

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND**Bond holdings****Valuation Date 30/09/2018**

	Holding	Market Value (£)
British Government		
TREASURY 1.25% 22/07/2027	5,250,000	5,161,526
TREASURY 1.5% 22/07/2047	10,500,000	9,561,859
TREASURY 2% 22/07/2020	18,600,000	19,062,477
TREASURY 3.25% 22/01/2044	6,750,000	8,550,104
TREASURY 3.5% 22/01/2045	4,600,000	6,099,865
TREASURY 3.5% 22/07/68	4,800,000	7,529,557
TREASURY 3.75% 07/09/2021	25,000,000	27,109,315
TREASURY 4.25% 07/03/36	3,700,000	5,039,771
TREASURY 4.25% 07/12/2046	6,500,000	9,853,050
TREASURY 4.25% 07/12/2049	5,700,000	8,917,387
TREASURY 4.25% 07/12/55 GBP 'AUC'	8,565,000	14,219,218
TREASURY 6% 07/12/28	10,000,000	14,405,525
Overseas Corporate Bonds		
ABBOTT LABS FINANCING 1.5% 27/09/2026	1,200,000	1,064,958
ANHEUSER-BUSCH INBEV 3.75% 15/01/2022	4,000,000	3,117,599
BANCO SANTANDER PERP 6.25% 12/03/2049	3,500,000	3,143,637
BANCO SANTANDER SA 4.25% 11/04/2027	5,600,000	4,140,112
COOPERATIVE RABOBANK UA VAR 29/12/2166	1,000,000	901,985
GLB SWITCH HLDG 2.25% 31/05/2027	3,500,000	3,134,413
RABOBANK NEDERLAND 11% 29/12/49	1,650,000	1,370,969
STATOILHYDRO ASA 3.15% BDS 23/01/22 USD1000	1,650,000	1,265,439
UBS GROUP AG 5.75% 29/12/2049	3,500,000	3,559,171
UK Corporate Bonds		
ABBEEY NATL 1.875% 17/02/20	5,550,000	5,632,079
ABN AMRO BANK NV1% 30/06/20	1,400,000	1,391,863
AFFINITY WATER 4.5% 31/03/2036 GBP	1,000,000	1,227,315
ANGLIAN WATER 4.5% GBP100000 22/02/2026	2,000,000	2,170,761
ANNINGTON FND PLC 3.184% 12/07/2029	1,200,000	1,191,499
ANNINGTON FND PLC3.935% 12/07/2047	1,800,000	1,843,178
APT PIPELINES LTD 3.5% 22/03/2030	2,400,000	2,504,207
ARQIVA FIN PLC 4.04% 30/06/20	5,400,000	5,619,446
ARQIVA FINANCING 4.882% 31/12/32 GBP1000	1,500,000	1,612,872
ASB FINANCE LTD 1% 07/09/20	5,900,000	5,841,850
ASIF III (JERSEY) 5% 18/12/18 GBP1000	3,000,000	3,142,099
AT&T INC 4.375% 14/09/2029	1,500,000	1,622,494
AT&T INC 4.875% 01/06/2044	1,500,000	1,711,822
AVIVA 6.625% FRN 03/06/41 GBP1000	1,500,000	1,667,702
AVIVA 6.875% 20/05/2058	270,000	322,723
AVIVA PLC 4.375% 12/09/2049	1,000,000	940,953
AXA SA 7.125% 15/12/2020	4,844,000	5,661,516
AXA SA 7.125% 15/12/2020	2,000,000	2,337,538
BARCLAYS BANK 7.75% 08/03/2075	1,100,000	1,166,450
BARCLAYS BANK PLC 10% 21/05/21 GB	4,300,000	5,237,400
BARCLAYS BANK PLC 10% 21/05/21 GB	1,100,000	1,339,800
BARCLAYS BNK PLC 5.75% 2026	1,800,000	2,068,974
BAT INTL FIN PLC 1.75% 05/07/2021	5,700,000	5,718,665
BAT INTL FINANCE 6% 24/11/34 GBP5000	750,000	1,013,735

BAZALGETTE FIN 2.375% 29/11/2027	1,400,000	1,391,322
BECTON DICKINSON & CO 3.02% 24/05/25	2,400,000	2,449,467
BG ENERGY CAPITAL 5% 04/11/36 GBP1000	2,000,000	2,744,496
BL SUPERSTORE FIN 4.482% 04/10/25	2,500,000	1,076,998
BMW FINANCE NV 1.875% 29/06/2020	5,600,000	5,651,403
