

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2018**

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<b>ISIN</b>	<b>Security Name</b>	<b>GBP Market Value as at 31/03/18</b>
US90131HAQ83	21st Century Fox America 4.5% 15/02/2021	170,431
GB00B1YW4409	3I Group Ord GBP0.738636	129,373,629
XS1529687870	AA Bond Co Ltd 2.875% 31/01/2022	4,769,085
US00037BAB80	ABB Finance USA 2.875% 08/05/22	211,500
US002824BD12	Abbott Laboratories 2.9% 30/11/2021	705,908
XS1520897163	AbbVie Inc 0.375% 18/11/2019	397,241
US00287YAT64	Abbvie Inc 2.5% 14/05/2020	376,723
XS0731583208	ABN Amro Bank 4.875% 16/01/2019	2,839,212
US00084DAQ34	ABN AMRO Bank NV 2.65% 19/01/2021	281,038
XS0995111761	Achmea BV 2.5% 19/11/2020	400,558
US00507UAP66	Actavis Funding SCS 3% 12/03/2020	595,520
XS1652965085	ADO Properties SA 1.5% 26/07/2024	261,803
XS0473964509	Aegon 6.625% 16/12/2039	1,729,773
ES0105046009	Aena SA EUR10	8,874,710
US00817YAAQ17	Aetna Inc 3.5% 15/11/2024	140,010
US0010551028	Aflac Com USD0.10	10,329,404
US0010841023	Agco Corp Com USD0.01	5,309,562
AU000000AGL7	AGL Energy Limited NPV	2,697,341
HK0000069689	AIA GROUP	23,213,109
XS1107552959	Aigues De Barcelona 1.944% 15/09/2021	201,681
JP3102000001	Aisin Seiki JPY50	9,630,346
XS1684269761	Akelius Residential Property AB 2.375% 15/08/25	758,082
US0153511094	Alexion Pharmaceuticals Com USD0.0001	10,088,052
US01609W1027	Alibaba Group Holding Ltd ADR(V1 Ord)	13,735,297
IE00BFRT3W74	Allegion Public Limited Company WI Com USD0.01	6,401,471
XS1622630132	Allergan Funding SCS 0.5% 01/06/2021	338,141
IE00BY9D5467	Allergan Plc USD0.0033	7,149,426
DE000A1GNAH1	Allianz Fin 5.75% 08/07/41	101,393
DE000A1HG1L4	Allianz Finance II B.V 4.5% 13/03/2043	2,316,065
US02043Q1076	Alnylam Pharmaceuticals Com USD0.01	3,582,849
US02079K3059	Alphabet Inc Class A Com NPV	27,864,281
ES0109067019	Amadeus IT Group SA A EUR0.01	8,345,152
US0231351067	Amazon.Com Com USD0.01	27,799,354
US023135AU04	Amazon.com Inc 2.4% 22/02/2023	550,725
US00164V1035	AMC Networks Inc USD0.01	6,711,446
US02364WAV72	America Movil 5% 30/03/2020	73,607
XS0519906761	America Movil 5.75% 28/06/2030	642,669
XS0812855277	America Movil Sab De CV 4.375% 07/08/2041	5,172,127
XS0969340768	America Movil Sab De CV 5.125% VRN 06/09/2073	129,526
XS0969342384	America Movil SAB DE CV 6.375% VRN 06/09/2073	2,179,640
US02376XAA72	American Airlines 14-1 B PTT 4.375% 01/04/24	60,486
US025816BS73	American Express Co 3.40% 27/02/2023	216,845
US0258161092	American Express Com USD0.20	9,143,033
US0259321042	American Financial Group Com NPV	8,635,040
US031162CG33	Amgen Inc 1.85% 19/08/2021	162,554
XS0829324457	Amgen Inc 4% 13/09/2029	4,841,947
AU000000AMP6	AMP NPV	7,073,241
US03350WAA71	Andeavor Logistics LP 3.5% 01/12/2022	38,579
XS0093312550	Anglian Water 6.375% Step 15/01/2029	1,132,448
XS0764876693	Anglian Water Service 4.5% 05/10/2027	1,529,009
XS0890564544	Anglian Water Services Fin 4.5% 22/02/2026	1,241,302
XS1577797456	Anglian Water Services Fin PLC 2.625% 15/06/2027	766,320
XS1659112616	Anglian Water Svcs Financing PLC 1.625% 10/08/2025	2,337,847

**GMPF Mainstream Securities Holdings, including 'holdings' of  
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GB00B1XZS820	Anglo American USD0.549	133,400,175
BE0974293251	Anheuser Busch InBev NPV	24,738,427
BE6285452460	Anheuser Busch InBev SA NV 0.875% 17/03/2022	340,739
BE6295391914	Anheuser Busch Inbev SA NV 1.75% 07/03/25	1,248,093
XS1645518496	Annington Funding PLC 2.646% 12/07/2025	928,777
XS1645518652	Annington Funding PLC 3.184% 12/07/2029	2,186,849
XS1645518819	Annington Funding PLC 3.935% 12/07/2047	2,777,816
KYG040111059	Anta Sports Products NPV	7,453,135
US036752AF07	Anthem Inc 2.95% 01/12/2022	424,016
US00185AAJ34	Aon Plc 2.8% 15/03/2021	183,419
XS0911553039	AP Moeller - Maersk A/S 4% 04/04/2025	2,064,855
US037411AZ87	Apache Corp 3.25% 15/04/2022	211,609
US037833AR12	Apple Inc 2.85% 06/05/2021	320,875
XS1269176191	Apple Inc 3.6% 31/07/2042	2,705,739
US0378331005	Apple Inc Com NPV	10,468,326
XS1205617829	APT Pipelines Ltd 3.5% 22/03/2030	3,509,688
USQ04578AC68	APT Pipelines Ltd 3.875% 11/10/2022	345,593
XS0901578681	Aquarius and Invest for Swiss 6.375% VRN 01/09/24	146,158
US0404131064	Arista Networks Inc Com USD0.0001	2,813,796
FR0010313833	Arkema EUR10	11,471,631
XS1700429308	Aroundtown SA 3% 16/10/2029	1,627,663
XS0895821055	Arqiva Finance PLC 4.04% 30/06/2035	2,239,734
XS0895820834	Arqiva Finance PLC 4.882% 31/12/2032	1,960,793
XS1024447010	Arqiva Financing Plc 5.34% 30/12/2037	1,648,920
JP3116000005	Asahi Group Holdings Ltd NPV	19,639,921
US0441861046	Ashland Global Holdings Inc Com NPV	4,043,738
XS0172546698	ASIF III Jersey Ltd 5% 18/12/2018	157,192
XS0250116273	Aspire Defence Finance 4.674% 31/03/40	2,742,414
NL0011872643	ASR Nederland NPV	30,828,171
GB0009895292	AstraZeneca USD0.25	57,206,103
XS0426513387	AT & T 7% 30/04/2040	1,126,380
XS0932036154	AT And T 4.25% 01/06/2043	3,550,084
US00206RCL42	AT And T Inc 2.45% 30/06/2020	458,164
XS1634248865	AT and T Inc 3.55% 14/09/2037	2,157,273
XS1374393103	AT And T Inc 5.2% 18/11/2033	1,814,562
XS0291949120	AT&T 5.5% 15/03/27	4,312,387
XS0785710046	AT&T Inc 4.875% 01/06/2044	1,973,147
XS1532877757	ATF Netherlands BV 2.125% 13/03/2023	275,217
XS0193942124	Atlantia 6.25% 09/06/2022	4,351,886
IT0003506190	Atlantia EUR1.0	4,771,000
AU000000ANZ3	Australia & NZ Banking Group NPV	6,305,773
US05252BCS60	Australia and New Zealand Bnkn Grp FRN 23/09/2019	179,160
XS0206511486	Aviva 5.9021% VRN Perp	4,217,711
XS0177447983	Aviva 6.125% VRN Perp	1,212,956
XS0364880186	Aviva 6.875% VRN 20/05/2058	3,285,344
GB0002162385	Aviva Ord GBP0.25	99,514,336
XS0138717441	Aviva PLC 6.125% 14/11/2036	3,239,059
XS1490131056	Aviva PLC 0.10% 13/12/2018	114,189
XS1242413166	Aviva PLC 5.125% VRN 04/06/2050	1,118,382
XS0364908375	Aviva PLC VRN 22/05/2038	132,375
XS0878743623	AXA SA 5.125% VRN 04/07/2043	205,701
XS1004674450	AXA SA 5.625% VRN 16/01/2054	1,635,656
XS1134541561	AXA SA VRN Perp	2,825,810
GB0009697037	Babcock Intl Ord GBP0.60	47,858,689
GB0002634946	BAE Systems Ord GBP0.025	59,578,678
GB0000978204	Balfour Beatty 9.675% CV Pref 01/07/2020	675,249
GB0000961622	Balfour Beatty Ord GBP0.50	70,444,726
IT0004776628	Banca Mediolanum NPV	10,523,810
XS1649192934	Banco Santander SA 4% 19/01/2023	325,127
XS1783238493	Bank Nederlandse Gemeenten 2.5% 28/02/2020	178,019
XS0181389304	Bank of America 5.5% 04/12/2019	2,089,974
XS0379947236	Bank of America 7% 31/07/2028	2,920,552

