

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Bond and Credit holdings

Valuation Date 30/6/2022

	Holding	Market Value (£)
<b>British Government</b>		
TREASURY 0.25% 31/07/31	19,949,000	16,626,213
TREASURY 0.375% 22/10/30	21,025,000	18,188,874
TREASURY 0.5% 22/10/61	6,993,000	3,575,120
TREASURY 0.50% 22/07/22	2,779,000	2,774,821
TREASURY 0.625% 31/07/35	12,976,000	10,167,861
TREASURY 0.875% 31/07/33	4,117,000	3,516,024
TREASURY 1% 2024 22/04/2024	23,893,000	23,496,024
TREASURY 1.25% 22/07/2027	24,815,000	24,070,310
TREASURY 1.25% 31/07/51	1,461,000	1,063,286
TREASURY 1.5% 22/07/2047	4,203,000	3,345,119
TREASURY 1.625% 22/10/54	5,529,000	4,401,435
TREASURY 1.625% 22/10/71	6,631,000	5,188,516
TREASURY 1.75% 07/9/2037	12,172,000	10,886,256
TREASURY 3.25% 22/01/2044	3,818,000	4,219,939
TREASURY 3.5% 22/07/68	2,846,000	3,713,384
TREASURY 4.25% 07/12/2046	3,141,000	4,027,298
TREASURY 4.25% 07/12/2049	6,960,000	9,117,397
<b>UK Corporate Bonds</b>		
3I GROUP PLC 6.875% 09/03/2023	2,100,000	2,192,239
AEROPORTI DI ROMA SPA 5.441% 20/02/2023	1,400,000	1,414,365
AMERICAN INTL GP 5% 26/04/2023	3,450,000	3,537,313
ANHEUSER-BUSCH INBEV SA 9.75% 30/07/2024	1,800,000	2,190,699
AROUNDTOWN SA VAR 25/06/2169 (4.25%)	2,200,000	1,830,182
BANCO SANTANDER SA 2.75% 12/09/2023	3,500,000	3,523,743
BANK OF NOVA SCOTIA 1.375% 05/12/2023	2,300,000	2,250,919
BANQUE FED CRED MUTUEL 2.25% 18/12/2023	1,600,000	1,587,553
BARCLAYS PLC 3.125% 17/01/2024	2,200,000	2,196,259
BAT INTL FIN PLC 7.25% 12/03/2024	2,000,000	2,134,990
BMW INTL INVESTMT BV 0.75% 08/03/2024	2,300,000	2,215,410
BUPA FINANCE 5% BDS 25/04/23	1,895,000	1,922,106
CITIGROUP INC 5.875% 01/07/2024	2,100,000	2,273,521
CLOSE BROTHERS GP PLC 2.75% 26/04/2023	2,200,000	2,190,052
COVENTRY BS 1.5% 23/01/2023	2,300,000	2,294,726
CPUK FIN LTD 7.239% 28/02/2024	2,000,000	2,147,432
DAIMLER INTL FINANCE BV 1.25% 05/09/2022	5,800,000	5,846,889
DEUT PFANDBRIEFBANK AG 1.75% 21/11/2022	2,300,000	2,308,596
DEUTSCHE BANK AG 3.875% 12/02/2024	2,200,000	2,199,669
DEUTSCHE TELEKOM INT 1.25% 06/10/2023	2,300,000	2,267,686
DISCOVERY COMMUNICATIONS 2.5% 20/9/2024	2,200,000	2,188,606
ENEL FINANCE INTL NV 5.625% 14/08/2024	2,000,000	2,176,628
EUROCLEAR BANK SA 1.25% 30/09/2024	2,200,000	2,104,771
FIL LTD 7.125% 13/02/2024	2,000,000	2,134,689
FORD MOTOR CREDIT CO 2.748% 14/06/2024	1,700,000	1,559,709
GATWICK FUNDING LTD 5.25% 23/01/2024	2,100,000	2,198,201
GENERAL MOTORS FINL CO 2.25% 06/09/2024	2,200,000	2,146,951
GLOBAL SWITCH HOLDINGS 4.375% 13/12/22	2,200,000	2,263,535
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	2,100,000	2,163,589
HSBC HOLDINGS PLC 6.5% 20/05/2024	2,000,000	2,103,464
IBM CORP 2.625% 05/08/2022	2,800,000	2,867,026
INNOGY FINANCE BV 5.625% 06/12/2023	2,000,000	2,126,163

INTERCONTINENTAL HOTEL 3.875% 28/11/2022	1,000,000	1,025,983
INVESTEC BANK PLC VAR 24/07/2028	2,012,000	2,059,702
LADBROKES GP FIN 5.125% 08/09/2023	1,700,000	1,705,884
LLOYDS BK CORP MKTS 1.75% 11/07/2024	2,300,000	2,230,457
LVMH MOET HENNESSY VUITT 1% 11/02/2023	2,300,000	2,287,745
M&G PLC VAR 20/07/2049 3 7/8 (3.875%)	2,200,000	2,190,630
NATIONAL EXPRESS GROUP 2.5% 2023	2,200,000	2,197,825
NATWEST MARKETS 7.5% 29/04/2024	650,000	702,134
NORTHERN PWRGRID HOLDING 7.25% 15/12/2022	2,000,000	2,119,903
NORTHUMBRIAN WATER FIN 6.875% 06/02/2023	2,100,000	2,205,124
PACIFIC NATIONAL FIN 5% 19/09/2023	2,200,000	2,309,775
PRINCIPALITY BS 2.375% 23/11/2023	1,500,000	1,461,136
RAC BOND CO 4.565% 06/05/2023	2,200,000	2,214,098
RCI BANQUE SA 1.875% 08/11/2022	2,300,000	2,316,323
ROTHESAY LIFE VAR 5.5% 17/09/2029	2,000,000	2,091,039
SCOTTISH WIDOWS 5.5% 16/06/2023	2,100,000	2,120,886
SIEMENS FINANCE SM 0.875% 05/06/2023	2,300,000	2,263,742
TELEFONICA EMISIONES 5.289% 09/12/2022	2,100,000	2,184,934
TESCO PLC 5% 24/03/2023	2,000,000	2,046,174
THAMES WATER UTL FIN 1.875% 24/01/2024	2,300,000	2,264,933
TOYOTA MOTOR FIN 1.375% 23/05/2023	1,155,000	1,140,390
UBS AG LONDON 0.625% 18/12/2023	2,300,000	2,212,025
UNITE (USAF) PLC 3.374% 30/06/23 GBP	2,200,000	2,198,651
VERIZON COMMS 4.073% 18/06/2024	2,300,000	2,334,955
VIRGIN MONEY UK PLC VAR 14/12/2028 (1%)	1,500,000	1,543,141
VOLKSWAGEN FIN 1.75% 12/09/2022	4,400,000	4,452,028
WALES & WEST UTL FIN 4.625% 13/12/2023	2,100,000	2,193,437
WELLS FARGO BANK NA 5.25% 01/08/2023	1,500,000	1,586,334
WEST POW DIST WEST 5.25% 17/01/23 GBP1000	2,100,000	2,174,176
<b>Global Corp Bonds</b>		
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,476,696	301,881,554
<b>Credit</b>		
DORCHESTER CREDIT	65,000,000	61,485,681
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	395,133	31,772,669
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC	1,187,733	106,207,057