

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND**Bond holdings**

Valuation Date 31/3/2018

	Holding	Market Value (£)
British Government		
TREASURY 2% 22/07/2020	18,600,000	19,170,776
TREASURY 3.25% 22/01/2044	6,750,000	8,918,809
TREASURY 3.5% 22/01/2045	9,200,000	12,736,246
TREASURY 3.5% 22/07/68	5,750,000	9,838,679
TREASURY 3.75% 07/09/2021	12,200,000	13,410,797
TREASURY 4.25% 07/03/36	8,700,000	12,221,514
TREASURY 4.25% 07/12/2046	1,500,000	2,377,366
TREASURY 4.25% 07/12/2049	5,700,000	9,383,970
TREASURY 4.25% 07/12/55 GBP 'AUCA'	6,965,000	12,346,232
TREASURY 4.75% 07/12/38	7,100,000	11,011,932
TREASURY 6% 07/12/28	10,000,000	14,709,912
Overseas Corporate Bonds		
ANHEUSER-BUSCH INBEV 3.75% 15/01/2022	4,000,000	2,929,090
ANHEUSER-BUSCH INBEV FIN 4.9% 01/02/2046	1,800,000	1,388,656
AXA SA 3.25% 28/05/2049	2,500,000	2,221,131
BANCO SANTANDER SA 4.25% 11/04/2027	5,600,000	4,057,940
BARCLAYS BNK 7.625% 21/11/2022 USD	3,000,000	2,390,803
CAIXABANK 1.125% 17/05/2024	3,500,000	3,096,896
CREDIT AGRICOLE 2.625% 29/01/48	800,000	672,033
INTESA SANPAOLO 5.25% 12/01/2024	4,600,000	3,509,049
RABOBANK NEDERLAND 11% 29/12/49	1,650,000	1,316,786
STATOILHYDRO ASA 3.15% BDS 23/01/22 USD1000	1,650,000	1,185,604
UNICREDIT SPA 4.625% 12/04/2027	4,600,000	3,383,802
UK Corporate Bonds		
ABBEY NATL 1.875% 17/02/20	5,550,000	5,612,458
ABN AMRO BANK NV1% 30/06/20	1,400,000	1,390,666
AFFINITY WATER 4.5% 31/03/2036 GBP	1,000,000	1,259,623
AMGEN INC 5.5% BDS 07/12/26 GBP100000	2,000,000	2,500,061
ANGLIAN WATER 4.5% GBP100000 22/02/2026	2,000,000	2,213,403
ANNINGTON FND PLC 3.184% 12/07/2029	1,200,000	1,199,430
ANNINGTON FND PLC3.935% 12/07/2047	1,800,000	1,906,078
APT PIPELINES LTD 3.5% 22/03/2030	2,400,000	2,470,081
ARQIVA FIN PLC 4.04% 30/06/20	5,400,000	5,662,887
ARQIVA FINANCING 4.882% 31/12/32 GBP1000	1,500,000	1,689,791
ASB FINANCE LTD 1% 07/09/20	5,900,000	5,856,126
ASIF III (JERSEY) 5% 18/12/18 GBP1000	3,000,000	3,125,182
AT&T INC 4.375% 14/09/2029	1,500,000	1,711,614
AT&T INC 4.875% 01/06/2044	1,500,000	1,844,957
AUSNET SERVICES HOLDINGS 7.125% 26/06/2018	2,500,000	2,669,394
AVIVA 6.625% FRN 03/06/41 GBP1000	1,500,000	1,703,176
AVIVA 6.875% 20/05/2058	270,000	359,179
AVIVA PLC 4.375% 12/09/2049	700,000	704,281
AXA SA 7.125% 15/12/2020	6,844,000	7,899,507
