

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Equities holdings

Valuation Date 30/09/2019

	Holding	Market Value (£)
Europe Equities		
ACCOR EUR3	59,205	2,003,455
ADIDAS-SALOMON AG NPV	11,108	2,810,061
AIR LIQUIDE (POSTSUB) (PRIM) REGD EUR5.50	11,430	1,200,595
AKZO NOBEL NV EUR2	25,222	1,825,028
AP MOLLER MAERSK SER'B' DKK1000	1,212	1,115,857
ARKEMA EUR1	18,442	1,395,293
ASML HLDG NV EURO.09	17,428	3,496,877
AXA EUR2.29	127,707	2,646,009
BASF SE NPV	33,527	1,902,451
BAYER AG NPV	51,648	2,959,035
BEIERSDORF AG NPV	12,845	1,229,564
BUREAU VERITAS SA EURO.12	51,452	1,005,968
CARREFOUR EUR2.50	187,829	2,668,689
CIE FINANCIERE FRICHEMONT REG COM STK CHF1	38,206	2,276,587
COMPAGNIE DE ST-GOBAIN EUR4	52,714	1,678,175
DANONE EURO.25 (POST SUBDIVISION)	46,967	3,352,343
DEUTSCHE WOHNEN SE NPV	51,337	1,521,022
DNB NOR ASA NOK10	147,657	2,113,320
DRILLING CO OF 1975 DKK10	25,755	1,171,865
EDOB ABWICKLUNGS AG - BANKRUPTCY	4,000	237
ERSTE GROUP BANK AG NPV	59,156	1,588,354
GALAPAGOS NV NPV	8,000	989,434
GEA GROUP AG NPV	85,257	1,867,542
GROUPE BRUXELLES LAMBERT NPV (NEW)	18,190	1,415,815
HOCHTIEF AG NPV	13,509	1,250,100
HUSQVARNA AB SER B NPV	261,246	1,616,703
ILIAD SA NPV	21,294	1,621,244
IND DE DISENO TEXTIL EURO.03	78,965	1,983,306
INTESA SANPAOLO EURO.52	1,367,252	2,630,859
JULIUS BAER GROUP CHF0.02	53,478	1,924,496
KNORR-BREMSE AG	8,667	662,019
LEG IMMOBILIEN AG NPV	21,930	2,040,035
LEONARDO SPA EUR4.40	209,568	2,000,489
LONZA AG CHF1 (REGD)	7,376	2,025,298
L'OREAL PRIME DE FIDELITE COM STK	16,420	3,731,874
MICHELIN(CIE GLE DES ETABL) ORD EUR2 (REGD)	18,090	1,636,408
NESTLE SA CHF1 (REGD)	84,191	7,416,116
NOKIA CORP EURO.06	722,020	2,967,688
PUBLICIS GROUPE SA EURO.40	21,302	850,314
PUBLICIS GROUPE SA FRF2.5 **CDI**	10,951	437,132
RENAULT (REGIE NATIONALE DES USINES) EUR3.81	42,588	1,984,074
REPSOL SA EUR1	128,491	1,628,953
ROCHE HLDGS AG GENUSSSCHEINE NPV	27,400	6,476,569
RWE AG(NEW) NPV 'A'	91,293	2,322,823
RYANAIR HOLDINGS PLC EUR 0.006	136,663	1,275,537
SAMPO OYJ SERIES A NPV	48,657	1,570,326
SANOFI COM STK EUR2	58,486	4,400,124
SAP SE INHABER-AKTIEN ORD NPV	34,993	3,331,066
SEADRILL LTD COMM STK	188	321
SEB SA FRF20 (PRIME DE FIDELITE 98)(REGD)	1,485	183,007
SIKA AG CHF0.01	8,508	1,010,543
SKAND ENSKILDA BANKEN SER 'A' SWKR10	273,181	2,044,096
SONOVA HOLDING AG CHF0.05 (REGD)	8,201	1,547,714
ST MICROELECTRIC EUR1.04(ITALIAN)	162,048	2,543,955
STORA ENSO OYJ NPV SER 'R'	196,470	1,917,174
THYSSEN KRUPP AG NPV	174,480	1,961,147
TRELLEBORG AB 'B'SWKR25 FREE	141,039	1,603,489
UBS GROUP AG REG COMM STK CHF0.10	217,071	2,001,496

