

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Equities holdings

Valuation Date 30/09/2020

	Holding	Market Value (£)
Europe Equities		
ADIDAS-SALOMON AG NPV	11,389	2,867,756
AIR LIQUIDE (POSTSUB) (PRIM) REGD EUR5.50	12,685	1,559,074
AKZO NOBEL NV EUR2	27,778	2,177,471
ALCON INC CHF0.040000	57,624	2,536,356
ALLIANZ SE NPV	17,683	2,629,850
ALSTOM SA EUR7	55,489	2,140,116
AROUNDTOWN SA EURO.01	239,949	936,107
ASM INTERNATIONAL NV EURO.04	21,773	2,411,410
ASML HLDG NV EURO.09	11,954	3,412,299
BAYER AG NPV	66,211	3,204,668
BEIERSDORF AG NPV	10,355	909,394
BOLIDEN AB SEK2.11	55,878	1,286,532
CARREFOUR EUR2.50	199,524	2,473,101
CLARIANT AG CHF3.70(REGD)	51,442	786,511
DANONE EURO.25 (POST SUBDIVISION)	13,743	688,359
DEUTSCHE WOHNEN SE NPV	71,495	2,775,598
DNB NOR ASA NOK10	136,281	1,456,748
EDOB ABWICKLUNGS AG - BANKRUPTCY	4,000	243
ENEL EUR1	371,834	2,505,965
ENGIE COMM STK EUR1	188,837	1,956,097
FASTIGHETS AB BALDER B SHARE	29,877	1,177,980
FRESENIUS SE CO KGAA NPV	70,595	2,485,802
GEA GROUP AG NPV	62,749	1,704,672
GETINGE AB SERIES 'B' NPV	124,559	2,104,590
INTESA SANPAOLO EURO.52	1,352,732	1,969,354
JULIUS BAER GROUP CHF0.02	48,848	1,612,145
KERING COMM STK EUR4	3,893	2,004,305
KION GROUP AG NPV	27,494	1,825,019
KNORR-BREMSE AG	23,281	2,121,868
KONINKLIJKE KPN NV EURO.04	529,688	963,803
LONZA AG CHF1 (REGD)	4,770	2,282,673
L'OREAL PRIME DE FIDELITE COM STK	16,420	4,134,564
LVMH MOET-HENNESSY LOUIS VUITTON EUR 0.30	9,387	3,400,728
MERCK KGAA NPV	30,611	3,456,877
NESTE OYJ NPV	86,422	3,535,395
NESTLE SA CHF1 (REGD)	98,256	9,045,018
NEXI SPA	116,485	1,813,639
NOKIA CORP EURO.06	490,248	1,488,140
PARTNERS GRP HLDG CHF0.01	2,253	1,607,768
PROSUS EURO.05000	38,321	2,735,575
PRYSMIAN SPA EURO.10	84,775	1,917,022
PUBLICIS GROUPE SA FRF2.5 **CDI**	10,951	273,959
ROCHE HLDGS AG GENUSSSCHEINE NPV	25,994	6,897,023
RWE AG(NEW) NPV 'A'	95,089	2,763,503
RYANAIR HOLDINGS PLC EUR 0.006	86,039	890,077
SAMPO OYJ SERIES A NPV	97,781	3,004,047
SAP SE INHABER-AKTIE ORD NPV	5,058	609,459
SCHNEIDER ELECTRIC EUR8	36,345	3,496,169
SEADRILL LTD COMM STK	188	32
SEB SA FRF20 (PRIME DE FIDELITE 98)(REGD)	1,485	187,097
SIKA AG CHF0.01	13,325	2,538,768
SKAND ENSKILDA BANKEN SER 'A' SWKR10	262,313	1,806,403
ST MICROELECTRIC EUR1.04(ITALIAN)	97,067	2,312,963
STRAUMANN HLDG CHF0.10 (REGD)	1,220	954,422
SWEDISH ORPHAN BIOVITRUM AB NPV	86,235	1,615,058
THALES EUR3	28,571	1,662,750
UCB S.A. EUR3	23,230	2,043,892
VOLKSWAGEN AG PFD PREFERENCE	24,200	3,020,884
WORLDLINE SA EURO.68	28,776	1,829,724

