

NOTTINGHAMSHIRE COUNTY COUNCIL PENSION FUND

Valuation Date 30/9/2021

Equities holdings

	Holding	Market Value (£)
Europe Equities		
ADIDAS-SALOMON AG NPV	11,564	2,701,591
AIR LIQUIDE (POSTSUB) (PRIM) REGD EUR5.50	12,685	1,510,960
ALCON INC CHF0.040000	53,433	3,230,258
ALFA LAVAL AB NPV	106,643	2,970,717
ALLIANZ SE NPV	9,203	1,541,238
ARCELORMITTAL NPV	62,709	1,425,665
AROUNDTOWN SA EUR0.01	428,851	2,200,609
ASM INTERNATIONAL NV EUR0.04	15,778	4,586,566
ASML HLDG NV EUR0.09	12,257	6,804,740
AZELIS GROUP NV	79,613	1,861,294
BAYER AG NPV	90,788	3,668,044
CAP GEMINI EUR8	17,232	2,667,543
CARREFOUR EUR2.50	245,336	3,276,984
CELLNEX TELECOM SAU NPV	74,514	3,412,433
CREDIT SUISSE GROUP AG	323,329	2,388,578
DNB BANK NOK12.5	142,570	2,416,526
EDOB ABWICKLUNGS AG - BANKRUPTCY	4,000	230
ENERGIAS DE PORTUGAL SA EUR	659,997	2,570,952
ENGIE COMM STK EUR1	236,715	2,307,283
EQUINOR ASA NOK2.5	163,518	3,089,732
EXOR NV COMM STK	23,568	1,475,148
FLUTTER ENTERTAINMENT PLC	56,854	8,346,167
GEA GROUP AG NPV	51,287	1,745,239
GETINGE AB SERIES 'B' NPV	69,232	2,054,756
INTESA SANPAOLO EUR0.52	1,107,652	2,341,121
JULIUS BAER GROUP CHF0.02	42,516	2,105,843
KION GROUP AG NPV	39,171	2,722,453
KNORR-BREMSE AG	25,513	2,031,525
L'OREAL PRIME DE FIDELITE COM STK	16,420	5,036,408
MERCK KGAA NPV	19,383	3,119,643
MONCLER SPA NPV	72,981	3,328,428
NESTE OYJ NPV	108,612	4,564,150
NESTLE SA CHF1 (REGD)	82,454	7,385,281
NORDEA BANK ABP NPV (SEK)	266,816	2,560,017
PRYSMIAN SPA EUR0.10	71,986	1,874,790
PUBLICIS GROUPE SA FRF2.5 **CDI**	10,951	548,386
ROCHE HLDGS AG GENUSSSCHEINE NPV	10,892	2,960,686
RWE AG(NEW) NPV 'A'	93,789	2,460,359
RYANAIR HOLDINGS PLC EUR 0.006	109,435	1,536,047
SAMPO OYJ SERIES A NPV	131,960	4,855,675
SANOFI COM STK EUR2	57,705	4,120,709
SAP SE INHABER-AKTIEN ORD NPV	48,867	4,909,282
SEADRILL LTD COMM STK	188	28
SEB SA FRF20 (PRIME DE FIDELITE 98)(REGD)	1,633	171,101
SIEMENS AG NPV(REGD)	37,700	4,598,826
SIKA AG CHF0.01	9,939	2,344,476
SKAND ENSKILDA BANKEN SER 'A' SWKR10	268,932	2,816,738
UBISOFT ENTERTAINMENT SA NPV	53,434	2,377,245
UCB S.A. EUR3	41,182	3,418,666
VEOLIA ENVIRONMENT EUR5	133,851	3,041,901
VEOLIA ENVIRONMENT RIGHTS SA	149,289	92,133
VOLKSWAGEN AG PFD PREFERENCE	19,903	3,312,651
Japan Equities		
AEON FINANCIAL SERVICE	67,300	639,708
AI HOLDINGS CORP NPV	6,800	107,260
ASTELLAS PHARMA INC NPV	145,400	1,780,748
BANDAI NAMCO HOLDINGS INC NPV	17,000	948,976
BRIDGESTONE CORP Y50	43,900	1,545,699
CYBER AGENT INC NPV	31,700	455,981
DAIFUKU CO LTD NPV	8,700	607,210
DAI-ICHI LIFE INSURANCE INCC YEN	85,000	1,397,248
DAIKIN INDUSTRIES LTD	9,500	1,544,265
DAITO TRUST CONSTRUCTION CO	6,500	562,110
DIGITAL GARAGE INC NPV	14,500	493,479

