

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2019**

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ISIN	Security Name	GBP Market Value as at 31/03/19
GB00B1YW4409	3I Group Ord GBP0.738636	139,773,708
XS1529687870	AA Bond Co Ltd 2.875% 31/07/2043	4,701,061
US00037BAB80	ABB Finance USA 2.875% 08/05/22	231,610
XS1883354620	Abbott Ireland Financing 0.875% 27/09/2023	343,834
US002824BD12	Abbott Laboratories 2.9% 30/11/2021	770,243
XS1520897163	AbbVie Inc 0.375% 18/11/2019	388,933
US00287YAL39	AbbVie Inc 2.9% 06/11/2022	421,755
US00287YBC21	AbbVie Inc 3.75% 14/11/2023	479,241
XS1967635621	Abertis Infraestructuras SA 1.5% 27/06/2024	87,182
XS1967635977	Abertis Infraestructuras SA 2.375% 27/09/2027	175,138
XS1967636272	Abertis Infraestructuras SA 3.375% 27/11/2026	2,209,680
XS1856791873	ABN AMRO Bank NV 0.50% 17/07/2023	200,590
US00084DAQ34	ABN AMRO Bank NV 2.65% 19/01/2021	306,113
US00440EAT47	Ace Ina Holdings 2.3% 03/11/2020	305,312
XS0995111761	Achmea BV 2.5% 19/11/2020	384,872
US00507V1098	Activision Inc New Com NPV	2,857,621
XS1652965085	ADO Properties SA 1.5% 26/07/2024	255,075
US00724F1012	Adobe Inc Com USD0.0001	4,340,743
XS0473964509	Aegon 6.625% 16/12/2039	1,760,441
ES0105046009	Aena SA EUR10	6,013,536
JP3131400008	Aeon Financial Service Co LTD NPV	15,863,983
US0010551028	Aflac Com USD0.10	12,706,180
US0010841023	Agco Corp Com USD0.01	5,605,360
HK0000069689	AIA GROUP	39,383,333
XS1107552959	Aigues De Barcelona 1.944% 15/09/2021	196,079
XS1684269761	Akelius Residential Property AB 2.375% 15/08/25	761,468
US0153511094	Alexion Pharmaceuticals Com USD0.0001	8,229,741
IE00BFRT3W74	Allegion Public Limited Company WI Com USD0.01	4,169,855
XS1622630132	Allergan Funding SCS 0.5% 01/06/2021	332,911
US00507UAP66	Allergan Funding SCS 3% 12/03/2020	644,096
IE00BY9D5467	Allergan Plc USD0.0033	5,274,533
DE000A1GNAH1	Allianz Fin 5.75% 08/07/41	95,979
DE000A1HG1L4	Allianz Finance II B.V 4.5% 13/03/2043	2,396,008
US02043Q1076	Alnylam Pharmaceuticals Com USD0.01	1,508,966
US02079K3059	Alphabet Inc Class A Com NPV	42,529,506
AU000000AWC3	Alumina NPV	4,008,612
ES0109067019	Amadeus IT Group SA A EUR0.01	9,764,062
US0231351067	Amazon.Com Com USD0.01	34,104,470
US023135AW69	Amazon.Com Inc 2.4% 22/02/2023	606,984
US00164V1035	AMC Networks Inc USD0.01	7,932,501
US02364WAV72	America Movil 5% 30/03/2020	78,240
XS0519906761	America Movil 5.75% 28/06/2030	661,778
XS0812855277	America Movil Sab De CV 4.375% 07/08/2041	5,981,810
XS0969342384	America Movil SAB DE CV 6.375% VRN 06/09/2073	2,112,500
US02376XAA72	American Airlines 14-1 B PTT 4.375% 01/04/24	58,380
US025816BS73	American Express Co 3.40% 27/02/2023	237,640
US0258161092	American Express Com USD0.20	8,293,571
US0259321042	American Financial Group Com NPV	7,968,527
US03076C1062	Ameriprise Financial Com USD0.01	6,594,217
US031162CG33	Amgen Inc 1.85% 19/08/2021	178,744
XS0829324457	Amgen Inc 4% 13/09/2029	5,422,004
US03350WAA71	Andeavor Logistics LP 3.5% 01/12/2022	42,645
XS0093312550	Anglian Water 6.375% Step 15/01/2029	1,127,076

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XS0764876693	Anglian Water Service 4.5% 05/10/2027	1,533,628
XS0890564544	Anglian Water Services Fin 4.5% 22/02/2026	1,225,201
XS1577797456	Anglian Water Services Fin PLC 2.625% 15/06/2027	768,800
XS1659112616	Anglian Water Svcs Financing PLC 1.625% 10/08/2025	2,377,436
GB00B1XZS820	Anglo American USD0.549	114,033,575
BE0974293251	Anheuser Busch InBev NPV	36,238,195
BE6295391914	Anheuser Busch Inbev SA NV 1.75% 07/03/25	1,253,245
US03523TBX54	Anheuser Busch InBev Worldwi 4.15% 23/01/2025	75,973
US035240AQ30	Anheuser-Busch InBev Worldwide In 4.75% 23/01/2029	126,778
XS1645518496	Annington Funding PLC 2.646% 12/07/2025	929,586
XS1645518652	Annington Funding PLC 3.184% 12/07/2029	2,216,340
XS1645518819	Annington Funding PLC 3.935% 12/07/2047	2,966,423
AU000000ANN9	Ansell NPV	3,228,056
US036752AF07	Anthem Inc 2.95% 01/12/2022	467,711
US0367521038	Anthem Inc Com USD0.01	12,744,473
US00185AAJ34	Aon Plc 2.8% 15/03/2021	199,111
XS0911553039	AP Moeller - Maersk A/S 4% 04/04/2025	3,133,758
AU000000APA1	APA Group Ord NPV	1,343,907
US037411AZ87	Apache Corp 3.25% 15/04/2022	181,491
US037833AR12	Apple Inc 2.85% 06/05/2021	347,600
XS1269176191	Apple Inc 3.6% 31/07/2042	3,357,968
US0378331005	Apple Inc Com NPV	19,944,684
US0382221051	Applied Mats Com USD0.01	2,930,366
XS1963555534	APT Pipelines Ltd 3.125% 18/07/2031	2,233,149
XS1205617829	APT Pipelines Ltd 3.5% 22/03/2030	3,574,433
USQ04578AC68	APT Pipelines Ltd 3.875% 11/10/2022	374,627
JE00B783TY65	Aptiv Plc Com USD0.01	3,827,391
XS0901578681	Aquarius and Invest for Swiss 6.375% VRN 01/09/24	154,885
US0404131064	Arista Networks Inc Com USD0.0001	2,754,716
XS1857310814	Aroundtown SA 3.25% 18/07/2027	4,388,434
XS0895820834	Arqiva Finance PLC 4.882% 31/12/2032	1,837,985
XS1024447010	Arqiva Financing Plc 5.34% 30/12/2037	1,664,880
JP3116000005	Asahi Group Holdings Ltd NPV	41,278,129
XS0250116273	Aspire Defence Finance 4.674% 31/03/40	2,733,066
NL0011872643	ASR Nederland NPV	39,239,049
GB0009895292	AstraZeneca USD0.25	67,417,024
XS0426513387	AT & T 7% 30/04/2040	1,103,201
XS0932036154	AT And T 4.25% 01/06/2043	3,494,412
XS1879223565	AT and T Inc 2.9% 04/12/2026	3,179,804
US00206RBD35	AT And T Inc 3% 15/02/2022	538,952
XS1374393103	AT And T Inc 5.2% 18/11/2033	1,808,773
XS0291949120	AT&T 5.5% 15/03/27	4,253,473
XS0785710046	AT&T Inc 4.875% 01/06/2044	2,518,657
XS1532877757	ATF Netherlands BV 2.125% 13/03/2023	270,943
XS1508392625	ATF Netherlands BV 3.75% VRN Perp	173,279
AU0000013559	Atlas Arteria NPV	6,849,666
AU000000ANZ3	Australia & NZ Banking Group NPV	10,907,558
USQ0426RNB07	Australia And New Zealand Bkg Grp 4.5% 19/03/24	170,156
US05252BCS60	Australia and New Zealand Bnkn Grp FRN 23/09/2019	192,433
XS1316567343	Autostrade Per Litalia 1.125% 04/11/2021	86,524
XS0193942124	Autostrade Per L'Italia SpA 6.25% 09/06/2022	4,043,811
US0533321024	Autozone Com USD0.01	13,195,350
GB0002162385	AVIVA	77,925,723
XS0206511486	Aviva 5.9021% VRN Perp	4,138,434
XS0177447983	Aviva 6.125% VRN Perp	1,174,938
XS0364880186	Aviva 6.875% VRN 20/05/2058	3,176,713
XS0138717441	Aviva PLC 6.125% 14/11/2036	3,176,513
XS1242413166	Aviva PLC 5.125% VRN 04/06/2050	1,112,077
XS0951553592	Aviva Plc 6.125% VRN 05/07/2043	198,824
US054561AC95	AXA Equitable Holdings Inc 3.9% 20/04/2023	94,344
FR0000120628	Axa EUR2.29	6,087,969
XS0878743623	AXA SA 5.125% VRN 04/07/2043	198,914