UPM-KYMMENE OY NPV	120,725	2,897,589
VOLKSWAGEN AG PFD PREFERENCE	13,123	1,812,514
WENDEL EUR4	13,178	1,470,125
WORLDLINE SA EURO.68	13,295	680,427
YARA INTERNATIONAL ASA NOK1.7	47,560	1,664,254

Japan Equities

AI HOLDINGS CORP NPV	8,600	118,816
BANDAI NAMCO HOLDINGS INC NPV	14,200	715,433
BRIDGESTONE CORP Y50	45,600	1,430,855
CYBER AGENT INC NPV	10,500	326,398
DAIFUKU CO LTD NPV	21,500	897,577
DAI-ICHI LIFE INSURANCE INCC YEN	71,500	874,015
DAIWA HOUSE INDUSTRY CO NPV	42,900	1,126,448
DIC CORPORATION NPV	26,900	604,327
DIGITAL GARAGE INC NPV	7,500	192,877
DISCO CORP NPV	5,700	874,811
FUJI OIL HOLDINGS INC NPV	20,400	478,673
GLORY LTD NPV	12,300	278,914
HAMAKYOREX CO LTD NPV	7,600	197,446
HIS COMPANY LTD NPV	23,600	475,258
HITACHI METALS LTD NPV	11,900	104,095
ISUZU MOTORS ORD YEN50	113,800	1,015,546
ITOCHU CORP ORD YEN50	160,700	2,689,579
IZUMI COMPANY LTD YEN50	20,500	650,338
JAPAN AIRLINES COMPANY	56,900	1,370,155
JAPAN TOBACCO INC NPV	73,300	1,301,097
JSR CORP NPV	54,000	700,236
JXTG HOLDINGS INC NPV	342,200	1,263,907
KDDI CORPORATION YEN5000	85,400	1,807,317
KEYENCE CORP NPV	4,100	2,054,913
KUBOTA CORPN NPV	82,800	1,014,943
KUMIAI CHEMICAL INDUSTRY CO	26,100	182,452
KUREHA CORP NPV	9,900	475,744
KYUDENKO ORD YEN50	8,000	215,647
M3 INCORPORATED NPV	24,200	470,805
MABUCHI MOTOR ORD YEN50	25,200	761,596
MAKITA CORPORATION NPV	13,200	336,490
MARUWA COMPANY LTD NPV	300	15,610
MATSUMOTOKIYOSHI HOLDINGS NPV	38,200	1,132,971
MIROKU JYOHO SERV CO LTD NPV	12,900	285,061
MITSUBISHI TANABE PHARMA NPV	57,100	507,629
MITSUBISHI UFJ FINANCIAL	592,700	2,437,452
MURATA MANUFACTURING CO LTD NPV	42,700	1,662,398
MUSASHI SEIMITSU INDUSTRY NPV	31,700	325,138
NAKANISHI INC NPV	26,900	343,166
NIFCO INC YEN50	20,600	398,602
NIPPON DENSETSU KOGYO CO NPV	7,800	130,604
NIPPON SHINYAKU ORD NPV	16,400	1,118,119
NIPPON TEL & TEL PUBLIC CORP Y50000	51,500	1,993,399
NITORI HOLDINGS CO LTD NPV	7,500	890,331
NTT DATA CORP NPV	145,300	1,517,578
OBARA GROUP INC NPV	14,400	394,111
OPEN HOUSE CL LTD NPV	13,400	258,983
ORIX CORPORATION Y50	148,400	1,793,425
OTSUKA CORP NPV	20,400	659,419
PALTAC CORPORATION NPV	9,700	383,832
PARK 24 COMPANY LTD NPV	22,300	419,776
PIGEON CORPN NPV	16,100	537,953
PRESTIGE INTL INC NPV	38,100	245,168
RYOHIN KEIKAKU CO ORD YEN50	46,000	696,662
SANKYU INC NV	37,900	1,590,777
SANTEN PHARMACEUTICALS ORD YEN50	117,800	1,656,691
SHIMANO INC YEN50	10,900	1,328,322
SHINMAYWA ORD YEN50	30,800	291,393