BMW FINANCE NV 1.875% 29/06/2020	2,700,000	2,724,784
BNK OF AMERICA 4.25% 10/12/26 GBP1000	4,000,000	4,473,696
BNK OF SCOT PLC 6.375% 16/08/2019	2,000,000	2,097,021
BNK OF SCOT PLC 9.375% 15/05/2021	2,000,000	2,421,341
BPCE SA 5.25% 16/04/2029	4,200,000	4,856,971
BUPA FIN PLC 3.375% 17/06/2021	4,143,000	4,375,273
BUPA FINANCE 5% BDS 25/04/23	2,500,000	2,743,008
CITIGROUP INC 4.5% 03/03/2031	2,500,000	2,776,985
CITIGROUP INC 5.125% 12/12/2018	2,243,000	2,351,612
CLOSE BROTHERS FIN 3.875% 27/06/21	5,300,000	5,612,902
COMMERZBANK AG 6.625% 30/08/2019	5,200,000	5,463,234
COMPASS GROUP 2% 05/09/2025	1,500,000	1,491,140
COVENTRY BS 6% MTN 16/10/2019 GBP	1,000,000	1,075,342
CPUK FIN LTD 2.666% 28/02/20	5,586,000	5,662,679
CPUK FIN LTD 7.239% 28/02/2024	2,250,000	2,753,301
CREDIT AGR LONDON 5.5% 17/12/2021	4,300,000	5,000,887
DAILY MAIL & GEN TRUST 5.75% 07/12/2018	336,000	354,070
DAILY MAIL & GENL TR 10% 09/04/2021	150,000	182,996
DEUTSCHE TELEKOM INT 1.25% 06/10/2023	3,900,000	3,813,622
DEXIA CREDIT LOCAL 0.875% 07/09/2021	4,300,000	4,230,968
DIGITAL STOUT 2.75% 19/07/2024	800,000	804,406
DIGNITY FIN PLC SINK 4.6956% 31/12/2049	1,715,000	1,627,769
DIRECT LINE INS 9.25% 27/04/42 GBP10000	738,000	915,440
DWR CYMRU 6.907% 31/03/2021	3,000,000	3,501,187
E.ON INTL BV 6.375% 07/06/2032	2,000,000	2,725,257
ELEC DE FRANCE 5.5% 27/03/2037	2,300,000	2,889,680
ELM BV (SWISS) 6.3024% 29/03/2049	1,600,000	1,662,037
ENI FINANCE INTL 4.75% 28/01/2021	2,450,000	2,680,531
ESB FIN LIMITED 6.5% 05/03/2020	3,500,000	3,868,415
EUR INV BNK 6% 07/12/2028	1,500,000	2,142,363
EUROPEAN INVESTMENT BANK 5.5% 15/04/25 GBP	13,800,000	17,438,352
EVERSHOLT FND 5.831% 02/12/2020	2,951,000	3,260,502
EVERYTHING EVERYW 4.375% 28/03/2019	5,300,000	5,491,657
FCE BANK PLC 2.272% 16-03/06/22	1,900,000	1,924,841
FCE BANK PLC 2.625% 20/11/2018	2,822,000	2,889,682
FCE BANK PLC 3.25% 19/11/2020	2,762,000	2,895,703
FIDELITY INTERNATIONAL 6.75% 19/10/2020	4,800,000	5,556,938
FIRSTGROUP PLC 6.125% 18/01/2019	5,411,000	5,714,293
FRIENDS LIFE GRP 6.875% 29/11/2049	1,000,000	1,063,925
G4S PLC 7.75% 13/05/2019	600,000	639,535
GDF SUEZ 5% 01/10/2060	2,000,000	2,935,158
GE CAPITAL EUR 4.375% 31/07/19 GBP2000	5,296,000	5,455,066
GE CAPITAL UK FND 5.875% 18/01/2033	1,200,000	1,606,963
GKN HLDGS 6.75%28/10/2019	5,000,000	5,563,682
GLAXOSMITHKLINE 5.25% 19/12/2033	2,500,000	3,311,893
GLENCORE FINANCE 6.5% 27/01/19	5,000,000	5,291,989
GOLDMAN SACHS GRP 4.25% GBP 29/01/2026	1,650,000	1,798,205
GOLDMAN SACHS GRP 5.5% 12/10/2021	5,000,000	5,750,870
GOLDMAN SACHS GRP 6.875% 18/01/2038	2,000,000	2,761,980
GREAT ROLLING 6.25% 27/07/20	4,900,000	5,338,700
HBOS CAPITAL FDG 6.461% 29/11/2049	5,520,000	5,665,562
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	3,000,000	3,508,968