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XS1004674450	AXA SA 5.625% VRN 16/01/2054	1,639,557
XS1134541561	AXA SA VRN Perp	2,787,699
GB0009697037	Babcock Intl Ord GBP0.60	41,493,371
GB0002634946	BAE Systems Ord GBP0.025	40,367,633
GB0000978204	Balfour Beatty 9.675% CV Pref 01/07/2020	625,175
GB0000961622	Balfour Beatty Ord GBP0.50	67,149,986
IT0004776628	Banca Mediolanum NPV	15,420,964
XS1877869088	Banco Santander SA 2.75% 12/09/2023	2,846,408
XS1649192934	Banco Santander SA 4% 19/01/2023	335,505
XS1783238493	Bank Nederlandse Gemeenten 2.5% 28/02/2020	191,868
XS0181389304	Bank of America 5.5% 04/12/2019	2,011,355
XS0379947236	Bank of America 7% 31/07/2028	3,333,538
US0605051046	Bank Of America Com USD0.01	19,990,445
XS1458411276	Bank of America Corp 2.3% 25/07/2025	2,022,267
US06051GGP81	Bank of America Corp 2.369% VRN 21/07/2021	1,028,966
XS1002979141	Bank of America Corp 4.25% 10/12/2026	3,558,688
XS1872038218	Bank of Ireland Group Plc 1.375% 29/08/23	94,992
US063677H77	Bank of Montreal 3.1% 13/07/2020	208,434
USJ0423YBU76	Bank Of Tokyo Mitsubishi UFJ 2.35% 08/09/2019	313,923
XS1626932047	Banque Federative du Credit 0.875% 08/06/2020	1,589,895
XS1878814638	Banque Federative du Credit 1.875% 13/12/2022	2,713,208
XS0429325748	Barclays Bank 10% 21/05/2021	1,158,841
XS0729895200	Barclays Bank 4.25% 12/01/2022	1,948,294
XS0134886067	Barclays Bank 5.75% 14/09/2026	3,193,629
XS0611398008	Barclays Bank 6.625% 30/03/2022	397,609
XS0068009637	Barclays Bank 9.5% 07/08/2021	5,088,166
GB0031348658	Barclays Ord GBP0.25	148,693,021
XS1695301900	Barclays PLC 2.375% VRN 06/10/2023	3,691,253
XS1319647068	Barclays Plc 2.625% VRN 11/11/2025	121,645
XS1472663670	Barclays PLC 3.25% 12/02/2027	5,869,335
US06738EAS46	Barclays PLC 3.684% 10/01/2023	586,402
XS1571333811	Barclays Plc 7.25% VRN Perp	840,917
ES0113211835	BBV Argentaria EUR0.49	30,330,911
CA07813ZBG87	Bell Canada 3.15% 29/09/2021	58,490
US084659AK79	Berkshire Hathaway Energy Co 2.8% 15/01/2023	92,434
XS1380333929	Berkshire Hathaway Inc 0.5% 13/03/2020	156,007
US084670BQ02	Berkshire Hathaway Inc 2.2% 15/03/2021	381,065
XS0702029132	BG Energy Capital 5% 04/11/2036	1,977,661
XS0564485273	BG Energy Capital 5.125% 01/12/2025	3,383,291
XS0834399981	BHP Billiton Finance Ltd 4.3% 25/09/2042	2,643,586
AU000000BHP4	BHP Billiton NPV	5,622,512
US0905722072	Bio-Rad Laboratories Com USD0.0001	4,317,831
AU000000BSL0	Bluescope Steel NPV	2,452,641
XS1473446604	BNP Paribas 1.125% 16/08/2022	1,006,536
FR0000131104	BNP Paribas EUR2	45,886,664
XS1808338542	BNP Paribas SA 1% 17/04/2024	349,091
XS1823532640	BNP Paribas SA 1.125% 22/11/2023	263,551
XS1939253917	BNP Paribas SA 3.375% 23/01/2026	2,062,445
HK2388011192	BOC Hong Kong Holdings HKD5	9,599,656
US09857L1089	Booking Holdings Inc Com USD0.008	16,919,487
US101137AW79	Boston Scientific Corp 3.75% 01/03/2026	62,605
US101137AX52	Boston Scientific Corp 4% 01/03/2029	59,444
XS1475051162	BP Capital Markets PLC 1.177% 12/08/2023	2,209,054
XS1851278421	BP Capital Markets PLC 2.274% 03/07/2026	2,308,156
CA05565QCK28	BP Capital Markets Plc 3.497% 09/11/2020	187,370
GB0007980591	BP Plc Ord USD0.25	321,738,052
FR0011855287	BPCE SA 5.25% 16/04/2029	2,962,498
XS0306772699	British Telecom 6.375% 23/06/2037	1,548,622
XS0052067583	British Telecom 8.625% 26/03/2020	856,480
XS1720923066	British Telecommunications PLC 3.625% 21/11/2047	3,771,204
US11134LAF67	Broadcom Corp 3.625% 15/01/2024	328,768
XS0213092652	Broadgate 4.821% 05/07/2033	687,456

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XS0211897664	Broadgate 4.949% 05/04/2029	737,560
XS0211898043	Broadgate 4.999% 05/10/2031	587,895
XS0211897821	Broadgate Finance 4.851% 05/04/2031	1,181,899
XS0211898126	Broadgate Financing 5.098% 05/04/2035 Sink	758,103
GB00B1P6ZR11	Brown (N) Group Ord GBP0.1105263157	21,601,724
GB0030913577	BT Group Ord GBP0.05	82,519,020
XS0208374891	BUPA Finance 6.125% VRN Perp	1,363,122
XS1592647264	BUPA Finance PLC 2% 05/04/2024	3,213,229
XS1075309754	Bupa Finance Plc 3.375% 17/06/2021	1,974,389
US12189TBC71	Burlington North Santa Fe 4.7% 01/10/2019	155,067
US12189LAM37	Burlington Northern Santa Fe LLC 3% 15/03/2023	77,589
XS1401125346	Buzzi Unicem SpA 2.125% 28/04/2023	158,546
XS1492680811	Cadent Finance Plc 1.125% 22/09/2021	2,153,889
XS1492681116	Cadent Finance Plc 2.75% 22/09/2046	1,900,463
XS1647105649	Canadian Imperial Bank 1.125% 30/06/2022	3,180,390
US136385AW17	Canadian Natural Resources Ltd 2.95% 15/01/2023	384,108
CA1363851017	Canadian Natural Resources NPV	9,956,476
XS0130681512	Canary Wharf 5.952% 22/01/2035	1,578,758
XS0112279616	Canary Wharf 6.455% 22/10/2033	432,788
XS0112281190	Canary Wharf Finance II 6.8% 22/10/2033	970,276
US14040HBL87	Capital One Financial Corp 3.05% 09/03/2022	307,918
US14040HCA14	Capital One Financial Corp 3.9% 29/01/2024	219,392
US14042RHC88	Capital One NA Mclean VA 2.65% 08/08/2022	614,195
GB0031215220	Carnival Ord USD1.66	62,119,626
AU000000CAR3	Carsales Com Ltd NPV	3,866,360
US14912L6B25	Caterpillar Financial Services Corp 2.1% 09/06/19	191,531
US1248572026	CBS Corp Class B Com USD0.001	9,122,842
IT0005117095	CDP Reti SRL 1.875% 29/05/2022	191,759
US151020BA12	Celgene Corp 3.25% 20/02/2023	232,132
XS0753789980	Centrica 4.375% 13/03/2029	3,794,284
GB00B033F229	Centrica Ord GBP0.061728	69,530,056
XS0825385858	Centrica Plc 4.25% 12/09/2044	1,211,043
US1252691001	CF Industries Holdings Com USD0.01	217,820
US161175BQ65	Charter Communications 4.5% 01/02/2024	191,571
US161175BB96	Charter Communications Operating 4.464% 23/07/2022	198,376
GB00B45C9X44	Chemring Ord GBP0.01	19,407,785
US1667641005	Chevron Corp Com USD0.75	12,935,273
US166754AQ49	Chevron Phillips 3.3% 01/05/2023	326,204
HK0000055878	China Taiping Insurance Holding HKD0.05	5,112,454
CNE100001SR9	China Vanke Co Ltd CNY1	6,845,204
US1696561059	Chipotle Mexian Gril Com USD0.01	8,270,209
CH0210483332	Cie Financiere Richemont SA A CHF1	27,530,730
US1255231003	Cigna Corp Com USD0.01	10,369,345
US17325FAF53	Citibank NA 1.85% 18/09/2019	382,195
US17325FAD06	Citibank NA FRN 12/06/2020	384,720
XS0168658853	Citigroup 5.15% 21/05/2026	5,939,653
US1729674242	Citigroup Com USD0.01	18,521,493
US172967KK69	Citigroup Inc 2.7% 30/03/2021	460,141
XS1940150623	Citigroup Inc 2.75% 24/01/2024	985,347
US172967LG49	Citigroup Inc 2.75% 25/04/2022	229,231
US172967HD63	Citigroup Inc 3.875% 25/10/2023	238,927
SG1R89002252	City Developments SGD0.50	4,777,323
KYG2177B1014	CK Asset Holdings Ltd HKD1.0	15,174,644
XS0789991527	Clydesdale Bank PLC 4.625% 08/06/2026	2,663,795
XS1788513494	CNAC HK Finbridge Co 4.625% 14/03/2023	159,055
XS1644429695	CNAC HK Finbridge Co Ltd 3.50% 19/07/2022	153,294
XS1788511951	CNAC HK Finbridge Co Ltd 4.125% 14/03/2021	155,474
XS1823623878	CNH INDL.FIN.EU.SA 2018 1 7/8% 19/01/26 REG.S	234,009
US12634GAA13	CNOOC Finance 2.625% 05/05/2020	153,024
HK0883013259	Cnooc Ltd HKD0.02	13,259,375
AU3CB0237915	Coca Cola Co 2.6% 09/06/2020	120,563
US1912161007	Coca Cola Com USD0.25	3,913,137

