

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Valuation Date 30/06/2024

Bond/Credit holdings

	Holding	Market Value (£)
British Government		
TREASURY 0.5% 22/10/61	5,324,000	1,585,182
TREASURY 1.5% 22/07/2047	4,712,000	2,665,076
TREASURY 4.25% 07/12/2046	3,416,000	3,237,243
TREASURY 2.75% 07/09/24	3,334,000	3,350,316
TREASURY 3.25% 22/01/2044	4,094,000	3,438,492
TREASURY 4.375% 31/07/54	4,360,000	4,237,262
TREASURY 0.875% 31/07/33	6,322,000	4,794,477
TREASURY 0.25% 31/07/31	8,245,000	6,352,913
TREASURY 1.625% 22/10/71	15,201,000	6,944,782
TREASURY 4.25% 07/12/2049	7,570,000	7,141,317
TREASURY 1.25% 22/07/2027	9,169,000	8,470,730
TREASURY 4.5% 07/06/2028	11,347,000	11,509,011
TREASURY 0.25% 31/01/2025	13,020,000	12,730,658
TREASURY 0.625% 31/07/35	21,770,000	14,925,354
TREASURY 0.375% 22/10/30	21,254,000	17,032,679
TREASURY 1.75% 07/9/2037	33,229,000	24,817,702
TREASURY INDEX LINKED 0.25% 22/03/52	4,582,000	5,401,658
TREASURY INDEX LINKED 0.125% 10/08/48	5,163,000	5,411,291
TREASURY INDEX LINKED 0.5% 22/03/50	7,384,000	10,797,642
TREASURY INDEX LINKED 0.125% 22/03/51	11,499,000	10,808,230
Credit		
CHEYNE SVC HYBRID	25,000,000	12,354,425
DORCHESTER CREDIT SECONDARIES VI	50,000,000	20,903,971
DORCHESTER CAPITAL SECONDARIES OFFSHORE V LP	50,000,000	26,914,294
DORCHESTER CREDIT	65,000,000	29,354,066
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	395,133	37,462,588
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC	1,187,733	118,333,808
Global Corp Bonds		
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,476,696	322,254,996
AEGON KAMES DIVERSIFIED GROWTH FUND (CLASS B ACC)	210,083,041	365,124,325
UK Corporate Bonds		
LLOYDS BANKING GP 2.25% 16/10/2024	300,000	296,973
BANQUE FED CRED MUTUEL 5% 19/01/2026	300,000	298,708
MARKS & SPENCER 6% 12/06/2025	300,000	301,859
HAMMERSON PLC 6% 23/02/2026	400,000	399,629
VOLKSWAGEN FIN SERV 4.25% 09/10/2025	500,000	491,178
ROTHESAY LIFE 8% 30/10/2025	500,000	509,106
GATWICK FUNDING 6.125% 02/03/2026	545,000	551,959
LEGAL & GENERAL GP VAR 27/10/2045 5.375%	700,000	692,805
FORD MOTOR CREDIT L 4.535% 06/03/2025	800,000	792,924
BPCE SA 1% 22/12/2025	1,500,000	1,408,116
ROYAL BANK OF CANADA 1.375% 09/12/2024	1,500,000	1,473,697
DEUTSCHE BAHN FIN 1.8755 13/02/2026	1,700,000	1,623,539
AROUNDTOWN FINANCE ARL VAR 07/08/2172	2,200,000	1,629,216
WESTPAC BANKING CORP 2.125% 02/05/2025	2,000,000	1,950,191
ANHEUSER-BUSCH INBEV SA 9.75% 30/07/2024	1,800,000	1,966,074
WHITBREAD GRP 3.375% 16/10/2025	2,100,000	2,037,196
NATWEST GROUP PLC VAR 14/8/2030	2,100,000	2,054,334
JUST GROUP 3.5% 07/02/2025	2,100,000	2,057,397