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XS0361197725	Bank Of America 7.75% 30/04/18	3,717,760
US0605051046	Bank Of America Com USD0.01	18,485,388
XS1458411276	Bank of America Corp 2.3% 25/07/2025	1,983,959
US06051GFW42	Bank Of America Corp 2.625% 19/04/2021	913,163
XS1002979141	Bank of America Corp 4.25% 10/12/2026	3,520,581
XS1795377701	Bank of Montreal 1.625% 21/06/2022	2,809,626
CA063671WW79	Bank Of Montreal 6.02% 02/05/2018	277,508
US0640581007	Bank of New York Mellon USD7.5	9,940,390
CA0641491075	Bank Of Nova Scotia NPV	10,072,352
USJ0423YBU76	Bank Of Tokyo Mitsubishi UFJ 2.35% 08/09/2019	289,430
ES0113307062	Bankia SA EUR1	3,232,846
XS1626932047	Banque Federative du Credit 0.875% 08/06/2020	1,581,726
XS1379128215	Banque Federative du Credit Mutuel 0.25% 14/06/19	176,298
XS0429325748	Barclays Bank 10% 21/05/2021	1,218,118
XS0729895200	Barclays Bank 4.25% 12/01/2022	1,992,754
XS0134886067	Barclays Bank 5.75% 14/09/2026	3,140,415
XS0611398008	Barclays Bank 6.625% 30/03/2022	422,677
XS0068009637	Barclays Bank 9.5% 07/08/2021	5,294,627
GB0031348658	Barclays Ord GBP0.25	183,049,020
XS1695301900	Barclays PLC 2.375% VRN 06/10/2023	3,691,076
XS1319647068	Barclays Plc 2.625% VRN 11/11/2025	126,738
XS1472663670	Barclays PLC 3.25% 12/02/2027	2,659,743
US06738EAS46	Barclays PLC 3.684% 10/01/2023	540,548
XS1571333811	Barclays Plc 7.25% VRN Perp	864,960
GB0000811801	Barratt Developments Ord GBP0.10	5,833,175
XS1017828911	BASF SE 1.375% 22/01/2019	123,844
XS0255605239	Bayer AG 5.625% 23/05/2018	1,509,000
CA07813ZBG87	Bell Canada 3.15% 29/09/2021	55,967
USU0740LAE57	Berkshire Hathaway Energy Co 2.8% 15/01/2023	83,486
US084664BW02	Berkshire Hathaway Finance Corp 1.3% 15/05/2018	92,477
XS1380333929	Berkshire Hathaway Inc 0.5% 13/03/2020	159,397
US084670BQ02	Berkshire Hathaway Inc 2.2% 15/03/2021	351,556
XS0702029132	BG Energy Capital 5% 04/11/2036	1,879,297
XS0564485273	BG Energy Capital 5.125% 01/12/2025	3,368,030
XS0997979249	Bharti Airtel Internatio 4% 10/12/2018	269,089
XS0834399981	BHP Billiton Finance Ltd 4.3% 25/09/2042	2,526,524
AU000000BHP4	BHP Billiton NPV	7,509,031
US0905722072	Bio-Rad Laboratories Com USD0.0001	3,974,753
XS1473446604	BNP Paribas 1.125% 16/08/2022	992,324
US05574LPT97	BNP Paribas 2.7% 20/08/2018	338,924
FR0000131104	BNP Paribas EUR2	33,145,627
HK2388011192	BOC Hong Kong Holdings HKD5	10,499,314
US09857L1089	Booking Holdings Inc Com USD0.008	14,271,705
XS1475051162	BP Capital Markets PLC 1.177% 12/08/2023	2,155,175
US05565QCE61	BP Capital Markets PLC 1.375% 10/05/2018	427,074
CA05565QCK28	BP Capital Markets Plc 3.497% 09/11/2020	180,988
GB0007980591	BP Plc Ord USD0.25	292,662,403
FR0011855287	BPCE SA 5.25% 16/04/2029	2,959,285
AU000000BXB1	Brambles NPV	7,138,242
JP3830800003	Bridgestone NPV	5,959,472
XS0306772699	British Telecom 6.375% 23/06/2037	1,562,792
XS0052067583	British Telecom 8.625% 26/03/2020	911,422
US111021AK71	British Telecom Plc 2.35% 14/02/2019	141,945
XS1720923066	British Telecommunications PLC 3.625% 21/11/2047	3,793,692
US11134LAF67	Broadcom Corp 3.625% 15/01/2024	301,404
SG9999014823	Broadcom Ltd Com NPV	19,060,408
XS0213092652	Broadgate 4.821% 05/07/2033	687,234
XS0211897664	Broadgate 4.949% 05/04/2029	940,205
XS0211898043	Broadgate 4.999% 05/10/2031	589,028
XS0211897821	Broadgate Finance 4.851% 05/04/2031	1,180,251
XS0211898126	Broadgate Financing 5.098% 05/04/2035 Sink	775,547
GB00B1P6ZR11	Brown (N) Group Ord GBP0.1105263157	25,798,209

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GB0030913577	BT Group Ord GBP0.05	49,053,452
XS0208374891	BUPA Finance 6.125% VRN Perp	1,403,025
XS1592647264	BUPA Finance PLC 2% 05/04/2024	3,187,655
XS1075309754	Bupa Finance Plc 3.375% 17/06/2021	2,000,359
US12189TBC71	Burlington North Santa Fe 4.7% 01/10/2019	146,559
XS1492680811	Cadent Finance Plc 1.125% 22/09/2021	2,129,807
XS1492681116	Cadent Finance Plc 2.75% 22/09/2046	1,857,492
AU000000CTX1	Caltex Australia NPV	4,692,454
US134429BD04	Campbell Soup Co 3.30% 15/03/2021	53,782
XS1647105649	Canadian Imperial Bank 1.125% 30/06/2022	3,159,232
US136385AW17	Canadian Natural Resources Ltd 2.95% 15/01/2023	349,792
CA1363851017	Canadian Natural Resources NPV	5,074,817
XS0130681512	Canary Wharf 5.952% 22/01/2035	1,589,367
XS0112279616	Canary Wharf 6.455% 22/10/2033	473,094
XS0112281190	Canary Wharf Finance II 6.8% 22/10/2033	1,021,752
US14040HBP91	Capital One Financial Corp 2.5% 12/05/2020	77,189
US14040HBL87	Capital One Financial Corp 3.05% 09/03/2022	279,695
US14042RHC88	Capital One NA Mclean VA 2.65% 08/08/2022	555,512
GB0031215220	Carnival Ord USD1.66	70,786,409
US14912L6B25	Caterpillar Financial Services Corp 2.1% 09/06/19	177,198
US1248572026	CBS Corp Class B Com USD0.001	9,162,193
IT0005117095	CDP Reti SRL 1.875% 29/05/2022	201,305
US151020BA12	Celgene Corp 3.25% 20/02/2023	210,372
XS0753789980	Centrica 4.375% 13/03/2029	3,789,147
GB00B033F229	Centrica Ord GBP0.061728	86,803,884
XS0825385858	Centrica Plc 4.25% 12/09/2044	1,237,091
US161175BB96	Charter Communications Operating 4.464% 23/07/2022	181,937
GB00B45C9X44	Chemring Ord GBP0.01	30,006,173
US166764AE09	Chevron Corp 1.718% 24/06/2018	248,902
US166764AG56	Chevron Corp 2.427% 24/06/2020	123,253
US166754AQ49	Chevron Phillips 3.3% 01/05/2023	299,760
CNE1000002H1	China Construction Bank CNY1	10,174,569
CNE100001SR9	China Vanke Co Ltd CNY1	6,900,231
JP3528600004	Chiyoda Corporation NPV	7,416,892
US1255091092	Cigna Com USD0.25	14,676,293
US1727551004	Cirrus Logic Com USD0.001	2,726,045
US17325FAF53	Citibank NA 1.85% 18/09/2019	351,612
US17325FAD06	Citibank NA FRN 12/06/2020	358,369
XS0173603969	Citigroup 5.125% 12/12/2018	5,747,840
XS0168658853	Citigroup 5.15% 21/05/2026	5,973,813
US1729674242	Citigroup Com USD0.01	19,086,901
US172967KK69	Citigroup Inc 2.7% 30/03/2021	421,679
US172967LG49	Citigroup Inc 2.75% 25/04/2022	208,494
SG1R89002252	City Developments SGD0.50	5,150,390
KYG2177B1014	CK Asset Holdings Ltd HKD1.0	8,813,428
XS0789991527	Clydesdale Bank PLC 4.625% 08/06/2026	2,655,773
XS1788513494	CNAC HK Finbridge Co 4.625% 14/03/2023	143,310
XS1644429695	CNAC HK Finbridge Co Ltd 3.50% 19/07/2022	138,033
XS1788511951	CNAC HK Finbridge Co Ltd 4.125% 14/03/2021	142,446
US12634GAA13	CNOOC Finance 2.625% 05/05/2020	140,995
HK0883013259	Cnooc Ltd HKD0.02	13,488,213
USG22004AD07	CNPC General Capital Ltd 1.95% 16/04/2018	285,144
AU3CB0237915	Coca Cola Co 2.6% 09/06/2020	120,659
XS1415535183	Coca Cola European Partn 0.75% 24/02/2022	89,026
XS0944362812	Coca-Cola Hbc Finance BV 2.375% 18/06/2020	137,609
US19249H1032	Coherus Biosciences Inc Com USD0.0001	907,492
US20030N1019	Comcast Com USD1	9,567,745
US20271RAL42	Commonwealth Bank of Australia 1.75% 02/11/2018	532,186
US2027A0JP57	Commonwealth Bank of Australia 2.05% 18/09/2020	132,003
AU000000CBA7	Commonwealth Bank of Australia NPV	13,636,408
US209111EZ24	Consolidated Edison Co of New York 4.45% 15/6/2020	73,479
US210518CT13	Consumers Energy Co 2.85% 15/05/2022	58,517

