

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Equities holdings

Valuation Date 31/03/2020

	Holding	Market Value (£)
Europe		
ACCOR EUR3	34,007	751,731
ADIDAS-SALOMON AG NPV	4,736	865,432
AIR LIQUIDE (POSTSUB) (PRIM) REGD EUR5.50	12,685	1,309,413
AIRBUS GROUP SE COM STK EUR1.00	34,075	1,789,307
AKZO NOBEL NV EUR2	38,104	2,023,465
ALCON INC CHF0.040000	53,752	2,210,182
ALSTOM SA EUR7	61,716	2,077,494
AROUNDTOWN SA EUR0.01	297,244	1,193,129
ASML HLDG NV EURO.09	19,131	4,103,663
AXA EUR2.29	154,660	2,156,107
BANCO BILBAO VIZCAYA ARGENTARIA SA EURO.49	387,128	998,778
BAYER AG NPV	11,887	556,349
BEIERSDORF AG NPV	13,169	1,071,184
BOLIDEN AB SEK2.11	84,740	1,250,574
CARREFOUR EUR2.50	181,757	2,308,046
CIE FINANCIERE FRICHEMONT REG COM STK CHF1	19,409	858,406
CLARIANT AG CHF3.70(REGD)	87,730	1,189,391
DANONE EURO.25 (POST SUBDIVISION)	52,023	2,697,705
DEUTSCHE WOHNEN SE NPV	46,855	1,439,170
DNB NOR ASA NOK10	158,024	1,416,312
EDOB ABWICKLUNGS AG - BANKRUPTCY	4,000	237
ENEL EUR1	507,852	2,867,658
ENGIE COMM STK EUR1	107,481	894,999
ERSTE GROUP BANK AG NPV	8,186	123,400
FASTIGHETS AB BALDER B SHARE	54,473	1,582,969
GEA GROUP AG NPV	36,639	603,705
GROUPE BRUXELLES LAMBERT NPV (NEW)	11,472	726,662
HOCHTIEF AG NPV	12,440	667,105
INTESA SANPAOLO EUR0.52	1,266,904	1,668,200
JULIUS BAER GROUP CHF0.02	34,486	949,454
KNORR-BREMSE AG	8,580	613,252
KONINKLIJKE KPN NV EURO.04	1,083,766	2,085,913
LEONARDO SPA EUR4.40	255,428	1,362,973
LONZA AG CHF1 (REGD)	6,907	2,315,549
L'OREAL PRIME DE FIDELITE COM STK	16,420	3,471,289
LVMH MOET-HENNESSY LOUIS VUITTON EUR 0.30	12,325	3,691,330
MERCK KGAA NPV	22,200	1,839,175
MICHELIN(CIE GLE DES ETABL) ORD EUR2 (REGD)	15,930	1,140,422
NESTE OYJ NPV	89,220	2,416,724
NESTLE SA CHF1 (REGD)	96,546	8,003,159
NEXI SPA	161,378	1,681,966
NOKIA CORP EURO.06	651,632	1,643,997
PARTNERS GRP HLDG CHF0.01	3,024	1,686,282
PROSUS EURO.05000	52,962	2,957,767

PRYSMIAN SPA EURO.10	108,398	1,403,353
PUBLICIS GROUPE SA FRF2.5 **CDI**	10,951	253,121
REPSOL SA EUR1	108,059	796,540
ROCHE HLDGS AG GENUSSSCHEINE NPV	25,850	6,766,775
RWE AG(NEW) NPV 'A'	69,282	1,472,634
RYANAIR HOLDINGS PLC EUR 0.006	116,634	950,368
SAMPO OYJ SERIES A NPV	88,468	2,080,076
SANOFI COM STK EUR2	51,752	3,669,642
SAP SE INHABER-AKTIEN ORD NPV	18,331	1,659,771
SEADRILL LTD COMM STK	188	72
SEB SA FRF20 (PRIME DE FIDELITE 98)(REGD)	1,485	149,150
SIKA AG CHF0.01	8,612	1,147,105
SKAND ENSKILDA BANKEN SER 'A' SWKR10	210,783	1,151,280
ST MICROELECTRIC EUR1.04(ITALIAN)	78,395	1,373,583
STORA ENSO OYJ NPV SER 'R'	89,059	726,152
STRAUMANN HLDG CHF0.10 (REGD)	2,075	1,247,719
THALES EUR3	28,512	1,927,120
UBS GROUP AG REG COMM STK CHF0.10	209,203	1,577,418
UCB S.A. EUR3	31,418	2,196,378
UPM-KYMMENE OY NPV	92,080	2,031,370
VOLKSWAGEN AG PFD PREFERENCE	22,008	2,062,814
WENDEL EUR4	8,103	521,651
WORLDLINE SA EURO.68	15,242	724,299

