

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND**Equities holdings****Valuation Date 30/06/2020**

	Holding	Market Value (£)
Emerging Markets Equities		
LEGAL & GENERAL GLOBAL EMERGING MKTS INDEX	4,349,512	41,182,611
LEGAL & GENERAL WORLD EMERGING MARKETS	8,760,644	30,881,096
LGPS CENTRAL EMERGING MKTS EQ ACT MULTI FUND A	915,655	89,239,754
SCHRODER INSTL DEV MKTS FUND A UNITS	2,662,562	74,332,366
Europe Equities		
ADIDAS-SALOMON AG NPV	8,110	1,725,030
AIR LIQUIDE (POSTSUB) (PRIM) REGD EUR5.50	12,685	1,480,524
AKZO NOBEL NV EUR2	19,713	1,428,499
ALCON INC CHF0.040000	55,438	2,573,991
ALLIANZ SE NPV	20,561	3,398,175
ALSTOM SA EUR7	65,230	2,455,345
AROUNDTOWN SA EURO0.01	323,975	1,503,080
ASM INTERNATIONAL NV EURO0.04	12,953	1,619,537
ASML HLDG NV EURO0.09	16,897	5,020,165
AXA EUR2.29	101,585	1,717,522
BAYER AG NPV	63,431	3,820,435
BEIERSDORF AG NPV	13,944	1,283,975
BOLIDEN AB SEK2.11	57,932	1,065,373
CARREFOUR EUR2.50	213,563	2,670,216
CLARIANT AG CHF3.70(REGD)	71,744	1,140,386
DANONE EUR0.25 (POST SUBDIVISION)	38,415	2,149,608
DEUTSCHE WOHNEN SE NPV	77,572	2,816,966
DNB NOR ASA NOK10	169,444	1,806,765
EDOB ABWICKLUNGS AG - BANKRUPTCY	4,000	244
ENEL EUR1	496,500	3,477,377
ENGIE COMM STK EUR1	175,062	1,749,633
FASTIGHETS AB BALDER B SHARE	62,681	1,931,888
FRESENIUS SE CO KGAA NPV	73,840	2,954,620
GEA GROUP AG NPV	57,414	1,468,594
INTESA SANPAOLO EURO0.52	1,450,226	2,243,650
JULIUS BAER GROUP CHF0.02	52,368	1,773,492
KERING COMM STK EUR4	4,334	1,906,949
KNORR-BREMSE AG	18,076	1,477,798
KONINKLIJKE KPN NV EURO0.04	400,014	857,754
LEGAL & GENERAL EUROPE (EX UK) EQUITY INDEX	11,052,676	179,804,930
LEONARDO SPA EUR4.40	232,924	1,252,571
LONZA AG CHF1 (REGD)	3,968	1,694,578
L'OREAL PRIME DE FIDELITE COM STK	16,420	4,264,256
LVMH MOET-HENNESSY LOUIS VUITTON EUR 0.30	10,291	3,651,970
MERCK KGAA NPV	30,435	2,860,577
NESTE OYJ NPV	104,750	3,289,743
NESTLE SA CHF1 (REGD)	97,576	8,729,222
NEXI SPA	111,958	1,575,891

NOKIA CORP EURO.06	815,251	2,877,522
PARTNERS GRP HLDG CHF0.01	2,322	1,704,027
PROSUS EURO.05000	56,227	4,222,697
PRYSMIAN SPA EURO.10	83,794	1,572,870
PUBLICIS GROUPE SA FRF2.5 **CDI**	10,951	286,785
ROCHE HLDGS AG GENUSSSCHEINE NPV	26,553	7,444,547
RWC EURO FOCUS FUND CLASS 3SR - 2018	1,925,241	108,378,680
RWC EURO FOCUS FUND CLASS 3SR 2020	56,838	5,585,836
RWE AG(NEW) NPV 'A'	118,559	3,368,863
RYANAIR HOLDINGS PLC EUR 0.006	92,235	892,905
SAMPO OYJ SERIES A NPV	95,230	2,642,777
SAP SE INHABER-AKTIE ORD NPV	13,038	1,473,370
SCHNEIDER ELECTRIC EUR8	44,380	3,987,309
SEADRILL LTD COMM STK	188	67
SEB SA FRF20 (PRIME DE FIDELITE 98)(REGD)	1,485	198,563
SIKA AG CHF0.01	10,373	1,615,143
SKAND ENSKILDA BANKEN SER 'A' SWKR10	235,776	1,653,267
ST MICROELECTRIC EUR1.04(ITALIAN)	116,619	2,570,638
STORA ENSO OYJ NPV SER 'R'	83,290	804,796
STRAUMANN HLDG CHF0.10 (REGD)	1,309	910,089
THALES EUR3	30,513	1,993,668
UCB S.A. EUR3	26,855	2,516,771
UPM-KYMMENE OY NPV	50,879	1,190,439
VOLKSWAGEN AG PFD PREFERENCE	23,561	2,901,970
WENDEL EUR4	1,846	142,294
WORLDLINE SA EURO.68	26,757	1,874,731