BARCLAYS BANK 7.75% 08/03/2075	1,100,000	1,198,755
BARCLAYS BANK PLC 10% 21/05/21 GB	5,800,000	7,553,072
BARCLAYS BNK PLC 5.75% 2026	1,100,000	1,309,410
BAT INTL FIN PLC 1.75% 05/07/2021	5,700,000	5,783,214
BAT INTL FINANCE 5.75% 05/07/40 GBP	2,000,000	2,872,783
BAT INTL FINANCE 6% 24/11/34 GBP5000	750,000	1,039,711
BAYER AG 5.625% 23/05/2018	3,500,000	3,687,837
BAZALGETTE FIN 2.375% 29/11/2027	1,400,000	1,382,011
BG ENERGY CAPITAL 5% 04/11/36 GBP1000	1,000,000	1,354,237
BK OF AMERICA 4.25% 10/12/26 GBP1000	4,000,000	4,578,879
BL SUPERSTORE FIN 4.482% 04/10/25	2,500,000	1,339,357
BMW FINANCE NV 1.875% 29/06/2020	8,300,000	8,488,200
BNK OF SCOT PLC 6.375% 16/08/2019	2,000,000	2,202,699

BNK OF SCOT PLC 9.375% 15/05/2021	2,000,000	2,578,514
BRITISH SKY BROADCASTING 4% 26/11/2029	3,300,000	3,760,385
BUPA FIN PLC 3.375% 17/06/2021	4,143,000	4,393,788
BUPA FINANCE 5% BDS 25/04/23	2,500,000	2,793,600
CENTRICA PLC 7% 19/09/2018	4,794,000	5,099,095
CITIGROUP INC 5.125% 12/12/2018	5,243,000	5,458,190
CITIGROUP INC 7.625% 03/04/2018	2,900,000	3,118,708
CLOSE BROTHERS FIN 3.875% 27/06/21	5,300,000	5,673,862
COMMERZBANK AG 6.625% 30/08/2019	5,200,000	5,722,366
COMMUNITY FIN 5.017% 31/07/34 GBP1000	3,000,000	3,999,367
COVENTRY BS 6% MTN 16/10/2019 GBP	2,540,000	2,786,744
CPUK FIN LTD 2.666% 28/02/20	5,586,000	5,683,843
CPUK FIN LTD 7.239% 28/02/2024	2,250,000	2,816,786
CREDIT AGR LONDON 5.5% 17/12/2021	4,300,000	4,972,000
CREDIT SUISSE GRP 2.125% 12/09/2025	1,700,000	1,671,295
DAILY MAIL & GEN TRUST 5.75% 07/12/2018	336,000	351,282
DAILY MAIL & GENL TR 10% 09/04/2021	150,000	195,452
DAIMLER AG 2.125% 07/06/2022	2,500,000	2,591,855
DAIMLER AG 2.375% 16/07/2018	2,000,000	2,040,564
DEUTSCHE TELEKOM INT 1.25% 06/10/2023	3,900,000	3,800,830
DEXIA CREDIT LOCAL 0.875% 07/09/2021	4,300,000	4,245,479
DIGITAL STOUT 2.75% 19/07/2024	800,000	820,970
DIGNITY FIN PLC SINK 4.6956% 31/12/2049	1,715,000	1,614,747
DIRECT LINE INS 4.75% 07/06/2166	2,200,000	2,214,763
DIRECT LINE INS 9.25% 27/04/42 GBP10000	738,000	949,124
DONG ENERGY A/S 4.875% GBP 12/01/2032	2,750,000	3,390,325
DWR CYMRU 6.907% 31/03/2021	3,000,000	3,476,123
ELEC DE FRANCE 5.5% 27/03/2037	2,300,000	2,886,629
ELM BV (SWISS) 6.3024% 29/03/2049	1,600,000	1,697,399
ENI FINANCE INTL 4.75% 28/01/2021	2,450,000	2,661,942
ESB FIN LIMITED 6.5% 05/03/2020	3,500,000	3,836,001
