

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

**NOTE : This document and the information it contains are the Copyright of  
Tameside MBC/GMPF. Reproduction or use of this material is not permitted  
without the express prior written consent of the copyright holder.**

<b>ISIN</b>	<b>Security Name</b>	<b>GBP Market Value as at 31/03/22</b>
GB00B1YW4409	3I GROUP ORD GBP0.738636	178,179,101
US88579YBM21	3M CO 2.65% DUE 04-15-2025	301,640
XS0911553039	A.P. MOLLER-MAERSK 4% SNR EMTN 04/04/2025 GBP	3,167,370
XS2457496359	A2A SPA 1.5% SNR EMTN 16/03/28 EUR	576,252
XS2362697364	AA BOND CO LTD 3.25%-VAR 31/07/2050 GBP	514,637
NL0000852564	AALBERTS NV EUR0.25	2,147,102
ES0265936023	ABANCA CORPORACION MTN .5% 08/09/2027	941,618
US00037BAB80	ABB FIN USA INC 2.875% DUE 05-08-2022	227,942
XS1883354620	ABBOTT IRE FIN DAC 0.875% GTD SNR 27/09/23 EUR	332,544
US0028241000	ABBOTT LAB COM	14,188,156
US002824BH26	ABBOTT LABS 4.9% DUE 11-30-2046	1,072,987
US00287YAL39	ABBVIE INC 2.9% DUE 11-06-2022	420,415
US00287YBC21	ABBVIE INC 3.75% DUE 11-14-2023	472,154
US00287YBF51	ABBVIE INC 4.25% DUE 11-14-2028	1,324,249
US00287YBD04	ABBVIE INC 4.875% DUE 11-14-2048	1,115,918
US00287Y1091	ABBVIE INC COM USD0.01	20,674,949
XS1967636272	ABERTIS INFRAESTR 3.375% BDS 27/11/26 USD1000	2,231,385
US0036541003	ABIOMED INC COM	6,334,594
XS2103007675	ABN AMRO BANK N.V. 1.375% SNR MTN 16/01/25 GBP	2,616,991
NL0011540547	ABN AMRO BANK N.V. DR EACH REP SHS	1,645,794
GB00BF8Q6K64	ABRDN PLC ORD GBP0.1396825396	1,488,593
IE00B4BNMY34	ACCENTURE PLC SHS CL A NEW	6,005,160
BE0003764785	ACKERMANS NPV	1,434,848
US00507V1098	ACTIVISION BLIZZARD INC COM STK	4,205,881
CH0012138605	ADECCO GROUP AG CHF0.1 (REGD)	1,577,151
XS1652965085	ADLER GROUP S.A 1.5% SNR 26/07/24 EUR100000	222,680
US00724PAC32	ADOBE INC FIXED 2.15% DUE 02-01-2027	840,193
US00724F1012	ADOBE SYS INC COM	10,526,792
US8740391003	ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10	43,441,290
US00751Y1064	ADVANCE AUTO PTS INC COM	4,683,135
US0079031078	ADVANCED MICRO DEVICES INC COM	13,448,740
CA00791P1071	ADVANTAGE ENERGY L COM NPV	5,278,532
JP3122400009	ADVANTEST CORP NPV	10,214,081
XS0473964509	AEGON NV 6.625% SNR 16/12/2039 GBP	1,631,811
NL0000303709	AEGON NV COM STK EUR0.12	576,906
SG1BA1000003	AEM HOLDINGS LTD NPV	2,845,242
US00115AAH23	AEP TRANSM CO LLC 3.75% DUE 12-01-2047	372,954
US00774MAW55	AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028	374,716
US00774MAP05	AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.5% DUE 09-15-2023 REG	462,954
US00774MAN56	AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.5% DUE 07-15-2025 REG	627,326
US00774MAU99	AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO	1,864,933
XS2337326727	AEROPORTI DI ROMA 1.75% SNR EMTN 30/07/31 EUR	394,457
US0010551028	AFLAC INC COM	6,048,672
BE6277215545	AG INSURANCE SA/NV BNDS 3.5% 30/06/2047	790,977
BE0974264930	AGEAS NPV	3,039,701
US00846U1016	AGILENT TECHNOLOGIES INC COM	9,347,074
HK0000069689	AIA GROUP LTD NPV	47,028,549
US00914AAH59	AIR LEASE CORP 3.375% DUE 07-01-2025 REG	838,383
US009158BC97	AIR PRODS & CHEMS INC 2.05% DUE 05-15-2030 REG	444,556
US0090661010	AIRBNB INC CL A COM USD0.0001 CL A	6,348,957
USY000AKAD95	AIRPORT AUTH HK 3.25% SNR 12/01/2052 USD	1,057,509
JP3119600009	AJINOMOTO CO INC NPV	1,352,137
US00971T1016	AKAMAI TECHNOLOGIES INC COM STK	20,988,119

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

XS1684269761	AKELIUS RESIDENT P 2.375% SNR 15/08/2025 GBP	775,054
US00973RAE36	AKER BP ASA 3% DUE 01-15-2025	130,927
NL0013267909	AKZO NOBEL NV EUR0.50 (POST REV SPLIT)	2,175,043
CH0432492467	ALCON INC	1,345,781
US0152711091	ALEXANDRIA REAL ESTATE EQUITIES INC COM	1,941,967
JP3126340003	ALFRESA HOLDINGS NPV	505,761
US01609WAY84	ALIBABA GROUP HLDG 2.7% DUE 02-09-2041	456,656
US01609WAT99	ALIBABA GROUP HLDG 3.4% SNR 06/12/27 USD200000	372,601
US01609WAV46	ALIBABA GROUP HLDG 4.2% DUE 12-06-2047	1,194,939
CA01626P3043	ALIMENTATION COUCH MULTIPLE VTG SH	3,082,000
IE00BFRT3W74	ALLEGION PLC COMMON STOCK	14,478,802
XS1757377400	ALLIANDER NV 1.625%-FRN SUB PERP EUR	668,431
DE000A1HG1L4	ALLIANZ FINANCE II 4.5% GTD SNR 13/03/2043 GBP	1,161,250
USX10001AA78	ALLIANZ SE 3.5% DUE 12-31-2049 BEO	575,703
DE000A1YCQ29	ALLIANZ SE 4.75%-FR LT2 PERP EUR100000	532,325
DE0008404005	ALLIANZ SE NPV(REGD)(VINKULIERT)	477,808
US0200021014	ALLSTATE CORP COM	20,946,026
US02005N1000	ALLY FINL INC COM	5,468,642
US02079K3059	ALPHABET INC CAPITAL STOCK USD0.001 CL A	96,841,361
AU000000ALQ6	ALS LIMITED NPV	350,725
XS2191013171	ALSTRIA OFFICE 1.5% 23/06/2026	651,771
CA0213611001	ALTAGAS INCOME LTD COMMON STOCK	791,136
AU000000ALU8	ALTIUM LTD NPV	793,397
AU000000AWC3	ALUMINA LTD NPV	3,029,926
JP3122800000	AMADA CO LTD	1,033,070
US023135AZ90	AMAZON COM INC 2.8% SNR 22/08/2024 USD2000	1,608,098
US0231351067	AMAZON COM INC COM	103,782,701
US023135AW69	AMAZON COM INC FIXED 2.4% DUE 02-22-2023	611,478
GB0022569080	AMDOCS ORD GBP0.01	4,348,900
US02376XAA72	AMER AIRLINES INC 4.375% A/BKD 01/04/2024 USD	30,651
US025816BS73	AMER EXPRESS CO 3.4% SNR 27/02/2023 USD2000	2,648,114
US02361DAL47	AMEREN ILL CO 2.7% DUE 09-01-2022	243,521
XS0519906761	AMERICA MOVIL SAB 5.75% GTD SNR 28/06/30 GBP	602,150
XS0812855277	AMERICA MOVIL SAB DE CV 4.375% DUE 07/08/2041	2,838,210
US0258161092	AMERICAN EXPRESS CO	4,997,750
US0304201033	AMERICAN WTR WKS CO INC NEW COM	1,901,398
US03076C1062	AMERIPRISE FINL INC COM	12,841,093
US0311001004	AMETEK INC NEW COM	7,939,356
XS0829324457	AMGEN INC 4% SNR 13/09/2029 GBP100000	3,263,868
US0311621009	AMGEN INC COM	10,445,675
AU000000AMP6	AMP LIMITED NPV	427,276
AU0000088338	AMPOL LTD NPV	1,652,747
US0326541051	ANALOG DEVICES INC COM	2,733,754
AT0000730007	ANDRITZ AG NPV (BR)	1,436,029
XS0890564544	ANGLIAN WATER SERVICE FINANCE 4.5% BDS 22/02/2026 GBP100000	1,210,692
XS1659112616	ANGLIAN WATER SVCS 1.625% GTD 10/08/2025 GBP	1,954,593
XS1577797456	ANGLIAN WATER SVCS 2.625% A/BKD 15/06/27 GBP'B	805,285
XS0093312550	ANGLIAN WATER SVCS 6.625%-VAR GTD 15/01/29 GBP	1,024,686
XS0764876693	ANGLIAN WTR SERV FIN BNDS 4.5% 05/10/2027	330,335
GB00B1XZS820	ANGLO AMERICAN USD0.54945	142,200,325
US03522AAG58	ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026	1,179,857
US035240AT78	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	1,184,769
BE6295395956	ANHEUSER-BUSCH INB 2.85% GTD SNR 25/05/37 GBP	912,563
US035240AQ30	ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029	852,255
XS1645518819	ANNINGTON FUNDING PLC 3.935% 12/07/2047	1,673,840
XS1645518652	ANNINGTON FUNDING 3.184% GTD SNR 12/07/29 GBP	2,179,156
AU000000ANN9	ANSELL NPV	3,546,396
US03662Q1058	ANSYS INC COM	2,972,830
JP3711200000	AOZORA BANK NPV	825,914
US03743Q1085	APA CORP COM	10,984,501
US037411BC83	APACHE CORP FIXED 4.25% DUE 01-15-2044	1,249,668
US037833DM97	APPLE INC 1.8% 09-11-2024 REG	561,668