HEATHROW FUNDING LIMITED 5.875% 13/05/2041	1,500,000	2,114,444
HSBC BANK 4.75% 24/03/46	3,050,000	3,600,766

HSBC CAPITAL FUNDING LP 5.844% EMTN 29/11/49 GBP	2,500,000	3,124,146
IMPERIAL BRANDS FIN PLC 6.25% 04/12/2018	1,050,000	1,112,906
IMPERIAL BRANDS FIN PLC 7.75% 24/06/2019	3,900,000	4,154,773
IMPERIAL TOB FIN 4.875% 07/06/2032	100,000	113,858
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000	3,830,723
INFORMA PLC 3.125% 05/07/2026	3,750,000	3,768,442
INNOGY FINANCE BV 6.5% 20/04/21	4,600,000	5,277,622
INNOGY FORMERLY RWE FIN BV 4.75% MTN 31/01/2034	900,000	1,076,794
INNOGY FORMERLY RWE FIN BV 6.25% 03/06/2030	2,000,000	2,641,067
INTU METROCENTRE 4.125% 06/12/2023	1,200,000	1,284,619
INVESTEC BANK PLC VAR 24/07/2028	1,400,000	1,382,510
INVESTEC PLC 4.5% 05/05/2022	1,200,000	1,292,890
JAGUAR LAND ROVER 2.75% 24/01/21	5,900,000	5,763,503
JOHN LEWIS PLC 4.25% 18/12/2034	900,000	861,091
JOHN LEWIS PLC 8.375% 08/04/2019	2,200,000	2,360,500
JUNEAU INV LLC 5.9% 22/02/2021 GBP	2,000,000	2,114,003
KFW KREDITANS FUR WIE 5.75% EMTN 07/06/32 GBP	4,000,000	5,902,319
KONINKLIJKE KPN NV 5% 18/11/26 GBP100000	900,000	1,063,846
LAFARGEHOLCIM 3%12/05/2032	2,300,000	2,142,464
LAND SEC CM PLC 2.75% 22/09/2057	2,700,000	2,543,690
LAND SECURITIES CM PLC 2.399% 08/02/2029	1,700,000	1,688,366
LEGAL & GENERAL FIN 5.875% 05/04/2023	600,000	805,462
LIBERTY LIVING 3.375% 28/11/2029	1,400,000	1,419,531
LONDON STOCK EXCH 4.75% 02/11/2021	879,000	973,244
LONDON STOCK EXCH 9.125% 18/10/2019	2,500,000	2,801,310
MARKS & SPENCER PLC 6.125% 02/12/2019	5,100,000	5,615,341
MARTLET HOMES 3% 09/05/2052	1,600,000	1,487,505
MEADOWHALL 4.986% 12/01/2032	2,005,000	1,817,784
MEADOWHALL 4.988% 12/01/2032	750,000	655,340
MERRILL LYNCH 5.5% 22/11/21	5,000,000	5,734,462
MET LIFE GLOBAL 2.625% 05/12/2022	1,700,000	1,776,189
MOTABILITY OPERATIONS 3.75% 16/07/2026	2,300,000	2,563,249
MUNICH RE 6.625% 26/05/2042	2,000,000	2,303,085
NATIONAL EXPRESS GROUP 2.5% 2023	1,300,000	1,312,380
NATIONAL EXPRESS GRP 6.625% 17/06/2020	4,000,000	4,400,078
NATIONAL GRID GAS 2.625% 22/09/2038	2,400,000	2,148,813
NATL AUST BANK 1.875% 20/02/20	2,500,000	2,544,084
NATL WESTMINSTER 6.5% 07/09/2021	5,000,000	5,598,689
NATS 5.25% 31/03/26	3,000,000	2,049,189
NEXT PLC 5.375% 26/10/2021	5,000,000	5,731,830
NORTHUMBRIAN WATER 1.625% 11/10/2026	1,300,000	1,218,895
OERSTED AKA DONG ENERGY A/S 4.875% GBP 12/01/2032	2,750,000	3,394,670
ORANGE SA 5.75% 29/10/2049	1,300,000	1,432,709
PGH CAPITAL PLC 4.125%20/07/2022	3,500,000	3,554,077
PGH CAPITAL PLC 5.75% 07/07/21	5,000,000	5,503,207
PLACES FOR PEOPLE 3.625% 20/11/2028	500,000	516,758
PORTERBROOK RAIL 5.5% 20/01/2019	503,000	525,881
PRUDENTIAL 11.375% 29/05/2039	3,000,000	3,304,116
PRUDENTIAL PLC 5% 20/07/2055	3,500,000	3,689,671
PRUDENTIAL PLC VAR 20/10/2051	1,900,000	1,921,375