EUR INV BNK 6% 07/12/2028	1,500,000	2,144,529
EUROPEAN INVESTMENT BANK 5.5% 15/04/25 GBP	13,800,000	18,230,303
EVERSHOLT FND 5.831% 02/12/2020	2,951,000	3,320,075
EVERYTHING EVERYW 4.375% 28/03/2019	5,300,000	5,455,902
FCE BANK PLC 2.272% 16-03/06/22	1,900,000	1,986,410
FCE BANK PLC 2.625% 20/11/2018	2,822,000	2,870,810
FCE BANK PLC 3.25% 19/11/2020	2,762,000	2,887,448
FIDELITY INTERNATIONAL 6.75% 19/10/2020	4,800,000	5,514,900
FIRSTGROUP PLC 6.125% 18/01/2019	5,411,000	5,674,719
FRIENDS LIFE GRP 6.875% 29/11/2049	1,000,000	1,079,885
G4S PLC 7.75% 13/05/2019	600,000	680,763
GDF SUEZ 5% 01/10/2060	2,000,000	3,208,225
GE CAPITAL EUR 4.375% 31/07/19 GBP2000	5,296,000	5,639,324
GE CAPITAL UK FND 5.875% 18/01/2033	1,200,000	1,594,504
GKN HLDGS 6.75%28/10/2019	5,000,000	5,512,838
GLENCORE FINANCE 6.5% 27/01/19	5,000,000	5,249,900
GOLDMAN SACHS GRP 4.25% GBP 29/01/2026	1,650,000	1,844,543
GOLDMAN SACHS GRP 5.5% 12/10/2021	5,000,000	5,665,334
GOLDMAN SACHS GRP 6.875% 18/01/2038	2,000,000	2,891,808
GREAT ROLLING 6.25% 27/07/20	4,900,000	5,447,196
HBOS CAPITAL FDG 6.461% 29/11/2049	5,520,000	5,780,357
HEATHROW FND LTD 6.25% 10/09/2018	5,300,000	5,595,191
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	3,000,000	3,473,538
HEATHROW FUNDING LIMITED 5.875% 13/05/2041	1,500,000	2,210,326
HSBC BANK 4.75% 24/03/46	1,450,000	1,761,408
HSBC BANK 6.5% 07/07/23 GBP	2,500,000	3,111,184
HSBC CAPITAL FUNDING LP 5.844% EMTN 29/11/49 GBP	2,500,000	3,201,352
ICSL 1 A2 FRN 24/07/2056	2,200,000	2,061,052
IMPERIAL BRANDS FIN PLC 6.25% 04/12/2018	1,050,000	1,105,539
IMPERIAL BRANDS FIN PLC 7.75% 24/06/2019	3,900,000	4,424,578
IMPERIAL TOB FIN 4.875% 07/06/2032	600,000	730,444
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000	3,812,310
ING BANK 6.875% 29/05/23	5,300,000	5,642,123
INNOGY FINANCE BV 6.5% 20/04/21	4,600,000	5,528,534
INVESTEC PLC 4.5% 05/05/2022	2,000,000	2,231,680
JAGUAR LAND ROVER 2.75% 24/01/21	5,900,000	5,960,366
JOHN LEWIS PLC 4.25% 18/12/2034	1,400,000	1,447,290

JOHN LEWIS PLC 8.375% 08/04/2019	2,200,000	2,528,773
JUNEAU INV LLC 5.9% 22/02/2021 GBP	2,000,000	2,135,420
KONINKLIJKE KPN NV 5% 18/11/26 GBP100000	900,000	1,060,676
KREDITANS FUR WIE 5.75% EMTN 07/06/32 GBP	4,000,000	6,190,964
LAFARGEHOLCIM 3%12/05/2032	800,000	791,464