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XS1415535183	Coca Cola European Partn 0.75% 24/02/2022	87,688
XS1955024630	CocaCola CoThe 0.125% 22/09/2022	86,611
GB00BDCPN049	Coca-Cola European Partners PLC Ord NPV	10,786,282
US19249H1032	Coherus Biosciences Inc Com USD0.0001	1,104,676
US20030N1019	Comcast Com USD1	24,403,859
US20030NCQ25	Comcast Corp 3.45% 01/10/2021	265,494
DE000CZ40M21	Commerzbank AG 0.5% 28/08/2023	154,597
XS1692332684	Commonwealth Bank of Australia 1.936% VRN 03/10/29	258,246
US2027A0JP57	Commonwealth Bank of Australia 2.05% 18/09/2020	143,990
AU000000CBA7	Commonwealth Bank of Australia NPV	13,857,040
US205887BZ43	Conagra Brands Inc 3.8% 22/10/2021	93,817
US20605P1012	Concho Resources Com USD0.001	5,803,164
US209111EZ24	Consolidated Edison Co of New York 4.45% 15/6/2020	78,248
US210518CT13	Consumers Energy Co 2.85% 15/05/2022	64,058
XS0827563452	Cooperatieve Rabobank UA 5.25% 14/09/27	1,167,530
DE0006062144	Covestro AG NPV	16,770,937
XS1240177342	CPUK Finance Ltd 3.588% 28/02/2042	2,892,682
FR0010814418	Credit Agricole 8.125% VRN Perp	670,628
FR0000045072	Credit Agricole EUR3	12,483,071
XS1787278008	Credit Agricole SA FRN 06/03/2023	255,747
XS1790990474	Credit Agricole SA London 1.375% 13/03/2025	88,616
FR0010301713	Credit Logement SA 4.604% VRN Perp	103,224
CH0330938876	Credit Suisse 2.75% 08/08/2025	1,511,358
XS1237961369	Credit Suisse Group Fun Ltd 3% 27/05/2022	5,015,894
US22546QAR83	Credit Suisse New York 3% 29/10/2021	192,619
US22546QAN79	Credit Suisse/New York 2.3% 28/05/2019	575,170
AU000000CSL8	CSL NPV	1,953,180
US126650CJ78	CVS Health Corp 2.8% 20/07/2020	367,934
US126650DC17	CVS Health Corp 3.35% 09/03/2021	266,690
GB0009457366	Daily Mail & General Trust Ord NV GBP0.125	10,655,137
DE0007100000	Daimler AG	41,885,574
XS1076016432	Daimler AG 2.75% 04/12/2020	2,256,984
USU2339CBW74	Daimler Finance North America LLC 2.45% 18/05/2020	190,859
XS1873124009	Daimler International Finance 2% 04/09/2023	1,804,247
XS1957541953	Danske Bank AS 1.375% 24/05/2022	194,683
XS1802465846	DBS Group Holdings Ltd 1.50% VRN 11/04/2028	215,129
XS1484844656	DBs Group Holdings Ltd 3.6% VRN Perp	302,368
SG1L01001701	DBS Group SGD1	11,786,303
US24703L2025	Dell Technologies Inc Com C NPV	820,628
JE00BD85SC56	Delphi Technologies PLC USD0.01	3,606,877
US2473617023	Delta Air Lines NPV	15,846,801
XS1117300837	Deutsche Ann Fin BV 4% VRN Perp	183,747
DE000DL19UC0	Deutsche Bank AG 1.125% 30/08/2023	184,639
DE000DL19UQ0	Deutsche Bank AG 1.625% 12/02/2021	87,190
XS1573156681	Deutsche Bank AG 1.875% 28/02/2020	2,795,038
US251526BP38	Deutsche Bank AG New York 3.15% 22/01/2021	249,345
DE0005557508	Deutsche Telekom NPV	36,271,347
XS1948630634	Deutsche Telekom International 3.125% 06/02/2034	673,158
XS1595796035	Deutsche Telekom International Fin 2.25% 13/04/29	2,185,035
US25156PAN33	Deutsche Telekom International Fin 6% 08/07/2019	96,869
US25243YAX76	Diageo Capital PLC 3% 18/05/2020	616,229
GB0002374006	Diageo Ord GBP0.289	50,180,511
US25272KAD54	Diamond 1 Finance Corp Diamond 2 4.42% 15/06/21	267,758
US25272KAG85	Diamond 1 Finance Corp/Diamond 2 5.45% 15/06/2023	261,771
XS1115295823	Dignity Finance Plc 3.5456% 31/12/2034	1,159,047
GB00BY9D0Y18	Direct Line Insurance Plc Ord GBP0.109	12,969,266
US2547091080	Discover Financial Services USD0.01	11,869,994
XS1684268524	Discovery Communications LLC 2.5% 20/09/2024	3,513,795
US25470DAQ25	Discovery Communications LLC 2.95 % 20/03/2023	228,077
GB00B4Y7R145	Dixons Carphone PLC Ord GBP0.001	31,796,659
US25746UCJ60	Dominion Resources Inc 2% 15/08/2021	224,839
XS1227607402	Dong Energy AS 3% VRN 06/11/3015	124,526

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US26078JAB61	DowDuPont Inc 4.205% 15/11/2023	160,359
AU000000DOW2	Downer EDI NPV	2,526,625
XS1651850569	Dream Global Funding 1.375% 21/12/2021	520,231
US233331BA46	DTE Energy Co 3.7% 01/08/2023	314,256
US26442CAK09	Duke Energy Carolinas 3.9% 15/06/2021	275,097
XS0128311023	DWR Cymru Finance 6.015% 31/03/2028	1,339,959
DE000DWS1007	DWS Group GmbH & Co KGaA NPV	22,711,247
XS0408958683	E.ON Int Finance 6.75% 27/01/39	4,291,639
XS0686172601	Eastern Power Networks PLC 4.75% 30/09/21	4,030,672
US278062AC86	Eaton Corp 2.75% 02/11/2022	114,624
US278865AR13	Ecolab Inc 2.25% 12/01/2020	496,086
XS0397015537	EDP Finance 8.625% 04/01/2024	2,300,144
USF2893TAM83	Electricite De France 5.625% VRN Perp	76,753
US2855121099	Electronic Arts Com USD0.01	3,052,125
US5324571083	Eli Lilly Com NPV	11,872,658
US292480AG53	Enable Midstream Partners 2.4% 15/05/2019	215,918
US292480AH37	Enable Midstream Partners LP 3.9% 15/05/2024 Step	114,540
XS0306647792	Enel 5.75% 22/06/2037	1,982,309
XS0306647016	Enel 6.25% 20/06/2019	2,012,119
XS0452188054	Enel Finance 5.625% 14/08/2024	986,931
XS0452187320	Enel Finance 5.75% 14/09/2040	4,664,632
US29265WAA62	Enel Spa 8.75% VRN 24/09/2073	168,067
US29278NAH61	Energy Transfer Operating LP 4.5% 15/04/2024	144,259
US29273RAX70	Energy Transfer Partners 4.15% 01/10/2020	467,773
CA2927661025	Enerplus Corp NPV	831,634
FR0013398229	Engie SA 3.25% VRN 28/01/2019 Perp	90,415
FR0011531730	Engie SA 4.75% VRN Perp	280,012
XS1412593185	Eni Spa 0.75% 17/05/2022	202,764
US29336UAB35	Enlink Midstream Partner 4.4% 01/04/2024	136,756
US29364G1031	Entergy Com USD0.01	5,489,377
US29379VBP76	Enterprise Products Operating LLC 2.8% 15/02/2021	115,158
CA29382B1022	Entertainment One Ltd NPV	3,837,777
NO0010096985	Equinor ASA NOK2.50	37,432,248
XS0169950531	Equity Release Funding 3 5.05% 26/04/2033	3,965,188
AT0000652011	Erste Bank NPV	15,554,472
US5184391044	Estee Lauder CI A Com USD0.01	13,022,711
BE0003816338	Euronav NPV	8,252,694
XS1653876869	Eversholt Funding PLC 3.529% 07/08/2042	1,443,723
XS0593975328	Eversholt Funding Plc 6.697% 22/02/2035	3,923,924
US30161NAT81	Exelon Corp 2.45% 15/04/2021	379,263
US30212P3038	Expedia USD0.001	2,856,905
US30231GAV41	Exxon Mobil Corp 2.222% 01/03/2021	114,563
US30303M1027	FaceBook Inc Com NPV	11,371,583
JP3802300008	Fast Retailing JPY50	17,793,552
FR0000121147	Faurecia EUR 7	29,789,141
XS1627337881	FCC Aqualia SA 1.413% 08/06/2022	171,057
XS1426024318	FCE Bank Plc 2.727% 03/06/2022	2,192,299
XS1136679153	FCE Bank PLC 2.759% 13/11/2019	1,857,370
US31428XAY22	Fedex Corp 4% 15/01/2024	120,117
GB0003452173	FirstGroup Ord GBP0.05	11,046,090
US33829TAA43	Five Corners Funding TRS 4.419% 15/11/23	402,375
NL0011279492	Flow Traders NV NPV	7,655,213
US31620R3030	FNFV Group NPV	7,202,823
US3448491049	Foot Locker Com USD0.01	7,744,063
XS1959498160	Ford Motor Credit Co LLC 3.021% 06/03/2024	152,424
XS1554373248	Fresenius Finance Ireland PLC 1.5% 30/01/2024	84,662
DE0005785802	Fresenius Medical Care NPV	20,289,036
XS1936208252	Fresenius SE Co KGaA 1.875% 15/02/2025	44,857
GB00B01FLG62	G4S Ord GBP0.25	17,647,276
HK0027032686	Galaxy Entertainment Group HKD.1	3,710,036
PTGGDAOE0001	Galp Gas Natural Distribuicao SA 1.375% 19/09/2023	87,942
US36467J1088	Gaming And Leisure Propertie Com NPV	9,892,758