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DE0006062144	Covestro AG NPV	14,953,045
XS1240170099	CPUK Finance Ltd 2.666% 28/02/2042	3,152,169
XS1240177342	CPUK Finance Ltd 3.588% 28/02/2042	1,689,440
FR0000045072	Credit Agricole EUR3	19,226,979
XS1787278008	Credit Agricole SA FRN 06/03/2023	263,641
FR0010301713	Credit Logement SA 4.604% VRN Perp	127,114
CH0330938876	Credit Suisse 2.75% 08/08/2025	1,517,268
XS1237961369	Credit Suisse Group Fun Ltd 3% 27/05/2022	5,033,772
US22546QAR83	Credit Suisse New York 3% 29/10/2021	176,272
US22546QAN79	Credit Suisse/New York 2.3% 28/05/2019	531,614
AU000000CSL8	CSL NPV	2,279,834
US2310211063	Cummins Inc USD2.50	11,110,452
US126650CJ78	CVS Health Corp 2.8% 20/07/2020	339,730
US126650DC17	CVS Health Corp 3.35% 09/03/2021	247,275
JP3481800005	Daikin Industries JPY50	10,944,703
GB0009457366	Daily Mail & General Trust Ord NV GBP0.125	11,479,104
XS1076016432	Daimler AG 2.75% 04/12/2020	2,281,431
USU2339CBW74	Daimler Finance North America LLC 2.45% 18/05/2020	175,687
DK0010274414	Danske Bank DKK10	10,570,377
SG1L01001701	DBS Group SGD1	12,327,580
US23311RAC07	DCP Midstream LLC 9.75% 15/03/2019	262,600
JE00BD85SC56	Delphi Technologies PLC USD0.01	8,282,063
US2473617023	Delta Air Lines NPV	9,271,528
XS1117300837	Deutsche Ann Fin BV 4% VRN Perp	190,006
XS1573156681	Deutsche Bank AG 1.875% 28/02/2020	2,792,439
US251526BP38	Deutsche Bank AG New York 3.15% 22/01/2021	231,694
DE0005557508	Deutsche Telekom NPV	32,481,650
XS0423048247	Deutsche Telekom 6.5% 08/04/2022	3,328,515
XS1595796035	Deutsche Telekom International Fin 2.25% 13/04/29	2,149,504
US25156PAN33	Deutsche Telekom International Fin 6% 08/07/2019	92,570
XS1382792197	Deutsche Telekom Intl Fin 0.625% 03/04/2023	166,962
XS1719154657	Diageo Finance PLC 0% 17/11/2020	87,672
GB0002374006	Diageo Ord GBP0.289	41,073,297
US25272KAA16	Diamond 1 Finance 3.48% 01/06/2019	193,614
US25272KAD54	Diamond 1 Finance Corp Diamond 2 4.42% 15/06/21	248,644
US25272KAG85	Diamond 1 Finance Corp/Diamond 2 5.45% 15/06/2023	166,243
XS1115295823	Dignity Finance Plc 3.5456% 31/12/2034	1,202,842
GB00BY9D0Y18	Direct Line Insurance Plc Ord GBP0.109	14,204,131
XS1684268524	Discovery Communications LLC 2.5% 20/09/2024	2,096,399
US25470DAQ25	Discovery Communications LLC 2.95 % 20/03/2023	206,209
GB00B4Y7R145	Dixons Carphone PLC Ord GBP0.001	43,021,495
US25746UCJ60	Dominion Resources Inc 2% 15/08/2021	204,228
XS1227607402	Dong Energy AS 3% VRN 06/11/3015	129,318
US26078J1007	DowDuPont Inc Com USD0.01	10,088,370
XS1651850569	Dream Global Funding 1.375% 21/12/2021	525,080
KR7213420003	Duk San Neolux Co Ltd KRW200	1,661,663
US26442CAK09	Duke Energy Carolinas 3.9% 15/06/2021	256,491
XS0128311023	DWR Cymru Finance 6.015% 31/03/2028	1,330,728
DE000DWS1007	DWS Group GmbH & Co KGaA NPV	11,003,759
US23355L1061	DXC Technology Co Com NPV	9,293,851
XS0408958683	E.ON Int Finance 6.75% 27/01/39	4,296,094
XS0686172601	Eastern Power Networks PLC 4.75% 30/09/21	4,122,267
US2774321002	Eastman Chemicals Com USD0.01	6,039,390
US278062AC86	Eaton Corp 2.75% 02/11/2022	104,467
US278058DH27	Eaton Corp 6.95% 20/03/2019	150,185
US2786421030	Ebay Com USD0.001	8,328,774
US278865AR13	Ecolab Inc 2.25% 12/01/2020	461,969
XS0397015537	EDP Finance 8.625% 04/01/2024	2,389,470
FR0011697010	Electricite De France 4.125% VRN Perp	93,075
USF2893TAM83	Electricite De France 5.625% VRN Perp	71,322
GB0003096442	Electrocomp Ord GBP0.10	5,505,995
US2855121099	Electronic Arts Com USD0.01	3,432,541

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L&G securities pooled vehicles as at 31 March 2018**

XS1005068587	Elenia Finance OYJ 2.875% 17/12/2020	318,252
US532457BQ09	Eli Lilly And Co 2.35% 15/05/2022	139,004
US5324571083	Eli Lilly Com NPV	8,727,535
US292480AG53	Enable Midstream Partners 2.4% 15/05/2019	200,925
XS0306647792	Enel 5.75% 22/06/2037	2,085,351
XS0306647016	Enel 6.25% 20/06/2019	2,106,331
XS0452188054	Enel Finance 5.625% 14/08/2024	1,011,683
XS0452187320	Enel Finance 5.75% 14/09/2040	4,925,310
US29273RAX70	Energy Transfer Partners 4.15% 01/10/2020	433,929
CA2927661025	Enerplus Corp NPV	1,814,117
FR0011531730	Engie SA 4.75% VRN Perp	294,338
XS1412593185	Eni Spa 0.75% 17/05/2022	204,847
US29336UAB35	Enlink Midstream Partner 4.4% 01/04/2024	128,365
US29379VBP76	Enterprise Products Operating LLC 2.8% 15/02/2021	105,760
XS0169950531	Equity Release Funding 3 5.05% 26/04/2033	3,906,235
AT0000652011	Erste Bank NPV	19,911,866
US5184391044	Estee Lauder CI A Com USD0.01	15,352,485
BE0003816338	Euronav NPV	4,978,884
XS1653876869	Eversholt Funding PLC 3.529% 07/08/2042	1,468,238
XS0593975328	Eversholt Funding Plc 6.697% 22/02/2035	4,004,552
XS0764313291	Everything Everywhere 4.375% 28/03/2019	1,560,116
AU000000EVN4	Evolution Mining Ltd NPV	4,410,899
US30161NAT81	Exelon Corp 2.45% 15/04/2021	348,355
US30212P3038	Expedia USD0.001	3,081,138
US30231GAP72	Exxon Mobil Corp 1.708% 01/03/2019	212,126
US30231GAV41	Exxon Mobil Corp 2.222% 01/03/2021	105,439
US30231GAD43	Exxon Mobil Corporation 1.819% 15/03/2019	171,275
US30303M1027	FaceBook Inc Com NPV	30,423,742
JP3802400006	Fanuc Corporation JPY50	10,312,906
JP3802300008	Fast Retailing JPY50	14,101,959
FR0000121147	Faurecia EUR 7	26,257,785
XS1627337881	FCC Aqualia SA 1.413% 08/06/2022	174,617
XS1069529490	FCE Bank Plc 2.625% 20/11/2018	917,282
XS1426024318	FCE Bank Plc 2.727% 03/06/2022	2,285,066
XS1136679153	FCE Bank PLC 2.759% 13/11/2019	1,885,715
US31428XAY22	Fedex Corp 4% 15/01/2024	110,568
US316773CU23	Fifth Third Bancorp 2.6% 15/06/2022	131,327
GB0003452173	FirstGroup Ord GBP0.05	10,717,336
US33829TAA43	Five Corners Funding TRS 4.419% 15/11/23	369,456
NL0011279492	Flow Traders NV NPV	8,045,811
US31620R3030	FNFV Group NPV	4,805,481
US3448491049	Foot Locker Com USD0.01	6,901,553
US35671DBG97	Freeport McMoran C & G 3.1% 15/03/2020	458,169
XS1554373164	Fresenius Fin Ireland PI 0.875% 31/01/2022	102,330
XS1554373248	Fresenius Finance Ireland PLC 1.5% 30/01/2024	86,013
DE0005785604	Fresenius SE & Co KGaA NPV	25,173,255
GB00B01FLG62	G4S Ord GBP0.25	13,920,069
PTGGDAOE0001	Galp Gas Natural Distribuicao SA 1.375% 19/09/2023	89,733
US36467J1088	Gaming And Leisure Propertie Com NPV	6,873,850
US36555P1075	Gardner Denver Holdings Com USD0.01	7,376,717
XS0733786130	Gatwick Funding 5.75% 23/01/2037	1,906,515
XS0596919539	Gatwick Funding Limited 6.5% 02/03/2043	1,788,020
FR0011531722	GDF Suez 4.625% VRN Perp	917,820
FR0010946855	GDF Suez 5% 01/10/2060	4,776,316
US36164QMS48	GE Capital International Funding 2.342% 15/11/2020	905,713
XS0182703743	GE Capital UK 5.375% 18/12/2040	805,175
XS0463588052	GE Capital UK Funding 5.875% 04/11/2020	2,978,780
XS0340495216	GE Capital UK Funding Unlimited 5.875% 18/01/33	4,159,885
XS0092499077	Gen Elec Cap 5.5% 07/06/2021	5,015,919
US3687361044	Generac Holdings Inc USD0.01	5,108,191
US36962G4R28	General Electric Cap 4.375% 16/09/2020	183,515
XS0229561831	General Electric Cap 4.875% 18/09/2037	3,678,227

