

## NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Bond/Credit holdings

Valuation Date 31/03/2023

	Holding	Market Value (£)
<b>British Government</b>		
TREASURY 0.25% 31/01/2025	12,987,000	12,135,150
TREASURY 0.25% 31/07/31	8,217,000	6,295,927
TREASURY 0.375% 22/10/30	21,077,000	16,803,604
TREASURY 0.5% 22/10/61	5,235,000	1,893,383
TREASURY 0.625% 31/07/35	21,569,000	15,159,527
TREASURY 0.75% 22/07/23	7,245,000	7,166,094
TREASURY 0.875% 31/07/33	1,371,000	1,052,690
TREASURY 1% 2024 22/04/2024	17,749,000	17,237,751
TREASURY 1.25% 22/07/2027	9,044,000	8,247,658
TREASURY 1.5% 22/07/2047	4,592,000	2,884,316
TREASURY 1.625% 22/10/71	14,680,000	8,337,988
TREASURY 1.75% 07/9/2037	28,838,000	22,324,687
TREASURY 3.25% 22/01/2044	3,941,000	3,595,000
TREASURY 4.25% 07/12/2046	3,200,000	3,400,993
TREASURY 4.25% 07/12/2049	7,090,000	7,582,829
<b>UK Corporate Bonds</b>		
AMERICAN INTL GP 5% 26/04/2023	3,450,000	3,608,157
ANHEUSER-BUSCH INBEV SA 9.75% 30/07/2024	1,800,000	2,020,462
AROWNTOWN SA VAR 25/06/2169 (4.25%)	2,200,000	844,378
BANCO SANTANDER SA 2.75% 12/09/2023	3,500,000	3,507,243
BANK OF NOVA SCOTIA 1.375% 05/12/2023	2,300,000	2,246,188
BANQUE FED CRED MUTUEL 2.25% 18/12/2023	1,600,000	1,573,887
BARCLAYS PLC 3.125% 17/01/2024	2,200,000	2,168,943
BAT INTL FIN PLC 7.25% 12/03/2024	2,000,000	2,032,179
BMW INTL INVESTMT BV 0.75% 08/03/2024	2,300,000	2,222,982
BUPA FINANCE 5% BDS 25/04/23	1,895,000	1,934,384
CITIGROUP INC 5.875% 01/07/2024	2,100,000	2,172,573
CLOSE BROTHERS GP PLC 2.75% 26/04/2023	2,200,000	2,216,139
CPUK FIN LTD 7.239% 28/02/2024	2,000,000	2,022,105
DEUTSCHE BANK AG 3.875% 12/02/2024	2,200,000	2,144,742
DEUTSCHE TELEKOM INT 1.25% 06/10/2023	2,300,000	2,270,463
DISCOVERY COMMUNICATIONS 2.5% 20/9/2024	2,200,000	2,135,636
ENEL FINANCE INTL NV 5.625% 14/08/2024	2,000,000	2,081,921
EUROCLEAR BANK SA 1.25% 30/09/2024	2,200,000	2,083,926
FIL LTD 7.125% 13/02/2024	2,000,000	2,035,741
FORD MOTOR CREDIT CO 2.748% 14/06/2024	1,700,000	1,651,237
GATWICK FUNDING LTD 5.25% 23/01/2024	2,100,000	2,118,881
GENERAL MOTORS FINL CO 2.25% 06/09/2024	2,200,000	2,126,872
HSBC HOLDINGS PLC 6.5% 20/05/2024	2,000,000	2,125,935
INNOGY FINANCE BV 5.625% 06/12/2023	2,000,000	2,035,532
INVESTEC BANK PLC VAR 24/07/2028	233,000	236,511
LADBROKES GP FIN 5.125% 08/09/2023	1,700,000	1,690,209
LLOYDS BK CORP MKTS 1.75% 11/07/2024	2,300,000	2,202,071
M&G PLC VAR 20/07/2049 3 7/8 (3.875%)	2,200,000	2,142,572
NATIONAL EXPRESS GROUP 2.5% 2023	2,200,000	2,179,109
NATWEST MARKETS 7.5% 29/04/2024	650,000	683,129
PACIFIC NATIONAL FIN 5% 19/09/2023	2,200,000	2,237,093
PRINCIPALITY BS 2.375% 23/11/2023	1,500,000	1,478,627
RAC BOND CO 4.565% 06/05/2023	2,200,000	2,236,863
ROTHESAY LIFE VAR 5.5% 17/09/2029	2,000,000	2,008,933
SCOTTISH WIDOWS 5.5% 16/06/2023	2,100,000	2,186,038
SIEMENS FINANCE SM 0.875% 05/06/2023	2,300,000	2,300,646
THAMES WATER UTL FIN 1.875% 24/01/2024	2,300,000	2,245,976
TOYOTA MOTOR FIN 1.375% 23/05/2023	1,155,000	1,162,554
UBS AG LONDON 0.625% 18/12/2023	2,300,000	2,221,112
UNITE (USAF) PLC 3.374% 30/06/23 GBP	2,200,000	2,186,229
VERIZON COMMS 4.073% 18/06/2024	2,300,000	2,348,529
VIRGIN MONEY UK PLC VAR 14/12/2028 (1%)	1,500,000	1,521,498

WALES & WEST UTL FIN 4.625% 13/12/2023	2,100,000	2,115,312
WELLS FARGO BANK NA 5.25% 01/08/2023	1,500,000	1,548,367
<b>Pooled</b>		
DORCHESTER CREDIT	65,000,000	59,625,246 Credit
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	395,133	33,293,932 Credit
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC	1,187,733	110,174,084 Credit
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,476,696	296,110,238 Global Corp Bonds