/11/2020	5,500,000	5,640,639
WELLS FARGO & CO 1.375% 30/06/2022	2,000,000	2,026,783