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

XS1269176191	APPLE INC 3.6% DUE 07-31-2042	1,630,860
US037833CD08	APPLE INC 3.85% SNR 04/08/46 USD2000	2,044,909
US0378331005	APPLE INC COM STK	57,282,443
US0382221051	APPLIED MATERIALS INC COM	7,200,820
FR0013477486	APRR SA 0% MTN 0.0% 20/01/2023	253,901
XS1963555534	APT PIPELINES LTD 3.125% GTD SNR 18/07/31 GBP	2,123,350
XS1205617829	APT PIPELINES LTD 3.5% 22/03/2030	2,412,000
USQ04578AG72	APT PIPELINES LTD 4.25% GTD SNR 15/07/27 USD	257,056
US00217GAA13	APTIV CORPORATION 2.396% 02-18-2025	795,335
US00217GAB95	APTIV PLC 3.25% 03-01-2032	169,166
JE00B783TY65	APTIV PLC COM USD	7,792,458
US00217GAC78	APTIV PLC/APTIV CORP 4.15% 05-01-2052	74,786
CA00208D4084	ARC RESOURCES LTD COM NPV	1,888,999
LU1598757687	ARCELORMITTAL NPV	25,897,274
BMG0450A1053	ARCH CAPITAL GROUP COM STK	1,665,473
AU000000ALL7	ARISTOCRAT LEISURE NPV	8,211,171
XS1815135352	AROUNDTOWN SA 2% SNR EMTN 02/11/2026 EUR	850,684
XS1980255779	AROUNDTOWN SA 3.625% SNR 10/04/2031 GBP	2,155,508
XS1024447010	ARQIVA FINANCING 5.34% A/BKD 30/12/2037 GBP	1,614,061
JP3116000005	ASAHI GROUP HOLDINGS LTD NPV	30,325,973
JP3111200006	ASAHI KASEI CORP NPV	116,131
XS2381560411	ASB FINANCE LTD 0.25% GTD SNR 08/09/28 EUR	1,231,508
US045167EQ26	ASIAN DEV BK NT 1.5% DUE 10-18-2024 REG	5,920,963
US04522KAA43	ASIAN INFRASTRUCTURE INVT BK NT 2.25% DUE 05-16-2024	6,067,911
NL0000334118	ASM INTL NV EUR0.04	4,146,808
NL0010273215	ASML HOLDING NV EUR0.09	85,571
KYG0535Q1331	ASMPT LTD HKD0.10	1,137,233
XS0250116273	ASPIRE DEFENCE FIN 4.674% A/BKD 31/03/2040 GBP	2,374,010
NL0011872643	ASR NEDERLAND NV EUR0.16	58,629,285
IT0000062072	ASSIC GENERALI SPA NPV	1,816,749
JP3942400007	ASTELLAS PHARMA NPV	1,372,068
XS2347663507	ASTRAZENECA 0.375% SNR 03/06/2029 EUR	1,420,365
GB0009895292	ASTRAZENECA ORD USD0.25	235,367,272
US00206RKG64	AT&T INC 1.65% DUE 02-01-2028	342,535
XS0932036154	AT&T INC 4.25% 01/06/2043 DUAL CURR	2,621,266
US00206RHJ41	AT&T INC 4.35% DUE 03-01-2029	1,993,227
US00206RCQ39	AT&T INC 4.75% DUE 05-15-2046	2,342,669
XS0785710046	AT&T INC 4.875 DUE 06-01-2044	1,966,780
XS1374393103	AT&T INC 5.2% DUE 11-18-2033	1,759,035
XS0291949120	AT&T INC 5.5% SNR 15/03/27 GBP50000	2,255,772
US00206R1023	AT&T INC COM	7,781,846
XS1879223565	AT&T INC FIXED 2.9% DUE 12-04-2026	3,150,039
AU0000013559	ATLAS ARTERIA NPV (STAPLED)	4,710,553
SE0011166610	ATLAS COPCO AB SER 'A' NPV	1,456,503
US0495601058	ATMOS ENERGY CORP COM	6,606,029
AU3CB0278380	AURIZON FIN PTY LTD 3.0% 09/03/2028	938,119
AU000000AZJ1	AURIZON HOLDINGS NPV	1,351,937
AU3CB0244838	AURIZON NETWORK AURIZON 4.0% 21/06/2024	583,921
AU3CB0273563	AUSGRID FINANCE 1.814% GTD SNR 05/02/27 AUD	1,578,490
AU3CB0248318	AUSGRID FINANCE 3.75% GTD SNR 30/10/24 AUD	577,148
AU000000ANZ3	AUST & NZ BANK GRP NPV	7,833,854
USQ0426RNB07	AUST & NZ BKG 4.5% 19/03/2024	785,865
XS2353399780	AUSTRALIA & NEW 1.809% 16/09/2031	1,118,874
USQ0426RNE46	AUSTRALIA & NEW FIXED 2.95% DUE 07-22-2030	672,773
XS1121229402	AUSTRALIA PACIFIC AIRPORTS 1.75% 15/10/2024	172,228
GB00BVVYVFW23	AUTO TRADER GROUP ORD GBP0.01	985,668
US0527691069	AUTODESK INC COM	3,253,560
XS2278566299	AUTOSTRIDE 2% SNR 15/01/2030 EUR100000	1,058,815
XS0193942124	AUTOSTRIDE 6.25% GTD SNR 09/06/22 GBP	4,591,947
US0533321024	AUTOZONE INC COM	19,944,999
US0534841012	AVALONBAY CMNTYS REIT	16,726,677
US05352A1007	AVANTOR INC COM	7,115,081

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

XS1242413166	AVIVA 5.125%-FRN LT2 04/06/50 GBP	1,134,239
XS0138717441	AVIVA 6.125%-FRN SUB 14/11/36 GBP	3,087,269
XS0364880186	AVIVA 6.875%-FRN LT2 20/05/58 GBP	2,052,774
GB0002162385	AVIVA ORD GBP0.25	83,817,986
XS0177447983	AVIVA PLC 6.125% PERP 31/12/2049	2,040,200
US05401AAM36	AVOLON HLDGS FDG 2.125% DUE 02-21-2026	457,678
XS1346228577	AXA 0% MTN 30/07/2047 EUR	889,045
XS0878743623	AXA SA 5.125%-FRN SUB 04/07/43 EUR	177,970
XS1134541561	AXA SA 5.453%-FR SUB EMTN PERP GBP	2,739,750
XS1004674450	AXA SA 5.625% 16/01/2054	1,575,074
FR0000120628	AXA SA EUR2.29	62,175,199
JP3937200008	AZBIL CORP NPV	1,725,867
LU1072616219	B & M EUROPEAN VALUE RETAIL SA ORD GBP0.1	1,266,818
CA11777Q2099	B2 GOLD CORP COMMON STOCK	1,964,746
XS0471436088	BAA (SH) PLC 6.75% MTN 03/12/2028 GBP	1,740,978
GB0009697037	BABCOCK INTL GROUP ORD GBP0.60	46,228,590
GB0002634946	BAE SYSTEMS ORD GBP0.025	3,625,080
GB0000961622	BALFOUR BEATTY GBP0.50	56,721,203
CH0012410517	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)	1,607,741
US059165EH95	BALT GAS & ELEC CO 3.5% DUE 08-15-2046	799,956
XS1877869088	BANCO SANTANDER 2.75% SNR NPF 12/09/23 GBP	2,806,266
XS1384064587	BANCO SANTANDER 3.25% GTD LT2 04/04/26 EUR	536,749
XS1649192934	BANCO SANTANDER 4% SNR NPF 19/01/2023 AUD	347,989
ES0113900J37	BANCO SANTANDER EUR0.50 (REGD)	7,008,833
JP3778630008	BANDAI NAMCO HOLDINGS INC	965,201
US06051GFS30	BANK AMER CORP 3.875% DUE 08-01-2025	4,107,224
XS0379947236	BANK AMER N A 7% SNR EMTN 31/07/2028 GBP	1,730,932
IL0006625771	BANK HAPOALIM B.M. ILS1	4,057,575
US0640581007	BANK NEW YORK MELLON CORP COM STK	7,069,356
US0605051046	BANK OF AMERICA CORP	4,015,678
US06051GHC69	BANK OF AMERICA CORP 3.004% 12-20-2023	395,939
XS1002979141	BANK OF AMERICA CORPORATION BNDS 4.25% 10/12/2026	2,253,723
US06051GKM05	BANK OF AMERICA CORPORATION MTN 3.384% DUE 04-02-2026	1,479,037
XS2465984289	BANK OF IRELAND GR 1.875%-FRN SNR 05/06/26 EUR	741,914
IE00BD1RP616	BANK OF IRELAND GR ORD EUR1.00	23,359,065
CA0636711016	BANK OF MONTREAL COM NPV	3,443,683
US06418BAC28	BANK OF NOVA SCOTIA 2.44% DUE 03-11-2024	1,134,114
FR0011855287	BANQUE POPULAIRE CAISSE D'EPARGNE 5.25% 16/04/2029	2,780,290
XS0134886067	BARCLAYS BANK PLC 5.75% SUB 14/09/26 GBP1000	2,439,659
XS2373642102	BARCLAYS PLC 0.577%-FRN SNR 09/08/29 EUR	1,140,955
XS1695301900	BARCLAYS PLC 2.375%-FRN SNR 06/10/23 GBP	3,001,974
XS1472663670	BARCLAYS PLC 3.25% SNR 12/02/2027 GBP	4,615,108
XS2150054026	BARCLAYS PLC 3.375%-FRN SNR 02/04/25 EUR	815,130
XS1571333811	BARCLAYS PLC 7.25%-FRN PERP GBP200000	836,394
GB0031348658	BARCLAYS PLC ORD GBP0.25	137,507,113
GB0000811801	BARRATT DEVELOPMENTS ORD GBP0.10	925,553
CA0679011084	BARRICK GOLD CORP	11,636,002
CH0009002962	BARRY CALLEBAUT AG CHF62.2000 (REGD)	628,624
US071813CM91	BAXTER INTL INC 2.272% 12-01-2028	562,880
US0718131099	BAXTER INTL INC COM	8,596,566
DE0005190003	BAYERISCHE MOTOREN WERKE A G COM	1,540,189
ES0113211835	BBVA (BILB-VIZ-ARG) EUR0.49	54,052,936
CA05534B7604	BCE INC COM NPV	2,355,389
XS2455392584	BCO DE SABADELL 2.625%-FRN 24/03/2026 EUR	337,934
NL0012866412	BE SEMICONDUCTOR INDUSTRIES NV EUR0.01	1,506,937
DE0005200000	BEIERSDORF AG EUR1	2,468,120
CA07813ZBH60	BELL CANADA 4.75% DEB 29/09/2044 CAD1	173,364
GB0000904986	BELLWAY GBP0.125	424,254
AU000000BEN6	BENDIGO AND ADELAIDE BANK LTD NPV	315,703
GB00BLJNXL82	BERKELEY GP HLDGS ORD GBP0.054141	306,530
XS2370445921	BERKELEY GROUP PLC 2.5% GTD SNR 11/08/2031 GBP	1,054,133
US084659AK79	BERKSHIRE HATHAWAY ENERGY CO 2.8% DUE 01-15-2023	91,702