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US36555P1075	Gardner Denver Holdings Com USD0.01	6,085,248
XS0596919539	Gatwick Funding Limited 6.5% 02/03/2043	2,275,524
FR0010946855	GDF Suez 5% 01/10/2060	4,634,695
US36164QMS48	GE Capital International Fundin 2.342% 15/11/2020	983,815
XS0182703743	GE Capital UK 5.375% 18/12/2040	728,274
XS0463588052	GE Capital UK Funding 5.875% 04/11/2020	2,868,292
XS0340495216	GE Capital UK Funding Unlimited 5.875% 18/01/33	3,834,059
XS0092499077	Gen Elec Cap 5.5% 07/06/2021	4,844,486
US3687361044	Generac Holdings Inc USD0.01	7,353,719
US36962G6F61	General Electric 3.15% 07/09/2022	84,373
US36962G4R28	General Electric Cap 4.375% 16/09/2020	196,291
XS0229561831	General Electric Cap 4.875% 18/09/2037	3,197,496
US37045V1008	General Motors Com USD0.01	4,381,219
XS1674925505	General Motors Financial Co Inc 2.25% 06/09/2024	2,171,242
US37045XBM74	General Motors Financial Co Inc 3.2% 06/07/2021	191,213
US37045XCK00	General Motors Financial Co Inc 4.35% 09/04/2025	329,083
US375558BB81	Gilead Sciences 2.55% 01/09/2020	314,102
US375558AV54	Gilead Sciences Inc 2.05% 01/04/2019	214,816
XS0294624373	Glaxosmithkline 5.25% 10/04/2042	1,573,258
XS0140516864	Glaxosmithkline 5.25% 19/12/2033	2,687,826
XS0350820931	Glaxosmithkline 6.375% 09/03/39	2,331,209
US377373AE54	GlaxosmithKline Capital PLC 3.125% 14/05/21	232,542
XS0866588527	Glaxosmithkline Capital PLC 3.375% 20/12/2027	3,351,938
GB0009252882	GlaxoSmithKline Ord GBP0.25	160,695,188
XS0767865263	Glencore Finance Europe 5.5% 03/04/2022	6,694,213
XS1968703345	Glencore Finance Europe Ltd 3.125% 26/03/2026	1,651,972
US378272AF53	Glencore Funding LLC 4.125% 30/05/2023	148,181
JE00B4T3BW64	Glencore PLC USD0.01	158,584,816
US3795772082	Globus Medical Inc A Com USD0.001	6,389,461
US3802371076	GoDaddy Inc Class A Com USD0.001	2,686,644
XS0340470490	Goldman Sachs 6.875% 18/01/2038	2,202,323
XS0357124618	Goldman Sachs 7.25% 10/04/28	5,424,642
US38148PP843	Goldman Sachs Bank 3.2% 05/06/2020	266,399
US38141G1040	Goldman Sachs Group Com USD0.01	8,920,522
XS1265805090	Goldman Sachs Group Inc 2% 27/07/2023	417,604
XS1859424902	Goldman Sachs Group Inc 3.125% 25/07/29	1,571,851
XS1023626671	Goldman Sachs Group Inc 4.25% 29/01/2026	1,319,277
XS0213358608	Greene King Finance 5.702% 15/12/2034	1,202,154
US40573LAG14	Halfmoon Parent Inc 3.4% 17/09/2021	158,923
US4103451021	Hanesbrands Inc Com USD0.01	4,620,479
US416515AZ70	Hartford Financial Services 5.5% 30/03/2020	118,052
XS1815424202	Hastings Group Finance PLC 3% 24/05/2025	1,895,970
US40414LAP40	HCP Inc 4% 01/12/2022	196,926
XS0987355855	Heathrow Funding Ltd 4.625% 31/10/2046	3,260,252
XS0383001053	Heathrow Funding Ltd 6.45% 10/12/2031	5,999,121
XS0471436088	Heathrow Funding Ltd 6.75% 03/12/2026	2,774,371
XS0383000832	Heathrow Funding Ltd 7.075% VRN 04/08/2028	1,484,994
XS1488419935	Henkel Ag And Co Kgaa 0.875% 13/09/2022	906,606
XS1488419695	Henkel AG And Co KGaA 1.50% 13/09/2019	355,078
XS1626039819	Henkel AG and Co KGaA 2% 12/06/2020	198,158
US42809H1077	Hess Com USD1	11,663,372
XS0888566519	High Speed Rail Finance 1 PLC 4.375% 01/11/2038	3,336,615
XS1790108283	Hiscox Ltd 2% 14/12/2022	1,473,739
US423074AS29	HJ Heinz Co 4.875% 15/02/2025	290,329
HK0388045442	HK Exchanges & Clearing HKD1	17,047,920
US437076BL56	Home Depot Inc 2% 01/04/2021	189,702
US4385161066	Honeywell International Com USD1	20,590,098
US438516BQ81	Honeywell International Inc 1.8% 30/10/2019	122,184
US40434L1052	HP Inc Com USD0.01	5,037,873
XS0498768315	HSBC 6% 29/03/2040	3,792,489
XS0247840969	HSBC Bank 4.75% 24/03/2046	2,967,288
XS0174470764	HSBC Bank 5.375% 22/08/2033	1,502,018

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XS0159497162	HSBC Bank 5.75% 20/12/2027	1,145,099
XS0189704140	HSBC Bank 5.862% VRN Perp	3,767,256
XS0088317853	HSBC Bank 6.5% 07/07/2023	2,376,757
XS0179407910	HSBC Bank Fund 5.844% VRN Perp	1,210,572
FR0013358116	HSBC France SA 0.2% 04/09/2021	346,510
US404280AK50	HSBC Holdings 5.1% 05/04/2021	399,893
GB0005405286	HSBC Holdings Ord USD0.50	187,244,001
XS1716248197	HSBC Holdings PLC 2.256% VRN 13/11/2026	887,639
XS1473485925	HSBC Holdings PLC 2.625% 16/08/2028	1,945,086
US404280BQ12	HSBC Holdings PLC FRN 18/05/2021	153,164
XS1699084601	Huaneng Hong Kong Capital Ltd 3.6% VRN Perp	149,300
KR7009540006	Hyundai Heavy Industries KRW5000	4,691,555
XS0410370919	Iberdrola 7.375% 29/01/2024	3,999,935
ES0144580Y14	Iberdrola EUR0.75	19,325,469
XS0435791180	Iberdrola Fin 6% 01/07/2022	2,900,370
XS1721244371	Iberdrola International BV 1.875% VRN Perp	169,518
XS1797138960	Iberdrola International BV 2.625% VRN Perp	261,696
XS1890845875	Iberdrola International BV 3.25% VRN Perp	89,758
XS1234953575	Illinois Tool Works Inc 1.25% 22/05/2023	189,069
AU000000ILU1	Iluka Resources NPV	1,499,932
GB00B61TVQ02	Inchcape Ord GBP0.1	24,489,767
AU000000IPL1	Incitec Pivot NPV	2,662,788
US45337C1027	Incyte Genomics Com USD0.001	5,885,635
US4567881085	Infosys Limited ADR(V 1 Ord)	12,096,387
XS1771838494	ING Groep NV 1.125% 14/02/2025	346,707
XS1953146245	ING Groep NV 3% 18/02/2026	1,629,651
US456837AG88	ING Groep NV 3.15% 29/03/2022	153,496
KR7079440004	ING Life Insurance Korea Ltd KRW1000	8,796,627
IE00B6330302	Ingersoll-Rand Com USD2	12,601,167
XS0170732738	Innogy Finance BV 5.625% 06/12/2023	4,687,432
XS0437306904	Innogy Finance BV 6.125% 06/07/2039	2,521,743
XS0127992336	Innogy Finance BV 6.5% 20/04/2021	2,526,751
US4581401001	Intel Com USD0.001	13,858,602
ES0177542018	International Consolidated Airlines Group EUR0.	14,902,313
US45950KCM09	International Finance Corp 2.25% 25/01/2021	133,991
JE00BYVQYS01	International Workplace Group	36,024,767
IT0000072618	Intesa BCI EUR0.52	15,255,632
GB0006834344	Intu Properties PLC REIT GBP0.5 Ord	47,165,579
US44980X1090	IPG Photonics Corp Com USD0.0001	3,989,925
US46333X1081	Ironwood Pharmaceuticals Inc Com USD0.001	3,420,584
XS1551917245	Italgas SPA 0.5% 19/01/2022	260,789
JP3143600009	Itochu JPY50	24,233,085
GB0033986497	ITV Ord GBP0.10	57,945,320
US46849LTB70	Jackson National Life Global Fund 3.30% 11/06/2021	310,226
US4698141078	Jacobs Engineering Group Com USD1	6,239,954
JP3705200008	Japan Airlines Co Ltd NPV	15,726,799
AU000000JBH7	JB HI-FI	1,215,451
US24422ETS80	John Deere Capital Corp 1.95% 22/06/2020	239,658
US4781601046	Johnson & Johnson Com USD1	37,170,399
BMG5150J1577	Johnson Electric Holdings Limited HKD0.05	1,972,827
US46625H1005	JP Morgan Chase & Company Com USD1	10,756,798
US46625HRT94	JPMorgan Chase And Co 2.4% 07/06/2021	1,028,482
JP3932950003	Katitas Co Ltd NPV	13,322,474
BE0003565737	KBC GROUP NPV	33,866,903
BE0002631126	KBC Group NV 1.125% 25/01/2024	176,854
JP3236200006	Keyence JPY50	19,316,515
XS0200950326	KFW 4.875% 15/03/37	5,379,473
US49456BAM37	Kinder Morgan Inc 3.15% 15/01/2023	296,113
US49456BAE11	Kinder Morgan Inc Delawa 3.05% 01/12/2019	268,735
JP3240600001	Kissei Pharmaceuticals JPY50	5,951,553
US4824801009	KLA Tencor Com USD0.001	3,003,693
JP3304200003	Komatsu JPY50	8,320,657