Japan Equities

AI HOLDINGS CORP NPV	8,600	121,786
ASTELLAS PHARMA INC NPV	155,400	1,780,339
BANDAI NAMCO HOLDINGS INC NPV	24,300	1,365,959
BRIDGESTONE CORP Y50	37,500	911,462
CYBER AGENT INC NPV	12,200	577,677
DAIFUKU CO LTD NPV	11,500	890,975
DAI-ICHI LIFE INSURANCE INCC YEN	71,500	773,806
DAIKIN INDUSTRIES LTD	7,400	1,046,572
DAIWA HOUSE INDUSTRY CO NPV	27,900	551,439
DIC CORPORATION NPV	24,400	467,865
DIGITAL GARAGE INC NPV	19,200	501,711
DISCO CORP NPV	4,300	800,562
EGUARANTEE INCORPORATED	17,200	301,944
ELECOM CO LTD NPV	8,300	313,921
FP CORPORATION YEN50	14,000	453,569
FUJI OIL HOLDINGS INC NPV	15,500	375,488
GLORY LTD NPV	12,300	211,417
HAMAKYOREX CO LTD NPV	10,400	242,411
ISUZU MOTORS ORD YEN50	150,600	1,012,469
ITOCHU CORP ORD YEN50	112,900	2,221,519
JSR CORP NPV	78,300	1,427,349
JXTG HOLDINGS INC NPV	419,000	1,151,389
KDDI CORPORATION YEN5000	90,900	1,768,973
KEYENCE CORP NPV	8,000	2,872,113
KUREHA CORP NPV	10,700	356,852
M3 INCORPORATED NPV	18,400	873,948
MAKITA CORPORATION NPV	16,000	588,730
MARUWA COMPANY LTD NPV	7,000	498,720
MATSUMOTOKIYOSHI HOLDINGS NPV	47,900	1,348,216
MINEBEA MISTUMI INCORP	53,700	782,892
MIROKU JYOHO SERV CO LTD NPV	20,100	322,356
MITSUBISHI UFJ FINANCIAL	592,700	1,806,827
MITSUI FUDOSAN YEN50	107,300	1,436,128
MURATA MANUFACTURING CO LTD NPV	34,100	1,691,138
MUSASHI SEIMITSU INDUSTRY NPV	52,900	428,073
NAKANISHI INC NPV	38,900	532,907
NICHIHA CORP NPV	1,300	30,063
NIFCO INC YEN50	70,300	1,474,232
NIPPON DENSETSU KOGYO CO NPV	7,800	125,551
NIPPON SHINYAKU ORD NPV	10,900	689,493
NIPPON TEL & TEL PUBLIC CORP Y50000	103,000	1,623,186
NITORI HOLDINGS CO LTD NPV	5,300	848,634
NITTOKU ENGINEERING CO YEN50	10,400	260,707
NOF CORP NPV	39,800	1,206,289
NTT DATA CORP NPV	145,300	1,428,194
OBARA GROUP INC NPV	16,500	427,529
ORIX CORPORATION Y50	132,300	1,265,018
OTSUKA CORP NPV	17,000	669,138
PALTAC CORPORATION NPV	14,400	560,467
PARK 24 COMPANY LTD NPV	27,300	339,176
PIGEON CORPN NPV	21,000	721,913
PRESTIGE INTL INC NPV	47,400	330,409
RORZE CORPN NPV	9,700	352,296
RYOHIN KEIKAKU CO ORD YEN50	72,400	923,380
SANKYU INC NV	43,900	1,328,946
SANTEN PHARMACEUTICALS ORD YEN50	70,000	1,102,623
SHIMADZU CORP YEN50	7,400	172,756
SHIMANO INC YEN50	2,800	425,041
SHINMAYWA ORD YEN50	7,700	51,078
SHIP HEALTHCARE HLDGS INC NPV	31,000	1,163,387
SIIX CORP NPV	35,300	318,770
SMC CORP NPV	4,800	2,055,748
SOFTBANK GROUP CORP ORD YE50	46,100	2,178,469

STANLEY ELECTRIC CO ORD YEN50	71,500	1,580,105
STEMRIM YEN	14,200	92,738
SUMITOMO FORESTRY CO LTD NPV	29,300	358,225
SUMITOMO MITSUI FINANCIAL NPV	61,400	1,312,572
TAIKISHA ORD YEN NPV	11,600	246,575
TAKEDA PHARMACEUTICAL NPV	88,100	2,417,066
TDK CORP ORD Y50	25,300	2,112,209
TOHO COMPANY (FILM) LTD	20,000	634,762
TOKIO MARINE HOLDINGS INC NPV	61,200	2,063,039
TORAY INDUSTRIES INC NPV	302,600	1,063,088
TOYOTA INDUSTRIES CORP YEN50	40,900	1,990,600
TRUSCO NAKAYAMA CORP NPV	15,800	307,710
YAKULT HONSHA COMPANY LTD NPV	21,600	924,612