Global Equities

LGPS CENTRAL GLOBAL EQ ACTIVE MULTI MGR FD CLS A	192,172	21,013,979
LGPS CENTRAL GLOBAL EX UK PASS EQ FD (CLS A) ACCUM	89,087	10,380,427

Inflation Linked

KAMES DIVERSIFIED GROWTH FUND (CLASS B ACC)	123,517,746	206,237,581
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Japan Equities

AI HOLDINGS CORP NPV	8,600	100,256
ASTELLAS PHARMA INC NPV	140,500	1,894,024
BANDAI NAMCO HOLDINGS INC NPV	26,300	1,116,494
BRIDGESTONE CORP Y50	38,800	1,008,838
CYBER AGENT INC NPV	12,200	483,231
DAIFUKU CO LTD NPV	19,500	1,377,991
DAI-ICHI LIFE INSURANCE INCC YEN	71,500	687,362
DAIWA HOUSE INDUSTRY CO NPV	27,900	530,152
DIC CORPORATION NPV	24,400	493,481
DIGITAL GARAGE INC NPV	24,700	632,774
DISCO CORP NPV	4,300	839,338
EGUARANTEE INCORPORATED	4,300	82,321
ELECOM CO LTD NPV	7,500	295,943
FP CORPORATION YEN50	7,000	450,553
FUJI OIL HOLDINGS INC NPV	20,400	422,836

GLORY LTD NPV	12,300	225,972
HAMAKYOREX CO LTD NPV	10,400	242,246
ISUZU MOTORS ORD YEN50	140,400	1,023,646
ITOCHU CORP ORD YEN50	128,800	2,240,669
JSR CORP NPV	95,100	1,480,334
JXTG HOLDINGS INC NPV	419,000	1,198,511
KDDI CORPORATION YEN5000	90,900	2,199,149
KEYENCE CORP NPV	8,000	2,695,819
KUMIAI CHEMICAL INDUSTRY CO	10,900	81,851
KUREHA CORP NPV	10,700	377,663
LEGAL & GENERAL JAPAN EQUITY INDEX	54,009,980	110,457,429
M3 INCORPORATED NPV	20,700	711,985
MAKITA CORPORATION NPV	23,200	680,496
MARUWA COMPANY LTD NPV	7,000	427,448
MATSUMOTOKIYOSHI HOLDINGS NPV	43,700	1,278,519
MINEBEA MISTUMI INCORP	53,700	784,737
MIROKU JYOHO SERV CO LTD NPV	20,100	339,869
mitsubishi UFJ Financial	592,700	1,871,436
MITSUI FUDOSAN YEN50	115,600	1,648,979
MURATA MANUFACTURING CO LTD NPV	34,100	1,612,363
MUSASHI SEIMITSU INDUSTRY NPV	47,000	338,125
NAKANISHI INC NPV	38,900	409,127
NIFCO INC YEN50	70,300	1,208,207
NIPPON DENSETSU KOGYO CO NPV	7,800	139,262
NIPPON SHINYAKU ORD NPV	7,900	517,964
NIPPON TEL & TEL PUBLIC CORP Y50000	103,000	1,937,875
NITORI HOLDINGS CO LTD NPV	7,600	1,201,836
NITTOKU ENGINEERING CO YEN50	8,800	197,583
NOF CORP NPV	39,800	1,107,689
NTT DATA CORP NPV	145,300	1,304,730
OBARA GROUP INC NPV	16,500	403,518
ORIX CORPORATION Y50	132,300	1,318,507
OTSUKA CORP NPV	27,100	1,152,692
PALTAC CORPORATION NPV	14,400	533,643
PARK 24 COMPANY LTD NPV	22,200	306,597
PIGEON CORPN NPV	17,500	546,782
PRESTIGE INTL INC NPV	42,000	255,209
RORZE CORPN NPV	8,800	351,201
RWC JAPAN STEWARDSHIP FUND PERF FEE CLASS 2 (2017)	1,056,678	107,313,555
RYOHIN KEIKAKU CO ORD YEN50	72,400	824,463
SANKYU INC NV	43,900	1,328,829
SANTEN PHARMACEUTICALS ORD YEN50	83,900	1,247,460
SHIMANO INC YEN50	4,100	637,286
SHINMAYWA ORD YEN50	42,800	323,963
SHIP HEALTHCARE HLDGS INC NPV	31,000	1,041,839
SIIX CORP NPV	30,100	223,092
SISF JAP SMLR COS I GBP DIS (CJSCL)	86,612	3,255,582
SMC CORP NPV	4,800	1,982,255
SOFTBANK GROUP CORP ORD YE50	46,100	1,881,658
STANLEY ELECTRIC CO ORD YEN50	71,500	1,387,061