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

XS2014278944	BERKSHIRE HATHAWAY FIN CORP 2.375% 06-19-2039	1,253,334
XS2014291707	BERKSHIRE HATHAWAY FIN CORP 2.625% 06-19-2059	571,191
US0865161014	BEST BUY INC COM STK	5,454,073
XS0702029132	BG ENERGY CAP PLC 5.0% 04/11/2036	1,059,080
XS0564485273	BG ENERGY CAPITAL PLC 5.125% 01/12/2025	2,465,473
XS0834399981	BHP BILLITON FINANCE LTD 4.3% 25/09/2042	1,505,790
AU000000BHP4	BHP GROUP LIMITED	23,627,854
US0905722072	BIO RAD LABORATORIES INC CL A CL A	8,535,822
US09062X1037	BIOGEN INC COMMON STOCK	7,996,809
FR0013280286	BIOMERIEUX NPV	1,986,391
US09073M1045	BIO-TECHNE CORP COM	4,830,630
IL0006046119	BK LEUMI LE ISRAEL ILS1	5,844,867
XS2348234936	BK OF AMERICA CORP 1.667%-FRN SNR 02/06/29 GBP	185,800
XS1458411276	BK OF AMERICA CORP 2.3% SNR EMTN 25/07/25 GBP	1,981,559
JP3251200006	BK OF KYOTO LTD NPV	609,292
CA0641491075	BK OF NOVA SCOTIA COM NPV	2,750,757
XS2465987621	BK OF NOVA SCOTIA MTN 2.875% 03/05/2027	2,983,380
CA09228F1036	BLACKBERRY LTD NPV	1,700,047
US09247X1019	BLACKROCK INC COM STK	3,368,638
US09260D1072	BLACKSTONE INC COM USD0.00001	8,318,988
AU3CB0264018	BNG BANK NV 1.9% 26/11/2025	1,911,482
XS1808338542	BNP PARIBAS 1% SNR NPF 17/04/2024 EUR	339,740
XS1793252419	BNP PARIBAS 1.25% SNR NPF 19/03/25 EUR	1,691,944
FR0014003N10	BNP PARIBAS 2% LT2 EMTN 24/05/2031 GBP	1,217,260
US09659W2F00	BNP PARIBAS 4.4% SNR NPF 14/08/2028 USD	927,146
FR0000131104	BNP PARIBAS EUR2	71,985,259
HK2388011192	BOC HONG KONG HLDG NPV	5,857,210
US097023DG73	BOEING CO FIXED 2.196% DUE 02-04-2026	807,803
US09857L1089	BOOKING HLDGS INC COM	9,101,136
US0997241064	BORG WARNER INC COM	1,090,199
US1011371077	BOSTON SCIENTIFIC CORP COM	1,825,320
XS2270147924	BP CAP MARKETS PLC .933% 04/12/2040	850,185
XS2193662728	BP CAP MARKETS PLC 3.625% 31/12/2049	815,724
XS2193663619	BP CAP MARKETS PLC 4.25% 31/12/2049	2,424,411
US10373QBM15	BP CAP MKTS AMER 1.749% DUE 08-10-2030	792,630
US10373QBJ85	BP CAP MKTS AMER 3.194% DUE 04-06-2025	2,294,886
US05565QDV77	BP CAP MKTS P L C 4.875% DUE 12-31-2049	932,717
XS2193661324	BP CAPITAL MARKETS 3.25%-FRN GTD SUB PERP EUR	1,041,962
GB0007980591	BP ORD USD0.25	266,005,551
FR0013476199	BPCE 0.25% SNR EMTN 15/01/26 EUR	1,555,569
FR0013487543	BPCE 1.375% SNR 23/12/2026 GBP	2,831,040
FR0014005V34	BPCE 1.5%-FRN LT2 13/01/2042 EUR	1,267,051
FR0014001MX9	BQE FED CRED MUT 0.875% SNR 07/12/2027 GBP	3,265,531
FR0013504727	BQE FED CRED MUT 1.375% SNR 02/04/2030 EUR	2,227,762
XS1288858548	BQE FED CRED MUT 3% LT2 EMTN 11/09/2025 EUR	710,229
AU000000BXB1	BRAMBLES LTD NPV	1,868,315
DE000A1DAH0	BRENNTAG SE NPV	3,312,659
US110122CL03	BRISTOL MYERS FIXED 2.6% DUE 05-16-2022	133,038
US110122CR72	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	1,557,074
US1101221083	BRISTOL MYERS SQUIBB CO COM	7,658,545
GB0001367019	BRITISH LAND CO ORD GBP0.25	2,627,798
US11135FBB67	BROADCOM INC 3.15% DUE 11-15-2025	225,250
US11135F1012	BROADCOM INC COM	42,160,075
XS0211898043	BROADGATE FIN 4.999% NTS 05/10/31 GBP 'B'	530,386
XS0211898126	BROADGATE FIN 5.098% NTS 5/04/33 GBP 'C2'	688,602
XS0213092652	BROADGATE FINANCING PLC 4.821% NTS 5/7/2033	626,175
XS0211897821	BROADGATE FINANCING PLC 4.851% DUE 05-04-2031	887,984
US11133T1034	BROADRIDGE FINL SOLUTIONS INC COM STK	1,785,760
JP3830000000	BROTHER INDUSTRIES NPV	1,248,064
US1156372096	BROWN-FORMAN INC CL B NON-VTG COM	3,796,474
US1011211018	BSTN PPTYS INC	5,175,292
GB0030913577	BT GROUP ORD GBP0.05	5,919,939

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

KYG1674K1013	BUDWEISER BREWING COM	35,386
GB00B0744B38	BUNZL PLC ORD GBP0.32142857	3,859,741
XS2183141717	BUPA FINANCE 1.75% 14/06/2027	3,768,123
XS1592647264	BUPA FINANCE 2% GTD SNR 05/04/2024 GBP	3,201,041
XS2190040100	BUPA FINANCE 4.125% GTD LT2 14/06/35 GBP	1,848,192
GB0031743007	BURBERRY GROUP ORD GBP0.0005	2,892,521
US12189LAE11	BURL NORTHN SANTA 5.4% DUE 06-01-2041	999,323
US12189LAV36	BURL NORTHN SANTA FIXED 3% DUE 04-01-2025	153,297
US1220171060	BURLINGTON STORES INC COM	2,324,426
US12541W2098	C H ROBINSON WORLDWIDE INC COM NEW	4,016,306
US1273871087	CADENCE DESIGN SYS INC COM	19,546,588
XS1492681116	CADENT FINANCE PLC 2.75% GTD SNR EMTN 22/09/2046 GBP100000	2,283,923
XS2102931594	CAIXABANK SA 0.375% SNR 03/02/2025 EUR	661,595
XS2348693297	CAIXABANK SA MTN 1.5% 03/12/2026	1,315,160
CA13321L1085	CAMECO CORP COM NPV	4,443,396
CA13509PHJ53	CANADA HOUSING TST 1.8% GTD 1MTG 15/12/24 CAD1	4,772,821
XS2454011839	CANADIAN IMP BANK 0.375%-FRN GTD 10/03/26 EUR	953,136
XS1647105649	CANADIAN IMP BANK 1.125%-FRN GTD 30/06/22 GBP	3,202,445
CA1360691010	CANADIAN IMP BANK COM NPV	1,983,495
US13645RBH66	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	574,140
CA13645T1003	CANADIAN PAC RY LT COM NPV	5,334,793
CA13645RBC75	CANADIAN PACIFIC R 2.54% GTD SNR 28/02/28 CAD1	680,239
CA1366812024	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	1,823,138
ES0205061007	CANAL DE ISABEL II 1.68% SNR EMTN 26/02/25 EUR	1,108,961
XS0130681512	CANARY WHARF FIN 2 5.952% M/BKD 22/10/2037 GBP	1,426,927
XS0112281190	CANARY WHARF FIN 2 6.8% M/BKD 22/10/2033 GBP 'B'	752,494
XS0112279616	CANARY WHARF FIN 6.455% A/BK 22/10/2033 GBP 'A1'	296,500
JP3242800005	CANON INC NPV	4,413,612
JP3218900003	CAPCOM CO LTD NPV	21,488,267
FR0000125338	CAPGEMINI EUR8	1,370,901
US14040H1059	CAPITAL ONE FINL CORP COM	6,054,094
SG1M77906915	CAPITALAND ASCENDA NPV (REIT)	544,968
SGXE62145532	CAPITALAND INVESTMENT LTD NPV	4,682,609
DE0005313704	CARL ZEISS MEDITEC NPV	1,700,172
US1431301027	CARMAX INC COM	1,201,865
GB0031215220	CARNIVAL PLC ORD USD1.66	50,316,711
FR0000120172	CARREFOUR SA EUR2.50	4,805,626
US14448C1045	CARRIER GLOBAL CORPORATION COM USD0.01 WI	2,522,851
AU000000CAR3	CARSALES.COM LTD NPV	4,123,488
US1468691027	CARVANA CO CL A CL A	2,667,713
JP3209000003	CASIO COMPUTER CO NPV	1,214,992
SE0000379190	CASTELLUM AB NPV	487,536
XS2307742267	CASTLE PEAK PWR FI 2.125% GTD SNR 03/03/31 USD	898,477
US1491231015	CATERPILLAR INC COM	12,964,374
US12504L1098	CBRE GROUP INC CL A CL A	7,180,356
CA1249003098	CCL INDUSTRIES INC CLASS'B'NON VTG COM NPV	2,733,357
CA1349211054	CDN APARTMENT PROP TRUST UNITS	1,606,732
US13607HR469	CDN IMPERIAL BK 3.3% DUE 04-07-2025	656,391
CA1363751027	CDN NATL RAILWAYS COM NPV	1,296,581
US1508701034	CELANESE CORP DEL COM STK	1,075,229
XS0825385858	CENTRICA PLC 4.25% 12/09/2044	1,156,246
XS0753789980	CENTRICA PLC 4.375% EMTN 13/03/29 GBP1000	1,628,910
US1567821046	CERNER CASH MERGER CERNER 06-08-2022	9,543,240
CA12532H1047	CGI INC	1,230,701
US161175BB96	CHARTER 4.464% DUE 07-23-2022	190,572
US161175BL78	CHARTER 5.375% 05-01-2047	311,059
IL0010824113	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	5,745,147
US166754AQ49	CHEVRON PHILLIPS 3.3% 05-01-2023	321,509
US166756AR79	CHEVRON U S A INC 3.85% 01-15-2028	474,674
JP3511800009	CHIBA BANK NPV	795,734
US168863DN50	CHILE (REP OF) 2.55% SNR 27/01/2032 USD	1,427,289
XS2099267689	CHINA DEV BANK 1.25% SNR 21/01/2023 GBP	1,607,756

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

KYG210961051	CHINA MENGNIU DAIR HKD0.1	16,637,275
US1696561059	CHIPOTLE MEXICAN GRILL INC COM STK	2,883,737
XS1785813251	CHUBB INA HLDGS 2.5% 15/03/2038	1,906,007
CH0044328745	CHUBB LTD ORD CHF24.15	13,407,777
JP3526600006	CHUBU ELECTRIC POWER CO INC NPV	1,673,901
JP3519400000	CHUGAI PHARMACY CO. LTD NPV	9,519,239
US1713401024	CHURCH & DWIGHT INC COM	8,841,739
US125523CL22	CIGNA CORP NEW 2.4% DUE 03-15-2030	635,205
US125523AH38	CIGNA CORP NEW CORP 4.375% 10-15-2028	719,044
US125523AK66	CIGNA CORP NEW CORP 4.9% 12-15-2048	417,012
US1720621010	CIN FNCL CORP COM	8,904,700
US1729081059	CINTAS CORP COM	10,733,603
US17275R1023	CISCO SYSTEMS INC	12,377,105
US172967NE72	CITIGROUP INC 2.52% 11-03-2032	1,253,761
XS1940150623	CITIGROUP INC 2.75% 24/01/2024 DUAL CURR	963,526
US172967HD63	CITIGROUP INC 3.875% SNR 25/10/23 USD1000	1,784,708
US172967MD09	CITIGROUP INC 4.65% DUE 07-23-2048	1,543,837
XS0168658853	CITIGROUP INC 5.15% SNR EMTN 21/05/26 GBP	5,464,422
US1729674242	CITIGROUP INC COM NEW COM NEW	1,624,002
US1746101054	CITIZENS FINL GROUP INC COM	7,684,392
US1773761002	CITRIX CASH MERGER CITRIX 10-03-2022	5,129,948
SG1R89002252	CITY DEVELOPMENTS LTD	397,941
KYG2177B1014	CK ASSET HOLDINGS LTD	16,778,759
KYG217651051	CK HUTCHISON HLDGS HKD1	1,208,352
US1890541097	CLOROX CO COMMON STOCK USD 1 PAR	7,285,021
XS0789991527	CLYDESDALE BK 4.625% 08/06/2026	2,432,115
US12572Q1058	CME GROUP INC COM STK	5,509,296
XS1692332684	CMNWLTH BK OF AUST 1.936%-FRN LT2 03/10/29 EUR	678,170
US1258961002	CMS ENERGY CORP COM	5,170,353
XS1823623878	CNH INDUSTRIAL FIN 1.875% GTD SNR 19/01/26 EUR	856,642
US1912161007	COCA COLA CO COM	6,681,487
XS1907122656	COCA-COLA EUROPACI 1.5% GTD SNR 08/11/2027 EUR	1,506,962
GB00BDCPN049	COCA-COLA EUROPACIFIC PARTNERS	25,446,539
US191241AH15	COCA-COLA FEMSA S A B DE C V 2.75% 01-22-2030	1,199,331
AU000000COH5	COCHLEAR LTD NPV	1,067,460
US1924461023	COGNIZANT TECH SOLUTIONS CORP CL A	13,883,442
AU0000030678	COLES GROUP LTD	2,342,757
US1941621039	COLGATE-PALMOLIVE CO COM	5,499,730
US19565CAA80	COLONIAL 3.25% DUE 05-15-2030	670,223
DK0060448595	COLOPLAST SER 'B' DKK1	1,405,344
US20030NCS80	COMCAST CORP NEW 3.95% 10-15-2025	627,479
US20030NCT63	COMCAST CORP NEW 4.15% DUE 10-15-2028	638,480
US20030N1019	COMCAST CORP NEW-CL A	17,187,435
XS2114853299	COMCAST CORP NTS 02/12/2029 GBP	1,306,412
XS2114853455	COMCAST CORP NTS 02/12/2036 GBP	2,110,392
DE000CBK1001	COMMERZBANK AG NPV	18,309,431
AU000000CBA7	COMMONWEALTH BANK OF AUSTRALIA NPV	13,014,630
JP3305530002	COMSYS HOLDINGS CORPORATION NPV	305,404
US20602D1019	CONCENTRIX CORP COM USD0.0001	18,901,555
JP3305990008	CONCORDIA FINL GROUP LT	734,936
US20825C1045	CONOCOPHILLIPS COM	16,019,525
US2091151041	CONS EDISON INC COM	6,720,102
US21036P1084	CONSTELLATION BRANDS INC CL A CL A	19,082,631
CA21037X1006	CONSTELLATION SOFT COM STK NPV	2,977,958
US210518CZ72	CONSUMERS ENERGY 3.25% DUE 08-15-2046	209,398
NZCENE0001S6	CONTACT ENERGY NPV	1,875,498
XS2051667181	CONTINENTAL AG 0% SNR 12/09/2023 EUR1000'7	318,782
DE0005439004	CONTINENTAL AG ORD NPV	22,895,520
GB00BD3VFW73	CONVATEC GROUP PLC ORD GBP0.1 (WI)	1,842,729
US2166484020	COOPER COS INC COM NEW COM NEW	9,145,653
XS2100729776	COOPERATIEVE RABOB 1.25% SNR NPF 14/01/25 GBP	2,407,320
XS0758779192	COOPERATIEVE RABOB 4% SNR MTN 19/09/22 GBP1000	2,022