Private Equity

LGPS CENTRAL - REGULATORY CAPITAL	1,315,000	1,315,000
LGPS CENTRAL - REGULATORY LOAN	685,000	685,000
PHICO THERAPEUTICS LTD ORDINARY SHARES	1,130,609	3,391,827

UK Equities

3I GROUP ORD GBP0.738636	807,019	8,042,751
ANGLO AMERICAN PLC ORD US\$0.54945 (POST CON)	866,727	16,258,065
ASSURA PLC REIT ORD 10P	10,164,072	7,836,500
ASTRAZENECA GROUP US\$0.25	415,826	35,162,247
BAE SYSTEMS PLC 2.5P	4,755,063	22,919,404
BHP GROUP PLC COMM STK	1,911,272	31,608,616
BP PLC ORD US\$0.25	3,118,611	7,023,112
BRITISH AMERICAN TOBACCO ORD 25P	1,036,588	28,786,049
BT GROUP ORD 5P	5,626,373	5,535,226
BURBERRY GROUP ORD GBP0.0005	592,829	9,212,563
CAPITA PLC GBP0.02066666	20,773,281	6,350,392
DAILY MAIL & GEN TRUST TST-B 12.5P	766,818	4,976,649
DIAGEO ORD 28 101/108P	393,239	10,420,834
DRAX GROUP ORD 11.55172P	1,543,935	4,109,955
EUROMONEY INSTL INVESTOR PLC ORD 0.25P	318,473	2,554,153
FERGUSON NEWCO PLC	147,676	11,533,496
FIRSTGROUP ORD 5P	13,797,013	5,253,903
GLAXOSMITHKLINE PLC ORD 25P	3,232,780	46,939,966
GROUP 4 SECURICOR PLC ORD 25P	19,928,960	39,917,707
HALFORDS ORD 1P	1,076,647	1,950,884
HSBC HOLDINGS PLC ORD US\$0.50	1,998,219	6,024,630
INTERMEDIATE CAPITAL GROUP COMM STK GBP0.2625	630,518	7,509,469
INTERNATIONAL WORKPLACE GROUP ORD GBP	4,020,164	10,452,426
ITV PLC ORD 10P	8,245,353	5,575,508
JOHN LAING GROUP PLC ORD 10P	5,257,714	16,488,191
JOHNSON MATTHEY PLC COMM STK GBP1.109245	450,623	10,621,184
JUST GROUP ORD 1P	2,465,454	1,104,030
LEGAL & GENERAL ORD 2 1/2P	11,650,204	21,943,159
LINDE PLC EURO.0001	16,475	3,026,130
LLOYDS BANKING GROUP PLC ORD 10P	29,904,901	7,881,437
MELROSE INDUSTRIES PLC ORD 6.85714P	1,064,700	1,229,196
NATIONAL GRID PLC COM STK GBP0.1139535	1,947,354	17,319,766
NEXT PLC ORD 10P	159,057	9,463,892
OCADO GROUP PLC ORD 2P	408,297	11,203,670
PEARSON ORD 25P	2,837,394	15,582,968
PETS AT HOME GROUP ORD 1P	7,833,872	33,121,611
PRUDENTIAL PLC ORD 5P	1,794,215	19,897,844
QINETIQ GROUP PLC ORD 10P	4,041,868	11,228,309
RELX COM STK GBP0.144397	1,311,115	22,623,289
RIO TINTO PLC ORD 10P	522,538	24,324,144
ROYAL DUTCH SHELL EURO.07 'B' (UK)	1,983,517	18,643,076
SMITHS GROUP ORD 37.5P	801,109	11,015,249
STANDARD CHARTERED ORD USD0.50	2,929,547	10,432,117
SYNCONA LTD ORD NPV	2,201,800	5,449,455
TESCO ORD 5P	12,867,728	27,331,054