DISCO CORP NPV	2,800	583,480
EGUARANTEE INCORPORATED	18,300	302,401
ELECOM CO LTD NPV	17,200	204,993
ENEOS HOLDINGS INC NPV	331,300	1,003,531
FP CORPORATION YEN50	11,100	305,091
FUJI OIL HOLDINGS INC NPV	11,100	193,458
GLORY LTD NPV	9,700	160,998
HAMAKYOREX CO LTD NPV	11,300	253,127
IRISO ELECTRONICS CO YEN	6,100	185,300
ISUZU MOTORS ORD YEN50	146,400	1,432,450
ITOCHU CORP ORD YEN50	83,300	1,813,925
JSR CORP NPV	23,600	635,327
KDDI CORPORATION YEN5000	81,200	1,992,189
KEYENCE CORP NPV	5,800	2,561,463
KUREHA CORP NPV	8,400	424,908
MAKITA CORPORATION NPV	18,000	733,438
MANDOM CORPORATION NPV	14,300	152,465
MARUWA COMPANY LTD NPV	4,500	341,593
MATSUMOTOKIYOSHI HOLDINGS NPV	38,200	1,277,209
MINEBEA MISTUMI INCORP	47,600	905,855
MIROKU JYOHO SERV CO LTD NPV	18,300	206,669
MINITUBISHI UFJ FINANCIAL	650,100	2,842,526
MITSUI FUDOSAN YEN50	86,700	1,536,995
MURATA MANUFACTURING CO LTD NPV	32,900	2,148,835
MUSASHI SEIMITSU INDUSTRY NPV	17,500	227,646
NAKANISHI INC NPV	18,300	308,969
NICHIHA CORP NPV	15,100	321,187
NIFCO INC YEN50	46,900	1,084,882
NIPPON DENSETSU KOGYO CO NPV	8,500	106,842
NIPPON SHINYAKU ORD NPV	10,800	666,196
NIPPON TEL & TEL PUBLIC CORP Y50000	93,700	1,921,433
NITORI HOLDINGS CO LTD NPV	7,500	1,102,002
NITTOKU ENGINEERING CO YEN50	10,900	317,345
NOF CORP NPV	27,500	1,153,433
NTT DATA CORP NPV	113,200	1,628,299
OBARA GROUP INC NPV	13,000	336,575
ORIX CORPORATION Y50	101,000	1,413,537
OTSUKA CORP NPV	26,500	1,009,325
PALTAC CORPORATION NPV	11,400	381,914
PARK 24 COMPANY LTD NPV	39,500	500,963
PEPTIDREAM INC NPV	7,200	173,967
PRESTIGE INTL INC NPV	58,100	295,439
RENASAS ELECTRONICS CORPORATE	152,800	1,412,801
RORZE CORPN NPV	7,200	383,350
RYOHIN KEIKAKU CO ORD YEN50	41,300	686,036
SANKYU INC NV	35,800	1,232,660
SANTEN PHARMACEUTICALS ORD YEN50	34,900	365,605
SHIMADZU CORP YEN50	8,000	260,831
SHIP HEALTHCARE HLDGS INC NPV	52,800	1,011,833
SMC CORP NPV	3,200	1,487,243
SOFTBANK GROUP CORP ORD YE50	36,400	1,567,858
STANLEY ELECTRIC CO ORD YEN50	61,200	1,145,958
STEMRIM YEN	15,400	69,403
SUMITOMO FORESTRY CO LTD NPV	14,800	210,821
SUMITOMO MITSUI FINANCIAL NPV	27,200	712,896
TAIKISHA ORD YEN NPV	12,900	287,253
TAKEDA PHARMACEUTICAL NPV	62,500	1,536,305
TDK CORP ORD Y50	19,900	534,398
TOHO COMPANY (FILM) LTD	15,900	555,921
TOKIO MARINE HOLDINGS INC NPV	53,100	2,123,758
TORAY INDUSTRIES INC NPV	164,800	784,114
TOYOTA INDUSTRIES CORP YEN50	25,400	1,549,911
TRUSCO NAKAYAMA CORP NPV	14,300	276,034
YAKULT HONSHA COMPANY LTD NPV	17,100	642,207
YAMAHA MOTOR CO LTD	58,500	1,213,224
YOKOGAWA ELECTRIC CORPN	62,700	816,039
Pacific Basin Equities		
PROSUS EUR0.05000	26,475	1,568,806
UK Equities		

