

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Bond holdings

Valuation Date 30/09/2022

	Holding	Market Value (£)
Global Corp Bonds		
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,476,696	275,702,030
British Government		
TREASURY 0.25% 31/07/31	8,193,000	5,782,737
TREASURY 0.375% 22/10/30	21,025,000	15,523,800
TREASURY 0.5% 22/10/61	6,993,000	2,632,161
TREASURY 0.625% 31/07/35	16,673,000	10,669,653
TREASURY 0.75% 22/07/23	13,320,000	13,019,589
TREASURY 0.875% 31/07/33	1,371,000	967,035
TREASURY 1% 2024 22/04/2024	27,362,000	26,073,220
TREASURY 1.25% 22/07/2027	11,750,000	10,127,063
TREASURY 1.25% 31/07/51	1,473,000	798,619
TREASURY 1.5% 22/07/2047	7,756,000	4,749,412
TREASURY 1.625% 22/10/54	5,529,000	3,339,230
TREASURY 1.625% 22/10/71	12,395,000	7,423,963
TREASURY 1.75% 07/9/2037	13,791,000	9,928,305
TREASURY 3.25% 22/01/2044	3,873,000	3,432,183
TREASURY 3.5% 22/07/68	2,883,000	2,939,673
TREASURY 4.25% 07/12/2046	3,141,000	3,270,264
TREASURY 4.25% 07/12/2049	6,960,000	7,322,295
UK Corporate Bonds		
3I GROUP PLC 6.875% 09/03/2023	2,100,000	2,181,782
AEROPORTI DI ROMA SPA 5.441% 20/02/2023	1,400,000	1,415,932
AMERICAN INTL GP 5% 26/04/2023	3,450,000	3,519,813
ANHEUSER-BUSCH INBEV SA 9.75% 30/07/2024	1,800,000	1,934,842
AROWNTOWN SA VAR 25/06/2169 (4.25%)	2,200,000	1,501,771
BANCO SANTANDER SA 2.75% 12/09/2023	3,500,000	3,391,579
BANK OF NOVA SCOTIA 1.375% 05/12/2023	2,300,000	2,211,484
BANQUE FED CRED MUTUEL 2.25% 18/12/2023	1,600,000	1,561,137
BARCLAYS PLC 3.125% 17/01/2024	2,200,000	2,157,272
BAT INTL FIN PLC 7.25% 12/03/2024	2,000,000	2,075,320
BMW INTL INVESTMT BV 0.75% 08/03/2024	2,300,000	2,145,946
BUPA FINANCE 5% BDS 25/04/23	1,895,000	1,919,688
CITIGROUP INC 5.875% 01/07/2024	2,100,000	2,089,814
CLOSE BROTHERS GP PLC 2.75% 26/04/2023	2,200,000	2,184,240
COVENTRY BS 1.5% 23/01/2023	2,300,000	2,283,695
CPUK FIN LTD 7.239% 28/02/2024	2,000,000	2,012,598
DEUT PFANDBRIEFBANK AG 1.75% 21/11/2022	2,300,000	2,321,618
DEUTSCHE BANK AG 3.875% 12/02/2024	2,200,000	2,159,463
DEUTSCHE TELEKOM INT 1.25% 06/10/2023	2,300,000	2,231,977
DISCOVERY COMMUNICATIONS 2.5% 20/9/2024	2,200,000	2,035,409
ENEL FINANCE INTL NV 5.625% 14/08/2024	2,000,000	1,979,340
EUROCLEAR BANK SA 1.25% 30/09/2024	2,200,000	2,003,262
FIL LTD 7.125% 13/02/2024	2,000,000	2,096,687
FORD MOTOR CREDIT CO 2.748% 14/06/2024	1,700,000	1,539,071
GATWICK FUNDING LTD 5.25% 23/01/2024	2,100,000	2,128,867
GENERAL MOTORS FINL CO 2.25% 06/09/2024	2,200,000	2,013,224
GLOBAL SWITCH HOLDINGS 4.375% 13/12/22	2,200,000	2,268,988
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	2,100,000	2,161,751
HSBC HOLDINGS PLC 6.5% 20/05/2024	2,000,000	2,042,058
INNOGY FINANCE BV 5.625% 06/12/2023	2,000,000	2,076,258
INTERCONTINENTAL HOTEL 3.875% 28/11/2022	1,000,000	1,028,607

INVESTEC BANK PLC VAR 24/07/2028	2,012,000	1,947,871
LADBROKES GP FIN 5.125% 08/09/2023	1,700,000	1,676,096
LLOYDS BK CORP MKTS 1.75% 11/07/2024	2,300,000	2,141,232
LVMH MOET HENNESSY VUITT 1% 11/02/2023	2,300,000	2,286,515
M&G PLC VAR 20/07/2049 3 7/8 (3.875%)	2,200,000	2,062,502
NATIONAL EXPRESS GROUP 2.5% 2023	2,200,000	2,161,200
NATWEST MARKETS 7.5% 29/04/2024	650,000	683,441
NORTHERN PWRGRID HOLDING 7.25% 15/12/2022	2,000,000	2,123,531
NORTHUMBRIAN WATER FIN 6.875% 06/02/2023	2,100,000	2,204,467
PACIFIC NATIONAL FIN 5% 19/09/2023	2,200,000	2,166,053
PRINCIPALITY BS 2.375% 23/11/2023	1,500,000	1,437,077
RAC BOND CO 4.565% 06/05/2023	2,200,000	2,208,045
RCI BANQUE SA 1.875% 08/11/2022	2,300,000	2,327,388
ROTHESAY LIFE VAR 5.5% 17/09/2029	2,000,000	1,894,714
SCOTTISH WIDOWS 5.5% 16/06/2023	2,100,000	2,111,875
SIEMENS FINANCE SM 0.875% 05/06/2023	2,300,000	2,250,184
TELEFONICA EMISIONES 5.289% 09/12/2022	2,100,000	2,187,832
TESCO PLC 5% 24/03/2023	2,000,000	2,044,947
THAMES WATER UTL FIN 1.875% 24/01/2024	2,300,000	2,204,423
TOYOTA MOTOR FIN 1.375% 23/05/2023	1,155,000	1,134,097
UBS AG LONDON 0.625% 18/12/2023	2,300,000	2,172,707
UNITE (USAF) PLC 3.374% 30/06/23 GBP	2,200,000	2,162,314
VERIZON COMMS 4.073% 18/06/2024	2,300,000	2,248,076
VIRGIN MONEY UK PLC VAR 14/12/2028 (1%)	1,500,000	1,512,299
WALES & WEST UTL FIN 4.625% 13/12/2023	2,100,000	2,147,035
WELLS FARGO BANK NA 5.25% 01/08/2023	1,500,000	1,502,899
WEST POW DIST WEST 5.25% 17/01/23 GBP1000	2,100,000	2,177,514
Credit		
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	395,133	30,358,091
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC	1,187,733	103,522,781