SOUTHERN GAS NETWK 2.5% 3/5/2025	2,100,000	2,065,508
EXPERIAN FIN 0.739% 29/10/2025	2,200,000	2,068,207
VIRGIN MONEY UK PLC VAR 11/12/2030 5.125%	2,100,000	2,077,358
SOCIETE GENERALE 1.875% 03/10/2024	2,100,000	2,079,352
ROTHESAY LIFE VAR 5.5% 17/09/2029	2,000,000	2,080,625
COVENTRY BS 1% 21/09/2025	2,200,000	2,087,129
DIGITAL STOUT HLD L 4.25% 17/01/2025	2,100,000	2,088,374
ENEL FINANCE INTL NV 5.625% 14/08/2024	2,000,000	2,098,257
WELLS FARGO 2% 28/07/2025	2,200,000	2,120,854
BARCLAYS PLC VAR 22/11/2030 3.75%	2,200,000	2,122,562
HAMMERSON PLC 3.5% 27/10/2025	2,200,000	2,127,978
FISERV INC 2.25% 01/07/2025	2,200,000	2,130,196
BUNZL FINANCE 2.25 11/06/2025	2,200,000	2,138,547
NEXT GROUP 3% 26/08/2025	2,200,000	2,140,978
SANTANDER UK GP 3.625% 14/01/2026	2,200,000	2,148,980
VOLKSWAGEN FIN SERV 2.25% 12/04/2025	2,200,000	2,149,399
COOPERATIVE RABOBANK U 1.25% 14/01/2025	2,200,000	2,158,012
AP MOLLER-MAERSK 4% 04/04/2025	2,200,000	2,174,521
NEW YORK LIFE GLOB 4.35% 16/09/2025	2,200,000	2,175,028
BANQUE FED CRED MUTUEL 4.875% 25/09/2025	2,200,000	2,180,813
CITIGROUP INC 5.875% 01/07/2024	2,100,000	2,223,032
EUROCLEAR BANK SA 1.25% 30/09/2024	2,200,000	2,224,980
DISCOVERY COMMUNICATIONS 2.5% 20/9/2024	2,200,000	2,226,218
GENERAL MOTORS FINL CO 2.25% 06/09/2024	2,200,000	2,227,225
M&G PLC VAR 20/07/2049 3 7/8 (3.875%)	2,200,000	2,278,494
LLOYDS BK CORP MKTS 1.75% 11/07/2024	2,300,000	2,336,915
UBS AG JERSEY 8.75% 18/12/2025	2,400,000	2,477,141
SOCIETY OF LLOYDS 4.75% 30/10/2024	2,500,000	2,490,079
BG ENERGY CAPITAL 5.125% 01/12/2025	2,500,000	2,490,419
NIE FINANCE 2.5% 27/10/2025	2,600,000	2,497,057
TELEFONICA EMISIONES 5.375% 02/02/2026	2,500,000	2,501,644
NATIONAL GRID GAS 7% 16/12/2024	2,500,000	2,507,846
VODAFONE GP 5.625% 04/12/2025	2,500,000	2,507,988
PHOENIX GRP HLD 6.625% 18/12/2025	2,500,000	2,508,772
ING GROEP NV 3% 10/02/2026	2,600,000	2,512,478
NATIONAL GRID 6% 09/05/2025	2,500,000	2,512,860
BNP PARIBAS 3.375% 23/01/2026	2,600,000	2,521,363
WESTFIELD AMERICA MANA 2.125% 30/3/2025	2,600,000	2,530,182
OP CORPORATE BANK 3.375% 14/01/2026	2,600,000	2,534,653
NORTHERN POWERGRID YORKS 2.5% 01/04/2025	2,600,000	2,538,449
ELECTRICITY NORTH WEST 8.875% 25/03/2026	2,400,000	2,540,136
COMMERZBANK AG 1.75% 22/01/2025	2,600,000	2,547,177
BANK OF MONTREAL 1.5% 18/12/2024	2,600,000	2,549,656
GOLDMAN SACHS GP 4.25% 29/01/2026	2,600,000	2,562,867
DEUTSCHE BANK AG 2.625 16/12/2024	2,600,000	2,563,173
EASTERN POWER 8.5% 31/03/2025	2,535,000	2,586,650
GLENCORE FIN EUR 3.125% 26/03/2026	2,700,000	2,600,079