

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Valuation Date 30/9/2021

Bonds and Credit holdings

	Holding	Market Value (£)
British Government		
TREASURY 0.25% 31/07/31	3,435,000	3,161,280
TREASURY 0.375% 22/10/30	28,016,000	26,445,692
TREASURY 0.5% 22/10/61	3,178,000	2,420,427
TREASURY 0.50% 22/07/22	7,169,000	7,142,124
TREASURY 0.625% 31/07/35	12,930,000	11,836,588
TREASURY 1% 2024 22/04/2024	32,198,000	33,118,828
TREASURY 1.25% 22/07/2027	26,198,000	26,925,721
TREASURY 1.25% 22/10/41	7,884,000	7,697,927
TREASURY 1.5% 22/07/2047	7,954,000	8,176,897
TREASURY 1.625% 22/10/54	5,430,000	5,852,933
TREASURY 1.625% 22/10/71	818,000	962,048
TREASURY 1.75% 07/9/2037	24,743,000	26,156,119
TREASURY 3.25% 22/01/2044	12,949,000	17,504,226
TREASURY 3.5% 22/07/68	2,820,000	5,098,581
TREASURY 4.25% 07/12/2046	3,055,000	4,906,189
TREASURY 4.25% 07/12/2049	10,449,000	17,465,021
UK Corporate Bonds		
3I GROUP PLC 6.875% 09/03/2023	2,100,000	2,358,418
AEROPORTI DI ROMA SPA 5.441% 20/02/2023	1,400,000	1,498,968
AMERICAN HONDA 1.3% 21/03/2022	2,900,000	2,932,430
AMERICAN INTL GP 5% 26/04/2023	2,200,000	2,391,362
ANHEUSER-BUSCH INBEV SA 9.75% 30/07/2024	1,800,000	2,266,611
AROUNDTOWN SA VAR 25/06/2169 (4.25%)	2,200,000	2,350,228
BANCO SANTANDER SA 2.75% 12/09/2023	2,200,000	2,280,457
BANK OF NOVA SCOTIA 1.375% 05/12/2023	2,300,000	2,356,610
BANQUE FED CRED MUTUEL 2.25% 18/12/2023	1,600,000	1,680,623
BARCLAYS PLC 3.125% 17/01/2024	2,200,000	2,341,211
BAT INTL FIN PLC 7.25% 12/03/2024	2,000,000	2,362,056
BMW INTL INVESTMT BV 0.75% 08/03/2024	2,300,000	2,307,313
BNK OF AMERICA 5.5% 22/11/21	5,000,000	5,269,533
BNP PARIBAS 5.75% 24/01/2022	3,000,000	3,165,071
CITIGROUP INC 5.875% 01/07/2024	2,100,000	2,387,915
CLOSE BROTHERS GP PLC 2.75% 26/04/2023	520,000	541,632
COVENTRY BS 1.5% 23/01/2023	2,300,000	2,330,606
CREDIT AGR LONDON 5.5% 17/12/2021	4,300,000	4,532,265
CREDIT SUISSE GP 3% 27/05/2022	3,000,000	3,077,638
DAIMLER INTL FINANCE BV 1.25% 05/09/2022	5,800,000	5,839,298
DEUT PFANDBRIEFBANK AG 1.75% 21/11/2022	2,300,000	2,354,512
DEUTSCHE BANK AG 3.875% 12/02/2024	2,200,000	2,382,890
DISCOVERY COMMUNICATIONS 2.5% 20/9/2024	2,200,000	2,279,278
EUROCLEAR BANK SA 1.25% 30/09/2024	2,200,000	2,225,241
FIL LTD 7.125% 13/02/2024	755,000	890,968
FORD MOTOR CREDIT CO 2.748% 14/06/2024	1,700,000	1,730,699
FRIENDS LIFE GROUP 8.25% 21/04/22 GBP	2,500,000	2,695,162
GATWICK FUNDING LTD 5.25% 23/01/2024	2,100,000	2,364,470
GE CAPITAL UK FUNDING 4.125% 13/09/2023	2,100,000	2,235,238
GENERAL MOTORS FINL CO 2.25% 06/09/2024	2,200,000	2,258,036
GLENCORE FIN EURO 6% 03/04/2022	2,000,000	2,111,838
GLOBAL SWITCH HOLDINGS 4.375% 13/12/22	2,200,000	2,365,826
GOLDMAN SACHS GRP 5.5% 12/10/2021	5,000,000	5,271,765
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	2,100,000	2,287,380

HSBC HOLDINGS PLC 6.5% 20/05/2024	2,000,000	2,322,546
IBM CORP 2.625% 05/08/2022	2,800,000	2,862,377
IMPERIAL TOBACCO FINANCE 9% 17/2/2022	3,000,000	3,259,942
INNOGY FINANCE BV 5.625% 06/12/2023	2,000,000	2,297,949
INVESTEC BANK PLC VAR 24/07/2028	780,000	819,470
INVESTEC PLC 4.5% 05/05/2022	3,000,000	3,122,758
LLOYDS BK CORP MKTS 1.75% 11/07/2024	2,300,000	2,355,505
LONDON STOCK EXCH 4.75% 02/11/2021	879,000	899,113
M&G PLC VAR 20/07/2049 3 7/8 (3.875%)	2,200,000	2,335,904
MUNICH RE 6.625% 26/05/2042	300,000	317,955
NATIONAL EXPRESS GROUP 2.5% 2023	2,200,000	2,315,121
NEXT PLC 5.375% 26/10/2021	5,000,000	5,263,438
NORDEA BANK AB 2.375% 02/06/2022	1,700,000	1,737,296
NORTHERN PWRGRID HOLDING 7.25% 15/12/2022	1,490,000	1,690,252
NORTHUMBRIAN WATER FIN 6.875% 06/02/2023	2,100,000	2,362,451
PACIFIC NATIONAL FIN 5% 19/09/2023	2,200,000	2,350,956
PRINCIPALITY BS 2.375% 23/11/2023	392,000	405,317
RCI BANQUE SA 1.875% 08/11/2022	2,300,000	2,359,325
ROTHESAY LIFE VAR 5.5% 17/09/2029	2,000,000	2,210,387
SVENSKA HANDELSBK 2.375% 18/01/2022	2,800,000	2,864,063
TESCO PLC 5% 24/03/2023	545,000	591,868
VIRGIN MONEY UK PLC VAR 14/12/2028 (1%)	1,500,000	1,730,928
VOLKSWAGEN FIN 1.75% 12/09/2022	4,400,000	4,446,358
WELLS FARGO & CO 1.375% 30/06/2022	2,000,000	2,019,507
WELLS FARGO BANK NA 5.25% 01/08/2023	1,500,000	1,624,799
WEST POW DIST WEST 5.25% 17/01/23 GBP1000	2,100,000	2,296,829
Pooled Bonds/Credit		
Cheyne Real Estate Credit Holdings VII	18,400,000	18,615,661
Dorchester Credit Opportunities	65,000,000	53,648,573
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,133,153	321,148,162
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	395,133	39,734,605
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC	594,384	60,276,436