

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND**Bond holdings****Valuation Date 31/3/2021**

	Holding	Market Value (£)
British Government		
TREASURY 0.375% 22/10/30	40,262,000	38,456,586
TREASURY 0.5% 22/10/61	860,000	647,914
TREASURY 0.625% 31/07/35	1,104,000	1,018,989
TREASURY 1% 2024 22/04/2024	37,854,000	38,986,804
TREASURY 1.25% 22/07/2027	28,423,000	29,741,204
TREASURY 1.25% 22/10/41	6,646,000	6,552,388
TREASURY 1.5% 22/07/2047	7,951,000	8,157,469
TREASURY 1.625% 22/10/54	3,186,000	3,425,819
TREASURY 1.75% 07/9/2037	18,610,000	19,977,673
TREASURY 3.25% 22/01/2044	13,960,000	19,151,375
TREASURY 3.5% 22/07/68	2,796,000	5,038,880
TREASURY 4.25% 07/12/2046	6,658,000	10,849,414
TREASURY 4.25% 07/12/2049	14,058,000	23,812,431
UK Corporate Bonds		
AMERICAN HONDA 1.3% 21/03/2022	2,900,000	2,921,330
BANK OF SCOTLAND CAP 7.754% 29/03/2049	4,700,000	4,872,004
BARCLAYS BANK PLC 10% 21/05/21 GB	4,300,000	4,718,651
BAT INTL FIN PLC 1.75% 05/07/2021	5,700,000	5,784,040
BNK OF AMERICA 5.5% 22/11/21	5,000,000	5,247,383
BNP PARIBAS 5.75% 24/01/2022	3,000,000	3,151,505
BUPA FIN PLC 3.375% 17/06/2021	4,143,000	4,203,770
CLOSE BROTHERS FIN 3.875% 27/06/21	5,300,000	5,390,427
CREDIT AGR LONDON 5.5% 17/12/2021	4,300,000	4,523,450
CREDIT SUISSE GP 3% 27/05/2022	3,000,000	3,147,082
DAILY MAIL & GENL TR 10% 09/04/2021	150,000	164,652
DAIMLER INTL FINANCE BV 1.25% 05/09/2022	5,800,000	5,887,012
DEXIA CREDIT LOCAL 0.875% 07/09/2021	4,300,000	4,334,266
FRIENDS LIFE GROUP 8.25% 21/04/22 GBP	2,500,000	2,889,978
GLENCORE FIN EURO 6% 03/04/2022	2,000,000	2,222,707
GOLDMAN SACHS GRP 5.5% 12/10/2021	5,000,000	5,251,976
IBM CORP 2.625% 05/08/2022	2,800,000	2,929,032
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000	3,246,422
INVESTEC PLC 4.5% 05/05/2022	3,000,000	3,234,853
LONDON STOCK EXCH 4.75% 02/11/2021	879,000	917,010
MUNICH RE 6.625% 26/05/2042	300,000	335,977
NATL WESTMINSTER 6.5% 07/09/2021	5,000,000	5,303,147
NEXT PLC 5.375% 26/10/2021	5,000,000	5,241,745
NORDEA BANK AB 2.375% 02/06/2022	1,700,000	1,772,029
ORANGE 5.875% 28/02/2049 GBP1000	2,600,000	2,722,078
PGH CAPITAL PLC 5.75% 07/07/21	5,000,000	5,268,044
SVENSKA HANDELSBK 2.375% 18/01/2022	2,800,000	2,859,149
VOLKSWAGEN FIN 1.75% 12/09/2022	4,400,000	4,501,148
WELLS FARGO & CO 1.375% 30/06/2022	2,000,000	2,037,069

Pooled

LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC

198,690

19,205,361

LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD

3,133,153

315,508,487