Japan

AI HOLDINGS CORP NPV	8,600	85,256
ASTELLAS PHARMA INC NPV	130,800	1,628,419
BANDAI NAMCO HOLDINGS INC NPV	26,300	1,028,747
BRIDGESTONE CORP Y50	38,800	962,327
CYBER AGENT INC NPV	12,200	379,601
DAIFUKU CO LTD NPV	19,500	989,139
DAI-ICHI LIFE INSURANCE INCC YEN	71,500	687,444
DAIWA HOUSE INDUSTRY CO NPV	27,900	556,817
DIC CORPORATION NPV	26,900	478,481
DIGITAL GARAGE INC NPV	18,800	483,838
DISCO CORP NPV	4,300	682,622
FP CORPORATION YEN50	7,000	373,378
FUJI OIL HOLDINGS INC NPV	20,400	396,086
GLORY LTD NPV	12,300	228,249
HAMAKYOREX CO LTD NPV	10,400	203,869
HIS COMPANY LTD NPV	15,100	159,394
ISUZU MOTORS ORD YEN50	113,800	607,177
ITOCHU CORP ORD YEN50	148,400	2,478,898
JAPAN AIRLINES COMPANY	48,900	726,420
JSR CORP NPV	79,500	1,182,474
JXTG HOLDINGS INC NPV	342,200	946,133
KDDI CORPORATION YEN5000	85,400	2,031,346
KEYENCE CORP NPV	8,200	2,129,961
KUMIAI CHEMICAL INDUSTRY CO	10,900	68,075
KUREHA CORP NPV	10,700	351,714

KYUDENKO ORD YEN50	8,000	174,512
M3 INCORPORATED NPV	20,700	493,303
MAKITA CORPORATION NPV	23,200	571,946
MARUWA COMPANY LTD NPV	7,000	344,617
MATSUMOTOKIYOSHI HOLDINGS NPV	43,700	1,278,104
MINEBEA MISTUMI INCORP	53,700	646,684
MIROKU JYOHO SERV CO LTD NPV	12,900	229,361
MITSUBISHI UFJ FINANCIAL	592,700	1,783,961
mitsui fudosan yen50	87,400	1,214,770
MURATA MANUFACTURING CO LTD NPV	34,100	1,387,092
MUSASHI SEIMITSU INDUSTRY NPV	36,400	225,701
NAKANISHI INC NPV	29,900	320,089
NIFCO INC YEN50	63,100	912,615
NIPPON DENSETSU KOGYO CO NPV	7,800	121,960
NIPPON SHINYAKU ORD NPV	5,300	335,361
NIPPON TEL & TEL PUBLIC CORP Y50000	103,000	1,977,916
NITORI HOLDINGS CO LTD NPV	7,000	760,092
NITTOKU ENGINEERING CO YEN50	5,700	118,293
NOF CORP NPV	30,700	786,657
NTT DATA CORP NPV	145,300	1,127,805
OBARA GROUP INC NPV	14,400	249,254
OPEN HOUSE CL LTD NPV	2,100	34,734
ORIX CORPORATION Y50	132,300	1,282,390
OTSUKA CORP NPV	30,400	1,048,089
PALTAC CORPORATION NPV	15,700	632,181
PARK 24 COMPANY LTD NPV	24,800	294,764
PIGEON CORPN NPV	17,500	536,666
PRESTIGE INTL INC NPV	24,800	153,218
RYOHIN KEIKAKU CO ORD YEN50	60,800	547,777
SANKYU INC NV	43,900	1,320,029
SANTEN PHARMACEUTICALS ORD YEN50	83,900	1,163,930
SHIMANO INC YEN50	10,900	1,251,565
SHINMAYWA ORD YEN50	42,800	359,707
SHIP HEALTHCARE HLDGS INC NPV	28,400	938,825
SIIX CORP NPV	30,100	194,507
SMC CORP NPV	4,800	1,630,853
SOFTBANK GROUP CORP ORD YE50	57,300	1,616,366
STANLEY ELECTRIC CO ORD YEN50	67,300	1,071,400
STEMRIM YEN	14,200	36,068
SUMITOMO FORESTRY CO LTD NPV	37,400	386,688
SUMITOMO MITSUI FINANCIAL NPV	61,400	1,201,315
TAIKISHA ORD YEN NPV	17,600	409,566
TAKEDA PHARMACEUTICAL NPV	74,500	1,831,071
TDK CORP ORD Y50	23,400	1,461,420
TOKIO MARINE HOLDINGS INC NPV	46,700	1,720,652
TORAY INDUSTRIES INC NPV	302,600	1,057,957
TOYOTA INDUSTRIES CORP YEN50	45,500	1,753,938
TRUSCO NAKAYAMA CORP NPV	11,700	204,267
YAKULT HONSHA COMPANY LTD NPV	21,600	1,029,503

