

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND**Bond/Credit holdings**

Valuation Date 30/6/2021

	Holding	Market Value (£)
British Government		
TREASURY 0.25% 31/07/31	3,435,000	3,246,267
TREASURY 0.375% 22/10/30	28,016,000	27,097,551
TREASURY 0.5% 22/10/61	3,178,000	2,520,035
TREASURY 0.50% 22/07/22	7,151,000	7,202,960
TREASURY 0.625% 31/07/35	12,885,000	12,171,004
TREASURY 1% 2024 22/04/2024	32,195,000	33,020,327
TREASURY 1.25% 22/07/2027	26,044,000	27,447,259
TREASURY 1.25% 22/10/41	7,884,000	7,962,498
TREASURY 1.5% 22/07/2047	7,951,000	8,474,084
TREASURY 1.625% 22/10/54	5,430,000	6,050,071
TREASURY 1.625% 22/10/71	818,000	997,055
TREASURY 1.75% 07/9/2037	24,550,000	26,998,095
TREASURY 3.25% 22/01/2044	12,805,000	18,121,570
TREASURY 3.5% 22/07/68	2,796,000	5,272,286
TREASURY 4.25% 07/12/2046	3,055,000	5,076,954
TREASURY 4.25% 07/12/2049	10,449,000	18,089,108
UK Corporate Bonds		
AMERICAN HONDA 1.3% 21/03/2022	2,900,000	2,927,983
BAT INTL FIN PLC 1.75% 05/07/2021	5,700,000	5,798,165
BNK OF AMERICA 5.5% 22/11/21	5,000,000	5,258,391
BNP PARIBAS 5.75% 24/01/2022	3,000,000	3,160,769
CREDIT AGR LONDON 5.5% 17/12/2021	4,300,000	4,530,085
CREDIT SUISSE GP 3% 27/05/2022	3,000,000	3,072,868
DAIMLER INTL FINANCE BV 1.25% 05/09/2022	5,800,000	5,904,274
DEXIA CREDIT LOCAL 0.875% 07/09/2021	4,300,000	4,335,778
FRIENDS LIFE GROUP 8.25% 21/04/22 GBP	2,500,000	2,693,397
GLENCORE FIN EURO 6% 03/04/2022	2,000,000	2,108,982
GOLDMAN SACHS GRP 5.5% 12/10/2021	5,000,000	5,263,906
IBM CORP 2.625% 05/08/2022	2,800,000	2,934,365
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000	3,254,418
INVESTEC PLC 4.5% 05/05/2022	3,000,000	3,108,931
LONDON STOCK EXCH 4.75% 02/11/2021	879,000	897,706
MUNICH RE 6.625% 26/05/2042	300,000	317,615
NATL WESTMINSTER 6.5% 07/09/2021	5,000,000	5,316,275
NEXT PLC 5.375% 26/10/2021	5,000,000	5,255,145
NORDEA BANK AB 2.375% 02/06/2022	1,700,000	1,735,768
PGH CAPITAL PLC 5.75% 07/07/21	5,000,000	5,282,038
SVENSKA HANDELSBK 2.375% 18/01/2022	2,800,000	2,863,354
VOLKSWAGEN FIN 1.75% 12/09/2022	4,400,000	4,519,676
WELLS FARGO & CO 1.375% 30/06/2022	2,000,000	2,016,412
Pooled Bonds/Credit		
DORCHESTER CREDIT	65,000,000	50,534,614
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	198,690	20,025,950
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC	300,000	30,294,000
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,133,153	322,589,412