

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND**Valuation Date 31/3/2022****Bond holdings**

	Holding	Market Value (£)
Global Corp Bonds		
LGPS CENTRAL GLOBAL ACT CORP BD MULTI MGR FD	3,133,153	299,247,424
British Government		
TREASURY 0.25% 31/07/31	19,949,000	17,509,386
TREASURY 0.375% 22/10/30	28,074,000	25,439,209
TREASURY 0.5% 22/10/61	6,965,000	4,678,166
TREASURY 0.50% 22/07/22	2,779,000	2,774,107
TREASURY 0.625% 31/07/35	12,976,000	11,127,162
TREASURY 0.875% 31/07/33	4,117,000	3,775,979
TREASURY 1% 2024 22/04/2024	28,857,000	28,706,817
TREASURY 1.25% 22/07/2027	24,815,000	24,570,524
TREASURY 1.25% 31/07/51	1,461,000	1,283,397
TREASURY 1.5% 22/07/2047	4,203,000	3,925,256
TREASURY 1.625% 22/10/54	5,479,000	5,342,260
TREASURY 1.625% 22/10/71	9,626,000	9,813,157
TREASURY 1.75% 07/9/2037	19,567,000	19,286,043
TREASURY 3.25% 22/01/2044	13,103,000	16,457,433
TREASURY 3.5% 22/07/68	2,846,000	4,568,611
TREASURY 4.25% 07/12/2046	3,092,000	4,588,560
TREASURY 4.25% 07/12/2049	6,852,000	10,531,596
UK Corporate Bonds		
3I GROUP PLC 6.875% 09/03/2023	2,100,000	2,195,499
AEROPORTI DI ROMA SPA 5.441% 20/02/2023	1,400,000	1,455,244
AMERICAN INTL GP 5% 26/04/2023	3,450,000	3,712,650
ANHEUSER-BUSCH INBEV SA 9.75% 30/07/2024	1,800,000	2,219,333
AROUNDTOWN SA VAR 25/06/2169 (4.25%)	2,200,000	2,254,109
BANCO SANTANDER SA 2.75% 12/09/2023	3,500,000	3,561,417
BANK OF NOVA SCOTIA 1.375% 05/12/2023	2,300,000	2,279,306
BANQUE FED CRED MUTUEL 2.25% 18/12/2023	1,600,000	1,604,291
BARCLAYS PLC 3.125% 17/01/2024	2,200,000	2,225,389
BAT INTL FIN PLC 7.25% 12/03/2024	2,000,000	2,162,643
BMW INTL INVESTMT BV 0.75% 08/03/2024	2,300,000	2,238,452
BUPA FINANCE 5% BDS 25/04/23	1,895,000	1,986,104
CITIGROUP INC 5.875% 01/07/2024	2,100,000	2,325,537
CLOSE BROTHERS GP PLC 2.75% 26/04/2023	2,200,000	2,233,343
COVENTRY BS 1.5% 23/01/2023	2,300,000	2,295,104
CPUK FIN LTD 7.239% 28/02/2024	2,000,000	2,179,242
CREDIT SUISSE GP 3% 27/05/2022	3,000,000	3,080,025
DAIMLER INTL FINANCE BV 1.25% 05/09/2022	5,800,000	5,835,573
DEUT PFANDBRIEFBANK AG 1.75% 21/11/2022	2,300,000	2,308,926
DEUTSCHE BANK AG 3.875% 12/02/2024	2,200,000	2,233,332
DEUTSCHE TELEKOM INT 1.25% 06/10/2023	2,300,000	2,286,946
DISCOVERY COMMUNICATIONS 2.5% 20/9/2024	2,200,000	2,226,398
ENEL FINANCE INTL NV 5.625% 14/08/2024	2,000,000	2,216,921
EUROCLEAR BANK SA 1.25% 30/09/2024	2,200,000	2,144,576
FIL LTD 7.125% 13/02/2024	2,000,000	2,169,788
FORD MOTOR CREDIT CO 2.748% 14/06/2024	1,700,000	1,682,260
FRIENDS LIFE GROUP 8.25% 21/04/22 GBP	2,500,000	2,699,340
GATWICK FUNDING LTD 5.25% 23/01/2024	2,100,000	2,217,478
GENERAL MOTORS FINL CO 2.25% 06/09/2024	2,200,000	2,199,939

