

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND
Valuation Date 30/06/2017

	Holding	Market Value (£)
Emerging Markets Equities		
JP MORGAN EMERGING MARKETS ORD 25P	115,000	915,400
TEMPLETON EMERGING MARKETS	4,000,000	26,980,000
Europe Equities		
ABB LTD CHF0.86 (REGD)	137,019	2,607,233
ABN AMRO GROUP NV GDR	133,877	2,719,552
ACCOR EUR3	77,644	2,797,932
ATLAS COPCO AB A SHS COM STK SEK0.64	57,649	1,705,362
AUTOLIV INC USD1 SDR	27,157	2,285,380
AXA EUR2.29	170,633	3,588,314
BASF SE NPV	56,993	4,068,997
BAYER AG NPV	50,132	4,980,712
BILLERUD KORSNAS AB NPV	74,181	901,190
BNP PARIBAS EUR2	66,184	3,664,619
CIE FINANCIERE FRICHEMONT REG COM STK CHF1	39,583	2,512,243
COMPAGNIE DE ST-GOBAIN EUR4	68,536	2,815,146
DEUTSCHE BOERSE AG COM STK NPV	34,153	2,766,714
DNB NOR ASA NOK10	224,956	2,931,643
DUFY GROUP CHF5 (REGD)	7,722	974,609
E. ON SE NPV	421,241	3,055,150
ESSITY AKTIEBOLAG B COMM STK	122,034	2,567,423
EVONIK INDUSTRIES AG NPV	62,657	1,533,580
FRESENIUS MEDICAL CARE AG NPV	33,097	2,447,808
GALP ENERGIA SGPS 'B' SHS EUR1	36,050	418,781
GEA GROUP AG NPV	76,096	2,397,376
HENKEL AG & CO KGAA NON VTG PRF NPV	12,848	1,359,391
INDUSTRIVARDEN AB SERIES A NPV	57,260	1,121,571
INFINEON TECHNOLOGY NPV	173,795	2,821,604
INTESA SANPAOLO EUR0.52	859,626	2,093,813
KONINKLIJKE DSM NV EUR1.5	47,180	2,636,392
KONINKLIJKE PHILIPS NV EUR0.20	54,573	1,490,014
LEONARDO SPA EUR4.40	208,596	2,661,298
LINDE AG NPV	22,271	3,248,114
LVMH MOET-HENNESSY LOUIS VUITTON EUR 0.30	8,626	1,653,427
NOKIA CORP EUR0.06	687,043	3,242,532
NORSK HYDRO ASA NOK1.098	650,248	2,760,350
NOVO NORDISK A/SB COM STK DKK2	135,352	4,458,134
ORANGE COM STK EUR4	198,715	2,422,693
PANDORA A/S DKK1	8,843	632,344
PUBLICIS GROUPE SA EUR0.40	26,175	1,501,026
ROCHE HLDGS AG GENUSSSCHEINE NPV	25,746	5,052,174
SAMPO OYJ SERIES A NPV	74,696	2,950,769
SAP SE INHABER-AKTIEN ORD NPV	38,746	3,106,470
SCHINDLER HLDG PART CERTS CHF0.10	14,214	2,317,315
SIKA AG CHF0.60 (BEARER)	486	2,404,723
SKAND ENSKILDA BANKEN SER 'A' SWKR10	248,591	2,309,824
SMURFIT KAPPA GROUP EUR0.001	68,022	1,620,097
SVENSKA CELLULOZA NPV 'B' (POST SPLIT)	146,057	847,862
SWATCH GROUP CHF2.25(BR)	8,907	2,534,752
SYMRISE AG NPV (BR)	7,827	427,472
TENARIS ORD	165,874	1,985,162

TRELLEBORG AB 'B'SWKR25 FREE	68,167	1,197,707
UBS GROUP AG REG COMM STK CHF0.10	256,514	3,346,805
UCB S.A. EUR3	44,160	2,330,373
UMICORE NPV	11,518	613,987
UNIBAIL-RODAMACO SE EUR5	11,053	2,141,440
VESTAS WIND SYSTEMS DKK1	39,328	2,789,040
VOLKSWAGEN AG PFD PREFERENCE	27,763	3,248,295