SHIP HEALTHCARE HLDGS INC NPV	21,500	740,985
SIIX CORP NPV	30,100	331,555
SMC CORP NPV	4,800	1,658,257
SOFTBANK GROUP CORP ORD YE50	59,400	1,887,961
STANLEY ELECTRIC CO ORD YEN50	60,500	1,295,577
STEMRIM YEN	14,200	99,692
SUMITOMO MITSUI FINANCIAL NPV	61,400	1,701,652
SUMITOMO REALTY AND DEV NPV	39,700	1,222,769
TAIKISHA ORD YEN NPV	17,100	416,006
TAKEDA PHARMACEUTICAL NPV	69,100	1,912,976
TDK CORP ORD Y50	23,400	1,692,000
TIS INC NPV	14,000	653,848
TOKIO MARINE HOLDINGS INC NPV	46,700	2,023,958
TORAY INDUSTRIES INC NPV	267,900	1,611,252
TOYOTA INDUSTRIES CORP YEN50	49,600	2,301,593
TRUSCO NAKAYAMA CORP NPV	7,900	149,303
YAKULT HONSHA COMPANY LTD NPV	21,600	977,979

UK Equities

ASSURA PLC REIT ORD 10P	10,843,122	7,720,303
ASTRAZENECA GROUP US\$0.25	384,776	27,934,738
AVIVA PLC ORD 25P	2,800,482	11,182,325
BAE SYSTEMS PLC 2.5P	3,663,602	20,875,204
BHP GROUP PLC COMM STK	1,300,207	22,524,786
BOVIS HOMES GROUP PLC ORD 50P	362,400	4,037,136
BP PLC ORD US\$0.25	8,136,748	41,953,073
BRITISH AMERICAN TOBACCO ORD 25P	987,921	29,711,724
BT GROUP ORD 5P	5,485,880	9,796,685
BURBERRY GROUP ORD GBP0.0005	543,263	11,805,105
CAPITA PLC GBP0.02066666	8,130,689	11,777,303
CARNIVAL PLC ORD US\$1.66	175,624	5,918,529
CENTRICA ORD 6 14/81P	5,115,776	3,772,373
DAILY MAIL & GEN TRUST TST-B 12.5P	703,835	5,989,636
DIAGEO ORD 28 101/108P	204,934	6,830,450
EUROMONEY INSTL INVESTOR PLC ORD 0.25P	318,473	4,707,031
FIRSTGROUP ORD 5P	10,492,015	14,426,521
GLAXOSMITHKLINE PLC ORD 25P	2,927,545	51,068,095
GROUP 4 SECURICOR PLC ORD 25P	10,983,156	20,780,131
HALFORDS ORD 1P	1,076,647	1,828,147
HARBOUVEST GLOBAL PRIVATE EQUITY ORD NPV	264,576	4,709,453
HSBC HOLDINGS PLC ORD US\$0.50	2,721,396	16,997,839
INTERMEDIATE CAPITAL GROUP COMM STK GBP0.2625	311,827	4,537,083
INTERNATIONAL FERRO METALS NPV	500,000	6,625
ITV PLC ORD 10P	8,245,353	10,380,899
JOHN LAING GROUP PLC ORD 10P	4,069,016	14,933,289
JOHNSON MATTHEY PLC COMM STK GBP1.109245	531,439	16,240,776
JUST GROUP ORD 1P	2,465,454	1,298,062
LEGAL & GENERAL ORD 2 1/2P	4,841,394	12,026,023
LLOYDS BANKING GROUP PLC ORD 10P	52,502,808	28,414,520
MELROSE INDUSTRIES PLC ORD 6.85714P	3,427,084	6,905,574
NETWORK INTL HOLDING	125,782	672,934
OCADO GROUP PLC ORD 2P	381,586	5,046,475
PEARSON ORD 25P	2,498,679	18,425,259
PETS AT HOME GROUP ORD 1P	8,128,928	16,908,170
PRUDENTIAL PLC ORD 5P	895,959	13,210,915
QINETIQ GROUP PLC ORD 10P	3,761,024	10,861,837
RELX COM STK GBP0.144397	994,162	19,207,210
RIO TINTO PLC ORD 10P	465,574	19,596,010
ROYAL DUTCH SHELL A EUR0.07 (UK)	515,674	12,293,668
ROYAL DUTCH SHELL EUR0.07 'B' (UK)	2,438,022	58,402,817
SMITHS GROUP ORD 37.5P	801,109	12,565,395
STANDARD CHARTERED ORD USD0.50	2,395,771	16,387,074
TECHNIP FMC LTD US\$1	124,539	2,425,019
TESCO ORD 5P	12,580,175	30,318,222
TP ICAP ORD 25P	2,271,103	7,719,479

