

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Bond holdings

Valuation Date 30/09/2024

	Holding	Market Value (£)
British Government		
TREASURY 0.25% 31/01/2025	13,037,000	12,872,139
TREASURY 0.25% 31/07/31	8,258,000	6,517,250
TREASURY 0.375% 22/10/30	21,254,000	17,447,187
TREASURY 0.625% 06/07/2025	2,423,000	2,366,642
TREASURY 0.625% 31/07/35	21,868,000	15,402,420
TREASURY 0.875% 31/07/33	6,358,000	4,926,117
TREASURY 1.25% 22/07/2027	9,231,000	8,645,180
TREASURY 1.5% 22/07/2047	4,770,000	2,745,389
TREASURY 1.625% 22/10/71	15,201,000	7,130,002
TREASURY 1.75% 07/9/2037	33,603,000	25,619,326
TREASURY 3.25% 22/01/2044	4,174,000	3,534,468
TREASURY 4% 22/10/2063	2,880,000	2,651,603
TREASURY 4.25% 07/12/2046	3,416,000	3,323,269
TREASURY 4.25% 07/12/2049	7,570,000	7,323,625
TREASURY 4.375% 31/07/54	4,461,000	4,342,016
TREASURY 4.5% 07/06/2028	11,347,000	11,749,584
TREASURY INDEX LINKED 0.125% 10/08/48	5,163,000	5,493,018
TREASURY INDEX LINKED 0.125% 22/03/51	11,499,000	10,964,674
TREASURY INDEX LINKED 0.25% 22/03/52	4,582,000	5,467,456
TREASURY INDEX LINKED 0.5% 22/03/50	7,384,000	10,939,860
UK Corporate Bonds		
ABP FINANCE PLC 6.25% 14/12/2026	2,500,000	2,623,362
AMGEN INC 5.5% 07/12/2026	1,000,000	1,063,197
AP MOLLER-MAERSK 4% 04/04/2025	2,200,000	2,228,400
AROWNTOWN FINANCE ARL VAR 07/08/2172	2,200,000	2,085,341
AT&T INC 2.9% 04/12/2026	2,500,000	2,469,779
BANK OF MONTREAL 1.5% 18/12/2024	2,600,000	2,606,566
BANQUE FED CRED MUTUEL 4.875% 25/09/2025	2,200,000	2,198,066
BANQUE FED CRED MUTUEL 5% 19/01/2026	300,000	311,021
BARCLAYS PLC VAR 22/11/2030	2,200,000	2,221,737
BAT INTL FINANCE PLC 4% 04/09/2026	2,500,000	2,464,251
BG ENERGY CAPITAL 5.125% 01/12/2025	2,500,000	2,610,017
BMW INTL INVEST BV 5.5% 06/06/2026	2,500,000	2,571,045
BNP PARIBAS 3.375% 23/01/2026	2,600,000	2,609,250
BPCE SA 1% 22/12/2025	1,500,000	1,443,707
BUNZL FINANCE 2.25 11/06/2025	2,200,000	2,171,443
CITIGROUP INC 1.75% 23/10/2026	2,500,000	2,402,557
CLOSE BROTHERS FIN PLC 2.75% 19/10/2026	2,500,000	2,410,384
COMMERZBANK AG 1.75% 22/01/2025	2,600,000	2,600,937
COMPASS GROUP PLC 3.85% 26/06/2026	1,500,000	1,500,240
COOPERATIVE RABOBANK U 1.25% 14/01/2025	2,200,000	2,193,705
COVENTRY BS 1% 21/09/2025	2,200,000	2,117,207
DEUTSCHE BAHN FIN 1.875% 13/02/2026	1,700,000	1,662,896
DEUTSCHE BANK AG 2.625 16/12/2024	2,600,000	2,637,387
DIGITAL STOUT HLD L 4.25% 17/01/2025	2,100,000	2,110,797
EASTERN POWER 8.5% 31/03/2025	2,535,000	2,677,880
ELECTRICITY NORTH WEST 8.875% 25/03/2026	2,400,000	2,645,253
EXPERIAN FIN 0.739% 29/10/2025	2,200,000	2,117,384
FISERV INC 2.25% 01/07/2025	2,200,000	2,164,140
FORD MOTOR CRED CO LL 6.86% 05/06/2026	1,500,000	1,560,928
FORD MOTOR CREDIT L 4.535% 06/03/2025	800,000	814,932
GATWICK FUNDING 6.125% 02/03/2026	545,000	573,884
GENERAL MOTORS FINL CO 5.15% 15/08/2026	2,500,000	2,513,105
GLENCORE FIN EUR 3.125% 26/03/2026	2,700,000	2,677,189
GOLDMAN SACHS GP 4.25% 29/01/2026	2,600,000	2,602,369
HAMMERSON PLC 3.5% 27/10/2025	2,200,000	2,231,830
HAMMERSON PLC 6% 23/02/2026	400,000	419,941
HEATHROW FUNDING LTD 6.75% 03/12/2026	2,500,000	2,733,268
IMPERIAL BRANDS FIN PLC 5.5% 28/09/2026	2,500,000	2,524,889
ING GROEP NV 3% 10/02/2026	2,600,000	2,586,261
INTERCONTINENTAL HOTEL 2.125% 24/08/2026	2,500,000	2,374,685
JUST GROUP 3.5% 07/02/2025	2,100,000	2,082,280
KERING 5.125% 23/11/2026	1,000,000	1,052,374
LEGAL & GENERAL GP VAR 27/10/2045 5.375%	700,000	714,108
LLOYDS BANKING GP 2.25% 16/10/2024	300,000	305,930