TP ICAP ORD 25P	2,461,263	5,616,602
UNILEVER ORD GBP0.0311	695,192	33,202,370
VISTRY GROUP PLC COMM STK GBP0.50	493,681	2,804,108
WEIR GROUP ORD 12.5P	412,482	5,156,025
WHITBREAD ORD GBP0.76797385	803,346	17,063,069
WILLIAM HILL ORD 10P	6,831,875	18,978,949

US Equities

ABBOTT LABS COM NPV.	71,254	5,996,072
ACCENTURE PLC IRELAND	34,765	6,071,773
ACTIVISION BLIZZARD INC	103,851	6,498,720
ADC THERAPEUTICS SARL 2020	24,248	618,764
ADOBE SYSTEMS INC USD	24,968	9,456,282
ALPHABET INC CL A COMM STK US\$0.001	14,255	16,149,674
AMAZON COM INC	9,159	22,291,125
AMER INTL GROUP INC WTS CALL EXP 19JAN21	1,090	152
AMERICAN EXPRESS CO COM STK USD0.20	59,394	4,604,321
AMERICAN WATER WORKS	20,139	2,255,512
AMGEN COM US\$0.0001	11,348	2,229,397
APPLE INC COM NPV	132,652	11,862,544
BALL CORP	79,100	5,081,416
BLACKROCK INC	14,878	6,484,957
BOOKHAM INC COM **CDI**	26,000	11,262
BOOKING HOLDINGS INC	4,029	5,324,120
CABOT OIL & GAS CORP	244,611	3,282,797
CADENCE DESIGN SYSTEMS INC CON STK US\$0.01	43,104	3,552,879
CHARTER COMMUNICATIONS INC A COMM STK US\$0.001	14,271	6,888,230
COMCAST CORP COM 'A' US\$0.01	192,653	6,887,702
COSTCO WHOLESALE CORPORATION COM STK US\$0.01	31,044	8,520,771
DANAHER CORP COM STK US\$0.01	40,463	6,736,425
DEERE & CO COMMON US\$1	72,070	12,349,122
DEXCOM INCORP COMM	3,471	1,105,629
DOLLAR GENERAL CORP	41,356	6,703,395
DR PEPPER SNAPPLE GROUP INC COM **CDI**	45,599	973,493
DUPONT DE NEMOURS INC	105,043	4,504,628
EDWARDS LIFESCIENCES CORP	79,281	4,890,671
EMERSON ELECTRIC COM US\$1	53,841	2,729,532
FACEBOOK CL A ORD	59,555	12,056,570
FIRST REPUBLIC BANK	72,753	6,137,408
FIRST SOLAR INC	111,191	5,692,862
FLOOR & DECOR HOLDINGS	39,881	2,307,471
FORTINET INC	14,212	1,293,239
HCA HEALTHCARE INC	48,196	4,646,246
HOME DEPOT INC COM US\$0.05	29,469	6,326,443
IDEXX LABORATORIES CORP	11,827	3,594,024
INTUIT US\$0.01	17,828	4,494,233
INVESCO LTD COM STK USD0.10 **CDI**	115,000	1,014,967
JOHNSON & JOHNSON COM US\$1	64,757	7,446,954
JPMORGAN CHASE & CO COM US\$1	164,836	12,269,622
KELLOGG CO	40,675	2,031,862
LAM RESEARCH CORP COMM	14,757	3,782,508
LILLY(ELI)& CO COM NPV	28,985	3,311,034
LULULEMON ATHLETICA INC	13,816	3,517,587
MASTERCARD INC A COMM STK US\$0.0001	26,398	6,896,191
MATCH GROUP INC	27,254	2,332,654
MERCK & CO INC NEW COM STK	48,194	3,087,428
MICRON TECHNOLOGY COM STK US\$0.10	208,094	7,558,859
MICROSOFT CORP COM STK US\$0.00005	123,671	20,099,406
MOODYS CORP COM STK USD 0.01	24,455	5,481,567
MR COOPER GROUP INC COM STK US\$1	1	17
NASDAQ INC	63,495	6,022,398
NETFLIX ORD	11,515	4,451,017
NEXTERA ENERGY INC COM STK	21,533	4,615,071
NIKE INC CLASS'B'COM NPV	54,212	5,263,948
NORTEL NETWORKS NEW **BANKRUPTCY**	270	13,310

