

**NCC-040774-19 Nottinghamshire Pension Fund (board)**

Dear Requester,

Further to your request for information we have the below information from the department.

We do not record this information. We account in sterling. We do not have access to this information for external investments. Because of the way we account it would be extremely time consuming to extract the requested information for those items which are transacted through our custodian (which would only be part of what is requested) and would exceed the threshold allowed under the act.

We do not have a policy document for managing foreign exchange transactions and costs or a written foreign exchange cost evaluation criteria, however such costs would be assessed as part of the criteria within our procurement process and are kept under review.

The managers we use for our segregated mandates and other investments can be found on our website.

<https://www.nottspf.org.uk/about-the-fund/investments>

We trust this now resolves your enquiry, however should you have any further queries please do not hesitate to contact me directly on the details below.

Nottinghamshire County Council regularly publishes previous FOIR,s and answers on its website, under Disclosure logs. (see link) <http://site.nottinghamshire.gov.uk/thecouncil/democracy/freedom-of-information/disclosure-log/>

You can use the search facility using keywords.

If you are unhappy with the service you have received in relation to your request and wish to make a complaint or request a review of our decision, you should write to the Team Manager, Complaints and Information Team, County Hall, West Bridgford, Nottingham, NG2 7QP or email [complaints@nottsc.gov.uk](mailto:complaints@nottsc.gov.uk) .

Kind Regards

Complaints and Information Team  
Nottinghamshire County Council  
County Hall

To the Board of the Nottinghamshire Pension Fund,

My name is ##### and I would like to request for information from the Board the Nottinghamshire Pension Fund as part of the Local Government Pension Scheme, under the Freedom of Information Act. I would like to ask you to send me the following information:

- All currency
- or foreign exchange transactions since January 2019 executed on behalf of the fund through all its relationships, including custodians, asset managers employed by the scheme and through segregated mandates

- Corresponding
- trade dates, trade times, the relevant FX pair, the amount of the transaction, whether it was a buy or sell order, the value date of the transactions and the executed exchange rate
  
- The scheme's
- policy document for managing foreign exchange transactions and foreign exchange costs. If you don't have a policy please say so.
  
- When you're
- invested in a LGPS pool, please carve-out your portion of the flow
  
- The list
- of managers the scheme uses and the criteria for assessing and comparing managers' foreign exchange costs. If you don't have a foreign exchange cost evaluation criteria please say so.
  
- When trading
- is done through a custodian or a segregated mandate, the policy the scheme has for assessing foreign exchange costs

Please send data about the transactions in an excel format to the above email address and please respond promptly.

Kind regards,