LAND SEC CM PLC 2.75% 22/09/2057	2,700,000	2,735,231
LAND SECURITIES CM PLC 2.399% 08/02/2029	1,700,000	1,695,139
LEGAL & GENERAL FIN 5.875% 05/04/2023	600,000	848,030
LIBERTY LIVING 3.375% 28/11/2029	1,900,000	1,942,479
LONDON STOCK EXCH 4.75% 02/11/2021	879,000	989,468
LONDON STOCK EXCH 9.125% 18/10/2019	2,500,000	2,897,282
MARKS & SPENCER PLC 6.125% 02/12/2019	5,100,000	5,570,267
MARTLET HOMES 3% 09/05/2052	1,600,000	1,579,542
MEADOWHALL 4.986% 12/01/2032	2,005,000	1,893,752
MEADOWHALL 4.988% 12/01/2032	750,000	679,654
MERRILL LYNCH 5.5% 22/11/21	5,000,000	5,684,213
MET LIFE GLOBAL 2.625% 05/12/2022	1,700,000	1,785,194
MORGAN STANLEY 2.625% 09/03/2027	1,800,000	1,781,776
MOTABILITY OPERATIONS 3.75% 16/07/2026	2,300,000	2,593,684
MUNICH RE 6.625% 26/05/2042	2,000,000	2,431,482
NATIONAL EXPRESS GROUP 2.5% 2023	1,300,000	1,305,879
NATIONAL EXPRESS GRP 6.625% 17/06/2020	4,000,000	4,618,160
NATIONAL GRID GAS 2.625% 22/09/2038	2,400,000	2,266,940
NATIONAL GRID NA INC 1.875% 06/08/2018	1,415,000	1,435,115
NATL AUST BANK 1.875% 20/02/20	2,500,000	2,526,622
NATL WESTMINSTER 6.5% 07/09/2021	5,000,000	5,860,064
NATS 5.25% 31/03/26	3,000,000	2,195,048
NEXT PLC 5.375% 26/10/2021	5,000,000	5,662,448
NORTHUMBRIAN WATER 1.625% 11/10/2026	1,300,000	1,222,847
ORANGE SA 5.75% 29/10/2049	1,300,000	1,505,808
PGH CAPITAL PLC 4.125%20/07/2022	3,500,000	3,730,034
PGH CAPITAL PLC 5.75% 07/07/21	5,000,000	5,758,224
PLACES FOR PEOPLE 3.625% 20/11/2028	1,800,000	1,840,443
PORTERBROOK RAIL 5.5% 20/01/2019	503,000	535,930
POSTNL NV 7.5% 14/08/2018	2,380,000	2,546,105
PRUDENTIAL 11.375% 29/05/2039	3,000,000	3,443,467
PRUDENTIAL PLC 5% 20/07/2055	3,500,000	3,758,124
RABOBANK NEDERLAND 4.625% 13/01/2021	5,137,000	5,612,446
RAC BOND CO 4.875% 06/05/2026	2,400,000	2,536,114
REED ELSEVIER INVEST 2.75% 01/08/2019	2,100,000	2,167,327
ROLLS-ROYCE PLC 6.75% 30/04/2019	5,000,000	5,599,178
ROYAL BANK OF SCOTLAND 2.875% 19/09/2026	4,500,000	4,496,213
ROYAL BANK OF SCOTLAND 5.125% 01/24 GBP	1,500,000	1,802,016
RWE FIN BV 4.75% MTN 31/01/2034	900,000	1,083,386
RWE FIN BV 6.25% 03/06/2030	2,000,000	2,750,925
SCOTTISH POWER 6.75% 29/05/2023	1,500,000	1,919,197
SEGRO PLC 2.875% 11/10/2037	2,000,000	1,987,855
SEGRO PLC 5.625% 07/12/20	479,000	535,840
SEVERN TRENT FI 3.625% 16/01/26 GBP1000	3,000,000	3,257,935