**GMPF Mainstream Securities Holdings, including 'holdings' of  
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US37045XBM74	General Motors Financial Co Inc 3.2% 06/07/2021	176,477
US375558BB81	Gilead Sciences 2.55% 01/09/2020	218,946
US375558AV54	Gilead Sciences Inc 2.05% 01/04/2019	198,273
GB0030646508	GKN Ord GBP0.1	35,627,270
XS0140516864	Glaxosmithkline 5.25% 19/12/2033	2,649,677
XS0350820931	Glaxosmithkline 6.375% 09/03/39	2,328,917
XS0866588527	Glaxosmithkline Capital PLC 3.375% 20/12/2027	3,257,666
GB0009252882	GlaxoSmithKline Ord GBP0.25	155,537,557
XS0767865263	Glencore Finance Europe 5.5% 03/04/2022	6,886,779
US378272AF53	Glencore Funding LLC 4.125% 30/05/2023	136,290
JE00B4T3BW64	Glencore PLC USD0.01	145,203,553
XS0340470490	Goldman Sachs 6.875% 18/01/2038	2,268,415
XS0357124618	Goldman Sachs 7.25% 10/04/28	5,526,582
XS1362373570	Goldman Sachs Group Inc 0.75% 10/05/2019	530,714
XS1265805090	Goldman Sachs Group Inc 2% 27/07/2023	422,443
XS1023626671	Goldman Sachs Group Inc 4.25% 29/01/2026	1,336,422
XS0213358608	Greene King Finance 5.702% 15/12/2034	1,388,088
US416515AZ70	Hartford Financial Services 5.5% 30/03/2020	112,018
US40414LAP40	HCP Inc 4% 01/12/2022	181,645
US40414LAD10	HCP Inc 5.375% 01/02/2021	29,228
XS0987355855	Heathrow Funding Ltd 4.625% 31/10/2046	3,151,618
XS0383002291	Heathrow Funding Ltd 5.225% VRN 15/02/2025	3,517,490
XS0383001053	Heathrow Funding Ltd 6.45% 10/12/2033	5,828,533
XS0471436088	Heathrow Funding Ltd 6.75% 03/12/2026	2,769,920
XS0383000832	Heathrow Funding Ltd 7.075% VRN 04/08/2030	1,471,933
DE0006047004	Heidelberg Zement NPV	9,627,538
XS0811554962	Heineken NV 2.125% 04/08/2020	275,953
XS1488419935	Henkel Ag And Co Kgaa 0.875% 13/09/2022	894,277
XS1488419695	Henkel AG And Co KGaA 1.50% 13/09/2019	326,670
XS1626039819	Henkel AG and Co KGaA 2% 12/06/2020	183,114
US42809H1077	Hess Com USD1	12,040,617
XS0888566519	High Speed Rail Finance 1 PLC 4.375% 01/11/2038	1,733,746
JP3792600003	Hino Motors JPY50	8,182,080
XS1790108283	Hiscox Ltd 2% 14/12/2022	1,485,506
US423074AS29	HJ Heinz Co 4.875% 15/02/2025	274,998
HK0388045442	HK Exchanges & Clearing HKD1	11,235,699
US437076BL56	Home Depot Inc 2% 01/04/2021	173,782
US4385161066	Honeywell International Com USD1	17,391,851
US438516BQ81	Honeywell International Inc 1.8% 30/10/2019	112,558
XS0498768315	HSBC 6% 29/03/2040	3,833,873
XS0247840969	HSBC Bank 4.75% 24/03/2046	3,012,593
XS0174470764	HSBC Bank 5.375% 22/08/2033	1,509,047
XS0159497162	HSBC Bank 5.75% 20/12/2027	1,151,327
XS0189704140	HSBC Bank 5.862% VRN Perp	3,866,725
XS0088317853	HSBC Bank 6.5% 07/07/2023	2,423,901
XS0179407910	HSBC Bank Fund 5.844% VRN Perp	1,197,297
US404280AK50	HSBC Holdings 5.1% 05/04/2021	374,824
GB0005405286	HSBC Holdings Ord USD0.50	219,613,645
XS1716248197	HSBC Holdings PLC 2.256% VRN 13/11/2026	878,847
XS1473485925	HSBC Holdings PLC 2.625% 16/08/2028	1,938,919
XS1699084601	Huaneng Hong Kong Capital Ltd 3.6% VRN Perp	134,103
CA4480551031	Husky Energy NPV	1,853,622
KR7009540006	Hyundai Heavy Industries KRW5000	4,153,038
XS0410370919	Iberdrola 7.375% 29/01/2024	4,111,669
ES0144580Y14	Iberdrola EUR0.75	11,900,107
XS0435791180	Iberdrola Fin 6% 01/07/2022	2,981,205
XS1721244371	Iberdrola International BV 1.875% VRN Perp	172,500
XS1797138960	Iberdrola International BV 2.625% VRN Perp	263,092
XS1234953575	Illinois Tool Works Inc 1.25% 22/05/2023	190,777
US4567881085	Infosys Limited ADR(V 1 Ord)	9,175,063
XS0995102778	ING Bank NV 4.125% VRN 21/11/2023	171,771
XS1771838494	ING Groep NV 1.125% 14/02/2025	435,792

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US456837AG88	ING Groep NV 3.15% 29/03/2022	140,702
NL0011821202	ING Groep NV NPV	8,989,811
XS0170732738	Innogy Finance BV 5.625% 06/12/2023	4,739,878
XS0437306904	Innogy Finance BV 6.125% 06/07/2039	2,532,045
XS0127992336	Innogy Finance BV 6.5% 20/04/2021	2,627,211
AU000000IAG3	Insurance Australia Group NPV	8,815,819
ES0177542018	International Consolidated Airlines Group EUR0.	18,158,228
US45950KCM09	International Finance Corp 2.25% 25/01/2021	123,733
JE00BYVQYS01	International Workplace Group	36,815,585
IT0000072618	Intesa BCI EUR0.52	11,067,367
GB0006834344	Intu Properties PLC REIT GBP0.5 Ord	24,248,794
US46333X1081	Ironwood Pharmaceuticals Inc Com USD0.001	2,639,834
XS1551917245	Italgas SPA 0.5% 19/01/2022	263,881
JP3143600009	Itochu JPY50	15,919,540
US4663131039	Jabil Circuit Com USD0.001	2,976,160
JP3705200008	Japan Airlines Co Ltd NPV	8,884,883
US24422ETS80	John Deere Capital Corp 1.95% 22/06/2020	220,028
US4781601046	Johnson & Johnson Com USD1	26,582,538
BMG5150J1577	Johnson Electric Holdings Limited HKD0.05	2,969,183
US46625H1005	JP Morgan Chase & Company Com USD1	9,268,879
XS0866897829	JP Morgan Chase And Co 3.5% 18/12/2026	4,158,289
XS1185978696	JPMorgan Chase And Co 1.875% 10/02/2020	990,883
US46625HRT94	JPMorgan Chase And Co 2.4% 07/06/2021	941,410
BE0003565737	KBC GROUP NPV	25,001,588
JP3236200006	Keyence JPY50	9,860,935
XS0200950326	KFW 4.875% 15/03/37	5,392,440
US49456BAM37	Kinder Morgan Inc 3.15% 15/01/2023	266,577
US49456BAE11	Kinder Morgan Inc Delawa 3.05% 01/12/2019	248,827
US4824801009	KLA Tencor Com USD0.001	2,925,237
JP3304200003	Komatsu JPY50	9,765,803
NL0011794037	Koninklijke Ahold Delhaize NV EUR0.01	34,443,717
NL0000009827	Koninklijke DSM NV	18,086,836
XS0451790280	Koninklijke KPN 5.75% 17/09/2029	3,747,012
KR7010130003	Korea Zinc KRW 5000	2,932,426
JP3283650004	Kose JPY50	18,277,972
XS1253559865	Kraft Heinz Foods Co 4.125% 01/07/2027	1,297,744
XS0138039275	Kredit Fuer Wiederaufbau 5% 09/06/2036	3,008,820
XS0138036842	Kredit Fuer Wiederaufbau 5.5% 18/06/2025	13,706,363
US501044DB41	Kroger Co 2.6% 01/02/2021	213,281
US501044DH11	Kroger Co 2.8% 01/08/2022	208,014
US50540R4092	Laboratory Corp Amer Hdg Com USD0.01	4,131,958
XS1613116349	LafargeHolcim Strling Fin NthInds BV 3% 12/05/2032	533,078
US5128071082	LAM Research Com USD0.001	11,845,931
XS1801843092	Land Securities Capital Markets PLC 2.375% 29/3/29	1,850,166
XS1559392490	Land Securities Capital Mkts PLC 2.399% 08/02/2031	899,611
XS1687484698	Land Securities Capital Mkts PLC 2.625% 22/09/2039	2,925,846
US5178341070	Las Vegas Sands Com USD0.001	10,425,075
US5218652049	Lear Corporation NPV	9,994,603
XS1310962839	Legal And General Group 5.375% VRN 27/10/2045	2,968,890
XS1079028566	Legal And General Group 5.5% VRN 27/06/2064	607,299
US5288723027	Lexicon Pharmaceuticals Inc Com USD0.001	1,347,765
KR7051900009	LG Household & Healthcare KRW5000	6,649,781
US53079EBE32	Liberty Mutual Group Inc 4.25% 15/06/2023	211,331
US534187BD07	Lincoln National Corp 4% 01/09/2023	313,133
XS0718526790	Linde Finance 3.125% 12/12/2018	89,731
US5018892084	LKQ Com USD0.01	4,735,715
XS0737747211	Lloyds Bank Plc 5.125% 07/03/2025	11,355,717
XS0503834821	Lloyds Bank Plc 7.625% 22/04/2025	4,505,639
GB0008706128	Lloyds Banking Group Ord GBP0.1	171,278,832
XS1699636574	Lloyds Banking Group PLC 2.25% 16/10/2024	2,050,145
XS0543369184	Lloyds TSB Bank 6.5% 17/09/2040	3,280,253
XS0422704071	Lloyds TSB Bank 7.5% 15/04/2024	3,997,344