3I GROUP ORD GBP0.738636	739,641	9,474,801
ALLFUNDS GROUP LTD	195,091	2,805,738
ANGLO AMERICAN PLC ORD US\$0.54945 (POST CON)	1,060,976	27,824,096
ASSURA PLC REIT ORD 10P	10,262,255	7,342,643
ASTRAZENECA GROUP US\$0.25	593,590	53,161,920
AVAST PLC ORD 10P	433,709	2,462,600
BAE SYSTEMS PLC 2.5P	4,594,093	25,965,814
BALFOUR BEATTY PLC ORD 50P	6,668,048	18,070,410
BHP GROUP PLC COMM STK	1,861,921	35,153,068
BP PLC ORD US\$0.25	3,118,611	10,611,074
BT GROUP ORD 5P	11,692,566	18,684,720
BURBERRY GROUP ORD GBP0.0005	1,096,211	19,896,230
CAPITA PLC GBP0.02066666	29,211,861	14,886,364
CNH INDUSTRIAL NV EUR0.01(ITALIAN LISTING)	272,024	3,438,225
CONVATEC ORD 10P	2,780,815	6,003,780
DAILY MAIL & GEN TRUST TST-B 12.5P	1,174,462	12,566,743
DIAGEO ORD 28 101/108P	367,440	13,248,049
DRAX GROUP ORD 11.55172P	3,133,733	15,098,326
FERGUSON NEWCO PLC	147,676	15,262,315
FIRSTGROUP ORD 5P	13,797,013	12,258,646
GLAXOSMITHKLINE PLC ORD 25P	3,063,104	42,987,602
HALFORDS ORD 1P	1,076,647	3,273,007
HAYS ORD 1P	6,146,504	9,938,897
HSBC HOLDINGS PLC ORD US\$0.50	1,998,219	7,793,054
INTERMEDIATE CAPITAL GROUP COMM STK GBP0.2625	407,663	8,336,708
INTERNATIONAL WORKPLACE GROUP ORD GBP	4,678,149	13,702,298
ITV PLC ORD 10P	7,360,971	7,846,795
JOHNSON MATTHEY PLC COMM STK GBP1.109245	618,631	16,604,056
JUST GROUP ORD 1P	4,766,737	4,309,130
LEGAL & GENERAL ORD 2 1/2P	12,805,894	35,997,368
LINDE PLC EUR0.0001	14,860	3,271,075
LLOYDS BANKING GROUP PLC ORD 10P	29,904,901	13,923,722
MELROSE INDUSTRIES COMM STK GBP0.7619048	958,230	1,667,320
NATIONAL GRID PLC COM STK GBP0.1139535	2,248,566	19,890,815
NETWORK INTL HOLDING	2,028,197	7,364,383
NEXT PLC ORD 10P	159,057	13,058,580
OCADO GROUP PLC ORD 2P	452,437	7,521,765
PEARSON ORD 25P	2,346,305	16,700,999
PETERSHILL PARTNERS PLC	1,977,156	6,920,046
PETS AT HOME GROUP ORD 1P	5,550,915	26,666,596
PRUDENTIAL PLC ORD 5P	1,794,215	26,096,857
QINETIQ GROUP PLC ORD 10P	4,925,664	15,959,151
RELX COM STK GBP0.144397	1,225,282	26,306,805
RIO TINTO PLC ORD 10P	431,374	21,195,561
ROYAL DUTCH SHELL EUR0.07 'B' (UK)	1,857,723	30,644,999
SMITHS GROUP ORD 37.5P	801,109	11,543,981
STANDARD CHARTERED ORD USD0.50	4,135,508	18,030,815
SYNCONA LTD ORD NPV	3,082,500	5,190,930
TESCO PLC ORD 6.33333P	11,209,654	28,394,054
TP ICAP GROUP PLC NEW ORD 25P	3,445,768	5,499,446
TRAINLINE PLC	990,505	3,476,673
UNILEVER ORD GBP0.0311	1,047,888	41,967,914
VISTRY GROUP PLC COMM STK GBP0.50	681,209	8,320,968
WEIR GROUP ORD 12.5P	412,482	6,973,008
WHITBREAD ORD GBP0.76797385	776,210	25,739,124
US Equities		
3M COMPANY	26,078	3,393,128
ABBOTT LABS COM NPV.	38,218	3,347,742
ACCENTURE PLC IRELAND	39,884	9,460,821
ACTIVISION BLIZZARD INC	107,271	6,156,139
ADC THERAPEUTICS SARL 2020	24,248	437,896
ADOBE SYSTEMS INC USD	19,382	8,271,436
ALPHABET INC CL A COMM STK US\$0.001	18,727	37,101,085
AMAZON COM INC	9,596	23,373,646
AMERICAN EXPRESS CO COM STK USD0.20	67,352	8,363,367
AMERICAN WATER WORKS	13,979	1,751,690
APPLE INC COM NPV	207,639	21,762,557
BALL CORP	93,493	6,239,107
BLACKROCK INC	18,740	11,649,418
BOOKING HOLDINGS INC	5,356	9,429,635