NVIDIA CORP	23,045	9,638,863
NVR INCORPORATED COMM	1,085	3,426,822
O'REILLY AUTOMOTIVE INCORP	6,386	2,274,864
OTIS WORLDWIDE CORP	117,779	5,680,322
PARKER-HANNIFIN CORP	30,988	4,849,785
PEPSICO INC CAP US\$0.01 2/3	43,096	4,620,286
PHILIP MORRIS INTL ORD SH COM	76,596	4,440,648
PROCTER & GAMBLE COM NPV	66,756	7,170,280
ROCKWELL AUTOMATION INC COM USD1	18,344	3,131,165
ROPER TECHNOLOGIES INC	7,486	2,287,897
SALESFORCE COM INC	29,294	5,687,722
SHERWIN WILLIAMS	13,724	7,393,635
SQUARE INC NPV	9,390	1,181,376
TEXAS INSTRUMENTS INC COM STK US\$1	85,297	9,415,131
THERMO FISHER SCIENTIFIC INC	26,341	8,985,443
TRANE TECHNOLOGIES PLC	96,318	9,032,792
TRIMBLE INCORP	63,608	2,393,172
UNION PACIFIC CORP COM US\$2.50	58,657	8,929,221
UNITEDHEALTH GROUP INC USD	37,570	9,044,640
VISA	67,045	10,351,316
VULCAN MATERIALS CO	60,397	6,330,753
WYNDHAM HOTELS & RESORTS INC CPMM STK US\$0.01	123,808	4,834,334
XYLEM INC COMM STK	51,918	3,378,204
ZIMMER BIOMET HOLDINGS (US\$) COM STK US\$0.01	24,532	2,582,236

Pooled Equities

LEGAL & GENERAL GLOBAL EMERGING MKTS INDEX	4,349,512	42,894,579	Emerging Markets Equities
LEGAL & GENERAL WORLD EMERGING MARKETS	8,760,644	32,233,039	Emerging Markets Equities
LGPS CENTRAL EMERGING MKTS EQ ACT MULTI FUND A	915,655	93,112,975	Emerging Markets Equities
SCHRODER INSTL DEV MKTS FUND A UNITS	2,427,601	71,614,030	Emerging Markets Equities
LEGAL & GENERAL EUROPE (EX UK) EQUITY INDEX	11,052,676	182,574,731	Europe Equities
RWC EURO FOCUS FUND CLASS 3SR - 2018	1,925,241	105,506,297	Europe Equities
RWC EURO FOCUS FUND CLASS 3SR 2020	56,838	5,437,826	Europe Equities
LGPS CENTRAL GLOBAL EQ ACTIVE MULTI MGR FD CLS A	192,172	21,892,203	Global Equities
LGPS CENTRAL GLOBAL EX UK PASS EQ FD (CLS A) ACCUM	89,087	10,637,888	Global Equities
KAMES DIVERSIFIED GROWTH FUND (CLASS B ACC)	123,579,085	213,482,869	Inflation Linked
LEGAL & GENERAL JAPAN EQUITY INDEX	54,009,980	113,025,064	Japan Equities
RWC JAPAN STEWARDSHIP FUND PERF FEE CLASS 2 (2017)	1,056,678	115,786,813	Japan Equities
SISF JAP SMLR COS I GBP DIS (CJSCL)	86,612	3,423,463	Japan Equities
LEGAL & GENERAL ASIA PAC EX JAP DEV EQTY INDEX	5,899,596	102,895,442	Pacific Basin Equities
SCHRODER UT LTD INSTIT PACIFIC FUND INC	5,449,520	43,520,845	Pacific Basin Equities
LGPS CENTRAL CO-INVESTMENT FUND PEQ	5,000,000	5,127,373	Private Equity
LGPS CENTRAL PRIMARY FUND PEQ	10,000,000	1,777,743	Private Equity
JANUS HENDERSON UK & IRISH SMALLER CO FD C CLASS	3,662,346	22,274,635	UK Equities
LEGAL & GENERAL UK EQUITY INDEX	40,759,432	470,706,225	UK Equities
LGPS CENTRAL UK EQUITY PASSIVE FD (CLS A) ACCUM	90,759	8,114,772	UK Equities
SCHRODER UT LTD INSTIT UK SMALLER COS INC	3,673,901	32,628,792	UK Equities
UBS LIFE UK SMALLER CO EQUITY TRACKER	6,941,473	22,422,831	UK Equities
ADC THERAPEUTICS SARL 2020 INDIRECT MANUAL	28,400	637,287	US Equities
LEGAL & GENERAL NORTH AMERICA EQUITY INDEX	9,865,292	294,601,292	US Equities