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NL0011794037	Koninklijke Ahold Delhaize NV EUR0.01	27,778,067
XS0451790280	Koninklijke KPN 5.75% 17/09/2029	4,096,826
JP3283650004	Kose JPY50	23,150,581
XS1253559865	Kraft Heinz Foods Co 4.125% 01/07/2027	1,271,211
XS0138039275	Kredit Fuer Wiederaufbau 5% 09/06/2036	3,015,304
XS0138036842	Kredit Fuer Wiederaufbau 5.5% 18/06/2025	13,493,642
US501044DB41	Kroger Co 2.6% 01/02/2021	229,607
US501044DH11	Kroger Co 2.8% 01/08/2022	229,065
XS0919401751	La Mondiale 7.625% VRN Perp	769,426
US50540R4092	Laboratory Corp Amer Hdq Com USD0.01	5,300,319
XS1613116349	LafargeHolcim Strling Fin Nthlnds BV 3% 12/05/2032	1,003,503
US5128071082	LAM Research Com USD0.001	2,825,935
XS1801843092	Land Securities Capital Markets PLC 2.375% 29/3/29	1,900,231
XS1559392490	Land Securities Capital Mkts PLC 2.399% 08/02/2031	926,360
XS1687484698	Land Securities Capital Mkts PLC 2.625% 22/09/2039	2,969,797
DE0005470405	Lanxess NPV	26,296,353
US5218652049	Lear Corporation NPV	5,587,226
XS1310962839	Legal And General Group 5.375% VRN 27/10/2045	2,942,270
XS1079028566	Legal And General Group 5.5% VRN 27/06/2064	588,465
KR7051910008	LG Chem KRW5000	6,033,711
US53079EBE32	Liberty Mutual Group Inc 4.25% 15/06/2023	230,550
US534187BD07	Lincoln National Corp 4% 01/09/2023	344,862
GB00BYMT0J19	Livanova Plc Com GBP1	1,983,131
US5018892084	LKQ Com USD0.01	4,284,772
US53944VAP40	Lloyds Bank PLC 3.30% 07/05/2021	355,713
XS0737747211	Lloyds Bank Plc 5.125% 07/03/2025	11,201,378
XS0543369184	Lloyds Bank PLC 6.5% 17/09/2040	3,400,975
XS0422704071	Lloyds Bank PLC 7.5% 15/04/2024	3,858,134
XS0503834821	Lloyds Bank Plc 7.625% 22/04/2025	4,407,788
GB0008706128	Lloyds Banking Group Ord GBP0.1	155,627,151
XS1699636574	Lloyds Banking Group PLC 2.25% 16/10/2024	2,065,747
XS1648468574	London and Quadrant Housing Trust 2.75% 20/07/2057	1,361,343
FR0013260841	LVMH Moet Hennessy Louis Vuitton 1% 14/06/2022	2,398,925
XS1033977825	Macquarie Bank Ltd 3.5% 18/12/2020	517,923
JP3862400003	Makita NPV	14,385,284
GB00B83VD954	Man Group Ord USD0.0343 New	62,436,135
XS1718393512	Manchester Airport Grp Fndn PLC 2.875% 31/03/2039	854,796
US56585AAD46	Marathon 5.125% 01/03/2021	159,932
US565849AK29	Marathon Oil Corp 2.8% 01/11/22	121,277
GB0031274896	Marks & Spencer Ord GBP0.25	23,996,534
US5717481023	Marsh & McLennan Com USD1	27,961,214
US5745991068	Masco Com USD1	5,013,869
US57629WCF59	MassMutual Global Funding II 1.95% 22/09/2020	235,025
US57636Q1040	Mastercard Com USD0.0001	14,959,052
XS1963745580	McDonalds Corp 2.95% 15/03/2034	1,026,760
XS1075996907	McDonalds Corp 4.125% 11/06/2054	2,345,886
AU000000MPL3	Medibank Private Ltd NPV	1,132,302
XS1960678099	Medtronic Global Holdings SCA 0.375% 07/03/2023	260,466
IE00BTN1Y115	Medtronic Plc Com USD0.10	18,475,950
GB00BZ1G4322	Melrose Industries PLC Ord GBP0.068571	19,678,654
JP3921290007	Mercari Inc NPV	12,948,861
US58933Y1055	Merck & Co Com USD0.50	22,811,388
US58933YAF25	Merck And Co Inc 2.8% 18/05/2023	286,974
CA592179JQ95	Met Life Glob Funding I 2.682% 16/04/2019	183,861
XS0207636712	Metlife 5.375% 09/12/2024	1,429,743
US59156R1086	Metlife Com USD0.01	6,874,793
US59217GCL14	Metropolitan Life Global Funding 2.4% 08/01/2021	183,108
XS1594302355	Metropolitan Life Global Funding 1.125% 15/12/2021	2,766,236
XS0873675846	Metropolitan Life Global Funding I 2.875% 11/01/23	3,781,579
USP57908AD01	Mexichem SAB De CV 4.875% 19/09/22	159,409
US59408Q1067	Michaels Cos Inc/The Com USD0.067751	2,755,541
US5951121038	Micron Tech Com USD0.10	6,561,954

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US5949181045	Microsoft Com NPV	44,006,948
US594918BP86	Microsoft Corp 1.55% 08/08/2021	225,714
JP3906000009	Minebea JPY50	20,780,338
XS0179133953	Mitchells & Butler 5.574% 15/12/2030	292,446
XS0179135909	Mitchells & Butler 5.965% 15/12/2023	28,864
JP3898400001	Mitsubishi Corp NPV	22,855,514
US606822AP92	Mitsubishi UFJ Fin Grp Inc 2.665% 25/07/2022	125,523
JP3902900004	Mitsubishi UFJ Financial Group	9,256,499
JP3888300005	Mitsui Chemicals JPY50	10,438,259
JP3893200000	Mitsui Fudosan JPY50	7,377,277
US60871RAF73	Molson Coors Brewing Co 2.1% 15/07/2021	413,835
XS1197275966	Mondelez International 3.875% 06/03/2045	2,175,551
US6092071058	Mondelez International Inc Class A Com NPV	21,097,546
GB0006027295	Morgan Advanced Materials PLC GBP0.25	13,529,276
US61746BEA08	Morgan Stanley 2.5% 21/04/2021	891,405
XS1577762823	Morgan Stanley 2.625% 09/03/2027	3,069,164
GB0006043169	Morrison (Wm) Supermarkets Ord GBP0.10	18,058,879
GB0009067447	Mothercare Ord GBP0.50	5,676,963
US55336VAQ32	MPLX LP 3.375% 15/03/2023	270,453
US5534981064	MSA Safety Inc Com NPV	3,370,894
DE0008430026	Muenchener Ruecker AG NPV	41,700,393
XS0764278288	Munich Re 6.625% VRN 26/05/2042	1,023,667
US62854AAM62	Mylan NV 3.15% 15/06/2021	191,388
JP3651210001	NABTESCO	15,223,928
XS0174424902	Nat En Route PLC 5.25% 31/03/2026	1,321,796
XS1653066354	National Australia Bank Ltd 0.875% 26/06/2020	3,183,358
XS1136227094	National Australia Bank Ltd 2% VRN 12/11/2024	225,835
GB0006215205	National Express Ord GBP0.05	25,274,771
XS0094073672	National Grid 5.875% 02/02/2024	2,432,866
XS0407912053	National Grid Elec Trans 7.375% 13/01/2031	257,567
XS0789331948	National Grid Elect 4% 08/06/2027	2,854,469
XS0363511873	National Grid Gas 6% 13/05/2038	2,014,069
US637432NB74	National Rural Utilities Cooperative 2.3% 15/11/19	225,795
XS0584363724	Nationwide Building Society 5.625% 28/01/26	2,950,373
US63946BAE02	NBC Universal 4.375% 01/04/2021	79,244
US64110D1046	NetApp Ord USD0.001	16,232,600
XS0236698972	Network Rail 4.375% 09/12/30	9,121,345
XS0206361221	Network Rail 4.75% 29/11/2035	8,515,605
XS1599141600	New York Life Global Funding 1% 15/12/2021	3,178,158
XS0903532090	NGG Finance PLC 5.625% VRN 18/06/2073	1,608,000
US6536561086	Nice ADR(V1 Ord)	11,708,823
XS1820002308	NIE Finance PLC 2.5% 27/10/2025	2,023,844
JP3756200006	Nifco NPV	2,758,836
US6541061031	Nike B Com NPV	15,026,789
JP3756600007	Nintendo JPY50	13,978,172
JP3756100008	Nitori Holdings NPV	4,823,468
US655044AH83	Noble Energy Inc 3.9% 15/11/2024	116,317
VGG6564A1057	Nomad Foods Ltd NPV	6,079,161
US65557CAX11	Nordea Bank AB 2.125% 29/05/2020	434,417
XS1241052346	Nordea Bank AB 2.375% 02/06/2022	4,613,994
FI4000297767	Nordea Bank Abp NPV	19,585,597
US6558441084	Norfolk Sthn Com USD1	17,087,659
XS0234964459	Northern Gas 4.875% 30/06/2027	1,271,199
XS0234964533	Northern Gas Network 4.875% 15/11/2035	1,224,152
XS0494932741	Northern Gas Network 5.625% 23/03/2040	551,209
XS0436054885	Northern Gas Networks 5.875% 08/07/2019	1,955,423
XS0218526274	Northern Powergrid Yorkshire 5.125% 04/05/35	391,750
XS0733486848	Northumbrian Water Fin 5.125% 23/01/2042	2,843,801
XS1499724638	Northumbrian Water Finance PLC 1.625% 11/10/2026	924,810
BMG667211046	Norwegian Cruise Line Holdings Ltd Com USD0.001	6,175,656
XS1034376100	Notting Hill Housing Trust 4.375% 20/02/2054	620,540
US66989HAE80	Novartis Capital Corp 2.4% 21/09/22	76,400