BURLINGTON STORES INC COMM STK	18,623	3,915,754
CHARLES SCHWAB CORPORATION US\$	62,890	3,394,152
CHARTER COMMUNICATIONS INC A COMM STK US\$0.001	10,272	5,538,431
COMCAST CORP COM 'A' US\$0.01	208,444	8,644,780
CONOCOPHILLIPS COM US\$1.25	326,491	16,409,905
CORTEVA INC W/I US\$0.01	77,982	2,432,546
COSTCO WHOLESALE CORPORATION COM STK US\$0.01	37,155	12,381,969
COTERRA ENERGY INC US\$0.01	308,540	4,979,294
CROWDSTRIKE HOLDINGS INC CLASS A	8,681	1,582,390
DANAHER CORP COM STK US\$0.01	30,752	6,939,071
DECKERS OUTDOOR CORP	16,598	4,435,243
DEERE & CO COMMON US\$1	20,601	5,120,342
DEXCOM INCORP COMM	10,034	4,066,510
DR PEPPER SNAPPLE GROUP INC COM **CDI**	45,599	1,155,236
DRAFTKINGS INC CL A US\$	87,594	3,128,009
EDWARDS LIFESCIENCES CORP	99,821	8,378,938
EMERSON ELECTRIC COM US\$1	48,776	3,406,561
ESTEE LAUDER COMPANIES INC	5,461	1,214,393
EXTRA SPACE STORAGE INC	24,830	3,092,264
FACEBOOK CL A ORD	30,919	7,778,880
FIRST REPUBLIC BANK	69,776	9,975,688
FIRST SOLAR INC	58,775	4,157,208
FLOOR & DECOR HOLDINGS	57,898	5,186,280
FREEPORT MCMORAN INC COM US\$0.01	76,651	1,849,265
HCA HEALTHCARE INC	45,463	8,178,856
HOME DEPOT INC COM US\$0.05	32,419	7,892,506
HONEYWELL INTERNATIONAL INC US\$1	30,906	4,865,744
IDEXX LABORATORIES CORP	12,141	5,598,448
ILLUMINA INCORPORATED COMM	3,951	1,187,717
INTL PAPER CO COM US\$1	74,297	3,080,762
INTUIT US\$0.01	19,634	7,851,416
INVESCO LTD COM STK USD0.10 **CDI**	115,000	2,056,328
JOHNSON & JOHNSON COM US\$1	61,638	7,379,555
JPMORGAN CHASE & CO COM US\$1	186,392	22,632,179
LAM RESEARCH CORP COMM	12,540	5,290,637
LILLY(ELI)& CO COM NPV	40,432	6,923,532
MASTERCARD INC A COMM STK US\$0.0001	25,099	6,469,319
MATCH GROUP INC	13,215	1,538,540
MEDTRONIC PLC COM STK US\$0.10	37,841	3,517,345
MERCK & CO INC NEW COM STK	51,949	2,893,440
MICRON TECHNOLOGY COM STK US\$0.10	61,281	3,225,053
MICROSOFT CORP COM STK US\$0.00005	145,420	30,380,361
MOODYS CORP COM STK USD 0.01	25,254	6,647,120
MORGAN STANLEY COM US\$0.01	157,604	11,370,725
MR COOPER GROUP INC COM STK US\$1	1	31
NASDAQ INC	61,388	8,783,308
NETFLIX ORD	11,648	5,269,957
NEXTERA ENERGY INC COM STK	125,294	7,294,530
NIKE INC CLASS'B'COM NPV	49,042	5,282,286
NVIDIA CORP	41,838	6,423,631
NVR INCORPORATED COMM	1,311	4,662,001
O'REILLY AUTOMOTIVE INCORP	11,686	5,295,989
OTIS WORLDWIDE CORP	75,115	4,583,722
PARKER-HANNIFIN CORP	39,770	8,247,773
PAYPAL HOLDINGS INC COMM STK US\$0.0001	10,413	2,008,693
PEPSICO INC CAP US\$0.01 2/3	82,827	9,237,605
PHILIP MORRIS INTL ORD SH COM	31,989	2,248,850
PROCTER & GAMBLE COM NPV	41,809	4,333,922
SALESFORCE COM INC	32,227	6,480,057
SCHLUMBERGER COM STK 0.01	328,728	7,216,486
SEALED AIR CORPORATION	118,313	4,808,508
SEARS CANADA COMM STK NPV - BANKCRUPTCY	443	2
SENSATA TECHNOLOGIES HOLDINGS	37,753	1,532,688
SHERWIN WILLIAMS	29,510	6,122,173
SOUTHWEST AIR US\$1	139,967	5,337,711
SQUARE INC NPV	22,444	3,990,766
STANLEY BLACK & DECKER INC COM STK USD2.5	13,609	1,769,215
STEEL DYNAMICS INCORP	54,791	2,376,369
STELLANTIS NV EUR0.01	261,535	3,732,092
TEXAS INSTRUMENTS INC COM STK US\$1	79,465	11,323,770
THERMO FISHER SCIENTIFIC INC	15,532	6,577,500