SKY PLC 2.875% 24/11/2020	1,800,000	1,878,288
SOCIETE GENERALE 5% 20/12/2018	895,000	932,020
SOUTHERN GAS NET 2.5% 03/02/2025	600,000	608,066
SP MANWEB PLC 4.875% 20/09/27 GBP1000	2,000,000	2,445,386
SSE PLC 3.875% 29/12/2049	1,800,000	1,886,129
STAGECOACH GRP PLC 4% 29/09/2025	1,400,000	1,512,858
STANDARD CHARTERED 5.375% 29/09/2049	1,100,000	1,196,725
STH GAS NET 4.875% 05/10/2023	2,500,000	2,916,627
STH WTR SRVCS FIN 5% EMNT 31/03/21 GBP	2,500,000	2,742,799
SVENSKA HANDELSBK 4% 18/01/2019	600,000	618,528
SWEDBANK AG 1.625% 15/04/2019	2,800,000	2,856,298
TELEFONICA EMIS 5.597%12/03/20 GBP1000	5,000,000	5,395,574
TELEREAL 4.0902% 10/12/33	2,500,000	2,618,643
TESCO PROPERTY 5.744% 13/04/2040 GBP	1,500,000	1,703,282
THAMES WATER KEMB 7.75% 01/04/2019	2,150,000	2,349,297
THAMES WATER UTIL 2.625% 24/01/2032	1,600,000	1,537,264
THFC FUNDING 5.2% 11/10/2045 GBP	1,000,000	1,366,929
THPA FINANCE 7.127% 15/03/2024	1,041,000	649,766
TP ICAP 5.25% 26/01/2024	2,800,000	2,939,521

TRANSPORT FOR LONDON 2.25% 09/08/22 GBP1000	3,000,000	3,138,878
TULLET PREBON 5.25% 11/06/2019	1,687,000	1,765,185
UBS AG LONDON 6.625% 11/04/2018	2,730,000	2,908,418
UNI OF OXFORD 2.544% 08/12/2017	2,800,000	2,898,335
UNIQUE PUB FIN CO 6.542% 30/03/2021	4,900,000	2,354,476
UNITE (USAF) PLC 3.374% 30/06/23 GBP	1,300,000	1,378,963
VERIZON 3.375% 27/10/36	1,800,000	1,816,774
VICINITY CENTRES 3.375% 07/04/2026	1,900,000	2,057,483
VIRGIN MEDIA SECURED 6% 15/01/2025	5,200,000	5,957,281
VIRGIN MONEY PLC 2.25% 21/04/20	5,700,000	5,862,537
VODAFONE GROUP PLC 8.125% 26/11/2018	2,000,000	2,144,320
VOLKSWAGEN FIN 2.625% 22/07/2019	4,200,000	4,283,289
WALES & WEST 6.75% 17/12/2036	1,064,000	1,120,987
WALGREENS 2.875% 20/11/2020	6,100,000	6,338,238
WAL-MART STORES INC 5.625% 09-27/03/2034	1,500,000	2,137,807
WELLCOME TRUST 4% 09/05/2059	1,200,000	1,816,929
WELLS FARGO & CO 2% 28/07/2025	1,400,000	1,380,630
WELLTOWER 4.8% 20/11/28	3,000,000	3,494,896
WESTFIELD AMERICA MAN 2.125% 30/03/2025	3,300,000	3,255,056
WHEATLEY GROUP 4.375% 28/11/2044	1,900,000	2,302,950
WHITBREAD GROUP 3.375% 16/10/2025	1,100,000	1,136,225
WHITE CITY PROPERTY 5.1202% 04/35	3,500,000	3,947,145
WST POW DIST WEST 5.25% 17/01/23 GBP1000	3,000,000	3,473,589
YORKSHIRE BLDNG 3.5%21/04/2026	1,000,000	1,093,017
YORKSHIRE BUILDING SOC 3.375% 13/09/2028	1,300,000	1,292,167