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

XS0228265574	COOPERATIEVE RABOB 4.55% SNR MTN 30/08/29 GBP	932,435
XS1069886841	COOPERATIEVE RABOB 4.625% LT2 23/05/2029 GBP	3,037,104
XS2456432413	COOPERATIEVE RABOB 4.875%-FRN PERP EUR200000	508,053
XS0827563452	COOPERATIEVE RABOB 5.25% LT2 14/09/2027 GBP	1,093,860
USP3143NAY06	CORP NAC DEL COBRE 3.625% SNR 01/08/2027 USD	1,217,652
US22160KAP03	COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG	258,602
US22160K1051	COSTCO WHOLESALE CORP NEW COM	30,674,474
XS2105085208	COUNCIL OF EUROPE MTN .05% 21/01/2030	3,143,317
DE0006062144	COVESTRO AG NPV	39,226,863
FR0000064578	COVIVIO	1,199,441
XS1240177342	CPUK FINANCE LIMITED 3.588% 28/02/2042	2,800,718
XS1237961369	CRED SUIS GP FUN LTD 3.0% 27/05/2022	3,855,359
XS1395021089	CREDIT AGRI (LDN) 1.25% SNR EMTN 14/04/26 EUR	338,815
FR0013508512	CREDIT AGRICOLE SA 1%-FRN SNR NPF 22/04/26 EUR	3,010,569
CH0550413337	CREDIT SUISSE AG MTN 2.25% 09/06/2028	1,781,877
CH1174335732	CREDIT SUISSE GP 2.125%-FRN SNR 13/10/26 EUR	1,052,347
CH1174335740	CREDIT SUISSE GP 2.875%-FRN SNR 02/04/32 EUR	605,663
CH0517825276	CREDIT SUISSE GROUP AG .65% 14/01/2028	698,707
IE0001827041	CRH ORD EUR 0.32	1,319,306
GB00BJFFLV09	CRODA INTL ORD GBP0.10609756	3,097,313
AU000000CWN6	CROWN RESORTS LIMITED	448,381
CH0330938876	CS GROUP FUNDING 2.75% GTD SNR 08/08/25 GBP	1,476,012
FR0014001OH8	CSE D'AMORT DETTE 0.125% SNR 15/12/2025 GBP	1,689,918
AU000000CSL8	CSL LTD NPV	3,526,622
HK1093012172	CSPC PHARMACEUTICAL GROUP LTD HKD0.10	1,265,622
XS2434791690	CTP N.V 0.875% SNR 20/01/2026 EUR	1,388,357
XS2280833133	CTRY GARDEN HLDGS 2.7% 12/07/2026	578,491
US2310211063	CUMMINS INC	7,165,735
GB00B4Y7R145	CURRYS PLC GBP0.001	53,728,676
US126650DE72	CVS HEALTH CORP 2.625% DUE 08-15-2024	389,854
US126650CX62	CVS HEALTH CORP 4.3% DUE 03-25-2028	493,385
US126650CZ11	CVS HEALTH CORP 5.05% DUE 03-25-2048	627,895
US1266501006	CVS HEALTH CORP COM	1,414,396
US23331A1097	D R HORTON INC COM	5,698,219
JP3493800001	DAI NIPPON PRINTNG NPV	631,899
JP3476480003	DAI-ICHI LIFE HOLD NPV	883,341
JP3481800005	DAIKIN INDUSTRIES NPV	15,611,212
XS2466172280	DAIMLER TRK INT F 1.25% GTD SNR 06/04/25EUR	762,015
DE000DTR0CK8	DAIMLER TRUCK HOLD NPV	16,498,620
JP3486800000	DAITO TRUST CONST NPV	2,306,712
JP3502200003	DAIWA SECS GROUP INC	1,134,625
XS2332689418	DANFOSS FINANCE I 0.125% GTD SNR 28/04/26 EUR	1,109,314
XS2332689681	DANFOSS FINANCE I 0.375% GTD SNR 28/10/28 EUR	1,069,851
FR0000120644	DANONE EUR0.25	43,799,713
XS1957541953	DANSKE BANK A/S 1.375% SNR NPF 24/05/22 EUR	190,565
XS2225893630	DANSKE BANK A/S 1.5%-FRN LT2 02/09/2030 EUR	561,629
XS2100904361	DANSKE BANK A/S 2.25% 14/01/2028	2,010,653
DK0010274414	DANSKE BANK A/S DKK10	691,812
FR0014003TT8	DASSAULT SYSTEMES EUR0.10	2,310,071
NL0015435975	DAVIDE CAMPARI MIL EUR0.01	1,002,325
US24023LAE65	DBS GROUP HLDGS 2.85% 16/04/2022	417,777
SG1L01001701	DBS GROUP HLDGS NPV	22,815,305
IE0002424939	DCC ORD EUR0.25 (CDI)	403,975
GB0009633180	DECHRA PHARMA ORD GBP0.01	1,370,441
US24422EWB19	DEERE JOHN CAP CORP 2.125% 03-07-2025	403,501
US24422EVU09	DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK.625% 09-10-2024	548,751
DE000A2E4K43	DELIVERY HERO SE NPV	337,889
US24703TAG13	DELL INTL L L C / EMC CORP FIRST LIEN NT5.3% 10-01-2029	182,004
US24703TAC09	DELL INTL L L C / EMC CORP FIRST LIEN NT5.85% 07-15-2025	802,537
US24703TAA43	DELL INTL L L C/EMC CORP 5.45% DUE 06-15-2023	65,721
US24703TAK25	DELL INTL L L C/EMC CORP 8.35% 07-15-2046	452,852
JP3551500006	DENSO CORP NPV	1,627,987



**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

US24906P1093	DENTSPLY SIRONA INC COM	13,624,479
JP3551520004	DENTSU GROUP INC NPV	463,981
XS2407733844	DERWENT LONDON 1.875% 17/11/2031	2,003,453
GB0002652740	DERWENT LONDON ORD GBP0.05	1,858,043
CA2499061083	DESCARTES SYSTEMS COM NPV	2,692,287
DE000DL19VR6	DEUTSCHE BANK AG 1%-FRN SNR NPF 19/11/25 EUR	662,790
DE000DL19VS4	DEUTSCHE BANK AG 1.75%-FRN 19/11/2030 EUR	553,431
XS2303762475	DEUTSCHE BANK AG 1.875%-FRN GTD 22/12/28 GBP	455,545
XS2102507600	DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024	1,378,090
DE000DL19WN3	DEUTSCHE BANK AG 4%-FRN LT2 24/06/2032 EUR	422,970
DE0005140008	DEUTSCHE BANK AG NPV (REGD)	3,398,240
US251526CC16	DEUTSCHE BK AG N Y FLTG RT 2.222% DUE 09-18-2024	642,594
XS1948630634	DEUTSCHE TELEKOM 3.125% SNR 06/02/34 GBP1000	666,076
XS1595796035	DEUTSCHE TELEKOM I 2.25% GTD SNR 13/04/29 GBP	974,516
DE0005557508	DEUTSCHE TELEKOM NPV (REGD)	44,363,027
XS2045822462	DEV BK OF JAPAN MTN 1.875% 28/08/2029	3,586,260
US25179M1036	DEVON ENERGY CORP NEW COM	4,002,107
US2521311074	DEXCOM INC COM	7,605,321
AU000000DXS1	DEXUS PROPERTY GROUP NPV	1,442,419
US25243YAV11	DIAGEO CAP PLC 3.875% DUE 04-29-2043	467,696
US25243YBA64	DIAGEO CAP PLC FIXED 2.125% DUE 10-24-2024	373,307
XS2240066915	DIAGEO FINANCE PLC 1.25% GTD SNR 28/03/33 GBP	2,674,390
XS2147890607	DIAGEO FINANCE PLC 2.875% GTD SNR 27/03/29 GBP	2,382,713
GB0002374006	DIAGEO ORD PLC	38,827,866
US25278X1090	DIAMONDBACK ENERGY INC COM	10,244,690
XS1115295823	DIGNITY FINANCE 3.5456% A/BKD 31/12/34 GBP	972,495
GB00BY9D0Y18	DIRECT LINE INSURANCE PLC ORD GBP	2,063,924
JP3548600000	DISCO CORPORATION NPV	601,846
US2547091080	DISCOVER FINL SVCS COM STK	2,184,300
XS1684268524	DISCOVERY COMM LLC 2.5% GTD SNR 20/09/2024 GBP	3,546,748
US25470DAQ25	DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023	120,269
US25470DBG34	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049	1,008,789
US254687FK79	DISNEY WALT CO 1.75% DUE 08-30-2024	820,419
US254687DZ66	DISNEY WALT CO SR NT 6.2% 12-15-2034	1,625,801
NO0010161896	DNB ASA NOK	2,954,453
XS2079723552	DNB BANK ASA 0.05% SNR EMTN 14/11/23 EUR	768,896
XS2092422810	DNB BANK ASA 1.375% SNR 12/06/2023 GBP	1,922,936
XS2465774474	DNB BANK ASA 2.625% 10/06/2026	4,482,171
US25659T1079	DOLBY LABORATORIES INC CL A COM STK	9,366,676
US2566771059	DOLLAR GEN CORP NEW COM	10,602,231
US2567461080	DOLLAR TREE INC COM STK	7,679,999
AU000000DMP0	DOMINOS PIZZA ENT NPV	927,736
US2600031080	DOVER CORP COM USD1.00	6,121,755
US2605571031	DOW INC COM USD0.01 WI	5,671,910
US26210C1045	DROPBOX INC CL A CL A	4,074,829
US26442CAN48	DUKE ENERGY 4 DUE 09-30-2042	1,700,676
US2644115055	DUKE STOCK MERGER PROLOGIS 0002C1ZAE1 10-03-2022	7,951,042
US26078JAB61	DUPONT DE NEMOURS INC 4.205% DUE 11-15-2023	155,437
US26614N1028	DUPONT DE NEMOURS INC COMMON STOCK	1,386,306
XS0128311023	DWR CYMRU UK PLC 6.015% A/BKD 31/03/2028 GBP	1,195,472
DE000DWS1007	DWS GROUP SE NPV	19,911,985
XS0408958683	E.ON INTERNATIONAL 6.75% SNR 27/01/39 GBP50000	3,583,075
XS0437306904	E.ON INTERNATIONAL FINANCE B.V. 6.125% 06/07/2039	2,380,214
XS2463505581	E.ON SE 0.875% SNR 08/01/25 EUR1000	206,473
XS2463518998	E.ON SE 1.625% SNR 29/03/31 EUR1000	532,859
US26969P1084	EAGLE MATLS INC COM	4,409,326
JP3783600004	EAST JAPAN RAILWAY CO NPV	235,668
XS2179038232	EASTERN POWER NETW 1.875% SNR 01/06/2035GBP	3,234,873
US2774321002	EASTMAN CHEM CO COM	20,173,024
GB00B7KR2P84	EASYJET ORD GBP0.27285714	32,774,110
US278062AC86	EATON CORP OHIO 2.75% DUE 11-02-2022	114,545
US278062AE43	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	678,885