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CH0012005267	Novartis R CHF0.50	54,049,461
DK0060534915	Novo Nordisk B DKK0.2	61,563,919
NL0009538784	NXP Semiconductors NPV	5,555,160
JP3190000004	Obayashi JPY50	15,681,389
XS1713462403	OMV AG 2.875% VRN Perp	174,953
US68233JAX28	Oncor Electric Delivery Co LLC 2.15% 01/06/2019	383,382
XS0457559838	Optus Finance 4.625% 15/10/2019	177,905
US68389XBK00	Oracle Corp 1.9% 15/09/2021	226,364
XS0562107762	Orange 5.375% 22/11/2050	4,025,472
FR0013396538	Orange SA 3.25% 15/01/2032	1,164,796
XS1115502988	Orange SA 5.75% VRN Perp	1,785,168
AU000000ORG5	Origin Energy (Ex Boral) AUD0.50	5,697,704
USQ7162LAA28	Origin Energy Finance 5.45% 14/10/2021	128,627
JP3200450009	Orix JPY50	26,992,632
XS1720192696	Orsted A/S 2.25% VRN 26/11/2029	85,349
JP3188220002	Otsuka Holdings KK NPV	8,850,090
JP3188200004	Otsuka NPV	14,555,691
BMG684371393	Pacific Basin Shipping USD0.10	4,857,917
CA6993202069	Paramount Resources A NPV	731,327
US70450Y1038	PayPal Holdings Inc Com USD0.0001	16,780,372
XS1872365256	Pension Insurance Corp PLC 5.625% 20/12/2030	4,027,380
FR0000120693	Pernod-Ricard EUR 1.55	13,234,612
JP3547670004	Persol Holdings Co Ltd NPV	5,822,721
XS1568875444	Petroleos Mexicanos 2.5% 21/08/2021	174,826
XS1738994596	Pfizer Inc 2.735% 15/06/2043	3,370,456
XS1551285007	PGH Capital PLC 4.125% 20/07/2022	4,942,896
US718546AC87	Phillips 66 4.3% 01/04/2022	120,073
US718549AA60	Phillips 66 Partners LP 2.646% 15/02/2020	191,233
US69349LAG32	PNC Bank NA 2.7% 01/11/2022	190,749
KR7005490008	Pohang Iron Steel(Posco) KRW5000	7,459,016
XS1077588017	Pohjola Bank Plc 1.125% 17/06/2019	159,831
XS1234804653	Pohjola Bank PLC 2.5% 20/05/2022	1,973,592
US69352PAF09	PPL Capital Funding Inc 3.4% 01/06/2023	154,054
US742718EQ89	Procter and Gamble Co/The 1.7% 03/11/2021	90,366
XS0140198044	Prudential Corp 6.125% 19/12/2031	2,453,562
GB0007099541	Prudential Ord GBP0.05	61,043,240
XS1243995302	Prudential PLC 5% VRN 20/07/2055	2,176,315
XS1888920276	Prudential PLC 5.625% VRN 20/10/2051	5,502,223
XS1003373047	Prudential PLC 5.7% VRN 19/12/2063	1,292,849
IT0004176001	Prysmian Spa EUR0.1	34,306,622
FR0000130577	Publicis Groupe EUR0.40	17,843,313
XS1419859142	QBE Insurance Group Ltd 6.115% VRN 24/05/2042	3,240,172
US74736K1016	Qorvo Inc NPV	2,859,760
XS1880442808	Quadgas Finance PLC 3.375% 17/09/2029	2,291,068
US747525AR43	QUALCOMM Inc 2.6% 30/01/2023	864,539
BRQUALACNOR6	Qualicorp SA NPV	1,331,901
XS0203782551	Rabobank Cap Funding Trust 5.556% VRN Perp	1,331,159
XS0758779192	Rabobank Intl 4% 19/09/2022	3,653,447
XS1205680785	Rabobank Nederland 2.25% 23/03/2022	1,538,635
XS1069886841	Rabobank Nederland 4.625% 23/05/2029	3,183,714
XS1171914515	Rabobank Nederland 5.5% VRN Perp	749,749
US7502361014	Radian Group Com USD0.001	6,888,026
US75281A1097	Range Resources Com USD0.01	5,864,657
US7551115071	Raytheon Com USD0.01	11,880,810
US75625QAC33	Reckitt Benckiser Treasury Svs PLC 2.375% 24/06/22	377,646
JP3970300004	Recruit Holdings Co Ltd NPV	21,245,875
XS1050547931	Redexis Gas Finance BV 2.75% 08/04/2021	357,530
GB00B2B0DG97	Relx PLC Ord GBP0.1444	29,313,347
XS1423826798	Ren Finance BV 1.75% 01/06/2023	180,758
XS1189286286	REN Finance BV 2.5% 12/02/2025	121,264
XS0982774399	REN Finance BV 4.75% 16/10/2020	133,644
ES0173516115	Repsol EUR1	12,071,967

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US76118Y1047	Resideo Technologies Inc Com USD0.001	2,494,120
GB0007188757	Rio Tinto Ord GBP0.10	138,401,420
CH0012032048	Roche Holding Gsh NPV	50,858,469
XS1197832089	Roche Holdings Inc 2% 13/03/2020	152,660
US779382AK60	Rowan Companies 7.875% 01/08/2019	124,010
CA780086MV39	Royal Bank of Canada 1.65% 15/07/2021	363,858
XS1875275205	Royal Bank of Scotland 2% VRN 04/03/2025	87,828
XS0731407655	Royal Bank of Scotland 5.125% 13/01/2024	2,458,687
XS1970533219	Royal Bank of Scotland Grou 3.125% VRN 28/03/2027	2,017,980
XS1795261822	Royal Bank of Scotland Group 2.875% VRN 19/09/2026	4,532,837
US780097BJ90	Royal Bank of Scotland Group 4.519% VRN 25/06/2024	200,038
US780097BD21	Royal Bank Of Scotland Group PLC 3.875% 12/09/2023	339,103
US780097AY76	Royal Bank of Scotland Group PLC 6.1% 10/06/2023	195,549
GB00B7T77214	Royal Bank Of Scotland Ord GBP1	62,613,820
GB00B03MLX29	Royal Dutch Shell 'A' EUR0.07	32,631,909
GB00B03MM408	Royal Dutch Shell B PLC Ord EUR0.0700	310,419,023
GB00BDVZYZ77	Royal Mail Plc Ord .01	66,750,942
GB0007594764	RPS Group Ord GBP0.03	20,951,895
GB00BKKMKR23	RSA Insurance Group PLC Ord GBP1	27,100,032
US79466L3024	Salesforce.com Com USD0.001	4,129,894
FI0009003305	Sampo OYJ A Shs NPV	27,656,264
KR7005930003	Samsung Electronics KRW5000	44,926,562
KYG7800X1079	Sands China USD0.01	4,297,113
FR0013201613	Sanofi 0% 13/01/2020	258,875
FR0013324332	Sanofi 0.5% 21/03/2023	263,589
FR0000120578	Sanofi EUR2 XPAR	54,303,901
XS1956025651	Santander Consumer Finance SA 1% 27/02/2024	260,904
XS1345415472	Santander UK Group Holdings 3.625% 14/01/2026	3,692,741
XS0616897616	Santander UK Plc 5.125% 14/04/21	2,157,174
XS0746621704	Santander UK Plc 5.25% 16/02/29	5,358,372
AU000000STO6	Santos NPV	18,622,938
DE0007164600	SAP NPV	40,917,183
SG1I52882764	SATS SGD0.1	4,774,500
USQ8351LAC74	Scentre Group Trust 2.375% 28/04/2021	181,650
XS1215153930	Scentre Management Ltd 2.375% 08/04/2022	2,951,123
XS1087821531	Scentre Management Ltd 3.875% 16/07/2026	1,958,765
DE000A2YB7B5	Schaeffler AG 2.875% 26/03/27	105,622
XS0399111912	Scottish & Southern 8.375% 20/11/2028	4,417,877
XS0383187720	Scottish & Southern Energy 6.25% 27/08/2038	873,100
XS0914791768	Scottish Widows PLC 7% 16/06/2043	4,558,274
AU000000SEK6	Seek NPV	4,644,884
SG1H97877952	Sembcorp Marine Ltd SGD0.10	6,580,364
US816851AW92	Sempra Energy 2.4% 15/03/2020	351,182
GB0007973794	Serco Group Ord GBP0.02	57,426,945
XS1080343277	SGSP Australia Assets 2% 30/06/2022	135,677
US822582BS00	Shell International Finance BV 1.875% 10/05/2021	385,542
JP3371200001	Shin-Etsu Chemical JPY50	16,541,421
KR7055550008	Shinhan Financial Group KRW5000	5,953,321
US82481LAB53	Shire Acquisitions Inv Ireland 2.40% 23/09/2021	231,143
US82620KAR41	Siemens Financieringsmaats chappij 2.7% 16/03/2022	373,534
DE000A1G85C2	Siemens Financieringsmat 2.75% 10/09/2025	1,077,551
DE000A1G85D0	Siemens Financieringsmat 3.75% 10/09/2042	745,991
GB0008025412	SIG GBP 0.1	41,798,431
US8288061091	Simon Property Group Com USD0.0001	5,754,427
SG1F60858221	Singapore Technologies Engineering NPV	4,545,473
KR7000660001	Sk hynix inc	11,607,790
XS1467389745	Skandinaviska Enskilda 1.25% 05/08/2022	2,395,654
XS1109741246	Sky LTD 1.5% 15/09/2021	285,473
US83088M1027	Skyworks Solutions Com USD0.25	2,638,492
US8330341012	Snap-On Com USD1	8,135,965
XS0497367465	SNCF Reseau 4.83% 25/03/2060	4,064,271
JP3436100006	Softbank NPV	17,892,250