TOPBUILD CORP COMM STK	25,852	3,926,068
TRACTOR SUPPLY COMPANY COM	37,691	5,663,643
TRANE TECHNOLOGIES PLC	30,590	3,917,135
TRIMBLE INCORP	76,659	4,676,236
U.S.BANCORP COM US\$0.01	135,805	5,983,739
UBER TECHNOLOGIES INC	96,034	3,190,806
UNION PACIFIC CORP COM US\$2.50	55,619	8,085,349
UNITEDHEALTH GROUP INC USD	43,791	12,690,248
VISA	82,830	13,676,917
VULCAN MATERIALS CO	57,606	7,225,797
WASTE MANAGEMENT COM STK US\$0.01	14,780	1,636,668
WEST PHARMACEUTICAL SE	12,362	3,891,277
WYNDHAM HOTELS & RESORTS INC CPMM STK US\$0.01	88,681	5,073,499
XPO LOGISTICS INCORP	35,766	2,109,593
ZEBRA TECHNOLOGIES	13,191	5,039,258

Private Equity

LGPS CENTRAL - REGULATORY LOAN	685,000	685,000
LGPS CENTRAL - REGULATORY CAPITAL	1,315,000	1,315,000

Pooled Equities

ADC THERAPEUTICS SARL 2020 INDIRECT MANUAL	28,400	429,048	US Equities
AEGON KAMES DIVERSIFIED GROWTH FUND (CLASS B ACC)	166,115,269	322,047,672	Inflation Linked
LEGAL & GENERAL EUROPE (EX UK) EQUITY INDEX	12,016,081	241,483,572	Europe Equities
LEGAL & GENERAL ASIA PAC EX JAP DEV EQTY INDEX	5,899,596	125,882,038	Pacific Basin Equities
LEGAL & GENERAL JAPAN EQUITY INDEX	54,009,980	132,155,399	Japan Equities
LEGAL & GENERAL NORTH AMERICA EQUITY INDEX	8,020,775	299,375,413	US Equities
LEGAL & GENERAL UK EQUITY INDEX	36,053,143	533,622,567	UK Equities
LEGAL & GENERAL WORLD EMERGING MARKETS	20,592,947	86,251,089	Emerging Markets Equities
LGPS CENTRAL EMERGING MKTS EQ ACT MULTI FUND A	1,129,672	130,025,190	Emerging Markets Equities
LGPS CENTRAL GLOBAL EQ ACTIVE MULTI MGR FD CLS A	192,172	28,178,141	Global Equities
LGPS CENTRAL GLOBAL EX UK PASS EQ FD (CLS A) ACCUM	89,087	12,987,115	Global Equities
LGPS CENTRAL UK EQUITY PASSIVE FD (CLS A) ACCUM	90,759	10,313,865	UK Equities
RWC EURO FOCUS FUND CLASS 3SR - 2018	1,925,241	156,646,050	Europe Equities
RWC EURO FOCUS FUND CLASS 3SR 2020	56,838	7,926,048	Europe Equities
RWC JAPAN STEWARDSHIP FUND PERF FEE CLASS 2 (2017)	1,137,264	117,943,244	Japan Equities
SCHRODER INSTL DEV MKTS FUND A UNITS	2,830,496	96,152,048	Emerging Markets Equities
SCHRODER INSTL UK SMALLER COS FUND X INCOME	42,791,486	51,364,760	UK Equities
SCHRODER UT LTD INSTIT PACIFIC FUND INC	5,446,902	53,470,436	Pacific Basin Equities
SISF GLOBAL SM COS I ACCUMULATION	273,725	81,354,400	Global Equities
SISF JAP SMLR COS I GBP DIS (CJSCL)	68,075	2,806,063	Japan Equities