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

IE00B8KQN827	EATON CORP PLC COM USD0.50	9,373,397
JP3166000004	EBARA CORP NPV	1,444,567
US2786421030	EBAY INC COM USD0.001	33,125,296
US2788651006	ECOLAB INC COM STK USD1	2,994,209
FR0013465424	EDF 2% SNR EMTN 09/12/2049 EUR	536,623
FR0011401751	EDF 5.375%-FR SUB EMTN PERP EUR	1,665,666
US2810201077	EDISON INTL COM	2,462,353
XS1721051495	EDP FINANCE BV 1.5% SNR 22/11/27 EUR100000	421,179
XS0397015537	EDP FINANCE BV 8.625% SNR 04/01/2024 GBP	1,997,820
PTEDPNOM0015	EDP-ENERGIAS PORTU 1.625% SNR 15/04/2027 EUR	850,490
US28176E1082	EDWARDS LIFESCIENCES CORP COM	1,341,131
FR0000130452	EIFFAGE EUR4	21,347,831
US2855121099	ELECTR ARTS COM	17,603,015
FR0010945436	ELECTRICITE DE FRANCE 5.125% 22/09/2050	2,602,760
USF2893TAM83	ELECTRICITE DE FRANCE 5.625% DUE 29-12-2049	380,131
CA2861812014	ELEMENT FLEET MGMT COM NPV	1,360,657
XS2113885011	ELENIA VERKKO OYJ 0.375% GTD 06/02/2027 EUR	1,062,972
US036752AF07	ELEVANCE HEALTH IN 2.95% SNR 01/12/22 USD1000	466,494
US0367521038	ELEVANCE HEALTH INC	26,043,817
US5324571083	ELI LILLY & CO COM	32,186,798
BE6321529396	ELIA TRANSMISSION 0.875% SNR 28/04/2030 EUR	470,702
FI0009007884	ELISA OYJ NPV	1,327,236
XS1209031019	ELM BV (SWISS REIN CO) BNDS 2.6% 31/12/2049	421,939
US2910111044	EMERSON ELECTRIC CO COM	11,595,631
CA2918434077	EMPIRE CO CLASS 'A' N/VTG COM NPV	2,644,750
CH0016440353	EMS-CHEMIE HLDG AG CHF0.01 (REGD)	2,656,181
ES0130960018	ENAGAS SA EUR1.50	822,179
CA29250N1050	ENBRIDGE INC COM NPV	2,561,570
AU0000154833	ENDEAVOUR GROUP LT NPV	488,680
XS2244418609	ENEL FIN INT NV 1% GTD SNR 20/10/2027 GBP	943,656
XS0452188054	ENEL FIN INT NV 5.625% GTD SNR 14/08/24 GBP	912,774
XS0452187320	ENEL FIN INT NV 5.75% GTD SNR 14/09/40 GBP	2,757,775
XS0306647792	ENEL SPA 5.75% SNR MTN 22/06/37 GBP	1,612,077
US29265WAA62	ENEL SPA 8.75%-FRN SUB 24/09/73 USD	163,293
IT0003128367	ENEL SPA EUR1	271,883
JP3386450005	ENEOS HOLDINGS INC	1,664,743
PTEDP0AM0009	ENERGIAS DE PORTUGAL SA EUR1 (REGD)	2,294,496
US29278NAE31	ENERGY TRANSFER 6% DUE 06-15-2048	1,069,222
FR0010946855	ENGIE 5% MTN 01/10/2060 GBP50000	2,091,645
XS2242931603	ENI SPA 3.375% 31/12/2049	677,021
US29336UAB35	ENLINK MIDSTREAM 4.4% DUE 04-01-2024	161,578
IM00B5VQMV65	ENTAIN PLC EUR0.01	1,152,636
US29379VBA08	ENTERPRISE PRODS 4.85% DUE 03-15-2044	482,773
XS2208638838	ENW FINANCE PLC 1.415% GTD SNR 30/07/30 GBP	774,664
US26875P1012	EOG RESOURCES INC COM	7,543,279
US29414B1044	EPAM SYS INC COM STK	6,288,808
SE0015658109	EPIROC AB SER'A'NPV	1,229,867
US26884LAF67	EQT CORP 3.9% DUE 10-01-2027	658,855
US29472R1086	EQTY LIFESTYLE PPTYS INC REIT	1,370,849
US29476L1070	EQTY RESDNTL EFF 5/15/02	9,130,637
NO0010096985	EQUINOR ASA NOK2.50	43,358,969
XS0169950531	EQUITY RELEASE NO3 5.05% M/BKD 26/04/33 GBP 'A2'	3,566,583
SE0000108656	ERICSSON SER 'B' NPV	4,094,862
XS2441574089	ERICSSON(LM)TEL 1.125% SNR 08/02/2027 EUR	2,158,493
US29530P1021	ERIE INDY CO CL A	6,814,783
AT0000652011	ERSTE GROUP BANK AG NPV	228,108
AT0000A2WVQ2	ERSTE GROUP BK AG MTN 1.5% 07/04/2026	594,320
XS2105811116	ESB FINANCE DAC 1.875% 21/07/2035	934,475
EU000A1Z99A1	ESM 1.8% SNR 02/11/2046 EUR0.01	943,673
US2971781057	ESSEX PPTY TR REIT	5,859,421
FR0000121667	ESSILORLUXOTTICA EUR 0.18	328,146
SE0009922164	ESSITY AB SER 'B' NPV	1,017,904

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

US5184391044	ESTEE LAUDER COMPANIES INC CL A USD0.01	27,113,163
US29786A1060	ETSY INC COM	1,614,477
US298785JA59	EURO INV BANK 1.625% SNR MTN 09/10/29 USD	5,722,826
XS0295479983	EURO INV BANK 4.5% SNR 07/03/2044 GBP1000	1,144,621
XS0114126294	EURO INV BANK 5.625% SNR 07/06/32 GBP1000	5,361,800
BE0003816338	EURONAV NPV	8,467,173
NL0006294274	EURONEXT EUR1.60	1,525,778
EU000A1G0DW4	EUROP FIN STAB FAC 1.8% GTD SNR 10/07/2048 EUR	1,801,807
XS0415532273	EUROPEAN INVESTMENT BANK 4.5% MTN 07/06/2029	11,782,480
XS0740808802	EUROPEAN INVESTMENT BANK BNDS 3.875% 08 JUN 2037	6,179,200
US298785DV50	EUROPEAN INVT BK EUROPEAN INVT BK 4.875% DUE 02-15-2036 BEO	4,765,437
BMG3223R1088	EVEREST RE GROUP COM	4,345,191
XS2194483330	EVERSHOLT FUNDING 2.742% GTD 30/06/2040 GBP	1,897,819
XS1653876869	EVERSHOLT FUNDING 3.529% GTD 07/08/2042 GBP	1,471,443
XS0593975328	EVERSHOLT FUNDING 6.697% GTD SNR 22/02/35 GBP	2,239,584
US30040W1080	EVERSOURCE ENERGY COM	2,457,384
US30040WAK45	EVERSOURCE ENERGY FIXED 1.65% DUE 08-15-2030	988,011
US30161NAU54	EXELON CORP 3.4% DUE 04-15-2026	381,044
US30161N1019	EXELON CORP COM	10,872,820
NL0012059018	EXOR NV EUR0.01	828,940
US30212P3038	EXPEDIA GROUP INC COM USD0.001	1,798,205
US3021301094	EXPEDITORS INTL WASH INC COM	4,085,501
US30231GAF90	EXXON MOBIL CORP 2.709% DUE 03-06-2025	75,890
US3156161024	F5 INC COM STK NPV	11,375,974
US3030751057	FACTSET RESH SYS INC COM STK	3,033,593
US3032501047	FAIR ISAAC CORPORATION COM	1,347,208
CA3039011026	FAIRFAX FINL HLDGS SUB-VTG COM NPV	5,374,106
JP3802400006	FANUC CORP NPV	23,009,427
US3119001044	FASTENAL CO COM	8,273,998
FR0000121147	FAURECIA S.E. EUR7	31,973,499
XS1627343186	FCC AQUALIA S.A. 2.629% SNR SEC 08/06/27 EUR	807,602
XS1426024318	FCE BANK 2.727% SNR 03/06/2022 GBP	2,232,230
JE00BJVNSS43	FERGUSON PLC ORD GBP0.10	19,862,234
NL0011585146	FERRARI NV COM EUR0.01	899,681
ES0118900010	FERROVIAL SA EUR0.2	1,573,109
US31620R3030	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	2,728,756
US31620M1062	FIDELITY NATL INFORMATION SVCS INC COM STK	4,031,941
CA3180714048	FINNING INTL INC COM NPV	1,764,173
US33616C1009	FIRST REP BK SAN FRANCISCO CALIF NEW COM	2,462,309
US337932AP26	FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030	517,563
CA33767E2024	FIRSTSERVICE CORP COM NPV	1,132,550
XS1843434108	FISERV INC 1.625% 07-01-2030	1,472,842
US337738AT51	FISERV INC 3.2% DUE 07-01-2026	1,038,897
XS1843433985	FISERV INC FIXED 3% DUE 07-01-2031	1,146,011
US341081FJ12	FL PWR & LT CO 2.75% DUE 06-01-2023	198,872
NL0011279492	FLOW TRADERS NV EUR0.10	7,083,056
US34354PAF27	FLOWERVE CORP 3.5% DUE 10-01-2030	863,151
US3024913036	FMC CORP COM (NEW)	2,787,563
US30254WAP41	FMS WERTMANAGEMENT 2.75% DUE 01-30-2024	3,824,941
US344419AC03	FOMENTO ECONOMICO 3.5% 16/01/2050	1,404,899
JP3397150008	FOOD & LIFE COMPAN NPV	274,729
US3453708600	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	10,006,843
XS1959498160	FORD MTR CR CO LLC FIXED 0% DUE 03-06-2024	149,354
AU000000FMG4	FORTESCUE METALS GRP LTD NPV	1,636,562
US34959E1091	FORTINET INC COM	10,662,307
US34959J1088	FORTIVE CORP COM MON STOCK	5,625,514
US34964C1062	FORTUNE BRANDS HOME & SEC INC COM	1,871,033
US35137L1052	FOX CORP CL A CL A	4,779,003
US35671D8570	FREEMPORT-MCMORAN INC	24,564,328
DE000A3E5D64	FUCHS PETROLUB SE NON VTG PRF NPV (REG)	916,491
JP3820000002	FUJI ELECTRIC HOLINDGS CO Y50	742,733
JP3814000000	FUJIFILM HOLDINGS CORP NPV	4,090,763

