

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Bond holdings

Valuation Date 31/12/2021

	Holding	Market Value (£)
British Government		
TREASURY 0.25% 31/07/31	11,830,000	10,992,902
TREASURY 0.375% 22/10/30	28,074,000	26,656,857
TREASURY 0.5% 22/10/61	8,962,000	7,534,905
TREASURY 0.50% 22/07/22	2,779,000	2,771,500
TREASURY 0.625% 31/07/35	12,930,000	12,061,085
TREASURY 1% 2024 22/04/2024	32,359,000	32,466,531
TREASURY 1.25% 22/07/2027	24,664,000	25,300,398
TREASURY 1.25% 22/10/41	173,000	174,073
TREASURY 1.25% 31/07/51	1,461,000	1,506,287
TREASURY 1.5% 22/07/2047	7,954,000	8,533,873
TREASURY 1.625% 22/10/54	5,479,000	6,236,883
TREASURY 1.625% 22/10/71	818,000	1,065,384
TREASURY 1.75% 07/9/2037	24,743,000	26,778,344
TREASURY 3.25% 22/01/2044	12,949,000	18,181,782
TREASURY 3.5% 22/07/68	2,820,000	5,530,323
TREASURY 4.25% 07/12/2046	3,092,000	5,105,208
TREASURY 4.25% 07/12/2049	10,569,000	18,323,499
Global Corp Bonds		
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,133,153	321,712,130
UK Corporate Bonds		
3I GROUP PLC 6.875% 09/03/2023	2,100,000	2,352,866
AEROPORTI DI ROMA SPA 5.441% 20/02/2023	1,400,000	1,457,344
AMERICAN HONDA 1.3% 21/03/2022	2,900,000	2,934,124
AMERICAN INTL GP 5% 26/04/2023	3,450,000	3,737,376
ANHEUSER-BUSCH INBEV SA 9.75% 30/07/2024	1,800,000	2,254,102
AROUNDTOWN SA VAR 25/06/2169 (4.25%)	2,200,000	2,334,086
BANCO SANTANDER SA 2.75% 12/09/2023	3,500,000	3,610,013
BANK OF NOVA SCOTIA 1.375% 05/12/2023	2,300,000	2,308,100
BANQUE FED CRED MUTUEL 2.25% 18/12/2023	1,600,000	1,631,620
BARCLAYS PLC 3.125% 17/01/2024	2,200,000	2,333,537
BAT INTL FIN PLC 7.25% 12/03/2024	2,000,000	2,346,529
BMW INTL INVESTMT BV 0.75% 08/03/2024	2,300,000	2,279,520
BNP PARIBAS 5.75% 24/01/2022	3,000,000	3,168,840
BUPA FINANCE 5% BDS 25/04/23	1,895,000	2,140,123
CITIGROUP INC 5.875% 01/07/2024	2,100,000	2,371,896
CLOSE BROTHERS GP PLC 2.75% 26/04/2023	2,200,000	2,249,074
COVENTRY BS 1.5% 23/01/2023	2,300,000	2,316,110
CPUK FIN LTD 7.239% 28/02/2024	2,000,000	2,427,579
CREDIT SUISSE GP 3% 27/05/2022	3,000,000	3,079,025
DAIMLER INTL FINANCE BV 1.25% 05/09/2022	5,800,000	5,839,421
DEUT PFANDBRIEFBANK AG 1.75% 21/11/2022	2,300,000	2,313,822
DEUTSCHE BANK AG 3.875% 12/02/2024	2,200,000	2,369,757
DEUTSCHE TELEKOM INT 1.25% 06/10/2023	2,300,000	2,338,785
DISCOVERY COMMUNICATIONS 2.5% 20/9/2024	2,200,000	2,266,623
ENEL FINANCE INTL NV 5.625% 14/08/2024	2,000,000	2,262,708
EUROCLEAR BANK SA 1.25% 30/09/2024	2,200,000	2,201,379
FIL LTD 7.125% 13/02/2024	2,000,000	2,354,810
FORD MOTOR CREDIT CO 2.748% 14/06/2024	1,700,000	1,733,746
FRIENDS LIFE GROUP 8.25% 21/04/22 GBP	2,500,000	2,696,327