Japan Equities

ADVANTEST CORPORATION NPV	29,400	386,964
AI HOLDINGS CORP NPV	10,300	213,128
BANDAI NAMCO HOLDINGS INC NPV	36,000	942,240
BRIDGESTONE CORP Y50	59,700	1,978,956
CYBER AGENT INC NPV	13,200	314,738
DAIKYO INC ORD YEN50	114,000	178,088
DAIKYONISHIKAWA CORP NPV	47,800	490,937
DAIWA HOUSE INDUSTRY CO NPV	52,600	1,381,403
DIGITAL GARAGE INC NPV	31,700	457,853
DISCO CORP NPV	5,400	662,282
DOWA HOLDINGS COMPANY NPV	156,000	908,530
FUJIMORI KOGYO COMPANY LTD NPV	9,500	229,120
HIS COMPANY LTD NPV	6,500	150,531
ISUZU MOTORS ORD YEN50	164,100	1,557,797
ITOCHU CORP ORD YEN50	185,300	2,117,714
IZUMI COMPANY LTD YEN50	18,500	806,166
JAFCO CO LTD YEN50	13,800	426,906
JAPAN AIRLINES COMPANY	56,200	1,337,325
JAPAN TOBACCO INC NPV	64,400	1,740,278
JXTG HOLDINGS INC NPV	353,600	1,187,873
KDDI CORPORATION YEN5000	116,000	2,361,726
KEYENCE CORP NPV	4,100	1,384,645
KUBOTA CORPN NPV	142,700	1,844,002
KUMIAI CHEMICAL INDUSTRY CO	47,200	209,239
KYUDENKO ORD YEN50	24,500	674,820
MINITUBISHI ELEC CP Y50	142,900	1,580,271
MINITUBISHI TANABE PHARMA NPV	48,900	868,775
MINITUBISHI UFJ FINANCIAL	532,300	2,751,037
MURATA MANUFACTURING CO LTD NPV	10,000	1,167,180
NIFCO INC YEN50	5,800	239,630
NIHON KOHDEN CORP NPV	8,200	145,572
NIHON UNISYS LTD YEN50	86,300	1,050,146
NIPPON DENSETSU KOGYO CO NPV	8,300	131,196
NIPPON SHINYAKU ORD NPV	15,200	746,721
NIPPON TEL & TEL PUBLIC CORP Y50000	30,200	1,098,539
NISHI-NIPPON FINANCIAL HOLDINGS	22,600	179,933
NITORI HOLDINGS CO LTD NPV	14,200	1,461,350
NS SOLUTIONS CORP NPV	16,500	301,398
OBARA GROUP INC NPV	11,900	498,993
ONO PHARMACEUTICALS CO LTD NPV	11,300	189,572
ORIX CORPORATION Y50	160,300	1,910,530
OTSUKA HOLDINGS CO LTD NPV	16,500	541,182
PALTAC CORPORATION NPV	17,100	442,878
POLA ORBIS HOLDINGS INC NPV	22,000	446,331
RENASAS ELECTRONICS CORP COMM STK	11,400	76,469
RYOHIN KEIKAKU CO ORD YEN50	4,100	787,975
SANKYU INC NV	270,000	1,352,312
SANTEN PHARMACEUTICALS ORD YEN50	134,400	1,399,712
SENKO GROUP HOLDINGS LTD NPV	121,400	606,376

SHIMADZU CORP YEN50	82,100	1,200,983
SHIMANO INC YEN50	6,600	802,672
SHINMAYWA ORD YEN50	60,000	389,722
SHIP HEALTHCARE HLDGS INC NPV	16,700	398,763
SIIX CORP NPV	13,200	402,467
SMC CORP NPV	6,400	1,495,306
SOFTBANK GROUP CORP ORD YE50	20,500	1,277,054
STANLEY ELECTRIC CO ORD YEN50	30,000	694,758
SUBARU CORP LTD NPV	23,200	601,499
SUMITOMO MITSUI FINANCIAL NPV	68,000	2,038,835
SUMITOMO REALTY AND DEV NPV	43,000	1,019,390
SURUGA BANK YEN50	12,600	234,734
TAKUMA COMPANY LTD YEN5	39,100	301,387
TDK CORP ORD Y50	22,900	1,159,513
TIS INC NPV	23,200	495,951
TOKIO MARINE HOLDINGS INC NPV	51,100	1,627,007
TOYOTA INDUSTRIES CORP YEN50	37,300	1,505,289
TOYOTA MOTOR CORP Y50	50,200	2,022,446
TPR COMPANY LTD NPV	16,400	406,769
ULVAC INC NPV	5,400	199,424

Private Equity

ADC THERAPEUTICS SARL	1	80
DE NOVO PHARMACEUTICALS	101,765	0
IDLE PROJECTS LTD	7,105,622	1,431,086
PHICO THERAPEUTICS LTD CONVERTIBLE	500,000	500,000
PHICO THERAPEUTICS LTD ORDINARY SHARES	340,017	3,060,153
PLASTIC LOGIC CNV 'B' PREF EUR0.01	1,106,439	0
PLASTIC LOGIC LTD ORDINARY SHS EUR0.01	335	0