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

JP3818000006	FUJITSU NPV	3,261,058
JP3805010000	FUKUOKA FINANCIAL NPV	381,459
PTGAL0AM0009	GALP ENERGIA SGPS EUR1	40,324,611
US36467J1088	GAMING & LEISURE PPTYS INC COM	11,106,190
CH0114405324	GARMIN LTD COMMON STOCK	7,008,588
US3666511072	GARTNER INC COM	1,851,313
XS2088659789	GAS NETWORKS IRE 0.125% SNR 04/12/2024 EUR	148,775
XS0596919539	GATWICK 6.5% 02/03/2041	1,294,872
XS2332199830	GATWICK FDG LTD 2.5%-FRN 15/04/2032 GBP	586,719
US36830DAD30	GC TREASURY CENTRE CO 4.4% 03-30-2032	701,187
US36830DAF87	GC TREASURY CENTRE CO 5.2% 03-30-2052	242,952
US36164QNA21	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	881,605
XS0340495216	GE CAP UK FDG UNLI 5.875% GTD SNR 18/01/33 GBP	3,814,902
DE0006602006	GEA GROUP AG NPV	1,752,143
CH0030170408	GEBERIT AG CHF0.10 (REGD)	2,567,149
FR0010040865	GECINA SA EUR7.50	2,669,665
XS0229561831	GEN ELEC CO 4.875% GTD SUB 18/09/37 GBP	2,541,799
US37045V1008	GEN MTRS CO COM	15,491,796
US37045XCK00	GEN MTRS FINL CO FIXED 4.35% DUE 04-09-2025	332,152
US3687361044	GENERAC HLDGS INC COM STK	23,242,408
US36962GXZ26	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	608,512
XS1674925505	GENERAL MOTORS FIN 2.25% GTD SNR 06/09/24 GBP	2,230,281
US37045VAH33	GENERAL MTRS CO 5% DUE 04-01-2035	393,730
US37045VAV27	GENERAL MTRS CO 6.125% DUE 10-01-2025	2,058,741
US37045VAK61	GENERAL MTRS CO 6.6% DUE 04-01-2036	930,520
DK0010272202	GENMAB AS DKK1	1,968,003
SGXE21576413	GENTING SING LTD NPV	907,396
US3724601055	GENUINE PARTS CO COM	7,064,547
CA9611485090	GEORGE WESTON COM NPV	3,691,297
US373334KM26	GEORGIA PWR CO 2.1% 07-30-2023	120,808
SE0000202624	GETINGE AB SER 'B' NPV	1,373,792
CA3759161035	GILDAN ACTIVEWEAR COM NPV	454,466
US375558AZ68	GILEAD SCIENCES 3.5% DUE 02-01-2025	184,746
US375558BD48	GILEAD SCIENCES 4.75% SNR 01/03/2046 USD	1,371,918
US3755581036	GILEAD SCIENCES INC	15,741,279
XS2170601848	GLAXOSMITHKLINE CA 1.25% GTD SNR 12/10/28 GBP	3,066,124
XS2170609072	GLAXOSMITHKLINE CA 1.625% GTD SNR 12/05/35 GBP	1,164,117
XS0294624373	GLAXOSMITHKLINE CA 5.25% GTD EMTN 10/4/42 GBP	1,520,567
XS0140516864	GLAXOSMITHKLINE CA 5.25% GTD SNR 19/12/33 GBP	1,517,964
XS0350820931	GLAXOSMITHKLINE CA 6.375% GTD SNR 09/03/39 GBP	1,035,692
XS1968703345	GLENCORE FIN EUR L 3.125% GTD SNR 26/03/26 GBP	1,643,444
XS0767865263	GLENCORE FINANCE (EUROPE) LIMITED STEP UP 03/04/2022	3,528,000
JE00B4T3BW64	GLENCORE PLC ORD USD0.01	275,796,245
DK0010272632	GN STORE NORD DKK4	490,241
US38148LAF31	GOLDMAN SACHS 5.15% DUE 05-22-2045	1,247,453
US38141GXJ83	GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025	3,359,086
XS1023626671	GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	1,254,450
US38141G1040	GOLDMAN SACHS GROUP INC COM	3,451,302
US38141GZR81	GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028	1,441,036
XS1458408561	GOLDMAN SACHS GRP 1.625% SNR 27/07/2026 EUR	762,221
XS1861206636	GOLDMAN SACHS GRP 2% SNR EMTN 01/11/2028 EUR	508,951
XS1859424902	GOLDMAN SACHS GRP 3.125% SNR 25/07/2029 GBP	1,542,541
XS2149207354	GOLDMAN SACHS GRP 3.375% SNR 27/03/2025 EUR	720,957
XS0340470490	GOLDMAN SACHS GRP 6.875% SUB 18/01/2038 GBP	1,451,146
XS0357124618	GOLDMAN SACHS GRP 7.25% SNR 10/04/28 GBP50000	2,457,839
AU000000GMG2	GOODMAN GROUP NPV	452,013
BE0003797140	GPE BRUXELLES LAM NPV	1,669,565
AU000000GPT8	GPT GROUP NPV (STAPLED SECURITIES)	167,066
US3848021040	GRAINGER W W INC COM	7,991,581
CA39138C1068	GREAT WEST LIFECO COM NPV	827,941
XS0213358608	GREENE KING FIN 5.702%-FRN 12/34 GBP'B'REGS	1,213,902
FR0013430840	GROUPE VYV 1.625% SNR 02/07/2029 EUR	572,968

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

GB0009252882	GSK PLC	243,179,117
DK0010287234	H.LUNDBECK A/S DKK5	14,375,117
KR7195870001	HAESUNG DS CO LTD KRW5000	3,506,559
JP3766550002	HAKUHODO DY HLDGS NPV	1,011,566
GB0004052071	HALMA ORD GBP0.10	2,458,570
HK0101000591	HANG LUNG PROPERTIES HKD1	1,483,278
KR7014680003	HANSOL CHEMICAL CO KRW5000	4,244,976
GB00B1VZ0M25	HARGREAVES LANSDOW ORD GBP0.004	44,936,156
US416515BD59	HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	1,095,764
US4165151048	HARTFORD FINL SVCS GROUP INC COM	10,108,627
JP3768600003	HASEKO CORPORATION NPV	184,759
XS1815424202	HASTINGS GROUP FIN 3% GTD SNR 24/05/2025 GBP	2,003,392
US42250P1030	HEALTHPEAK PROPERTIES INC	1,935,689
XS2243322976	HEATHROW FUNDING 2.75% SNR 13/10/31 GBP1000	1,369,318
XS0383001053	HEATHROW FUNDING 6.45%-FR A/BKD 10/12/33 GBP	2,514,000
XS0987355855	HEATHROW FUNDING LTD 4.625% 31/10/2046	2,197,755
XS2147977636	HEINEKEN NV 2.25% SNR EMTN 30/03/30 EUR	282,901
NL0000009165	HEINEKEN NV EUR1.60	1,010,780
DE000A161408	HELLOFRESH SE NPV	1,087,078
HK0012000102	HENDERSON LAND DEVELOPMENT HKD2	1,246,919
DE0006048432	HENKEL AG & CO KGAA NON-VTG PRF NPV	1,574,500
SE0000106270	HENNES & MAURITZ SER 'B' NPV	1,108,097
US8064071025	HENRY SCHEIN INC COMMON STOCK	5,019,558
FR0000052292	HERMES INTL NPV	3,474,752
US4278661081	HERSHEY COMPANY COM STK USD1	8,186,347
US42809H1077	HESS CORP COM STK	47,425,712
US42824C1099	HEWLETT PACKARD ENTERPRISE CO COM	7,981,246
SE0015961909	HEXAGON AB SER 'B' NPV	1,642,192
XS0888566519	HIGH SPEED RAIL FI 4.375% A/BKD 01/11/2038 GBP	3,058,127
GB00B0LCW083	HIKMA PHARMACEUTIC ORD GBP0.10	1,603,190
JP3799000009	HIROSE ELECTRIC NPV	402,106
JP3784600003	HISAMITSU PHARM CO NPV	285,889
XS1790108283	HISCOX 2% SNR 14/12/2022 GBP100000	1,483,646
JP3788600009	HITACHI NPV	879,423
KR7204320006	HL MANDO CORPORATI KRW1000	2,792,897
XS1613116349	HOLCIM STERLING FI 3% GTD SNR 12/05/2032 GBP	1,013,038
US4364401012	HOLOGIC INC COM	7,136,415
US437076BD31	HOME DEPOT INC 4.875 DUE 02-15-2044	503,011
US4370761029	HOME DEPOT INC COM	5,074,846
JP3854600008	HONDA MOTOR CO NPV	1,448,424
HK0003000038	HONG KONG & CHINA GAS HKD0.25	776,459
HK0388045442	HONG KONG EXCHANGES & CLEAR	11,515,025
BMG4587L1090	HONGKONG LAND HLD ORD USD0.10 (SINGAPORE REG)	1,946,751
IE00BQPVQZ61	HORIZON THERAPEUTICS PLC COM USD0.0001	10,316,037
US44107P1049	HOST HOTELS & RESORTS INC REIT	4,827,667
GB0005576813	HOWDEN JOINERY GR ORD GBP0.10	2,416,405
JP3837800006	HOYA CORP NPV	1,000,479
US40434L1052	HP INC COM	3,335,966
XS0174470764	HSBC BANK 5.375% SUB 22/08/33 GBP1000	1,412,520
XS0088317853	HSBC BANK 6.5% SUB 07/07/2023 GBP1000	2,112,738
XS0179407910	HSBC CAP FDG (STG1) 5.844%-VAR GTD NTS 31/12/2049	1,166,117
GB0005405286	HSBC HLDGS ORD USD0.50 (UK REG)	217,521,842
XS1473485925	HSBC HOLDINGS PLC 2.625% SNR 16/08/2028 GBP	968,526
XS0159497162	HSBC HOLDINGS PLC 5.75% SUB 20/12/27 GBP1000	860,411
XS0498768315	HSBC HOLDINGS PLC 6% SUB 29/03/40 GBP50000'17	4,010,424
XS1699084601	HUANENG HONG KONG 3.6%-FRN GTD SNR PERP USD	151,885
US4435731009	HUBSPOT INC COM	3,710,472
DE000A1PHFF7	HUGO BOSS AG	23,464,700
US4448591028	HUMANA INC COM	3,393,675
US4461501045	HUNTINGTON BANCSHARES INC COM	22,024,393
CA4488112083	HYDRO ONE LTD COM NPV	1,483,607
HK0014000126	HYSAN DEVELOPMENT NPV	832,831