STEMRIM YEN	14,200	62,104
SUMITOMO FORESTRY CO LTD NPV	25,200	255,587
SUMITOMO MITSUI FINANCIAL NPV	61,400	1,394,714
TAIKISHA ORD YEN NPV	14,700	327,187
TAKEDA PHARMACEUTICAL NPV	80,300	2,312,569
TDK CORP ORD Y50	25,300	2,023,200
TOKIO MARINE HOLDINGS INC NPV	52,000	1,826,790
TORAY INDUSTRIES INC NPV	302,600	1,148,404
TOYOTA INDUSTRIES CORP YEN50	41,100	1,754,345
TRUSCO NAKAYAMA CORP NPV	14,100	295,322
YAKULT HONSHA COMPANY LTD NPV	21,600	1,028,936

Pacific Basin Equities

LEGAL & GENERAL ASIA PAC EX JAP DEV EQTY INDEX	5,899,596	102,076,578
SCHRODER UT LTD INSTIT PACIFIC FUND INC	5,449,520	44,220,455

Private Equity

LGPS CENTRAL - REGULATORY CAPITAL	1,315,000	1,315,000
LGPS CENTRAL - REGULATORY LOAN	685,000	685,000
LGPS CENTRAL CO-INVESTMENT FUND PEQ	5,000,000	4,397,392
LGPS CENTRAL PRIMARY FUND PEQ	10,000,000	1,241,364
PHICO THERAPEUTICS LTD CONVERTIBLE	500,000	500,000
PHICO THERAPEUTICS LTD ORDINARY SHARES	601,198	1,803,594

UK Equities

ANGLO AMERICAN PLC ORD US\$0.54945 (POST CON)	632,190	11,818,160
ASSURA PLC REIT ORD 10P	10,164,072	7,978,797
ASTRAZENECA GROUP US\$0.25	384,776	32,401,987
BAE SYSTEMS PLC 2.5P	4,459,247	21,556,000
BHP GROUP PLC COMM STK	1,911,272	31,616,261
BP PLC ORD US\$0.25	4,319,098	13,266,110
BRITISH AMERICAN TOBACCO ORD 25P	1,036,588	32,180,874
BT GROUP ORD 5P	2,465,120	2,811,469
BURBERRY GROUP ORD GBP0.0005	543,263	8,689,492
CAPITA PLC GBP0.02066666	15,221,598	6,711,203
DAILY MAIL & GEN TRUST TST-B 12.5P	703,835	4,849,423
DIAGEO ORD 28 101/108P	393,239	10,544,704
EUROMONEY INSTL INVESTOR PLC ORD 0.25P	318,473	2,500,013
FERGUSON NEWCO PLC	147,676	9,764,337
FIRSTGROUP ORD 5P	13,797,013	6,946,796
GLAXOSMITHKLINE PLC ORD 25P	3,139,982	51,376,385
GROUP 4 SECURICOR PLC ORD 25P	19,928,960	22,699,085
HALFORDS ORD 1P	1,076,647	1,632,197
HSBC HOLDINGS PLC ORD US\$0.50	1,998,219	7,561,261
INTERMEDIATE CAPITAL GROUP COMM STK GBP0.2625	630,518	8,121,072
INTERNATIONAL FERRO METALS NPV	500,000	6,625
INTERNATIONAL WORKPLACE GROUP ORD GBP	3,626,797	9,611,012
ITV PLC ORD 10P	8,245,353	6,155,981
JANUS HENDERSON UK & IRISH SMALLER CO FD C CLASS	3,662,346	21,310,457
JOHN LAING GROUP PLC ORD 10P	4,394,463	15,310,309