UNILEVER ORD GBP0.0311	680,614	33,278,622
VODAFONE GROUP US\$0.2095238	4,833,073	7,829,578
WEIR GROUP ORD 12.5P	412,482	5,877,869
WHITBREAD ORD GBP0.76797385	510,555	21,923,232
WILLIAM HILL ORD 10P	5,891,856	11,053,122
AMER INTL GROUP INC WTS CALL EXP 19JAN21	1,090	12,604
DR PEPPER SNAPPLE GROUP INC COM **CDI**	45,599	1,010,926
INVESCO LTD COM STK USD0.10 **CDI**	115,000	1,580,865

Pooled Equities

JANUS HENDERSON UK & IRISH SMALLER CO FD C CLASS	3,662,346	23,213,778 UK Equities
KAMES DIVERSIFIED GROWTH FUND (CLASS B ACC)	123,297,011	200,974,129 Inflation Linked
LEGAL & GENERAL EUROPE (EX UK) EQUITY INDEX	11,052,676	181,645,201 Europe Equities
LEGAL & GENERAL ASIA PAC EX JAP DEV EQTY INDEX	5,899,596	106,098,333 Pacific Basin Equities
LEGAL & GENERAL GLOBAL EMERGING MKTS INDEX	4,349,512	41,316,663 Emerging Markets Equities
LEGAL & GENERAL JAPAN EQUITY INDEX	54,009,980	110,236,529 Japan Equities
LEGAL & GENERAL NORTH AMERICA EQUITY INDEX	13,171,114	355,897,994 US Equities
LEGAL & GENERAL UK EQUITY INDEX	40,759,432	564,090,159 UK Equities
LEGAL & GENERAL WORLD EMERGING MARKETS	8,760,644	30,878,556 Emerging Markets Equities
LGPS CENTRAL EMERGING MKTS EQ ACT MULTI FUND A	547,229	53,179,723 Emerging Markets Equities
LGPS CENTRAL GLOBAL EQ ACTIVE MULTI MGR FD CLS A	192,172	20,914,049 Global Equities
LGPS CENTRAL GLOBAL EX UK PASS EQ FD (CLS A) ACCUM	89,087	10,289,558 Global Equities
LGPS CENTRAL UK EQUITY PASSIVE FD (CLS A) ACCUM	90,759	9,726,654 UK Equities
RWC EURO FOCUS FUND CLASS 3SR - 2018	1,925,241	167,648,986 Europe Equities
SCHRODER INSTL DEV MKTS FUND A UNITS	2,662,562	74,945,186 Emerging Markets Equities
SCHRODER UT LTD INSTIT PACIFIC FUND INC	5,094,442	45,123,812 Pacific Basin Equities
SCHRODER UT LTD INSTIT UK SMALLER COS INC	2,878,084	26,078,495 UK Equities
SGST SCHRODER NORTH AMERICAN EQUITY FUND	34,021,836	470,171,117 US Equities
SISF JAP SMLR COS I GBP DIS (CJSL)	85,383	3,116,402 Japan Equities