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

KR7307950006	HYUNDAI AUTOEVER CORP NPV	2,134,098
CA45075E1043	IA FINANCIAL CORP COM NPV	641,092
US44891N2080	IAC INC COM NEW	1,877,903
XS0435791180	IBERDROLA FINANZAS 6.0% 01/07/2022	1,061,936
XS0410370919	IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP	3,486,355
XS1797138960	IBERDROLA INTL B V 2.625%-FRN GTD SUB PERP EUR	257,638
ES0144580Y14	IBERDROLA SA EUR0.75	30,309,576
JP3148800000	IBIDEN CO LTD NPV	12,046,362
US45167R1041	IDEX CORP COM	2,460,714
US45168D1046	IDEXX LABS INC COM	3,074,598
GB00B06QFB75	IG GROUP HLDGS ORD GBP0.00005	2,047,459
AU000000IGO4	IGO LTD	20,786,711
US452308AX78	IL TOOL WKS INC 2.65% DUE 11-15-2026	751,056
US4523081093	ILL TOOL WKS INC COM	5,276,217
XS1234953575	ILLINOIS TOOL WKS 1.25% SNR 22/05/2023 EUR	179,138
US4523271090	ILLUMINA INC COM	1,167,563
AU000000ILU1	ILUKA RESOURCES NPV	1,327,791
NL0010801007	IMCD NV EUR0.16	587,101
GB00B61TVQ02	INCHCAPE ORD GBP0.10	19,387,113
AU000000IPL1	INCITEC PIVOT NPV	5,058,049
US45434M2C57	INDIAN RAILWAY FINANCE 2.8% DUE 02-10-2031 REG	893,319
ES0148396007	INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)	347,595
US455780CQ75	INDONESIA (REPUBLIC OF) 2.85% 02-14-2030	746,449
SE0000107203	INDUSTRIVARDEN AB SER'C'NPV	1,559,987
DE0006231004	INFINEON TECHNOLOG ORD NPV (REGD)	62,054,677
US456837BA00	ING GROEP N V 3.869% 03-28-2026	793,714
XS1771838494	ING GROEP N.V. 1.125% SNR 14/02/2025 EUR	1,355,140
XS1953146245	ING GROEP N.V. 3% SNR 18/02/2026 GBP100000	1,603,344
NL0011821202	ING GROEP N.V. EUR0.01	830,229
US45687V1061	INGERSOLL RAND INC COM	13,789,647
AU000000IAG3	INS AUSTRALIA NPV	5,220,541
US45784P1012	INSULET CORP COM STK	2,731,785
CA45823T1066	INTACT FINL CORP COM NPV	583,852
US4581401001	INTEL CORP COM	11,969,788
US4581X0DJ40	INTER-AMER DEV BK 2% MTN 23/07/2026 USD '720'	5,932,692
US45866F1049	INTERCONTINENTAL EXCHANGE INC COM	33,511,734
US459200JZ55	INTERNATIONAL BUSINESS MACHS CORP 3.3% 05-15-2026 REG	1,381,421
GB0031638363	INTERTEK GROUP ORD GBP0.01	1,799,825
IT0000072618	INTESA SANPAOLO NPV	28,846,578
US459058HT33	INTL BK FOR RECON & DEV SUSTAINABLE DEV BD 1.625% DUE 01-15-2025 REG	7,406,600
US459200JX08	INTL BUSINESS MCHN 2.85% SNR 13/05/2022 USD	745,852
XS2121223601	INTL FINANCE CORP 0.75% SNR MTN 22/07/27 GBP	4,353,665
GB0006834344	INTU PROPERTIES PLC ORD GBP0.50	799,837
US4612021034	INTUIT COM	5,107,381
SE0015811963	INVESTOR AB SER 'B' NPV	2,155,312
US46187W1071	INVITATION HOMES INC COM	4,887,581
FR0010259150	IPSEN SA EUR1	1,020,005
US46266C1053	IQVIA HLDGS INC COM USD0.01	17,359,934
JP3894900004	ISETAN MITSUKOSHI NPV	1,110,477
IL0006912120	ISRAEL DISCOUNT BK ILS0.10	2,857,229
JP3137200006	ISUZU MOTORS NPV	414,108
JP3143600009	ITOCHEU CORP NPV	37,194,301
JP3143900003	ITOCHEU TECHNO-SOLUTIONS CORPORATION NPV	9,178,907
GB0033986497	ITV ORD GBP0.10	62,130,070
JE00BYVQYS01	IWG PLC ORD GBP0.01	21,794,290
US4262811015	JACK HENRY & ASSOC INC COM	6,030,690
US4698141078	JACOBS NAME CHANGE WITH CUSIP CHANGE TNT#0002E1VAM4 08-29-2022	26,843,146
US471048CF32	JAPAN BK INTL COOPERATION GTD NT 2% DUE 10-17-2029 REG	3,622,251
JP3039710003	JAPAN METROPOLITAN FUND INVEST	1,141,628
JP3946750001	JAPAN POST BANK CO NPV	1,377,404
JP3752900005	JAPAN POST HOLD CO NPV	1,598,820
JP3027680002	JAPAN REAL ESTATE INVESTMENT CO	1,030,759

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

SG1B51001017	JARDINE CYCLE & CARRIAGE SGD1	3,529,963
BMG507361001	JARDINE MATHESON HLDGS USD0.25 (SINGAPORE REG)	3,333,460
AU000000JBH7	JB HI-FI NPV	6,104,739
KYG8208B1014	JD.COM INC USD0.00002 A CLASS	586,381
PTJMT0AE0001	JERONIMO MARTINS EUR1	2,486,779
XS2325157910	JMH COMPANY LTD 2.5% GTD SNR 09/04/2031 USD	1,848,003
US4778391049	JOHN BEAN TECHNOLOGIES CORP COM STK	5,595,708
US4781601046	JOHNSON & JOHNSON COM USD1	39,741,703
IE00BY7QL619	JOHNSON CTLS INTL PLC COM USD0.01	6,503,962
GB00BZ4BQC70	JOHNSON MATTHEY	1,270,655
XS2335966631	JPMORGAN CHASE & .991% 28/04/2026	2,249,743
US46625HJH49	JPMORGAN CHASE & 3.2% DUE 01-25-2023	3,837,394
US46625HRX07	JPMORGAN CHASE & 3.625% DUE 12-01-2027	989,773
US46647PBE51	JPMORGAN CHASE & CO 2.739% DUE 10-15-2030	1,435,341
US46647PBP09	JPMORGAN CHASE & CO 2.956% 05-13-2031	1,371,583
US46625H1005	JPMORGAN CHASE & CO COM	14,420,192
JP3385980002	JSR CORP NPV	1,957,578
JP3386700003	JTOWER INC NPV	11,064,011
NL0012015705	JUST EAT TAKEAWAY.COM N.V.	305,981
JP3210200006	KAJIMA CORP NPV	752,420
JP3228600007	KANSAI ELECTRIC POWER CO NPV	391,541
JP3229400001	KANSAI PAINT CO NPV	860,082
JP3205800000	KAO CORP NPV	442,918
US48576A1007	KARUNA THERAPEUTICS INC COM	3,081,204
JP3932950003	KATITAS CO LTD NPV	13,915,334
KR7105560007	KB FINANCIAL GROUP KRW5000	5,951,777
BE0002631126	KBC GROEP NV 1.125% SNR 25/01/2024 EUR	1,026,218
BE0002846278	KBC GROEP NV 1.5%-FRN SNR 29/03/2026 EUR	678,563
BE0003565737	KBC GROEP NV NPV	15,661,194
JP3496400007	KDDI CORP NPV	728,736
SG1U68934629	KEPPEL CORP NPV	2,405,309
FR0000121485	KERING	528,552
IE0004906560	KERRY GROUP 'A' ORD EUR0.125	2,738,470
FI0009000202	KESKO OYJ SER 'B' EUR2	3,366,857
US49271VAJ98	KEURIG DR PEPPER FIXED 3.2% DUE 05-01-2030	1,472,302
US49271V1008	KEURIG DR PEPPER INC COM	4,453,066
JP3244800003	KEWPIE CORPORATION NPV	908,225
JP3236200006	KEYENCE CORP NPV	23,675,625
US49338L1035	KEYSIGHT TECHNOLOGIES INC COM	31,309,768
AU000KFWHAA3	KFW 4.0% 27/02/2025	5,891,305
JP3240400006	KIKKOMAN CORP NPV	619,892
GB0033195214	KINGFISHER ORD GBP0.157142857	2,976,204
JP3258000003	KIRIN HOLDINGS CO NPV	1,696,359
JP3240600001	KISSEI PHARM CO NPV	8,002,068
US48251W1045	KKR & CO INC CL A CL A	7,259,491
US4824801009	KLA CORPORATION COM USD0.001	6,447,880
FR0000121964	KLEPIERRE EUR1.40	1,982,057
DE000KBX1006	KNORR BREMSE AG	25,749,728
JP3301100008	KOBAYASHI PHARMACEUTICALS NPV	1,817,026
XS2014307800	KOMMUNALBANKEN AS 2% SNR 19/06/2024 USD2000	5,265,728
NL0011794037	KON AHOLD DELHAIZE EUR0.01	51,759,951
XS2406890066	KON KPN NV 0.875% SNR MTN 15/11/33 EUR	1,257,316
XS0451790280	KON KPN NV 5.75% SNR MTN 17/09/29 GBP	2,843,035
FI0009013403	KONE CORPORATION NPV ORD 'B'	3,483,352
NL0000009827	KONINKLIJKE DSM NV EUR1.50	5,419,431
NL0000009082	KONINKLIJKE KPN	3,300,366
NL0000009538	KONINKLIJKE PHILIP EUR0.20	20,020,639
XS1253559865	KRAFT HEINZ FOODS CO 4.125% 01/07/2027	1,257,463
XS0138039275	KREDIETANSTAL WIEDERAUFBAU 5.0% 09 JUN 2036	2,737,482
XS0200950326	KREDITANST FUR WIE 4.875% GTD SNR 15/03/37 GBP	4,909,370
XS0138036842	KREDITANST FUR WIE 5.5% GTD SNR 18/06/2025 GBP	11,951,724
US501044DJ76	KROGER CO 3.7% 08-01-2027	982,440

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

JP3266400005	KUBOTA CORP NPV	560,345
CH0025238863	KUEHNE&NAGEL INTL CHF1 (REGD)	3,846,678
JP3270000007	KURITA WATER INDS NPV	790,640
JP3249600002	KYOCERA CORP NPV	361,738
JP3253900009	KYORITSU MAINTENAN NPV	18,571,538
JP3256000005	KYOWA KIRIN CO LTD NPV	931,729
JP3247010006	KYUSHU RAILWAY COR NPV	1,164,015
US5128071082	LAM RESH CORP COM	5,945,713
BMG5361W1047	LANCASHIRE HLDGS COM STK	23,499,450
XS1559392490	LAND SEC.CAP.MKTS. 2.399%-VAR SNR 08/02/31 GBP	895,518
XS1687484698	LAND SEC.CAP.MKTS. 2.625%-VAR 22/09/2039 GBP	1,891,663
XS1801843092	LAND SECURITIES CAPITAL MARKETS 2.375% 29/03/2029	1,845,446
GB00BYW0PQ60	LAND SECURITIES GP ORD GBP0.106666666	2,768,910
DE000LB2CQX3	LANDESBANK 1.5% 03/02/2025	2,215,363
XS2101346208	LANDWIRT RENTENBK 1.75% GTD SNR 14/01/27USD	5,863,085
DE0005470405	LANXESS AG NPV	30,772,519
US5178341070	LAS VEGAS SANDS CORP COM STK	7,255,706
JP3982100004	LAWSON INC NPV	715,951
US5218652049	LEAR CORP COM NEW COM NEW	13,115,648
DE000LEG1110	LEG IMMOBILIEN SE	2,004,715
XS1310962839	LEGAL & GENERAL GP 5.375%-FRN LT2 27/10/45 GBP	1,703,264
GB0005603997	LEGAL & GENERAL GP ORD GBP0.025	37,394,604
XS1079028566	LEGAL & GENERAL GROUP BNDS 5.5% 27/06/64	603,284
FR0010307819	LEGRAND SA EUR4	1,168,453
AU3CB0278711	LENDLEASE FIN LTD MTN 3.7% 31/03/2031	809,196
AU3CB0275550	LENDLEASE FINANCE 3.4% GTD SNR 27/10/2027 AUD	1,242,401
US5260571048	LENNAR CORP CL A CL A	6,694,243
IT0003856405	LEONARDO SPA EUR4.40	907,400
KR7066570003	LG ELECTRONICS INC KRW5000	3,177,901
XS1403499848	LIBERTY MUT GROUP 2.75% 04/05/2026	264,110
US534187BH11	LINCOLN NATL CORP 3.8% 03-01-2028	1,305,696
US534187BD07	LINCOLN NATL CORP 4% DUE 09-01-2023	330,668
XS2463961248	LINDE PLC 1.375% 1.375% 31/03/2031	1,941,340
IE00BZ12WP82	LINDE PLC COM USD0.001	6,083,590
CH0010570759	LINDT & SPRUENGLI CHF100 (REGD)	3,506,301
HK0823032773	LINK REAL ESTATE INVESTMENT	2,592,056
JP3965400009	LION CORP NPV	1,248,511
US5018892084	LKQ CORP COM LKQ CORP	5,099,967
XS0737747211	LLOYDS BANK PLC 5.125%-FRN GTD 07/03/25 GBP	5,434,870
XS0422704071	LLOYDS BANK PLC 7.5% SNR EMTN 15/04/24 GBP	2,593,468
XS0503834821	LLOYDS BANK PLC 7.625% SUB 22/04/2025 GBP	2,771,932
XS1699636574	LLOYDS BANKING GP 2.25% SNR EMTN 16/10/24 GBP	983,406
GB0008706128	LLOYDS BANKING GP ORD GBP0.1	106,028,337
US539439AR07	LLOYDS BKG GROUP 0% DUE 03-22-2028	659,700
US53944YAF07	LLOYDS BKG GROUP 4.45% DUE 05-08-2025	583,754
US53944YAL74	LLOYDS BKG GROUP FIXED 3.87% DUE 07-09-2025	3,837,506
XS0543369184	LLOYDS TSB BANK PLC 6.5% 17/09/2040	2,210,817
CA5394811015	LOBLAWS COS LTD COM NPV	5,896,453
US5404241086	LOEWS CORP COM	5,053,012
CH0025751329	LOGITECH INTL CHF0.25 (REGD)	2,031,812
XS1648468574	LONDON & QUADRANT 2.75% BDS 20/07/57 GBP1000	953,574
XS2327297672	LONDON STOCK EXCH 1.625% SNR MTN 06/04/30 GBP	1,787,155
GB00B0SWJX34	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604	13,403,014
CH0013841017	LONZA GROUP AG CHF1 (REGD)	708,800
FR0000120321	L'OREAL EUR0.20	2,244,264
US548661DZ79	LOWES COS INC 3% DUE 10-15-2050	468,458
US5486611073	LOWES COS INC COM	5,507,269
XS2327299298	LSEG NETHERLANDS B 0.25% GTD SNR 06/04/28 EUR	571,019
XS2327299884	LSEG NETHERLANDS B 0.75% GTD SNR 06/04/33 EUR	372,425
CA5503721063	LUNDIN MINING CORP COM NPV	1,493,840
FR0013482833	LVMH MOET HENNESSY .125% 11/02/2028	1,113,021
FR0013482841	LVMH MOET HENNESSY .375% 11/02/2031	1,320,509