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JP343500009	Sony NPV	23,109,221
US842587CS44	Southern Co/The 2.35% 01/07/2021	227,627
XS0638843085	Southern E Power Networks 5.625% 30/09/2030	1,956,080
XS0139563166	Southern Electric 5.5% 07/06/2032	651,978
XS0232335769	Southern Gas Network 4.875% 21/03/2029	3,926,674
XS0362679176	Southern Gas Networks 6.375% 15/05/2040	771,748
XS0220566383	Southern Water 5% 31/03/2041	907,096
XS0172992637	Southern Water 6.64% 31/03/2026	2,431,594
US845437BM38	Southwestern Electric Power Co 3.55% 15/02/2022	314,278
US8485741099	Spirit Aerosystems Holdings A Shares	5,874,353
GB0007908733	SSE Ord GBP0.05	24,879,386
XS1196713298	SSE PLC 2.375% VRN Perp	217,202
XS1196714429	SSE Plc 3.875% VRN Perp	1,357,096
XS0222434200	Standard Chartered 5.375% VRN Perp	768,938
XS1793294767	Standard Chartered PLC 3.885% VRN 15/03/2024	700,433
AU000000SGR6	Star Entertainment Group Ltd/The NPV	4,094,261
XS1705553417	Stedin Holding NV FRN 24/10/2022	214,587
US8581191009	Steel Dynamics USD0.01	4,645,022
US8589121081	Stericycle Com USD0.01	2,343,102
IE00BYSX1388	Stone Harbor Multi Asset Credit Fund	1,119,968,865
GB00B0KM9T71	SThree Ord GBP0.01	8,324,649
GB00B3CX3644	STV Group Ord GBP0.50	8,292,160
JP3407400005	Sumitomo Electric Industries JPY50	11,111,505
US865622CJ19	Sumitomo Mitsui Banking Corp 2.514% 17/01/2020	229,861
US86562MAB63	Sumitomo Mitsui Financial Group 2.934% 09/03/2021	138,304
US86562MAX83	Sumitomo Mitsui Financial Group 3.102% 17/01/2023	230,866
JP3890350006	Sumitomo Mitsui Financial NPV	40,026,284
HK0016000132	Sun Hung Kai Properties HKD0.50	7,453,428
CA86721ZAL37	Suncor Energy Inc 3.1% 26/11/2021	116,856
AU000000SUN6	Suncorp Group NPV	3,601,632
US8672ENAG74	Suncorp Metway Ltd 2.8% 04/05/2022	133,453
US867914BM42	Suntrust Banks Inc 2.7% 27/01/2022	267,514
XS1875333178	Svenska Handelsbanken AB 1.625% VRN 05/03/2029	243,489
XS1346180869	Svenska Handelsbanken Ab 2.375% 18/01/2022	2,004,033
US86960BAH50	Svenska Handelsbanken AB FRN 17/06/2019	575,926
SE0000242455	Swedbank A SEK20	10,659,043
XS1880928459	Swedbank AB 1.5% VRN 18/09/2028	172,422
XS1218319538	Swedbank AB 1.625% 15/04/2019	1,550,121
XS0293392105	Swiss Reinsurance 6.3024% VRN PERP	1,554,030
AU000000SYD9	Sydney Airport NPV	4,320,532
US87165B1035	Synchrony Financial Com USD0.001	11,081,558
US87164KAD63	Syngenta Finance NV 3.698% 24/04/2020	154,033
US87164KAE47	Syngenta Finance NV 3.933% 23/04/2021	154,453
GB0009887422	Synthomer Plc GBP0.10	12,734,837
JP3442850008	Taisho Pharmaceuticals Holdings	7,103,810
JP3452000007	Taiyo Yuden JPY50	7,498,990
US8740541094	Take Two Interactive Software Com USD0.01	2,580,064
JP3463000004	Takeda Pharmaceutical Company NPV	30,634,858
US87612EAV83	Target Corp 3.875% 15/07/2020	273,244
FR0013016631	TDF Infrastructure SAS 2.875% 19/10/2022	179,555
JP3545240008	TechnoPro Holdings Inc NPV	14,945,827
CA8787422044	Teck Resources B NPV	1,523,919
US878742BC80	Teck Resources Ltd 8.5% 01/06/2024	82,307
XS0545440900	Telefonica Emis 5.445% 08/10/2029	4,955,828
XS1394777665	Telefonica Emisiones SAU 0.75% 13/04/2022	87,534
XS0241945582	Telefonica Emisiones Sau 5.375% 02/02/2026	945,388
XS0186855234	Telereal Sec 5.4252% 10/12/2031	600,288
XS0987936076	Telereal Secured Finance PLC 4.01% 10/12/2033	2,700,315
XS0274204865	Telereal Securitisation 4.9741% 10/09/2027	1,616,416
USQ8975NAB12	Telstra Corp 4.8% 12/10/2021	200,197
US88032XAB01	Tencent Holdings Ltd 3.375% 02/05/2019	207,330
KYG875721634	Tencent Holdings Ltd HKD0.00002	12,849,841

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XS1043513529	Teollisuuden Voima Oyj 2.5% 17/03/2021	102,565
US8807701029	Teradyne Com USD0.125	2,485,578
GB0008847096	Tesco Ord GBP0.05	97,020,655
XS0512401976	Tesco Property 5.744% Sink 13/04/2040	1,625,494
XS0588909878	Tesco Property 5.8006% 13/10/2040	1,650,125
XS1439749281	Teva Pharm Fnc NL II 1.125% 15/10/2024	127,857
US88167AAC53	Teva Pharmaceuticals Ne 2.2% 21/07/2021	329,242
FR0000121329	Thales (Ex Thomson-Csf) EUR3	22,745,285
XS0540190096	Thames Water 5.75% 13/09/2030	3,676,056
XS0590171103	Thames Water Utilities 5.5% 11/02/2041	5,606,412
XS1371533867	Thames Water Utilities Cayman Fin 3.5% 25/02/2028	1,014,511
US61945C1036	The Mosaic Company USD0.01	6,788,905
CH0012255151	The Swatch Group B CHF2.25	7,449,667
US8835561023	Thermo Fisher Scientific Inc COM USD 1	20,979,045
XS1651071521	Thermo Fisher Scientific Inc FRN 24/07/2019	86,205
XS0438974205	THFC Funding 6.35% 08/07/2039	5,713,631
US8865471085	Tiffany & Co Com USD0.01	14,345,461
XS0798491113	Time Warner Cable 5.25% 15/07/2042	1,718,423
US88732JAW80	Time Warner Cable Inc 5% 01/02/2020	156,030
XS0630584166	Time Warner Cable Inc 5.75% 02/06/2031	3,738,167
US8725401090	TJX Cos New Com USD1	5,456,940
US8725901040	T-Mobile US Inc USD0.0001	2,814,130
JP3910660004	Tokio Marine Holdings NPV	13,132,264
JP3571400005	Tokyo Electron JPY50	15,861,127
CA8911457U22	Toronto Dominion Bank 2.045% 08/03/2021	367,608
US89114QAT58	Toronto Dominion Bank FRN 02/07/2019	384,082
US89153VAN91	Total Capital International FRN 19/06/2019	207,355
XS1681522568	Total Capital International SA 1.25% 16/12/2024	1,007,478
XS1138641508	Total Capital International SA 2.25% 17/12/2020	2,980,186
FR0011075043	Total Infrastructures 4.339% 07/07/2021	281,750
XS1195201931	Total SA 2.25% VRN Perp	204,394
FR0000120271	Total SA EUR2.5	67,311,047
JP3633400001	Toyota Motor JPY50	22,377,289
GB00B1H0DZ51	TP Icap Plc Ord GBP0.25	30,250,235
AU000000TPM6	TPG Telecom Ltd NPV	4,565,974
US89400J1079	TransUnion Com USD0.01	11,551,431
AU000000TCL6	Transurban Group NPV	6,139,985
GB0008711763	TT Electronics Ord GBP0.25	18,395,576
GB0001500809	Tullow Oil Ord GBP0.10	19,712,561
US25468PDL76	TWDC Enterprises 18 Corp 0.875% 12/07/2019	114,562
US25468PDU75	TWDC Enterprises 18 Corp 1.8% 05/06/2020	104,147
CH0236733827	UBS AG 4.75% VRN 12/02/2026	91,720
GB00B28Z6802	UBS Global Emerging Markets Equity Fund Acc	388,938,597
US90351DAA54	UBS Group Funding 2.95% 24/09/2020	483,529
FR0013330529	Unibail Rodamco SE 2.125% VRN Perp	255,279
NL0000009355	Unilever EUR0.16	46,688,267
GB00B10RZP78	Unilever Ord GBP0.031	59,021,554
XS1560644830	Unilever PLC 1.125% 03/02/2022	1,196,366
US907818EA28	Union Pacific Corp 1.80% 01/02/2020	167,445
US90933HAA32	United Airlines 2016 1 Cls B Pass T 3.65% 7/7/2027	45,034
DE0005089031	United Internet NPV	19,547,305
XS1045409965	United Overseas Bank Ltd 3.75% VRN 19/09/2024	153,807
SG1M31001969	United Overseas Bank SGD1	3,934,263
US9128283R96	United States Treasury 0.5% IL 15/01/2028	31,346,623
US9128285Q95	United States Treasury NoteBond 2.75% 30/11/2020	55,624,060
US913017CG21	United Technologies Corp 1.95% 01/11/2021	188,234
US913017DA42	United Technologies Corp 3.35% 16/08/2021	101,005
US91324P1021	Unitedhealth Gp Com USD0.01	28,025,291
US91347P1057	Universial Display Corporation Com USD0.01	2,511,005
US91529Y1064	Unum Group USD0.10	9,835,429
US911312AK23	UPS 5.125% 01/04/2019	191,858
XS0301197546	UPS 5.125% 12/02/2050	765,891