UK Equities

ASTRAZENECA GROUP US\$0.25	363,334	18,657,201
AVIVA PLC ORD 25P	2,597,006	13,660,252
BAE SYSTEMS PLC 2.5P	1,966,344	12,456,789
BHP BILLITON US\$ 0.50 (UK REGD)	593,351	6,974,841
BOVIS HOMES GROUP PLC ORD 50P	516,272	4,930,398
BP PLC ORD US\$0.25	5,134,525	22,735,677
BRITISH AMERICAN TOBACCO ORD 25P	680,581	35,621,610
BT GROUP ORD 5P	5,485,880	16,158,660
BTG ORD 10P	854,716	5,961,644
BURBERRY GROUP ORD GBP0.0005	566,584	9,410,960
CARNIVAL PLC ORD US\$1.66	175,624	8,921,699
CENTRICA ORD 6 14/81P	5,115,776	10,241,784
DAILY MAIL & GEN 'A' NON-VTG ORD 12.5P	1,313,352	8,760,058
FIRSTGROUP ORD 5P	3,523,708	4,425,777
GLAXOSMITHKLINE PLC ORD 25P	2,093,492	34,218,127
HALFORDS ORD 1P	1,076,647	3,681,056
HARBOUVEST GLOBAL PRIVATE EQUITY ORD NPV	256,676	3,211,017
HSBC HOLDINGS PLC ORD US\$0.50	4,647,487	33,076,165
IMPERIAL BRANDS PLC ORD 10P	298,135	10,281,185
INTERCONTINENTAL HOTELS GRP COMM STK GBP0.1980952	268,117	11,440,552
ITV PLC ORD 10P	6,624,970	12,017,696
JOHN LAING GROUP PLC ORD 10P	2,428,592	7,356,205
JUST GROUP ORD 1P	470,882	598,020
LEGAL & GENERAL ORD 2 1/2P	4,283,756	11,052,090
LLOYDS BANKING GROUP PLC ORD 10P	42,568,694	28,159,191
NEX GROUP PLC COMM STK GBP0.175	1,738,526	10,848,402

PEARSON ORD 25P	709,811	4,908,343
PETS AT HOME GROUP ORD 1P	2,947,014	4,747,640
PRUDENTIAL PLC ORD 5P	1,102,118	19,402,787
QINETIQ GROUP PLC ORD 10P	2,808,104	7,587,497
REDROW PLC ORD 10P	734,475	4,013,906
RELX COM STK GBP0.144397	1,138,161	18,893,473
RENTOKIL INITIAL PLC GBP0.01	4,690,953	12,815,684
RIO TINTO PLC ORD 10P	728,806	23,627,891
ROLLS ROYCE HOLDINGS PLC COM STK GBP0.20	1,354,449	12,068,141
ROYAL DUTCH SHELL A EUR0.07 (UK)	372,997	7,590,489
ROYAL DUTCH SHELL EUR0.07 'B' (UK)	2,285,638	47,141,284
SHIRE PLC ORD GBP0.05	203,627	8,628,694
SPIRAX SARCO ENGINEERING ORD 26.9231P	170,189	9,096,602
STANDARD CHARTERED ORD USD0.50	2,395,771	18,619,932
SVG CAPITAL PLC ORD GBP0.10	57,954	425,962
TALBEX GROUP ORD 0.05P	160,000	0
TESCO ORD 5P	7,439,238	12,557,434
TP ICAP ORD 25P	1,566,606	7,312,917
UNILEVER ORD GBP0.0311	624,682	25,955,537
VODAFONE GROUP US\$0.2095238	12,271,541	26,715,145
WEIR GROUP ORD 12.5P	265,015	4,587,410
WOOD GROUP (JOHN) PLC ORD 4.28571P	563,236	3,607,527

Pooled Funds

HENDERSON EMERGING MARKET OPPORTUNITIES FD C CLASS	3,774,861	23,143,673
HENDERSON UK & IRISH SMALLER COMPANIES FD C CLASS	3,662,346	23,992,026
KAMES DIVERSIFIED GROWTH FUND (CLASS B ACC)	80,135,583	125,516,364
LEGAL & GENERAL ASIA PAC EX JAP DEV EQTY INDEX	5,899,596	95,735,693
LEGAL & GENERAL GLOBAL EMERGING MKTS INDEX	8,560,938	73,332,392
LEGAL & GENERAL JAPAN EQUITY INDEX	54,009,980	95,663,556
LEGAL & GENERAL UK SMALLER COS FUND	6,368,774	45,322,173
LEGAL & GENERAL WORLD EMERGING MARKETS	8,760,644	27,159,750
PICTET EMERGING MARKETS FUND	58,902	27,702,273
RELATIONAL INVESTORS US	1	130,957
RWC EUROPEAN FOCUS FUND	1	123,118,642
RWC JAPAN STEWARDSHIP FUND PERF FEE CLASS 2 (2017)	742,025	54,715,087
RWC SPECIALIST UK FOCUS FUND	1	34,918,644
RWC UK SMALLER CO FOCUS FUND - TRIBAL GROUP	1	2,637,879
SCHRODER INSTL DEV MKTS FUND A UNITS	3,252,121	81,718,001
SCHRODER INV GUERN SCHRODER EMERGING MARKETS	94,004	3,041,834
SCHRODER UT LTD INSTIT PACIFIC FUND INC	5,094,442	39,332,043
SCHRODER UT LTD INSTIT UK SMALLER COS INC	1,878,420	16,761,294
SGST SCHRODER NORTH AMERICAN EQUITY FUND	31,732,431	389,891,523
SISF JAP SMLR COS I GBP DIS (CJSCL)	88,522	2,760,499
UBS LIFE UK SMALLER CO EQUITY TRACKER	6,941,472	22,508,417