LLOYDS BANKING GROUP 1.985% 15/12/2031	2,000,000	1,880,357
LOGICOR 2019 UK 1.875% 17/11/2026	2,500,000	2,373,373
LONDON & QUADRANT HOUS 2.625% 05/05/2026	2,500,000	2,441,068
MARKS & SPENCER 6% 12/06/2025	300,000	306,641
MERCEDED-BENZ INT FINC 5.625% 17/08/2026	2,500,000	2,555,601
NATIONAL GRID 6% 09/05/2025	2,500,000	2,567,246
NATIONAL GRID GAS 7% 16/12/2024	2,500,000	2,643,710
NATIONWIDE BLDG SOC 3% 06/06/2026	1,000,000	987,304
NATWEST GROUP PLC VAR 14/8/2030	2,100,000	2,080,927
NEW YORK LIFE GLOB 4.35% 16/09/2025	2,200,000	2,192,166
NEXT GROUP 3% 26/08/2025	2,200,000	2,165,511
NIE FINANCE 2.5% 27/10/2025	2,600,000	2,588,066
NORTHERN POWERGRID YORKS 2.5% 01/04/2025	2,600,000	2,592,209
OP CORPORATE BANK 3.375% 14/01/2026	2,600,000	2,620,330
PHOENIX GRP HLD 6.625% 18/12/2025	2,500,000	2,655,253
RAC BOND CO 4.875% 06/05/2026	2,500,000	2,526,241
ROTHESAY LIFE 3.375% 12/07/2026	2,000,000	1,954,786
ROTHESAY LIFE 8% 30/10/2025	500,000	547,744
ROYAL BANK OF CANADA 1.375% 09/12/2024	1,500,000	1,503,516
SANTANDER UK GP 3.625% 14/01/2026	2,200,000	2,184,821
SOCIETE GENERALE 1.875% 03/10/2024	2,100,000	2,138,956
SOCIETY OF LLOYDS 4.75% 30/10/2024	2,500,000	2,606,758
SOUTHERN GAS NETWK 2.5% 3/5/2025	2,100,000	2,087,493
TELEFONICA EMISIONES 5.375% 02/02/2026	2,500,000	2,602,217
UBS AG JERSEY 8.75% 18/12/2025	2,400,000	2,643,859
VICINITY CENTRES TRUST 3.375% 07/04/2026	2,000,000	1,984,231
VIRGIN MONEY UK PLC VAR 11/12/2030	2,100,000	2,118,032
VODAFONE GP 5.625% 04/12/2025	2,500,000	2,631,918
VOLKSWAGEN FIN SERV 2.25% 12/04/2025	2,200,000	2,184,973
VOLKSWAGEN FIN SERV 4.25% 09/10/2025	500,000	514,680
WELLS FARGO 2% 28/07/2025	2,200,000	2,152,197
WESTFIELD AMERICA MANA 2.125% 30/3/2025	2,600,000	2,582,977
WESTPAC BANKING CORP 2.125% 02/05/2025	2,000,000	1,983,588
WHITBREAD GRP 3.375% 16/10/2025	2,100,000	2,125,220
YORKSHIRE B SOC 3.5% 21/04/2026	2,500,000	2,491,891
Pooled		
AEGON KAMES DIVERSIFIED GROWTH FUND (CLASS B ACC)	266,802,412	479,897,498 Inflation Linked
CHEYNE SVC HYBRID	25,000,000	15,061,850 Credit
DORCHESTER CAPITAL SECONDARIES OFFSHORE V LP	50,000,000	22,153,060 Credit
DORCHESTER CREDIT	65,000,000	26,848,300 Credit
DORCHESTER CREDIT SECONDARIES VI	50,000,000	25,422,985 Credit
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,476,696	335,779,345 Global Corp Bonds
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC)	395,133	39,627,919 Credit
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC)	1,187,733	123,346,040 Credit