JOHNSON MATTHEY PLC COMM STK GBP1.109245	450,623	9,449,564
JUST GROUP ORD 1P	2,465,454	1,293,131
LEGAL & GENERAL ORD 2 1/2P	9,765,789	21,572,628
LEGAL & GENERAL UK EQUITY INDEX	40,759,432	484,482,913
LGPS CENTRAL UK EQUITY PASSIVE FD (CLS A) ACCUM	90,759	8,354,376
LINDE PLC EURO.0001	20,208	3,465,293
LLOYDS BANKING GROUP PLC ORD 10P	41,763,227	13,019,686
MELROSE INDUSTRIES PLC ORD 6.85714P	1,064,700	1,213,758
NATIONAL GRID PLC COM STK GBPO.1139535	1,947,354	19,243,752
NEXT PLC ORD 10P	159,057	7,784,250
OCADO GROUP PLC ORD 2P	408,297	8,276,180
PEARSON ORD 25P	2,837,394	16,337,715
PETS AT HOME GROUP ORD 1P	8,128,928	19,428,138
PRUDENTIAL PLC ORD 5P	1,730,194	21,082,414
QINETIQ GROUP PLC ORD 10P	3,963,850	11,788,490
RELX COM STK GBPO.144397	1,134,129	21,208,212
RIO TINTO PLC ORD 10P	522,538	23,767,641
ROYAL DUTCH SHELL EURO.07 'B' (UK)	1,983,517	24,278,248
SCHRODER UT LTD INSTIT UK SMALLER COS INC	3,673,901	30,693,676
SMITHS GROUP ORD 37.5P	801,109	11,267,598
STANDARD CHARTERED ORD USD0.50	2,929,547	12,890,007
SYNCONA LTD ORD NPV	2,201,800	5,427,437
TESCO ORD 5P	12,867,728	29,351,288
TP ICAP ORD 25P	2,461,263	8,634,111
UBS LIFE UK SMALLER CO EQUITY TRACKER	6,941,473	22,085,683
UNILEVER ORD GBPO.0311	678,774	29,560,608
VISTRY GROUP PLC COMM STK GBPO.50	493,681	3,507,604
WEIR GROUP ORD 12.5P	412,482	4,386,746
WHITBREAD ORD GBPO.76797385	803,346	17,810,181
WILLIAM HILL ORD 10P	8,148,022	9,272,449

US Equities

ABBOTT LABS COM NPV.	70,454	5,212,205
ACCENTURE PLC IRELAND	36,717	6,375,255
ACTIVISION BLIZZARD INC	122,884	7,545,491
ADC THERAPEUTICS SARL 2020	24,248	918,618
ADC THERAPEUTICS SARL 2020 INDIRECT MANUAL	28,400	984,440
ADOBE SYSTEMS INC USD	26,370	9,285,416
ALPHABET INC CL A COMM STK US\$0.001	15,055	17,276,331
AMAZON COM INC	9,880	22,037,693
AMER INTL GROUP INC WTS CALL EXP 19JAN21	1,090	1,253
AMERICAN EXPRESS CO COM STK USD0.20	69,833	5,380,464
AMGEN COM US\$0.0001	21,404	4,079,336
APPLE INC COM NPV	42,110	12,425,449
ARAMARK	127,698	2,332,586
BALL CORP	58,316	3,279,685
BLACKROCK INC	15,713	6,919,137
BOOKING HOLDINGS INC	3,704	4,773,412
CABOT OIL & GAS CORP	258,356	3,592,227
CADENCE DESIGN SYSTEMS INC CON STK US\$0.01	62,523	4,854,185