UK

ASSURA PLC REIT ORD 10P	9,240,065	7,706,214
ASTRAZENECA GROUP US\$0.25	384,776	27,757,741
BAE SYSTEMS PLC 2.5P	3,663,602	19,109,348
BHP GROUP PLC COMM STK	1,300,207	16,275,991
BP PLC ORD US\$0.25	5,851,038	20,095,390
BRITISH AMERICAN TOBACCO ORD 25P	987,921	27,236,982
BT GROUP ORD 5P	3,877,356	4,571,403
BURBERRY GROUP ORD GBP0.0005	543,263	7,190,086
CAPITA PLC GBP0.02066666	10,651,917	3,483,177
CENTRICA ORD 6 14/81P	5,115,776	1,948,088
DAILY MAIL & GEN TRUST TST-B 12.5P	703,835	4,793,116
DIAGEO ORD 28 101/108P	254,972	6,591,026
EUROMONEY INSTL INVESTOR PLC ORD 0.25P	318,473	2,576,447
FIRSTGROUP ORD 5P	13,218,764	6,668,866
GLAXOSMITHKLINE PLC ORD 25P	3,139,982	47,545,607
GROUP 4 SECURICOR PLC ORD 25P	12,526,302	11,556,766
HALFORDS ORD 1P	1,076,647	751,500
HSBC HOLDINGS PLC ORD US\$0.50	1,998,219	9,076,910
INTERMEDIATE CAPITAL GROUP COMM STK GBP0.2625	553,556	4,959,862
INTERNATIONAL FERRO METALS NPV	500,000	6,625
INTERNATIONAL WORKPLACE GROUP ORD GBP	2,623,325	4,522,612
ITV PLC ORD 10P	8,245,353	5,443,582
JOHN LAING GROUP PLC ORD 10P	4,201,704	14,176,549
JOHNSON MATTHEY PLC COMM STK GBP1.109245	531,439	9,552,616
JUST GROUP ORD 1P	2,465,454	1,321,483
LEGAL & GENERAL ORD 2 1/2P	8,460,319	16,396,098
LINDE PLC EURO.0001	17,037	2,420,499
LLOYDS BANKING GROUP PLC ORD 10P	59,047,303	18,892,185
MELROSE INDUSTRIES PLC ORD 6.85714P	1,064,700	973,775
NATIONAL GRID PLC COM STK GBP0.1139535	2,064,801	19,537,147
NEXT PLC ORD 10P	142,125	5,787,330
OCADO GROUP PLC ORD 2P	381,586	4,653,441
PEARSON ORD 25P	2,717,553	15,011,763
PETS AT HOME GROUP ORD 1P	8,128,928	20,826,314
PRUDENTIAL PLC ORD 5P	1,283,139	13,241,994
QINETIQ GROUP PLC ORD 10P	3,761,024	12,102,975
RELX COM STK GBP0.144397	1,057,308	18,307,288
RIO TINTO PLC ORD 10P	465,574	17,307,713
ROYAL DUTCH SHELL EURO.07 'B' (UK)	1,983,517	26,967,897
SMITHS GROUP ORD 37.5P	801,109	9,817,591
STANDARD CHARTERED ORD USD0.50	2,619,855	11,679,314
SYNCONA LTD ORD NPV	1,105,305	2,276,928
TESCO ORD 5P	12,580,175	28,758,280
TP ICAP ORD 25P	2,271,103	7,685,413
UNILEVER ORD GBP0.0311	680,614	27,704,393
VISTRY GROUP PLC COMM STK GBP0.50	376,241	2,165,267
WEIR GROUP ORD 12.5P	412,482	2,973,170
WHITBREAD ORD GBP0.76797385	510,555	15,469,817
WILLIAM HILL ORD 10P	6,496,653	4,424,221