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XS1648468574	London and Quadrant Housing Trust 2.75% 20/07/2057	1,420,436
KR7011170008	Lotte Chemical Corporation KRW5000	8,712,157
FR0013260841	LVMH Moet Hennessy Louis Vuitton 1% 14/06/2022	2,380,952
XS1033977825	Macquarie Bank Ltd 3.5% 18/12/2020	525,279
JP3862400003	Makita NPV	13,482,069
GB00B83VD954	Man Group Ord USD1.36 New	42,894,781
XS1718393512	Manchester Airport Grp Fndn PLC 2.875% 31/03/2039	844,020
US56585AAD46	Marathon 5.125% 01/03/2021	149,809
US565849AK29	Marathon Oil Corp 2.8% 01/11/22	109,971
GB0031274896	Marks & Spencer Ord GBP0.25	24,848,865
US5717481023	Marsh & McLennan Com USD1	23,756,930
BMG5876H1051	Marvell Tech Group Com USD0.002	5,778,909
XS1075996907	McDonalds Corp 4.125% 11/06/2054	1,858,656
US585055BG05	Medtronic INC 2.5% 15/03/2020	283,275
XS1028941976	Merck And Co Inc 1.125% 15/10/2021	212,872
US58933YAF25	Merck And Co Inc 2.8% 18/05/2023	119,510
US59217GCL14	Met Life Glob Funding 2.4% 08/01/21	168,097
CA592179JQ95	Met Life Glob Funding I 2.682% 16/04/2019	177,973
XS0207636712	Metlife 5.375% 09/12/2024	1,446,412
US59156R1086	Metlife Com USD0.01	7,047,589
XS1594302355	Metropolitan Life Global Funding 1.125% 15/12/2021	2,746,813
XS0873675846	Metropolitan Life Global Funding I 2.875% 11/01/23	3,780,477
GB00BD8YWM01	Micro Focus International PLC GBP0.1	1,684,862
US5950171042	Microchip Technology Com USD0.001	2,911,960
US5951121038	Micron Tech Com USD0.10	6,086,149
US5949181045	Microsoft Com NPV	27,763,563
US594918BF05	Microsoft Corp 1.3% 03/11/2018	460,440
US594918BP86	Microsoft Corp 1.55% 08/08/2021	205,214
US595620AJ40	Midamerican Energy Co 2.4% 15/03/2019	367,121
JP3906000009	Minebea JPY50	17,327,688
AU000000MGR9	Mirvac Group NPV	4,622,690
XS0179133953	Mitchells & Butler 5.574% 15/12/2030	320,304
XS0179135909	Mitchells & Butler 5.965% 15/12/2023	34,985
JP3898400001	Mitsubishi Corp NPV	11,576,832
JP3902400005	Mitsubishi Electric JPY50	10,413,491
US606822AP92	Mitsubishi UFJ Fin Grp Inc 2.665% 25/07/2022	114,106
JP3902900004	Mitsubishi UFJ Financial Group	19,448,466
JP3888300005	Mitsui Chemicals JPY50	7,140,665
US60871RAF73	Molson Coors Brewing Co 2.1% 15/07/2021	376,386
XS1197275966	Mondelez International 3.875% 06/03/2045	2,132,515
US6092071058	Mondelez International Inc Class A Com NPV	8,005,850
GB0006027295	Morgan Advanced Materials PLC GBP0.25	17,582,703
US61746BDX10	Morgan Stanley 2.45% 01/02/2019	355,575
US61746BEA08	Morgan Stanley 2.5% 21/04/2021	815,653
XS1577762823	Morgan Stanley 2.625% 09/03/2027	2,999,655
US6174464486	Morgan Stanley USD0.01	15,740,641
GB0006043169	Morrison (Wm) Supermarkets Ord GBP0.10	17,192,865
US61945CAF05	Mosaic Co 3.25% 15/11/2022	258,455
GB0009067447	Mothercare Ord GBP0.50	2,293,800
US55336VAQ32	MPLX LP 3.375% 15/03/2023	246,847
DE0008430026	Muenchener Ruecker AG NPV	24,250,443
XS0764278288	Munich Re 6.625% VRN 26/05/2042	1,045,746
US62854AAM62	Mylan NV 3.15% 15/06/2021	175,772
JP3651210001	Nabtesco NPV	10,800,482
XS0174424902	Nat En Route PLC 5.25% 31/03/2026	1,503,536
XS1653066354	National Australia Bank Ltd 0.875% 26/06/2020	3,165,027
XS1136227094	National Australia Bank Ltd 2% VRN 12/11/2024	233,390
XS0177395901	National Capital Trust 5.62% VRN Perp	2,347,380
GB0006215205	National Express Ord GBP0.05	36,465,083
XS0094073672	National Grid 5.875% 02/02/2024	2,476,378
XS0407912053	National Grid Elec Trans 7.375% 13/01/2031	257,431
XS0789331948	National Grid Elect 4% 08/06/2027	2,810,304

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XS0363511873	National Grid Gas 6% 13/05/2038	2,018,523
GB00BDR05C01	National Grid PLC Ord GBP0.12431289	6,539,550
US637432NB74	National Rural Utilities Cooperative 2.3% 15/11/19	208,923
XS0584363724	Nationwide Building Society 5.625% 28/01/26	2,983,341
US63946BAE02	NBC Universal 4.375% 01/04/2021	73,942
XS1730883961	Nestle Holdings Inc 1% 11/06/2021	1,880,757
US64110D1046	NetApp Ord USD0.001	16,749,752
US64110L1061	NetFlix.Com Com USD0.001	4,308,582
XS0236698972	Network Rail 4.375% 09/12/30	8,965,786
XS0206361221	Network Rail 4.75% 29/11/2035	10,980,893
US64828T2015	New Residential Investment Com USD0.01	5,075,047
XS1599141600	New York Life Global Funding 1% 15/12/2021	3,158,923
US64952WBZ59	New York Life Global Funding 1.3% 27/04/2018	178,088
US6512291062	Newell Brands Com USD1	5,140,283
XS0903532090	NGG Finance PLC 5.625% VRN 18/06/2073	1,669,969
US6536561086	Nice ADR(V1 Ord)	6,769,013
JP3734800000	Nidec NPV	11,971,255
JP3756200006	Nifco NPV	4,470,876
JP3756600007	Nintendo JPY50	14,414,150
JP3735400008	Nippon Tel & Tel JPY50000	9,287,920
JP3756100008	Nitori Holdings NPV	16,302,093
US6550441058	Noble Energy Com USD0.01	5,153,722
US655044AH83	Noble Energy Inc 3.9% 15/11/2024	107,608
US655044AK13	Noble Energy Inc 5.625% 01/05/2021	102,545
VGG6564A1057	Nomad Foods Ltd NPV	6,905,953
XS1136388425	Nomura Europe Finance NV 1.5% 12/05/2021	163,755
XS0916242497	Nordea Bank AB 1.375% 12/04/2018	306,972
XS1317439559	Nordea Bank AB 1.875% VRN 10/11/2025	163,016
US65557CAX11	Nordea Bank AB 2.125% 29/05/2020	259,116
XS1241052346	Nordea Bank AB 2.375% 02/06/2022	4,643,551
SE0000427361	Nordea NPV	13,309,254
US6558441084	Norfolk Sthn Com USD1	11,531,814
NO0005052605	Norsk Hydro NOK18.30	1,072,120
XS0234964459	Northern Gas 4.875% 30/06/2027	2,763,419
XS0234964533	Northern Gas Network 4.875% 15/11/2035	1,221,436
XS0494932741	Northern Gas Network 5.625% 23/03/2040	556,836
XS0436054885	Northern Gas Networks 5.875% 08/07/2019	2,041,355
XS0218526274	Northern Powergrid Yorkshire 5.125% 04/05/35	388,776
XS0733486848	Northumbrian Water Fin 5.125% 23/01/2042	2,864,471
XS1499724638	Northumbrian Water Finance PLC 1.625% 11/10/2026	900,632
BMG667211046	Norwegian Cruise Line Holdings Ltd Com USD0.001	3,668,907
XS1034376100	Notting Hill Housing Trust 4.375% 20/02/2054	633,664
US66989HAE80	Novartis Capital Corp 2.4% 21/09/22	69,292
CH0012005267	Novartis R CHF0.50	26,904,901
DK0060534915	Novo Nordisk B DKK0.2	46,109,568
JP3190000004	Obayashi JPY50	7,376,144
PG0008579883	Oil Search NPV	7,290,383
US6821891057	ON Semicon Com USD0.01	2,611,207
US68233JAX28	Oncor Electric Delivery Co LLC 2.15% 01/06/2019	353,853
US682680AR43	Oneok Inc 7.5% 01/09/2023	217,093
XS0457559838	Optus Finance 4.625% 15/10/2019	167,768
US68389XBK00	Oracle Corp 1.9% 15/09/2021	206,396
XS0562107762	Orange 5.375% 22/11/2050	3,996,997
XS1115502988	Orange SA 5.75% VRN Perp	1,825,116
XS0920705737	Origin Energy Finance 2.5% 23/10/2020	469,286
US68620YAC66	Origin Energy Finance 3.5% 09/10/2018	174,616
JP3200450009	Orix JPY50	20,705,868
XS1720192696	Orsted A/S 2.25% VRN 26/11/2029	87,037
JP3188220002	Otsuka Holdings KK NPV	5,818,293
JP3188200004	Otsuka NPV	11,353,544
XS1577799312	Oversea Chinese Banking Corp Ltd 0.25% 21/03/2022	123,111
US6907421019	Owens Corning NPV	6,570,886