GLENCORE FIN EURO 6% 03/04/2022	2,000,000	2,118,689
GLOBAL SWITCH HOLDINGS 4.375% 13/12/22	2,200,000	2,258,512
HEATHROW FUNDING LIMITED 5.225% 15/02/2025	2,100,000	2,165,786
HSBC HOLDINGS PLC 6.5% 20/05/2024	2,000,000	2,266,017
IBM CORP 2.625% 05/08/2022	2,800,000	2,860,169
INNOGY FINANCE BV 5.625% 06/12/2023	2,000,000	2,142,598
INTERCONTINENTAL HOTEL 3.875% 28/11/2022	1,000,000	1,026,692
INVESTEC BANK PLC VAR 24/07/2028	2,012,000	2,090,815
INVESTEC PLC 4.5% 05/05/2022	3,000,000	3,124,753
LADBROKES GP FIN 5.125% 08/09/2023	1,700,000	1,732,964
LLOYDS BK CORP MKTS 1.75% 11/07/2024	2,300,000	2,265,353
LVMH MOET HENNESSY VUITT 1% 11/02/2023	2,300,000	2,285,697
M&G PLC VAR 20/07/2049 3 7/8 (3.875%)	2,200,000	2,245,146
MUNICH RE 6.625% 26/05/2042	300,000	318,791
NATIONAL EXPRESS GROUP 2.5% 2023	2,200,000	2,220,548
NATWEST MARKETS 7.5% 29/04/2024	650,000	734,358
NORDEA BANK AB 2.375% 02/06/2022	1,700,000	1,736,019
NORTHERN PWRGRID HOLDING 7.25% 15/12/2022	2,000,000	2,119,462
NORTHUMBRIAN WATER FIN 6.875% 06/02/2023	2,100,000	2,204,402
PACIFIC NATIONAL FIN 5% 19/09/2023	2,200,000	2,324,314
PRINCIPALITY BS 2.375% 23/11/2023	1,500,000	1,503,220
RAC BOND CO 4.565% 06/05/2023	2,200,000	2,264,820
RCI BANQUE SA 1.875% 08/11/2022	2,300,000	2,311,689
ROTHESAY LIFE VAR 5.5% 17/09/2029	2,000,000	2,154,194
SCOTTISH WIDOWS 5.5% 16/06/2023	2,100,000	2,261,572
SIEMENS FINANCE SM 0.875% 05/06/2023	2,300,000	2,288,709
TELEFONICA EMISIONES 5.289% 09/12/2022	2,100,000	2,186,272
TESCO PLC 5% 24/03/2023	2,000,000	2,055,579
THAMES WATER UTL FIN 1.875% 24/01/2024	2,300,000	2,287,604
TOYOTA MOTOR FIN 1.375% 23/05/2023	1,155,000	1,160,467
UBS AG LONDON 0.625% 18/12/2023	2,300,000	2,237,570
UNITE (USAF) PLC 3.374% 30/06/23 GBP	2,200,000	2,230,545
VERIZON COMMS 4.073% 18/06/2024	2,300,000	2,463,549
VIRGIN MONEY UK PLC VAR 14/12/2028 (1%)	1,500,000	1,636,607
VOLKSWAGEN FIN 1.75% 12/09/2022	4,400,000	4,442,004
WALES & WEST UTL FIN 4.625% 13/12/2023	2,100,000	2,211,316
WELLS FARGO & CO 1.375% 30/06/2022	2,000,000	2,019,237
WELLS FARGO BANK NA 5.25% 01/08/2023	1,500,000	1,605,429
WEST POW DIST WEST 5.25% 17/01/23 GBP1000	2,100,000	2,173,705

Credit

DORCHESTER CREDIT	65,000,000	55,612,946
LGPS CENTRAL GLOBAL ACTIVE EMERG BOND MM FD (A ACC	395,133	35,957,130
LGPS CENTRAL GLOBAL ACTIVE MAC MULTI MGR FUND (ACC	1,187,733	114,628,082