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US90331HNP46	US Bank NACincinnati OH 3.15% 26/04/2021	410,394
US912828K338	US Treasury 0.125% IL 15/04/2020	11,512,055
US912828Q608	US Treasury 0.125% IL 15/04/2021	37,481,383
US912828X398	US Treasury 0.125% IL 15/04/2022	34,668,125
US912828H458	US Treasury 0.25% IL 15/01/2025	43,283,565
US9128284H06	US Treasury 0.625% IL 15/04/2023	20,876,612
US912810RL44	US Treasury 0.75% IL 15/02/2045	4,371,652
US912828Y388	US Treasury 0.75% IL 15/07/2028	23,286,735
US912810RW09	US Treasury 0.875% IL 15/02/2047	17,108,428
US912810RR14	US Treasury 1% IL 15/02/2046	5,686,977
US912810SB52	US Treasury 1% IL 15/02/2048	8,467,694
US912810PV44	US Treasury 1.75% IL 15/01/28	31,343,169
US912828PP91	US Treasury Bill 1.125% IL 15/01/2021	27,895,576
US912810FT08	US TREASURY BOND 2006 4 1/2% 15/02/36 FEBRUAR	124,408,112
US912810RF75	US Treasury Bond 1.375% IL 15/02/2044	12,268,911
US912828UH11	US Treasury Index Linked 0.125% 15/01/2023	29,314,504
US912828WU04	US Treasury Note 0.125% IL 15/07/2024	27,349,523
US912828QV50	US Treasury Note IL 0.625% 15/07/21	3,652,490
FR0013176526	Valeo SA EUR1	33,042,948
US91913Y1001	Valero En New Com USD0.01	8,916,899
SG0531000230	Venture Corp SGD0.25	5,057,026
FR0010535567	Veolia Environnement 6.125% 29/10/2037	1,844,802
XS1405769727	Verizon Communications Inc 3.125% 02/11/2035	2,278,342
XS1708168890	Verizon Communications Inc 3.375% 27/10/2036	2,856,601
XS1387869438	Vicinity Centres 3.375% 07/04/2026	2,150,630
FR0013409174	Vinci SA 2.75% 15/09/2034	716,427
XS1813150247	Virgin Money Holdings UK PLC 3.375% VRN 24/04/2026	1,788,058
XS1222597731	Virgin Money PLC 2.25% 21/04/2020	1,204,009
US927804FN91	Virginia Electric and Power Co 2.75% 15/03/2023	76,496
US92826C8394	Visa Com - Class A Shares USD0.0001	8,724,131
US9285634021	Vmware Com NPV	15,799,308
US928563AB16	VMware Inc 2.95% 21/08/2022	913,998
AU000000VOC6	Vocus Communications Ltd NPV	666,872
GB00BH4HKS39	Vodafone Group Ord USD0.2095238	56,094,058
XS1472483772	Vodafone Group Plc 3% 12/08/2056	2,238,048
XS1468494239	Vodafone Group Plc 3.375% 08/08/2049	1,255,838
US92857WBH25	Vodafone Group PLC 3.75% 16/01/2024	231,904
XS1888180996	Vodafone Group PLC 4.875% VRN 03/10/2078	3,281,343
AT0000937503	Voestalpine NPV	19,445,882
XS1893631330	Volkswagen Financial Services A 1.375% 16/10/2023	287,442
XS1972548231	Volkswagen Financial Services AG 1.5% 01/10/2024	224,291
XS1645483923	Volkswagen Financial Services NV 1.75% 12/09/2022	2,575,226
XS1853394598	Volkswagen Financial Services NV 1.875% 07/09/2021	1,199,598
XS1596735701	Volkswagen Financial Services NV 2.25% 12/04/2025	2,515,046
XS1910948089	Volkswagen International Financ 3.375% 16/11/2026	1,643,904
XS1586555861	Volkswagen International Finance 1.125% 02/10/2023	431,342
XS1799938995	Volkswagen International Finance 3.375% VRN Perp	338,967
XS1865186321	Volkswagen Leasing GmbH 1% 16/02/2023	129,402
GB00BN3ZZ526	Volution Group Plc WI	12,278,786
DE000A19UR61	Vonovia Finance BV 0.75% 15/01/2024	86,345
US931142EA74	Wal Mart Stores Inc 1.9% 15/12/2020	190,099
XS1862518062	Wales & West Utilities Finance 3% 03/08/2038	947,969
XS0497976562	Wales & West Utilities Financial 5.75% 29/03/2030	2,590,592
XS0438200361	Wales & West Util Fin 6.25% 30/11/2021	220,024
US931427AA66	Walgreens Boots Alliance Inc 2.7% 18/11/2019	360,398
XS1138359663	Walgreens Boots Alliance Inc 3.6% 20/11/2025	5,273,748
XS0202077953	Wal-Mart Stores 5.25% 28/09/2035	1,453,051
XS0419834931	Wal-Mart Stores 5.625% 27/03/2034	1,047,996
US2546871060	Walt Disney Com USD0.01	9,331,530
US254687CJ34	Walt Disney CoThe 4.5% 15/02/2021	182,384
XS0828013838	Wells Fargo & Co 3.5% 12/09/2029	4,211,636
US9497461015	Wells Fargo & Co Com USD1.666	9,130,535

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2019**

XS0273815026	Wells Fargo 4.625% 02/11/2035	2,603,100
US949746SA05	Wells Fargo And Co 2.1% 26/07/2021	219,005
XS1556174461	Wells Fargo And Co 2.125% 20/12/2023	6,010,285
US95000U2B83	Wells Fargo and Co 2.625% 22/07/2022	228,584
US949746SK86	Wells Fargo And Co 3.069% 24/01/2023	153,683
XS1457522727	Wells Fargo And Company 2% 28/07/2025	2,726,232
US94988J5L70	Wells Fargo Bank NA 2.4% 15/01/2020	228,134
XS0731849831	Wessex Water Services 4% 24/09/2021	1,352,423
JP3659000008	West Japan Railway NPV	28,637,633
US9581021055	Western Digital Com USD0.01	5,121,310
XS0627336323	Western Power Distribution 5.75% 16/04/2032	6,262,838
XS0979476602	Western Power Distribution Holding 3.875% 17/10/24	3,396,314
XS1893807120	Western Power Distribution PLC 3.5% 16/10/2026	2,525,044
US9604131022	Westlake Chemical Com USD0.01	3,934,746
AU000000WBC1	Westpac Banking NPV	12,057,022
XS1661061173	Westpac Banking Corp 1% 30/06/2022	2,429,566
US961214DG53	Westpac Banking Corp 2.8% 11/01/2022	92,109
XS1591674459	Westpac Securities NZ Ltd 0.25% 06/04/2022	191,239
US96145D1054	WestRock Company Com NPV	4,267,287
KYG960071028	WH Group Ltd USD0.0001	5,468,043
XS0215248161	White City Property 5.1202% 17/04/35	3,140,302
US96949LAA35	Williams Companies INC 3.6% 15/03/2022	194,807
US969457BW96	Williams Cos Inc/The 4.55% 24/06/2024	97,211
KR7074600008	Wonik QNC Corporation KRW500	3,402,622
KR7017370008	Wooshin Systems Co Ltd KRW500	1,037,725
US9815581098	Worldpay Inc A Com USD0.00001	20,574,227
AU000000WOR2	Worleyparsons NPV	3,486,766
XS1489364395	WPP Finance 2013 2.875% 14/09/2046	2,275,510
US98310W1080	Wyndham Destinations Inc Com USD0.01	3,561,865
US98311A1051	Wyndham Hotels And Resorts Inc Com USD0.01	4,398,450
US98389BAS97	Xcel Energy Inc 2.4% 15/03/2021	388,536
NO0010208051	Yara International NOK1.7	27,335,956
XS0439818039	Yorkshire Water 6.375% 19/08/2039	4,418,261
XS0177600920	Zurich Finance 6.625% VRN Perp	2,764,631
		10,071,378,132

Name	Amount
LEGAL & GENERAL UK EQUITY INDEX	282,477,879
LEGAL & GENERAL NORTH AMERICA EQUITY INDEX	1,660,899,976
LEGAL & GENERAL EUROPE (EX UK) EQUITY INDEX	834,969,253
LEGAL & GENERAL JAPAN EQUITY INDEX	742,426,330
LEGAL & GENERAL ASIA PACIFIC (EX JAPAN) EQUITY INDEX	415,259,091
LEGAL & GENERAL EMERGING MARKETS EQUITY INDEX	712,764,226
LEGAL & GENERAL INVESTMENT GRADE CORPORATE BOND ALL STOCKS INDEX	410,000,649
LEGAL & GENERAL USD CORPORATE BOND AAA-AA-A FUND	63,818,260
LEGAL & GENERAL ALL STOCKS GILT INDEX	687,843,495
LEGAL & GENERAL OVERSEAS BOND INDEX	369,292,236
LEGAL & GENERAL ALL STOCKS INDEX-LINKED GILTS INDEX	353,010,889
LEGAL & GENERAL OVER 5YR US INDEX-LINKED INDEX FUND	22,318,227
	6,555,080,509
	16,626,458,641