RABOBANK NEDERLAND 4.625% 13/01/2021	5,137,000	5,661,350
RABOBANK NEDERLAND 6.91% 29/06/2049	1,500,000	2,189,498
RAC BOND CO 4.875% 06/05/2026	1,800,000	1,833,594
REED ELSEVIER INVEST 2.75% 01/08/2019	2,100,000	2,124,683
ROLLS-ROYCE PLC 6.75% 30/04/2019	5,000,000	5,293,826
ROYAL BANK OF SCOTLAND 2.875% 19/09/2026	4,500,000	4,376,624
ROYAL BANK OF SCOTLAND 5.125% 01/24 GBP	1,500,000	1,803,805
SCOTTISH POWER 6.75% 29/05/2023	1,500,000	1,835,734
SEGRO PLC 5.625% 07/12/20	479,000	540,060

SEVERN TRENT FI 3.625% 16/01/26 GBP1000	3,000,000	3,257,951
SKY PLC 2.875% 24/11/2020	1,800,000	1,891,562
SOCIETE GENERALE 5% 20/12/2018	895,000	937,612
SOUTHERN GAS NET 2.5% 03/02/2025	600,000	612,167
SP MANWEB PLC 4.875% 20/09/27 GBP1000	2,000,000	2,349,277
SSE PLC 3.875% 29/12/2049	1,800,000	1,821,683
STAGECOACH GRP PLC 4% 29/09/2025	1,400,000	1,443,226
STANDARD CHARTERED 5.375% 29/09/2049	1,100,000	1,141,467
STH GAS NET 4.875% 05/10/2023	2,500,000	2,954,502
STH WTR SRVCS FIN 5% EMNT 31/03/21 GBP	2,500,000	2,765,299
SVENSKA HANDELSBK 4% 18/01/2019	600,000	621,886
TELEFONICA EMIS 5.597%12/03/20 GBP1000	5,000,000	5,431,485
TELEREAL 4.0902% 10/12/33	2,500,000	2,601,125
TESCO PROPERTY 5.744% 13/04/2040 GBP	1,500,000	1,680,818
THAMES WATER KEMB 7.75% 01/04/2019	2,150,000	2,293,607
THAMES WATER UTIL 2.625% 24/01/2032	1,600,000	1,524,692
THFC FUNDING 5.2% 11/10/2045 GBP	1,000,000	1,317,602
THPA FINANCE 7.127% 15/03/2024	1,041,000	574,367
TOTAL CAP INTL SA 1.75% 7/7/2025	3,200,000	3,165,180
TP ICAP 5.25% 26/01/2024	2,400,000	2,412,838
TRAFFORD CENTRE 6.5% 28/07/2033	3,000,000	3,381,618
TRANSPORT FOR LONDON 2.25% 09/08/22 GBP1000	3,000,000	3,086,123
TULLET PREBON 5.25% 11/06/2019	1,687,000	1,736,354
UNI OF OXFORD 2.544% 08/12/2017	2,800,000	2,566,158
UNIQUE PUB FIN CO 6.542% 30/03/2021	4,900,000	1,992,240
VERIZON 3.375% 27/10/36	1,800,000	1,819,476
VICINITY CENTRES 3.375% 07/04/2026	1,900,000	1,995,871
VIRGIN MEDIA SECURED 6% 15/01/2025	5,200,000	5,918,216
VIRGIN MONEY PLC 2.25% 21/04/20	5,700,000	5,782,716
VODAFONE GROUP PLC 8.125% 26/11/2018	2,000,000	2,157,484
VOLKSWAGEN FIN 2.625% 22/07/2019	4,200,000	4,255,153
WALES & WEST 6.75% 17/12/2036	1,064,000	1,129,038
WALGREENS 2.875% 20/11/2020	5,500,000	5,771,205
WAL-MART STORES INC 5.625% 09-27/03/2034	1,500,000	2,088,599
WELLCOME TRUST 2.517% 07/02/2118	1,500,000	1,361,225
WELLCOME TRUST 4% 09/05/2059	1,200,000	1,661,752
WELLS FARGO & CO 2% 28/07/2025	1,400,000	1,335,444
WELLTOWER 4.8% 20/11/28	3,700,000	4,292,794
WHEATLEY GROUP 4.375% 28/11/2044	1,900,000	2,190,538
WHITE CITY PROPERTY 5.1202% 04/35	3,500,000	3,881,992
WST POW DIST WEST 5.25% 17/01/23 GBP1000	3,000,000	3,501,846
YORKSHIRE BLDNG 3.5%21/04/2026	2,200,000	2,285,803
YORKSHIRE BUILDING SOC 3.375% 13/09/2028	1,300,000	1,213,221