CHARTER COMMUNICATIONS INC A COMM STK US\$0.001	15,072	6,213,968
COCA-COLA CO COM US\$0.25	177,816	6,429,928
COMCAST CORP COM 'A' US\$0.01	216,154	6,819,102
COSTCO WHOLESALE CORPORATION COM STK US\$0.01	32,787	8,045,764
DANAHER CORP COM STK US\$0.01	42,735	6,110,386
DEERE & CO COMMON US\$1	81,393	10,351,983
DOLLAR GENERAL CORP	43,678	6,734,104
DR PEPPER SNAPPLE GROUP INC COM **CDI**	45,599	1,048,083
DUPONT DE NEMOURS INC	132,558	5,699,908
EDWARDS LIFESCIENCES CORP	79,281	4,434,372
FACEBOOK CL A ORD	60,725	11,158,145
FIRST REPUBLIC BANK	76,838	6,591,178
FIRST SOLAR INC	117,435	4,704,623
FORTINET INC	45,431	5,047,194
HCA HEALTHCARE INC	50,902	3,998,501
HOME DEPOT INC COM US\$0.05	31,124	6,302,131
IDEXX LABORATORIES CORP	8,475	2,262,515
INTUIT US\$0.01	14,369	3,443,629
INVESCO LTD COM STK USD0.10 **CDI**	115,000	1,001,457
JOHNSON & JOHNSON COM US\$1	68,393	7,768,661
JPMORGAN CHASE & CO COM US\$1	168,288	12,810,917
LEGAL & GENERAL NORTH AMERICA EQUITY INDEX	9,865,292	281,794,170
LILLY(ELI)& CO COM NPV	40,087	5,326,549
LULULEMON ATHLETICA INC	13,832	3,492,815
MASTERCARD INC A COMM STK US\$0.0001	27,880	6,667,418
MERCK & CO INC NEW COM STK	50,900	3,185,575
MICRON TECHNOLOGY COM STK US\$0.10	219,782	9,158,769
MICROSOFT CORP COM STK US\$0.00005	138,703	22,839,521
MOODYS CORP COM STK USD 0.01	20,969	4,662,361
MR COOPER GROUP INC COM STK US\$1	1	10
NASDAQ INC	67,060	6,480,223
NETFLIX ORD	13,324	4,903,763
NEXTERA ENERGY INC COM STK	22,742	4,418,640
NIKE INC CLASS'B'COM NPV	57,256	4,542,112
NORTEL NETWORKS NEW **BANKRUPTCY**	270	2
NVIDIA CORP	26,424	8,124,589
OKTA INCORPORATED	7,098	1,150,237
OTIS WORLDWIDE CORP	112,454	5,174,923
PARKER-HANNIFIN CORP	30,988	4,596,286
PHILIP MORRIS INTL ORD SH COM	97,042	5,496,900
PROCTER & GAMBLE COM NPV	70,505	6,816,548
ROCKWELL AUTOMATION INC COM USD1	26,762	4,612,092
ROPER TECHNOLOGIES INC	14,420	4,530,700
SALESFORCE COM INC	30,939	4,693,684
SHERWIN WILLIAMS	14,495	6,778,606
TEXAS INSTRUMENTS INC COM STK US\$1	90,087	9,257,321
THERMO FISHER SCIENTIFIC INC	27,820	8,148,540
TJX CORP COM STK US\$1	120,740	4,940,607
TRANE TECHNOLOGIES PLC	101,726	7,325,655
TRIMBLE INCORP	63,608	2,223,397

UNION PACIFIC CORP COM US\$2.50	62,739	8,584,722
UNITEDHEALTH GROUP INC USD	37,134	8,853,736
VISA	70,810	11,054,750
VULCAN MATERIALS CO	47,399	4,444,136
WYNDHAM HOTELS & RESORTS INC CPMM STK US\$0.01	156,723	5,405,903
ZIMMER BIOMET HOLDINGS (US\$) COM STK US\$0.01	32,051	3,096,154