

**NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND****Bond and Credit holdings**

Valuation Date 31/12/2022

	Holding	Market Value (£)
<b>British Government</b>		
TREASURY 0.25% 31/01/2025	6,727,000	6,262,631
TREASURY 0.25% 31/07/31	8,193,000	6,100,831
TREASURY 0.375% 22/10/30	21,077,000	16,377,275
TREASURY 0.5% 22/10/61	2,574,000	919,668
TREASURY 0.625% 31/07/35	21,474,000	14,533,786
TREASURY 0.75% 22/07/23	8,206,000	8,087,847
TREASURY 0.875% 31/07/33	1,371,000	1,021,721
TREASURY 1% 2024 22/04/2024	26,679,000	25,748,519
TREASURY 1.25% 22/07/2027	8,983,000	8,104,487
TREASURY 1.25% 31/07/51	1,473,000	802,486
TREASURY 1.5% 22/07/2047	10,351,000	6,334,846
TREASURY 1.625% 22/10/54	9,145,000	5,391,206
TREASURY 1.625% 22/10/71	9,776,000	5,455,252
TREASURY 1.75% 07/9/2037	15,608,000	11,761,555
TREASURY 3.25% 22/01/2044	3,873,000	3,469,848
TREASURY 4.25% 07/12/2046	3,200,000	3,280,967
TREASURY 4.25% 07/12/2049	7,090,000	7,319,023
<b>UK Corporate Bonds</b>		
3I GROUP PLC 6.875% 09/03/2023	2,100,000	2,223,673
AEROPORTI DI ROMA SPA 5.441% 20/02/2023	1,400,000	1,398,919
AMERICAN INTL GP 5% 26/04/2023	3,450,000	3,572,581
ANHEUSER-BUSCH INBEV SA 9.75% 30/07/2024	1,800,000	2,006,705
AROUNDTOWN SA VAR 25/06/2169 (4.25%)	2,200,000	1,063,361
BANCO SANTANDER SA 2.75% 12/09/2023	3,500,000	3,479,744
BANK OF NOVA SCOTIA 1.375% 05/12/2023	2,300,000	2,232,825
BANQUE FED CRED MUTUEL 2.25% 18/12/2023	1,600,000	1,565,766
BARCLAYS PLC 3.125% 17/01/2024	2,200,000	2,214,714
BAT INTL FIN PLC 7.25% 12/03/2024	2,000,000	2,146,006
BMW INTL INVESTMT BV 0.75% 08/03/2024	2,300,000	2,218,108
BUPA FINANCE 5% BDS 25/04/23	1,895,000	1,912,696
CITIGROUP INC 5.875% 01/07/2024	2,100,000	2,166,935
CLOSE BROTHERS GP PLC 2.75% 26/04/2023	2,200,000	2,192,389
COVENTRY BS 1.5% 23/01/2023	2,300,000	2,311,658
CPUK FIN LTD 7.239% 28/02/2024	2,000,000	2,061,929
DEUTSCHE BANK AG 3.875% 12/02/2024	2,200,000	2,220,151
DEUTSCHE TELEKOM INT 1.25% 06/10/2023	2,300,000	2,256,630
DISCOVERY COMMUNICATIONS 2.5% 20/9/2024	2,200,000	2,102,715
ENEL FINANCE INTL NV 5.625% 14/08/2024	2,000,000	2,056,127
EUROCLEAR BANK SA 1.25% 30/09/2024	2,200,000	2,072,280
FIL LTD 7.125% 13/02/2024	2,000,000	2,147,973
FORD MOTOR CREDIT CO 2.748% 14/06/2024	1,700,000	1,628,225
GATWICK FUNDING LTD 5.25% 23/01/2024	2,100,000	2,198,135
GENERAL MOTORS FINL CO 2.25% 06/09/2024	2,200,000	2,103,645
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	2,100,000	2,194,811
HSBC HOLDINGS PLC 6.5% 20/05/2024	2,000,000	2,107,475
INNOGY FINANCE BV 5.625% 06/12/2023	2,000,000	2,019,088
INVESTEC BANK PLC VAR 24/07/2028	233,000	234,252
LADBROKES GP FIN 5.125% 08/09/2023	1,700,000	1,701,848
LLOYDS BK CORP MKTS 1.75% 11/07/2024	2,300,000	2,208,719
LVMH MOET HENNESSY VUITT 1% 11/02/2023	2,300,000	2,313,545
M&G PLC VAR 20/07/2049 3 7/8 (3.875%)	2,200,000	2,157,173
NATIONAL EXPRESS GROUP 2.5% 2023	2,200,000	2,156,823
NATWEST MARKETS 7.5% 29/04/2024	650,000	676,590
NORTHUMBRIAN WATER FIN 6.875% 06/02/2023	2,100,000	2,233,014
PACIFIC NATIONAL FIN 5% 19/09/2023	2,200,000	2,195,903
PRINCIPALITY BS 2.375% 23/11/2023	1,500,000	1,458,798
RAC BOND CO 4.565% 06/05/2023	2,200,000	2,194,267
ROTHESAY LIFE VAR 5.5% 17/09/2029	2,000,000	1,982,930
SCOTTISH WIDOWS 5.5% 16/06/2023	2,100,000	2,163,656
SIEMENS FINANCE SM 0.875% 05/06/2023	2,300,000	2,280,428

TESCO PLC 5% 24/03/2023	2,000,000	2,075,798
THAMES WATER UTL FIN 1.875% 24/01/2024	2,300,000	2,258,211
TOYOTA MOTOR FIN 1.375% 23/05/2023	1,155,000	1,152,588
UBS AG LONDON 0.625% 18/12/2023	2,300,000	2,223,940
UNITE (USAF) PLC 3.374% 30/06/23 GBP	2,200,000	2,170,751
VERIZON COMMS 4.073% 18/06/2024	2,300,000	2,328,512
VIRGIN MONEY UK PLC VAR 14/12/2028 (1%)	1,500,000	1,500,930
WALES & WEST UTL FIN 4.625% 13/12/2023	2,100,000	2,099,169
WELLS FARGO BANK NA 5.25% 01/08/2023	1,500,000	1,534,544
WEST POW DIST WEST 5.25% 17/01/23 GBP1000	2,100,000	2,205,362
<b>Pooled</b>		
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	395,133	32,938,312 Credit
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC	1,187,733	107,311,649 Credit
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,476,696	289,191,612 Global Corp Bonds
AEGON KAMES DIVERSIFIED GROWTH FUND (CLASS B ACC)	191,328,238	325,831,989 Inflation Linked