

**NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND****Bond holdings****Valuation Date 31/03/2026**

|                                                    | Holding    | Market Value (£) |
|----------------------------------------------------|------------|------------------|
| <b>British Government</b>                          |            |                  |
| TREASURY 0.25% 31/07/31                            | 18,306,000 | 14,743,606       |
| TREASURY 0.375% 22/10/30                           | 39,060,000 | 32,801,742       |
| TREASURY 0.625% 31/07/35                           | 35,075,000 | 24,085,955       |
| TREASURY 0.875% 31/01/46                           | 8,450,000  | 3,790,891        |
| TREASURY 0.875% 31/07/33                           | 17,934,000 | 13,760,509       |
| TREASURY 1.5% 22/07/2047                           | 13,442,000 | 6,768,285        |
| TREASURY 1.625% 22/10/71                           | 3,750,000  | 1,436,036        |
| TREASURY 1.75% 07/9/2037                           | 28,240,000 | 20,280,310       |
| TREASURY 3.25% 22/01/2044                          | 15,477,000 | 11,725,452       |
| TREASURY 3.25% 31/01/2033                          | 11,115,000 | 10,268,670       |
| TREASURY 3.75% 22/10/53                            | 7,430,000  | 5,668,968        |
| TREASURY 4% 22/10/2063                             | 8,562,000  | 6,670,504        |
| TREASURY 4.125% 29/01/27                           | 4,945,000  | 4,970,867        |
| TREASURY 4.25% 07/12/2046                          | 11,665,000 | 10,051,852       |
| TREASURY 4.25% 07/12/2049                          | 25,400,000 | 21,542,005       |
| TREASURY 4.25% 31/07/2034                          | 54,175,000 | 52,510,570       |
| TREASURY 4.375% 31/07/54                           | 4,684,000  | 3,933,766        |
| TREASURY 4.5% 07/06/2028                           | 12,500,000 | 12,705,293       |
| <b>Index Linked</b>                                |            |                  |
| TREASURY INDEX LINKED 0.125% 10/08/48              | 78,431,000 | 74,742,949       |
| TREASURY INDEX LINKED 0.125% 22/03/51              | 88,984,000 | 75,044,545       |
| TREASURY INDEX LINKED 0.25% 22/03/52               | 86,958,000 | 91,157,748       |
| TREASURY INDEX LINKED 0.5% 22/03/50                | 71,221,000 | 93,698,515       |
| TREASURY INDEX LINKED 1.25% 22/11/54               | 94,326,000 | 82,580,840       |
| <b>UK Corporate Bonds</b>                          |            |                  |
| ABP FINANCE PLC 6.25% 14/12/2026                   | 2,500,000  | 2,567,444        |
| AMGEN INC 5.5% 07/12/2026                          | 1,000,000  | 1,021,340        |
| AT&T INC 2.9% 04/12/2026                           | 2,500,000  | 2,488,556        |
| BAT INTL FINANCE PLC 4% 04/09/2026                 | 2,500,000  | 2,549,192        |
| BMW INTL INVEST BV 5.5% 06/06/2026                 | 2,500,000  | 2,616,845        |
| CITIGROUP INC 1.75% 23/10/2026                     | 2,500,000  | 2,476,314        |
| CLOSE BROTHERS FIN PLC 2.75% 19/10/2026            | 2,500,000  | 2,493,508        |
| COMPASS GROUP PLC 3.85% 26/06/2026                 | 1,500,000  | 1,542,210        |
| FORD MOTOR CRED CO LL 6.86% 05/06/2026             | 1,500,000  | 1,588,388        |
| GENERAL MOTORS FINL CO 5.15% 15/08/2026            | 2,500,000  | 2,583,003        |
| HEATHROW FUNDING LTD 6.75% 03/12/2026              | 2,500,000  | 2,579,818        |
| IMPERIAL BRANDS FIN PLC 5.5% 28/09/2026            | 2,500,000  | 2,575,203        |
| INTERCONTINENTAL HOTEL 2.125% 24/08/2026           | 2,500,000  | 2,506,004        |
| KERING 5.125% 23/11/2026                           | 1,000,000  | 1,019,696        |
| LLOYDS BANKING GROUP 1.985% 15/12/2031             | 2,000,000  | 1,982,560        |
| LOGICOR 2019 UK 1.875% 17/11/2026                  | 2,500,000  | 2,461,047        |
| LONDON & QUADRANT HOUS 2.625% 05/05/2026           | 2,500,000  | 2,521,534        |
| MERCEDED-BENZ INT FINC 5.625% 17/08/2026           | 2,500,000  | 2,596,558        |
| NATIONWIDE BLDG SOC 3% 06/06/2026                  | 1,000,000  | 1,025,430        |
| ROTHESAY LIFE 3.375% 12/07/2026                    | 2,000,000  | 2,038,292        |
| VICINITY CENTRES TRUST 3.375% 07/04/2026           | 2,000,000  | 2,065,155        |
| YORKSHIRE B SOC 3.5% 21/04/2026                    | 2,500,000  | 2,580,383        |
| <b>Pooled</b>                                      |            |                  |
| LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC | 395,133    | 44,333,956       |

|                                                    |           |             |
|----------------------------------------------------|-----------|-------------|
| LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC | 1,187,733 | 132,396,563 |
| LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD       | 3,476,696 | 354,623,040 |