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BMG684371393	Pacific Basin Shipping USD0.10	3,386,456
US694308GT83	Pacific Gas & Electric 3.5% 01/10/2020	358,727
CA6993202069	Paramount Resources A NPV	1,039,986
US7010941042	Parker-Hannifin Com USD0.50	9,914,511
US70450Y1038	PayPal Holdings Inc Com USD0.0001	11,401,758
US7134481081	Pepsico Com USD0.017	23,745,883
FR0000120693	Pernod-Ricard EUR 1.55	10,189,873
JP3547670004	Persol Holdings Co Ltd NPV	7,203,687
XS1568875444	Petroleos Mexicanos 2.5% 21/08/2021	182,334
FR0000121501	Peugeot SA EUR1	29,370,175
US7170811035	Pfizer Com USD0.05	8,205,870
XS1574156623	Pfizer Inc 0% 06/03/2020	127,358
XS1738994596	Pfizer Inc 2.735% 15/06/2043	3,212,165
XS1551285007	PGH Capital PLC 4.125% 20/07/2022	5,012,936
US718546AC87	Phillips 66 4.3% 01/04/2022	110,971
US718549AA60	Phillips 66 Partners LP 2.646% 15/02/2020	176,517
US72703H1014	Planet Fitness Inc CL A Com USD0.0001	10,865,394
US69349LAG32	PNC Bank NA 2.7% 01/11/2022	172,521
KR7005490008	Pohang Iron Steel(Posco) KRW5000	9,492,814
XS1077588017	Pohjola Bank Plc 1.125% 17/06/2019	164,689
XS1234804653	Pohjola Bank PLC 2.5% 20/05/2022	1,985,706
US69352PAF09	PPL Capital Funding Inc 3.4% 01/06/2023	141,380
XS0106655235	Procter & Gamble 6.25% 31/01/2030	171,915
US742718EQ89	Procter and Gamble Co/The 1.7% 03/11/2021	82,361
XS0140198044	Prudential Corp 6.125% 19/12/2031	2,369,585
GB0007099541	Prudential Ord GBP0.05	32,346,273
XS1243995302	Prudential PLC 5% VRN 20/07/2055	2,143,031
XS1003373047	Prudential PLC 5.7% VRN 19/12/2063	1,253,199
IT0004176001	Prysmian Spa EUR0.1	27,736,104
TH0646010015	PTT Public Company THB10 FB	12,807,899
FR0000130577	Publicis Groupe EUR0.40	9,618,246
XS1419859142	QBE Insurance Group Ltd 6.115% VRN 24/05/2042	3,328,030
US74736K1016	Qorvo Inc NPV	2,804,340
US747525AR43	QUALCOMM Inc 2.6% 30/01/2023	779,625
BRQUALACNOR6	Qualicorp SA NPV	3,347,226
XS0203782551	Rabobank Cap Funding Trust 5.556% VRN Perp	1,358,695
XS0758779192	Rabobank Intl 4% 19/09/2022	3,702,405
XS1205680785	Rabobank Nederland 2.25% 23/03/2022	1,541,021
XS1069886841	Rabobank Nederland 4.625% 23/05/2029	3,187,663
XS0827563452	Rabobank Nederland 5.25% 14/09/27	550,226
XS1171914515	Rabobank Nederland 5.5% VRN Perp	604,804
US7502361014	Radian Group Com USD0.001	5,873,788
US7551115071	Raytheon Com USD0.01	8,701,927
US75625QAC33	Reckitt Benckiser Treasury Svs PLC 2.375% 24/06/22	341,041
JP3970300004	Recruit Holdings Co Ltd NPV	13,294,315
XS1050547931	Redexis Gas Finance BV 2.75% 08/04/2021	373,810
GB00B2B0DG97	Relx PLC Ord GBP0.1444	27,940,436
XS1423826798	Ren Finance BV 1.75% 01/06/2023	184,229
XS0982774399	REN Finance BV 4.75% 16/10/2020	142,136
GB00B082RF11	Rentokil Initial Ord GBP0.01	27,492,084
ES0173516115	Repsol EUR1	10,971,860
AU000000RIO1	Rio Tinto NPV	2,510,557
GB0007188757	Rio Tinto Ord GBP0.10	136,431,777
XS1197832089	Roche Holdings Inc 2% 13/03/2020	140,574
CA780086MV39	Royal Bank of Canada 1.65% 15/07/2021	343,398
XS0731407655	Royal Bank of Scotland 5.125% 13/01/2024	2,502,783
XS0356705219	Royal Bank of Scotland 6.934% 09/04/2018	193,089
XS1795261822	Royal Bank of Scotland Group 2.875% VRN 19/09/2026	4,516,621
US780097BD21	Royal Bank Of Scotland Group PLC 3.875% 12/09/2023	309,294
GB00B7T77214	Royal Bank Of Scotland Ord GBP1	63,291,421
GB00B03MLX29	Royal Dutch Shell 'A' EUR0.07	32,196,349
GB00B03MM408	Royal Dutch Shell B PLC Ord EUR0.0700	305,380,902

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GB00BDVZYZ77	Royal Mail Plc Ord .01	109,177,856
GB0007594764	RPS Group Ord GBP0.03	22,819,476
GB00BKMKR23	RSA Insurance Group PLC Ord GBP1	35,846,269
XS0652913988	RWE AG 7% VRN Perp	1,135,860
IE00BYTBXV33	Ryanair Holdings PLC EUR0.006	10,763,572
US79466L3024	Salesforce.com Com USD0.001	3,880,389
FI0009003305	Sampo OYJ A Shs NPV	20,053,423
KR7005930003	Samsung Electronics KRW5000	43,734,447
KYG7800X1079	Sands China USD0.01	4,271,051
FR0013201613	Sanofi 0% 13/01/2020	263,539
FR0013324332	Sanofi 0.5% 21/03/2023	263,963
FR0000120578	Sanofi EUR2 XPAR	47,372,773
XS1345415472	Santander UK Group Holdings 3.625% 14/01/2026	3,735,416
US80281LAF22	Santander UK Group Holdings PLC 3.571% 10/01/2023	282,142
US80283LAM54	Santander Uk Plc 3.05% 23/08/2018	356,814
US80283LAJ26	Santander Uk Plc 4% 13/03/2024	137,973
XS0616897616	Santander UK Plc 5.125% 14/04/21	2,223,814
XS0746621704	Santander UK Plc 5.25% 16/02/29	5,368,581
AU000000STO6	Santos NPV	11,134,697
DE0007164600	SAP NPV	23,477,892
XS1383389670	Scentre Management Ltd 1.375% 22/03/2023	280,932
XS1215153930	Scentre Management Ltd 2.375% 08/04/2022	2,962,889
XS1087821531	Scentre Management Ltd 3.875% 16/07/2026	1,990,184
US806851AC55	Schlumberger Hldgs Corp 3% 21/12/2020	156,441
XS0399111912	Scottish & Southern 8.375% 20/11/2028	4,468,107
XS0383187720	Scottish & Southern Energy 6.25% 27/08/2038	889,994
XS0914791768	Scottish Widows PLC 7% 16/06/2043	4,636,468
DE000A12DM80	Scout24 AG NPV	6,050,095
SG1H97877952	Sembcorp Marine Ltd SGD0.10	8,784,443
US816851AW92	Sempra Energy 2.4% 15/03/2020	323,782
GB00BFMBMT84	Sensata Technologies Holding PLC EUR0.01	2,793,264
GB0007973794	Serco Group Ord GBP0.02	44,481,468
XS1627940601	Severn Trent Utilities Fin PLC 1.125% 07/09/2021	1,161,569
XS1729892924	Severn Trent Utilities Finance PLC 1.625% 04/12/22	1,893,889
XS1080343277	SGSP Australia Assets 2% 30/06/2022	139,699
US822582BS00	Shell International Finance BV 1.875% 10/05/2021	351,722
JP3371200001	Shin-Etsu Chemical JPY50	7,329,019
KR7055550008	Shinhan Financial Group KRW5000	10,993,104
US82481LAB53	Shire Acquisitions Inv Ireland 2.40% 23/09/2021	209,904
JE00B2QKY057	Shire Ltd GBP0.05	72,461,584
US82620KAR41	Siemens Financieringsmaats chappij 2.7% 16/03/2022	348,808
DE000A1G85C2	Siemens Financieringsmat 2.75% 10/09/2025	1,062,027
DE000A1G85D0	Siemens Financieringsmat 3.75% 10/09/2042	730,720
GB0008025412	SIG GBP 0.1	43,000,690
US8288061091	Simon Property Group Com USD0.0001	8,003,138
SG1T75931496	Singapore Telecommunications SGD0.15	3,760,603
USG81877AB17	Sinopec Capital 2013 Ltd 1.875% 24/04/2018	192,241
KR7000660001	Sk hynix inc	12,646,526
XS1467389745	Skandinaviska Enskilda 1.25% 05/08/2022	2,370,844
XS1109741246	Sky PLC 1.5% 15/09/2021	291,784
XS1141970092	Sky PLC 2.875% 24/11/2020	828,273
US83088M1027	Skyworks Solutions Com USD0.25	3,050,736
JP3162600005	SMC JPY50	7,322,678
XS0347920380	SMFG Preferred Cap 10.231% VRN Perp	961,200
XS0497367465	SNCF Reseau 4.83% 25/03/2060	4,125,120
FR0011693001	Societe Des Autoroutes 2.25% 16/01/2020	273,843
JP3436100006	Softbank NPV	16,178,093
JP3435000009	Sony NPV	19,529,143
US842587CQ87	Southern Co 1.85% 01/07/2019	210,912
XS0139563166	Southern Electric 5.5% 07/06/2032	655,125
XS0232335769	Southern Gas Network 4.875% 21/03/2029	3,872,744
XS0362679176	Southern Gas Networks 6.375% 15/05/2040	766,427

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XS1180063056	Southern Gas Networks PLC 2.5% 03/02/2025	1,811,504
XS0220566383	Southern Water 5% 31/03/2041	893,516
XS0172992637	Southern Water 6.64% 31/03/2026	2,464,859
US845437BM38	Southwestern Electric Power Co 3.55% 15/02/2022	291,930
US8485741099	Spirit Aerosystems Holdings A Shares	5,465,083
US8485771021	Spirit Airline USD 0.0001	4,506,633
GB0007908733	SSE Ord GBP0.05	27,811,300
XS1196713298	SSE PLC 2.375% VRN Perp	226,191
XS1196714429	SSE Plc 3.875% VRN Perp	1,391,344
XS0222434200	Standard Chartered 5.375% VRN Perp	791,114
XS0876756452	Standard Chartered Bank 4.375% 18/01/2038	2,882,722
XS1793294767	Standard Chartered PLC 3.885% VRN 15/03/2024	474,497
NO0010096985	Statoil NOK2.50	43,096,482
XS1705553417	Stedin Holding NV FRN 24/10/2022	220,120
US8581191009	Steel Dynamics USD0.01	4,123,903
US8589121081	Stericycle Com USD0.01	2,580,229
GB00B0KM9T71	SThree Ord GBP0.01	10,573,153
GB00B3CX3644	STV Group Ord GBP0.50	7,625,773
JP3814800003	Subaru Corp JPY50	4,714,995
US865622CJ19	Sumitomo Mitsui Banking Corp 2.514% 17/01/2020	211,882
US86562MAB63	Sumitomo Mitsui Financial Group 2.934% 09/03/2021	127,724
US86562MAX83	Sumitomo Mitsui Financial Group 3.102% 17/01/2023	210,114
JP3890350006	Sumitomo Mitsui Financial NPV	30,572,403
HK0016000132	Sun Hung Kai Properties HKD0.50	6,369,662
CA86721ZAL37	Suncor Energy Inc 3.1% 26/11/2021	112,181
AU000000SUN6	Suncorp Group NPV	7,454,877
US8672ENAG74	Suncorp Metway Ltd 2.8% 04/05/2022	121,804
US867914BF90	Suntrust Banks Inc 2.35% 01/11/2018	142,284
US867914BM42	Suntrust Banks Inc 2.7% 27/01/2022	244,229
XS1346180869	Svenska Handelsbanken Ab 2.375% 18/01/2022	4,115,853
US86960BAH50	Svenska Handelsbanken AB FRN 17/06/2019	536,674
SE0000242455	Swedbank A SEK20	10,029,476
XS1617859464	Swedbank AB 1% VRN 22/11/2027	173,747
XS1218319538	Swedbank AB 1.625% 15/04/2019	1,557,987
XS1530835336	Swedbank Hypotek AB 1.125% 07/12/2021	1,983,921
XS0293392105	Swiss Reinsurance 6.3024% VRN PERP	1,614,890
US87165B1035	Synchrony Financial Com USD0.001	10,179,730
GB0009887422	Synthomer Plc GBP0.10	30,603,439
AU000000TAH8	Tabcorp Holdings AUD0.25	8,172,732
JP3442850008	Taisho Pharmaceuticals Holdings	4,746,649
US8740541094	Take Two Interactive Software Com USD0.01	2,733,212
JP3463000004	Takeda Pharmaceutical Company NPV	4,206,378
US87612EAV83	Target Corp 3.875% 15/07/2020	255,452
FR0013016631	TDF Infrastructure SAS 2.875% 19/10/2022	190,755
JP3545240008	TechnoPro Holdings Inc NPV	10,476,689
CA8787422044	Teck Resources B NPV	1,724,861
US878742BC80	Teck Resources Ltd 8.5% 01/06/2024	79,127
XS0545440900	Telefonica Emis 5.445% 08/10/2029	4,940,012
XS1394777665	Telefonica Emisiones SAU 0.75% 13/04/2022	88,737
XS0241945582	Telefonica Emisiones Sau 5.375% 02/02/2026	475,168
XS0186855234	Telereal Sec 5.4252% 10/12/2031	601,943
XS0987936076	Telereal Secured Finance PLC 4.01% 10/12/2033	2,833,709
XS0274204865	Telereal Securitisation 4.9741% 10/09/2027	1,744,997
USQ8975NAB12	Telstra Corp 4.8% 12/10/2021	74,994
AU000000TLS2	Telstra Corporation NPV	2,435,572
US88032XAB01	Tencent Holdings Ltd 3.375% 02/05/2019	193,547
KYG875721634	Tencent Holdings Ltd HKD0.00002	13,553,385
XS1043513529	Teollisuuden Voima Oyj 2.5% 17/03/2021	105,762
GB0008847096	Tesco Ord GBP0.05	91,334,659
XS0512401976	Tesco Property 5.744% Sink 13/04/2040	1,582,659
XS0588909878	Tesco Property 5.8006% 13/10/2040	1,608,415
XS1439749281	Teva Pharm Fnc NL II 1.125% 15/10/2024	123,913