GATWICK FUNDING LTD 5.25% 23/01/2024	2,100,000	2,354,195
GENERAL MOTORS FINL CO 2.25% 06/09/2024	2,200,000	2,239,711
GLENCORE FIN EURO 6% 03/04/2022	2,000,000	2,113,838
GLOBAL SWITCH HOLDINGS 4.375% 13/12/22	2,200,000	2,261,709
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	2,100,000	2,282,892
HSBC HOLDINGS PLC 6.5% 20/05/2024	2,000,000	2,309,034
IBM CORP 2.625% 05/08/2022	2,800,000	2,862,622
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000	3,263,176
INNOGY FINANCE BV 5.625% 06/12/2023	2,000,000	2,170,637
INTERCONTINENTAL HOTEL 3.875% 28/11/2022	1,000,000	1,065,771
INVESTEC BANK PLC VAR 24/07/2028	2,012,000	2,117,689
INVESTEC PLC 4.5% 05/05/2022	3,000,000	3,117,898
LADBROKES GP FIN 5.125% 08/09/2023	1,700,000	1,775,244
LLOYDS BK CORP MKTS 1.75% 11/07/2024	2,300,000	2,328,992
LVMH MOET HENNESSY VUITT 1% 11/02/2023	2,300,000	2,318,814
M&G PLC VAR 20/07/2049 3 7/8 (3.875%)	2,200,000	2,299,661
MUNICH RE 6.625% 26/05/2042	300,000	318,021
NATIONAL EXPRESS GROUP 2.5% 2023	2,200,000	2,250,797
NATWEST MARKETS 7.5% 29/04/2024	650,000	798,790
NORDEA BANK AB 2.375% 02/06/2022	1,700,000	1,735,864
NORTHERN PWRGRID HOLDING 7.25% 15/12/2022	2,000,000	2,123,098
NORTHUMBRIAN WATER FIN 6.875% 06/02/2023	2,100,000	2,357,267
PACIFIC NATIONAL FIN 5% 19/09/2023	2,200,000	2,347,767
PRINCIPALITY BS 2.375% 23/11/2023	1,500,000	1,526,750
RAC BOND CO 4.565% 06/05/2023	2,200,000	2,389,114
RCI BANQUE SA 1.875% 08/11/2022	2,300,000	2,316,207
ROTHESAY LIFE VAR 5.5% 17/09/2029	2,000,000	2,193,103
SCOTTISH WIDOWS 5.5% 16/06/2023	2,100,000	2,274,102
SIEMENS FINANCE SM 0.875% 05/06/2023	2,300,000	2,306,826
SVENSKA HANDELSBK 2.375% 18/01/2022	2,800,000	2,865,227
TELEFONICA EMISIONES 5.289% 09/12/2022	2,100,000	2,303,504
TESCO PLC 5% 24/03/2023	2,000,000	2,166,295
THAMES WATER UTL FIN 1.875% 24/01/2024	2,300,000	2,362,897
TOYOTA MOTOR FIN 1.375% 23/05/2023	1,155,000	1,169,660
UBS AG LONDON 0.625% 18/12/2023	2,300,000	2,291,966
UNITE (USAF) PLC 3.374% 30/06/23 GBP	2,200,000	2,335,124
VERIZON COMMS 4.073% 18/06/2024	2,300,000	2,506,708
VIRGIN MONEY UK PLC VAR 14/12/2028 (1%)	1,500,000	1,661,587
VOLKSWAGEN FIN 1.75% 12/09/2022	4,400,000	4,446,346
WALES & WEST UTL FIN 4.625% 13/12/2023	2,100,000	2,338,005
WELLS FARGO & CO 1.375% 30/06/2022	2,000,000	2,020,235
WELLS FARGO BANK NA 5.25% 01/08/2023	1,500,000	1,620,936
WEST POW DIST WEST 5.25% 17/01/23 GBP1000	2,100,000	2,291,426
Credit		
DORCHESTER CREDIT	65,000,000	53,977,138
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	395,133	39,288,104
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC	1,187,733	120,424,217