US

AMER INTL GROUP INC WTS CALL EXP 19JAN21		1,090	703
DR PEPPER SNAPPLE GROUP INC COM **CDI**		45,599	892,526
INVESCO LTD COM STK USD0.10 **CDI**		115,000	842,131
MR COOPER GROUP INC COM STK US\$1		1	6
NORTEL NETWORKS NEW **BANKRUPTCY**		270	2

Pooled

JANUS HENDERSON UK & IRISH SMALLER CO FD C CLASS	UK	3,662,346	18,461,518
KAMES DIVERSIFIED GROWTH FUND (CLASS B ACC)	Inflation Linked	123,451,803	187,165,279
LEGAL & GENERAL EUROPE (EX UK) EQUITY INDEX	Europe	11,052,676	151,502,343
LEGAL & GENERAL ASIA PAC EX JAP DEV EQTY INDEX	Pacific Basin	5,899,596	83,945,940
LEGAL & GENERAL GLOBAL EMERGING MKTS INDEX	Emerging Markets	4,349,512	34,538,993
LEGAL & GENERAL JAPAN EQUITY INDEX	Japan	54,009,980	98,405,103
LEGAL & GENERAL NORTH AMERICA EQUITY INDEX	US	9,865,292	231,170,425
LEGAL & GENERAL UK EQUITY INDEX	UK	40,759,432	439,566,019
LEGAL & GENERAL WORLD EMERGING MARKETS	Emerging Markets	8,760,644	26,003,695
LGPS CENTRAL EMERGING MKTS EQ ACT MULTI FUND A	Emerging Markets	915,655	75,495,770
LGPS CENTRAL GLOBAL EQ ACTIVE MULTI MGR FD CLS A	Global	192,172	17,360,794
LGPS CENTRAL GLOBAL EX UK PASS EQ FD (CLS A) ACCUM	Global	89,087	8,724,298
LGPS CENTRAL UK EQUITY PASSIVE FD (CLS A) ACCUM	UK	90,759	7,576,571
RWC EURO FOCUS FUND CLASS 3SR - 2018	Europe	1,925,241	97,587,285
RWC JAPAN STEWARDSHIP FUND PERF FEE CLASS 2 (2017)	Japan	999,630	79,955,436
SCHRODER INSTL DEV MKTS FUND A UNITS	Emerging Markets	2,662,562	61,758,895
SCHRODER UT LTD INSTIT PACIFIC FUND INC	Pacific Basin	5,449,520	36,918,480
SCHRODER UT LTD INSTIT UK SMALLER COS INC	UK	3,409,086	23,522,349
SGST SCHRODER NORTH AMERICAN EQUITY FUND	US	36,279,777	409,041,726
SISF JAP SMLR COS I GBP DIS (CJSCL)	Japan	86,612	2,698,145
UBS LIFE UK SMALLER CO EQUITY TRACKER	UK	6,941,473	23,541,310