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US88167AAC53	Teva Pharmaceuticals Ne 2.2% 21/07/2021	288,869
FR0000121329	Thales (Ex Thomson-Csf) EUR3	35,247,098
XS0540190096	Thames Water 5.75% 13/09/2030	3,783,073
XS0590171103	Thames Water Utilities 5.5% 11/02/2041	5,708,546
XS1371533867	Thames Water Utilities Cayman Fin 3.5% 25/02/2028	1,011,645
XS1250034276	Thermo Fisher Scientific 2.15% 21/07/2022	205,892
US8835561023	Thermo Fisher Scientific Inc COM USD 1	13,771,506
XS1651071521	Thermo Fisher Scientific Inc FRN 24/07/2019	87,838
XS0438974205	THFC Funding 6.35% 08/07/2039	5,734,177
US8865471085	Tiffany & Co Com USD0.01	8,444,135
XS0798491113	Time Warner Cable 5.25% 15/07/2042	1,673,038
US88732JAW80	Time Warner Cable Inc 5% 01/02/2020	146,333
XS0630584166	Time Warner Cable Inc 5.75% 02/06/2031	3,593,807
US8725401090	TJX Cos New Com USD1	8,647,362
US8725901040	T-Mobile US Inc USD0.0001	3,086,218
JP3910660004	Tokio Marine Holdings NPV	9,041,009
JP3571400005	Tokyo Electron JPY50	5,145,301
CA8911457U22	Toronto Dominion Bank 2.045% 08/03/2021	348,635
US89114QAT58	Toronto Dominion Bank FRN 02/07/2019	357,297
US89153VAN91	Total Capital International FRN 19/06/2019	193,034
XS1681522568	Total Capital International SA 1.25% 16/12/2024	977,781
XS1138641508	Total Capital International SA 2.25% 17/12/2020	2,991,928
FR0011075043	Total Infrastructures 4.339% 07/07/2021	297,474
XS1195201931	Total SA 2.25% VRN Perp	208,635
FR0000120271	Total SA EUR2.5	45,693,664
JP3634600005	Toyota Industries Corp JPY50	10,848,281
XS0954684972	Toyota Motor Credit Corp 1.8% 23/07/2020	137,004
GB00B1H0DZ51	TP Icap Plc Ord GBP0.25	6,123,953
US89400J1079	TransUnion Com USD0.01	6,847,704
JP3535400000	Tsubakimoto Chain JPY50	6,468,948
GB0008711763	TT Electronics Ord GBP0.25	17,134,350
GB0001500809	Tullow Oil Ord GBP0.10	16,379,609
XS0740810881	TVO Power 4.625% 04/02/2019	90,959
CH0236733827	UBS AG 4.75% VRN 12/02/2026	96,429
GB00B28Z6802	UBS Global Emerging Markets Equity Fund Acc	430,572,713
US90351DAA54	UBS Group Funding 2.95% 24/09/2020	445,823
GB00BZ13DV40	UK Gilt 0.125% IL 10/08/2048	510,243
GB00BYVP4K94	UK Gilt 0.125% IL 22/11/2056	538,834
GB00BD0PCK97	UK Gilt 0.5% 22/07/2022	19,235,440
GB00BF0HZ991	UK Gilt 0.75% 22/07/2023	11,485,305
GB00BYZW3G56	UK Treasury (Govt Of) 1.5% 22/07/2026	6,203,883
GB00B3Y1JG82	UK Treasury 0.125% IL 22/03/2029	1,103,375
GB00B7RNOG65	UK Treasury 0.125% IL 22/03/2044	1,485,680
GB00BYMWG366	UK Treasury 0.125% IL 22/03/2046	1,280,532
GB00BDX8CX86	UK Treasury 0.125% IL 22/03/2068	1,756,332
GB00BBDR7T29	UK Treasury 0.125% IL 22/11/2019	1,347,969
GB00B73ZYW09	UK Treasury 0.25% IL 22/03/2052	1,353,739
GB00B4PTCY75	UK Treasury 0.375% IL 22/03/2062	1,732,551
GB00B421JZ66	UK Treasury 0.5% IL 22/03/2050	1,517,427
GB00B3LZBF68	UK Treasury 0.625% IL 22/03/2040	1,506,816
GB00B3MYD345	UK Treasury 0.625% IL Gilt 22/11/2042	1,410,729
GB00B46CGH68	UK Treasury 0.75% IL 22/03/2034	1,377,162
GB00B24FFM16	UK Treasury 0.75% IL Gilt 22/11/2047	1,450,716
GB00B1L6W962	UK Treasury 1.125% IL 22/11/2037	1,472,569
GB00B3D4VD98	UK Treasury 1.25% IL 22/11/2032	1,432,785
GB00B128DH60	UK Treasury 1.25% IL Gilt 22/11/2027	1,381,677
GB00B0CNHZ09	UK Treasury 1.25% IL Gilt 22/11/2055	1,839,953
GB00BDCHBW80	UK Treasury 1.50% 22/07/2047	4,046,340
GB00B1Z5HQ14	UK Treasury 1.875% IL 22/11/2022	1,430,224
GB0031790826	UK Treasury 2% IL 26/01/2035	1,102,371
GB0009081828	UK Treasury 2.5% IL 16/04/2020	123,809,555
GB0008983024	UK Treasury 2.5% IL 17/07/24	862,416

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GB0008932666	UK Treasury 4.125% IL 22/07/2030	685,896
GB0004893086	UK Treasury 4.25% 07/06/2032	7,348,935
GB00B16NNR78	UK Treasury 4.25% 07/12/2027	11,114,576
GB00B6460505	UK Treasury 4.25% 07/12/2040	7,678,424
GB00B128DP45	UK Treasury 4.25% 07/12/2046	4,711,710
GB00B39R3707	UK Treasury 4.25% 07/12/2049	5,712,840
GB00B52WS153	UK Treasury 4.5% 07/09/2034	7,474,855
GB00B24FF097	UK Treasury 4.75% 07/12/2030	8,890,180
GB0030880693	UK Treasury 5% 07/03/2025	5,022,480
GB0002404191	UK Treasury 6% 07/12/2028	4,790,973
GB00B85SFQ54	UK Treasury Gilt 0.125% IL 22/03/2024	1,191,625
GB00BYY5F144	UK Treasury Gilt 0.125% IL 22/03/2026	1,027,702
GB00BYZW3J87	UK Treasury Gilt 0.125% IL 22/11/2036	704,759
GB00BD9MZZ71	UK Treasury Gilt 0.125% IL 22/11/2065	958,470
GB00B8KP6M44	UK Treasury Gilt 1.25% 22/07/2018	3,907,410
GB00BYY5F581	UK Treasury Gilt 1.5% 22/01/2021	16,786,605
GB00BZB26Y51	UK Treasury Gilt 1.75% 07/09/2037	8,777,691
GB00BDV0F150	UK Treasury Gilt 1.75% 22/07/2019	18,235,620
GB00BD0XH204	UK Treasury Gilt 1.75% 22/07/2057	5,919,536
GB00BTHH2R79	UK Treasury Gilt 2% 07/09/2025	7,406,980
GB00BN65R198	UK Treasury Gilt 2% 22/07/2020	12,321,240
GB00B84Z9V04	UK Treasury Gilt 3.25% 22/01/2044	10,517,200
GB00BN65R313	UK Treasury Gilt 3.5% 22/01/2045	10,050,421
GB00BBJNQY21	UK Treasury Gilt 3.5% 22/07/2068	4,089,768
GB00B6RNH572	UK Treasury Gilt 3.75% 22/07/2052	5,447,435
GB00B54QLM75	UK Treasury Gilt 4% 22/01/2060	5,732,935
GB00BP9DLZ64	UK Tsy 0.125% IL 22/03/2058	1,232,539
GB00B3KJDS62	UK Tsy 4.25% 07/09/2039	8,307,636
US90385D1072	Ultimate Software Group Com USD0.01	3,075,089
XS0925177130	Unicredit SPA 6.375% VRN 02/05/2023	257,220
IT0005239360	Unicredit SPA NPV	17,483,941
NL0000009355	Unilever EUR0.16	26,880,286
GB00B10RZP78	Unilever Ord GBP0.031	52,723,492
XS1560644830	Unilever PLC 1.125% 03/02/2022	1,182,083
US90933HAA32	United Airlines 2016 1 Cls B Pass T 3.65% 7/7/2027	45,029
DE0005089031	United Internet NPV	17,121,831
GB00BYYMZX75	United Kingdom Gilt 2.5% 22/07/2065	4,946,826
XS1045409965	United Overseas Bank Ltd 3.75% VRN 19/09/2024	143,112
SG1M31001969	United Overseas Bank SGD1	8,797,436
US9128283R96	United States Treasury 0.5% IL 15/01/2028	13,893,282
US9130171096	United Technologies Com USD1	4,040,551
US913017CG21	United Technologies Corp 1.95% 01/11/2021	170,907
US91324P1021	Unitedhealth Gp Com USD0.01	24,880,704
US91324PCM23	UnitedHealth Group Inc 2.7% 15/07/2020	237,693
US91347P1057	Universial Display Corporation Com USD0.01	2,630,694
US91529Y1064	Unum Group USD0.10	10,196,274
SG1S83002349	UOL Group SGD1	2,561,990
US911312AK23	UPS 5.125% 01/04/2019	182,296
XS0301197546	UPS 5.125% 12/02/2050	769,527
US912828K338	US Treasury 0.125% IL 15/04/2020	42,780,087
US912828Q608	US Treasury 0.125% IL 15/04/2021	34,260,022
US912828X398	US Treasury 0.125% IL 15/04/2022	34,807,653
US912828H458	US Treasury 0.25% IL 15/01/2025	44,485,007
US912828V491	US Treasury 0.375% IL 15/01/2027	6,206,938
US912810RL44	US Treasury 0.75% IL 15/02/2045	7,058,567
US912810RW09	US Treasury 0.875% IL 15/02/2047	14,403,752
US912810RR14	US Treasury 1% IL 15/02/2046	7,997,396
US912810PV44	US Treasury 1.75% IL 15/01/28	41,295,628
US912810FT08	US Treasury 4.5% 15/02/2036	112,749,495
US912828S505	US Treasury Bond 0.125% IL 15/07/2026	6,444,488
US912810RF75	US Treasury Bond 1.375% IL 15/02/2044	11,298,721
US912828UH11	US Treasury Index Linked 0.125% 15/01/2023	45,672,496

