

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Bond/Credit holdings

Valuation Date 30/06/2025

	Holding	Market Value (£)
British Government		
TREASURY 0.25% 31/07/31	17,246,000	13,848,812
TREASURY 0.375% 22/10/30	38,124,000	31,850,580
TREASURY 0.5% 22/10/61	18,450,000	4,838,376
TREASURY 0.625% 31/07/35	34,765,000	24,050,072
TREASURY 0.875% 31/07/33	6,394,000	4,934,158
TREASURY 1% 31/01/32	14,870,000	12,302,154
TREASURY 1.25% 22/07/2027	14,685,000	14,062,067
TREASURY 1.5% 22/07/2047	13,442,000	7,067,648
TREASURY 1.625% 22/10/71	13,120,000	5,320,993
TREASURY 1.75% 07/9/2037	33,603,000	24,730,758
TREASURY 3.25% 22/01/2044	15,477,000	12,231,084
TREASURY 3.25% 31/01/2033	10,927,000	10,367,066
TREASURY 3.50% 22/10/25	21,360,000	21,454,376
TREASURY 4% 22/10/2063	8,562,000	6,885,911
TREASURY 4.25% 07/12/2046	11,665,000	10,267,192
TREASURY 4.25% 07/12/2049	25,400,000	22,033,757
TREASURY 4.25% 31/07/2034	23,526,000	23,629,761
TREASURY 4.375% 31/07/54	4,570,000	4,042,752
TREASURY 4.5% 07/06/2028	3,377,000	3,450,882
Credit		
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	395,133	41,058,301
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC	1,187,733	127,883,179
Global Corp Bonds		
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,476,696	345,896,532
Index Linked		
TREASURY INDEX LINKED 0.125% 10/08/48	78,431,000	72,421,096
TREASURY INDEX LINKED 0.125% 22/03/51	88,984,000	72,881,781
TREASURY INDEX LINKED 0.25% 22/03/52	66,662,000	67,996,380
TREASURY INDEX LINKED 0.5% 22/03/50	55,223,000	71,141,030
TREASURY INDEX LINKED 1.25% 22/11/54	82,266,000	70,015,051
UK Corporate Bonds		
ABP FINANCE PLC 6.25% 14/12/2026	2,500,000	2,563,555
AMGEN INC 5.5% 07/12/2026	1,000,000	1,043,967
AROUNDTOWN FINANCE ARL VAR 07/08/2172	2,200,000	2,389,859
AT&T INC 2.9% 04/12/2026	2,500,000	2,485,126
BANQUE FED CRED MUTUEL 4.875% 25/09/2025	2,200,000	2,282,443
BANQUE FED CRED MUTUEL 5% 19/01/2026	300,000	307,441
BARCLAYS PLC VAR 22/11/2030	2,200,000	2,235,396
BAT INTL FINANCE PLC 4% 04/09/2026	2,500,000	2,561,081
BG ENERGY CAPITAL 5.125% 01/12/2025	2,500,000	2,577,925
BMW INTL INVEST BV 5.5% 06/06/2026	2,500,000	2,534,010
BNP PARIBAS 3.375% 23/01/2026	2,600,000	2,620,041
BPCE SA 1% 22/12/2025	1,500,000	1,482,486
CITIGROUP INC 1.75% 23/10/2026	2,500,000	2,441,227
CLOSE BROTHERS FIN PLC 2.75% 19/10/2026	2,500,000	2,444,935
COMPASS GROUP PLC 3.85% 26/06/2026	1,500,000	1,495,300

COVENTRY BS 1% 21/09/2025	2,200,000	2,190,902
DEUTSCHE BAHN FIN 1.875% 13/02/2026	1,700,000	1,687,836
ELECTRICITY NORTH WEST 8.875% 25/03/2026	2,400,000	2,522,521
EXPERIAN FIN 0.739% 29/10/2025	2,200,000	2,183,462
FISERV INC 2.25% 01/07/2025	2,200,000	2,249,364
FORD MOTOR CRED CO LL 6.86% 05/06/2026	1,500,000	1,530,178
GATWICK FUNDING 6.125% 02/03/2026	545,000	560,882
GENERAL MOTORS FINL CO 5.15% 15/08/2026	2,500,000	2,616,177
GLENCORE FIN EUR 3.125% 26/03/2026	2,700,000	2,691,917
GOLDMAN SACHS GP 4.25% 29/01/2026	2,600,000	2,642,213
HAMMERSON PLC 3.5% 27/10/2025	2,200,000	2,240,741
HAMMERSON PLC 6% 23/02/2026	400,000	410,933
HEATHROW FUNDING LTD 6.75% 03/12/2026	2,500,000	2,663,353
IMPERIAL BRANDS FIN PLC 5.5% 28/09/2026	2,500,000	2,627,322
ING GROEP NV 3% 10/02/2026	2,600,000	2,602,663
INTERCONTINENTAL HOTEL 2.125% 24/08/2026	2,500,000	2,471,028
KERING 5.125% 23/11/2026	1,000,000	1,034,087
LEGAL & GENERAL GP VAR 27/10/2045 5.375%	700,000	705,628
LLOYDS BANKING GROUP 1.985% 15/12/2031	2,000,000	1,924,747
LOGICOR 2019 UK 1.875% 17/11/2026	2,500,000	2,417,549
LONDON & QUADRANT HOUS 2.625% 05/05/2026	2,500,000	2,470,703
MERCEDED-BENZ INT FINC 5.625% 17/08/2026	2,500,000	2,650,581
NATIONWIDE BLDG SOC 3% 06/06/2026	1,000,000	993,872
NEW YORK LIFE GLOB 4.35% 16/09/2025	2,200,000	2,226,823
NEXT GROUP 3% 26/08/2025	2,200,000	2,249,026
NIE FINANCE 2.5% 27/10/2025	2,600,000	2,623,477
OP CORPORATE BANK 3.375% 14/01/2026	2,600,000	2,625,959
PHOENIX GRP HLD 6.625% 18/12/2025	2,500,000	2,604,140
ROTHESAY LIFE 3.375% 12/07/2026	2,000,000	2,036,725
ROTHESAY LIFE 8% 30/10/2025	500,000	531,025
SANTANDER UK GP 3.625% 14/01/2026	2,200,000	2,224,748
TELEFONICA EMISIONES 5.375% 02/02/2026	2,500,000	2,562,034
UBS AG JERSEY 8.75% 18/12/2025	2,400,000	2,548,989
VICINITY CENTRES TRUST 3.375% 07/04/2026	2,000,000	1,996,824
VIRGIN MONEY UK PLC VAR 11/12/2030	2,100,000	2,104,179
VODAFONE GP 5.625% 04/12/2025	2,500,000	2,586,938
VOLKSWAGEN FIN SERV 4.25% 09/10/2025	500,000	514,249
WELLS FARGO 2% 28/07/2025	2,200,000	2,236,007
WHITBREAD GRP 3.375% 16/10/2025	2,100,000	2,138,927
YORKSHIRE B SOC 3.5% 21/04/2026	2,500,000	2,498,101