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2018**

US912828WU04	US Treasury Note 0.125% IL 15/07/2024	24,750,148
US912828TH30	US Treasury Note 0.875% 31/07/2019	122,606,287
US912810RJ97	US Treasury Note 3% 15/11/2044	51,666,775
US91911TAM53	Vale Overseas Limited 4.375% 11/01/2022	58,313
FR0013176526	Valeo SA EUR1	34,641,903
US91913Y1001	Valero En New Com USD0.01	10,819,802
FR0010535567	Veolia Environnement 6.125% 29/10/2037	1,808,752
US92343VDQ41	Verizon Communications Inc 2.946% 15/03/2022	859,975
XS1405769727	Verizon Communications Inc 3.125% 02/11/2035	2,146,770
XS1708168890	Verizon Communications Inc 3.375% 27/10/2036	2,399,367
XS1387869438	Vicinity Centres 3.375% 07/04/2026	2,148,959
XS1222597731	Virgin Money PLC 2.25% 21/04/2020	1,209,940
US92826C8394	Visa Com - Class A Shares USD0.0001	8,870,649
US9285634021	Vmware Com NPV	8,358,358
US928563AB16	VMware Inc 2.95% 21/08/2022	821,357
GB00BH4HKS39	Vodafone Group Ord USD0.2095238	82,775,266
XS1372838240	Vodafone Group PLC 1.25% 25/08/2021	190,232
XS1472483772	Vodafone Group Plc 3% 12/08/2056	1,877,646
XS1468494239	Vodafone Group Plc 3.375% 08/08/2049	1,287,934
AT0000937503	Voestalpine NPV	19,808,156
AU3CB0245108	Volkswagen Fin Svcs Aust Pty Ltd 2.95% 22/06/2020	173,943
XS1645483923	Volkswagen Financial Services NV 1.75% 12/09/2022	1,784,624
XS1596735701	Volkswagen Financial Services NV 2.25% 12/04/2025	2,540,543
XS1586555861	Volkswagen International Finance 1.125% 02/10/2023	443,154
GB00BN3ZZ526	Volution Group Plc WI	14,060,227
DE000A19UR61	Vonovia Finance BV 0.75% 15/01/2024	86,126
US9290891004	Voya Financial Inc Com USD0.01	6,016,177
US9297401088	Wabtec Corporation Com USD0.01	3,605,095
US931142EA74	Wal Mart Stores Inc 1.9% 15/12/2020	174,276
XS0497976562	Wales & West Utilities Financial 5.75% 29/03/2030	2,570,137
XS0438200361	Wales & West Utl Fin 6.25% 30/11/2021	4,249,273
XS0497976133	Wales & West Utl Fin 6.75% VRN 17/12/2036	495,478
XS1138358699	Walgreens Boots Alliance 2.875% 20/11/2020	3,184,432
US931427AA66	Walgreens Boots Alliance Inc 2.7% 18/11/2019	333,197
XS1138359663	Walgreens Boots Alliance Inc 3.6% 20/11/2025	4,191,782
US9314271084	Walgreens Boots Alliance Inc Com USD0.01	5,102,082
XS0202077953	Wal-Mart Stores 5.25% 28/09/2035	1,425,716
XS0419834931	Wal-Mart Stores 5.625% 27/03/2034	1,038,884
US25468PDL76	Walt disney Company 0.875% 12/07/2019	104,682
XS0828013838	Wells Fargo & Co 3.5% 12/09/2029	4,132,571
US9497461015	Wells Fargo & Co Com USD1.666	9,249,536
XS0273815026	Wells Fargo 4.625% 02/11/2035	2,562,853
US949746SA05	Wells Fargo And Co 2.1% 26/07/2021	199,462
XS1556174461	Wells Fargo And Co 2.125% 20/12/2023	5,956,131
US95000U2B83	Wells Fargo and Co 2.625% 22/07/2022	206,906
US949746SK86	Wells Fargo And Co 3.069% 24/01/2023	140,101
XS1457522727	Wells Fargo And Company 2% 28/07/2025	2,683,761
XS1061043797	Wells Fargo and Company FRN 24/04/2019	167,205
US94988J5L70	Wells Fargo Bank NA 2.4% 15/01/2020	212,133
US95082P1057	WESCO International Com USD0.01	5,546,145
AU000000WES1	Wesfarmers NPV	2,109,120
XS0731849831	Wessex Water Services 4% 24/09/2021	1,373,166
JP3659000008	West Japan Railway NPV	14,437,271
US9581021055	Western Digital Com USD0.01	5,879,984
XS0627336323	Western Power Distribution 5.75% 16/04/2032	6,178,037
XS0979476602	Western Power Distribution Holding 3.875% 17/10/24	3,396,728
AU000000WBC1	Westpac Banking NPV	14,500,369
XS1661061173	Westpac Banking Corp 1% 30/06/2022	2,412,381
US961214DG53	Westpac Banking Corp 2.8% 11/01/2022	87,854
XS0630545852	Westpac Banking Corp 4.125% 25/05/2018	264,670
XS1591674459	Westpac Securities NZ Ltd 0.25% 06/04/2022	193,290
US96145D1054	WestRock Company Com NPV	9,585,520

**GMPF Mainstream Securities Holdings, including 'holdings' of  
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KYG960071028	WH Group Ltd USD0.0001	8,299,492
XS0215248161	White City Property 5.1202% 17/04/35	3,142,299
US96949LAA35	Williams Partners LP 3.6% 15/03/2022	177,459
KR7074600008	Wonik QNC Corporation KRW500	3,377,511
AU000000WOW2	Woolworths NPV	8,366,708
KR7017370008	Wooshin Systems Co Ltd KRW500	1,367,502
US9815581098	Worldpay Inc A Com USD0.00001	8,136,486
XS1489364395	WPP Finance 2013 2.875% 14/09/2046	2,306,440
US98212B1035	WPX Energy USD1	4,551,203
US98310W1080	Wyndham Worldwide Corp Com USD0.01	9,352,135
KYG981491007	Wynn Macau HKD0.001	5,282,925
US98389BAS97	Xcel Energy Inc 2.4% 15/03/2021	356,571
NO0010208051	Yara International NOK1.7	11,140,397
XS0439818039	Yorkshire Water 6.375% 19/08/2039	4,414,503
US98956P1021	Zimmer Biomet Holdings Inc Com USD0.01	4,013,082
XS0177600920	Zurich Finance 6.625% VRN Perp	2,875,007
		<b>8,999,949,715</b>

<b>Name</b>	<b>Amount</b>
LEGAL & GENERAL UK EQUITY INDEX	608,478,079
LEGAL & GENERAL NORTH AMERICA EQUITY INDEX	1,562,877,211
LEGAL & GENERAL EUROPE (EX UK) EQUITY INDEX	1,165,191,718
LEGAL & GENERAL JAPAN EQUITY INDEX	711,600,252
LEGAL & GENERAL ASIA PACIFIC (EX JAPAN) EQUITY INDEX	407,929,385
LEGAL & GENERAL EMERGING MARKETS EQUITY INDEX	685,826,890
LEGAL & GENERAL INVESTMENT GRADE CORPORATE BOND ALL STOCKS INDEX	508,857,817
LEGAL & GENERAL USD CORPORATE BOND AAA-AA-A FUND	46,419,675
LEGAL & GENERAL ALL STOCKS GILT INDEX	723,956,624
LEGAL & GENERAL OVERSEAS BOND INDEX	390,210,134
LEGAL & GENERAL ALL STOCKS INDEX-LINKED GILTS INDEX	554,454,485
LEGAL & GENERAL OVER 5YR US INDEX-LINKED INDEX FUND	33,140,581
STONE HARBOR MULTI ASSET CREDIT (NO.2) PORTFOLIO	1,117,959,677
	<b>8,516,902,528</b>
	<b>17,516,852,243</b>