**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

FR0013482858	LVMH MOET HENNESSY 1% SNR EMTN 11/02/2023 GBP	3,375,452
FR0013482866	LVMH MOET HENNESSY 1.125% SNR 11/02/2027 GBP	1,999,423
FR0000121014	LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30	1,880,130
US55087P1049	LYFT INC CL A CL A	2,533,851
NL0009434992	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	11,551,417
US55261F1049	M & T BK CORP COM	7,670,865
XS1888920276	M&G PLC 5.625%-FRN LT2 20/10/51 GBP	4,015,255
XS1003373047	M&G PLC 5.7%-FRN LT2 19/12/2063 GBP	1,256,625
GB00BKFB1C65	M&G PLC ORD GBP0.05	840,465
XS1243995302	M&G PLC STP-FR LT2 MTN 20/07/55 GBP	1,076,538
JP3435750009	M3 INC NPV	808,181
FR0014003Y09	MACIF .625% 21/06/2027	703,439
US55825T1034	MADISON SQUARE GARDEN SPORTS CORP	5,650,903
CA5592224011	MAGNA INTL INC COM NPV	2,340,996
JP3862400003	MAKITA CORP NPV	659,735
JE00BJ1DLW90	MAN GROUP PLC (N) ORD USD0.0342857142	124,122,118
BMG5800U1071	MAN WAH HOLDINGS L HKD0.4	1,036,344
XS1718393512	MANCHESTER AIRPORT 2.875% SNR SEC 31/03/39 GBP	776,832
SG2C32962814	MAPLETREE IND TST NPV (REIT)	240,553
US56585AAG76	MARATHON PETROLEUM CORP 3.625% DUE 09-15-2024	153,015
US5705351048	MARKEL CORP HOLDING CO COM	6,392,461
US57060D1081	MARKETAXESS HLDGS INC COM STK	2,504,842
US5717481023	MARSH & MCLENNAN CO'S INC COM	42,267,108
JP3877600001	MARUBENI CORP NPV	1,365,526
JP3870400003	MARUI GROUP CO LTD	242,057
US574599BM79	MASCO CORP 4.5% DUE 05-15-2047	591,969
US5745991068	MASCO CORP COM	3,033,738
US574599BP01	MASCO CORP FIXED 2% DUE 10-01-2030	825,259
US5747951003	MASIMO CORP COM STK	3,271,703
US57636QAN43	MASTERCARD INC 2% DUE 03-03-2025	1,165,856
US57636Q1040	MASTERCARD INC CL A	27,302,255
US57667L1070	MATCH GROUP INC NEW COM	4,358,661
JP3868400007	MAZDA MOTOR CORP NPV	1,897,722
XS1963745580	MCDONALD'S CORP 2.95% SNR MTN 15/03/34 GBP	994,072
XS1075996907	MCDONALD'S CORPORATION 4.125% SNR 11/06/2054 USD100000	1,206,248
AU000000MPL3	MEDIBANK PRIVATE L NPV	2,043,525
IT0000062957	MEDIOBANCA SPA EUR0.5	2,409,651
JP3268950007	MEDIPAL HOLDINGS CORP	720,510
XS1960678099	MEDTRONIC GBL HLDG 0.375% GTD SNR 07/03/23 EUR	254,522
IE00BTN1Y115	MEDTRONIC PLC COMMON STOCK	8,269,051
JP3918000005	MEIJI HOLDINGS CO NPV	1,825,436
USG59669AC89	MEITUAN DIANPING 3.05% DUE 10-28-2030 BEO	1,006,267
GB00BNR5MZ78	MELROSE IND PLC ORD GBP0.076190476	75,808,618
JP3921290007	MERCARI INC NPV	5,117,978
DE0007100000	MERCEDES-BENZ GROUP AG	22,655,086
US58933YAT29	MERCK & CO INC NEW 3.7% DUE 02-10-2045	688,448
US58933Y1055	MERCK & CO INC NEW COM	22,321,350
US58933YAR62	MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025	68,514
DE0006599905	MERCK KGAA NPV	3,131,849
ES0105025003	MERLIN PROPERTIES EUR1	1,747,177
XS2281152822	MET LIFE GLOBAL .625% 08/12/2027	1,678,346
US30303M1027	META PLATFORMS INC	11,143,279
AU000000MTS0	METCASH LIMITED NPV	2,069,549
XS0207636712	METLIFE INC 5.375% SNR 09/12/2024 GBP	1,285,759
US59156R1086	METLIFE INC COM STK USD0.01	5,754,136
CA59162N1096	METRO INC COM NPV	978,006
XS0873675846	METRO LIFE GBL FD1 2.875% SNR SEC 11/01/23 GBP	3,623,429
US5926881054	METTLER-TOLEDO INTL INC COM	9,374,655
US91087BAH33	MEXICO (UTD MEX ST) 3.25% SNR 16/04/30 USD1000	1,462,150
FR0000121261	MICHELIN (CGDE) EUR2	4,003,894
US5951121038	MICRON TECH INC COM	7,913,634
US594918CE21	MICROSOFT CORP 2.921% 03-17-2052 USD	833,870

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

US594918BJ27	MICROSOFT CORP 3.125% DUE 11-03-2025	154,537
US5949181045	MICROSOFT CORP COM	141,055,774
US59522J1034	MID-AMER APT CMNTYS INC COM	9,722,049
AU000000MIN4	MINERAL RES LTD NPV	2,447,534
KYG6145U1094	MINTH GRP HKD0.1	3,248,975
AU000000MGR9	MIRVAC GROUP STAPLED SECURITIES	277,553
XS1688567251	MIRVAC GRP FINANCE 3.625% GTD SNR 18/03/27 USD	758,075
JP3885400006	MISUMI GROUP INC NPV	121,217
XS0179133953	MITCHELLS & BUT FIN 5.574% BDS 15/12/28 GBP1000	205,749
XS0179135909	MITCHELLS & BUT FIN CLS'B1'5.965% ABS 12/23 GBP	10,690
JP3902400005	MITSUBISHI ELEC CP NPV	1,186,281
JP3899600005	MITSUBISHI ESTATE CO LTD	628,580
JP3499800005	MITSUBISHI HC CAP. NPV	250,744
JP3900000005	MITSUBISHI HVY IND NPV	1,700,486
US606822BW35	MITSUBISHI UFJ .953% DUE 07-19-2025	2,555,665
US606822AP92	MITSUBISHI UFJ FIN 2.665% SNR 25/07/22 USD2000	125,814
JP3902900004	MITSUBISHI UFJ FIN NPV	31,473,717
JP3893600001	MITSUMI & CO LTD NPV	21,449,684
JP3885780001	MIZUHO FINANCIAL GROUP NPV	832,907
KYG618201092	MODERN DENTAL GROUP LIMITED USD0.01	81,554
US60855R1005	MOLINA HEALTHCARE INC COM	8,310,047
US6092071058	MONDELEZ INTL INC COM	34,441,907
JP3922950005	MONOTARO CO.LTD NPV	639,268
US61174X1090	MONSTER BEVERAGE CORP NEW COM	3,173,607
US61772BAA17	MORGAN STANLEY 0.731% DUE 04-05-2024	1,231,068
XS1577762823	MORGAN STANLEY 2.625% SNR MTN 09/03/27 GBP	2,979,931
US6174468C63	MORGAN STANLEY 4% DUE 07-23-2025	1,546,984
US6174467Y92	MORGAN STANLEY 4.35 DUE 09-08-2026	641,461
US617482V925	MORGAN STANLEY 6.375% SNR MTN 24/07/42 USD	590,002
US6174464486	MORGAN STANLEY COM STK USD0.01	3,805,348
US6174468P76	MORGAN STANLEY FLTG RT 3.622% DUE 04-01-2031	1,269,328
NO0003054108	MOWI ASA	4,241,534
US55336VAQ32	MPLX LP 3.375% SNR 15/03/23 USD2000	267,815
US55336VBN91	MPLX LP 4.25% DUE 12-01-2027 BEO	235,317
US55336VAL45	MPLX LP FIXED 5.2% DUE 03-01-2047	798,109
XS2322419776	MPT OPER 2.5% 24/03/2026	606,392
JP3890310000	MS&AD INS GP HLDGS NPV	1,503,117
US5534981064	MSA SAFETY INC COM	2,978,128
US55354G1004	MSCI INC COMMON	7,489,590
HK0066009694	MTR CORP HKD1	1,693,653
XS0764278288	MUENCHENER RUECKVE 6.625%-FRN LT2 26/05/42 GBP	905,945
DE0008430026	MUENCHENER RUECKVE NPV (REGD)	1,463,529
JP3914400001	MURATA MANUFACTURING CO. NPV	680,362
JP3912700006	MUSASHI SEIMITSU NPV	9,143,211
XS1492458044	MYLAN II B.V. 3.125% GTD SNR 22/11/28 EUR	519,420
JP3649800004	NAGOYA RAILROAD CO LTD	1,354,536
US6311031081	NASDAQ INC	3,037,844
XS0627336323	NATIONAL GRID EL W 5.75% SNR EMTN 16/04/32 GBP	4,302,697
XS1893807120	NATIONAL GRID ELEC 3.5% SNR 16/10/2026 GBP1000	2,535,152
GB00BDR05C01	NATIONAL GRID ORD GBP0.12431289	4,623,286
US637432NS00	NATIONAL RURAL UTILS COOP FIXED 3.7% 03-15-2029	551,570
XS2108460184	NATIONWIDE B/S 1% SNR 24/01/2023 GBP100000	2,459,089
XS0584363724	NATIONWIDE B/S 5.625%-FRN GTD 28/01/26 GBP	2,625,766
GB0006215205	NATL EXPRESS GRP ORD GBP0.05	43,121,649
XS2104915033	NATL GRID ELEC TRA 0.19% SNR EMTN 20/01/25 EUR	1,404,450
XS2157487237	NATL GRID ELEC TRA 2% SNR EMTN 17/04/2040 GBP	1,133,491
XS0789331948	NATL GRID ELEC TRA 4.0% 08 JUN 2027 GBP100000	1,552,003
XS0407912053	NATL GRID ELEC TRA 7.375% SNR 13/01/2031 GBP	223,254
XS2284250284	NATL GRID GAS PLC 1.125% SNR 14/01/2033 GBP	1,497,223
XS0731407655	NATL WESTMINSTER BANK 5.125% 13/01/2024	2,218,147
XS2382950330	NATWEST GROUP PLC 1.043% 14/09/2032	724,815
XS1875275205	NATWEST GROUP PLC 2%-FR SNR EMTN 04/03/25 EUR	85,880

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

XS1970533219	NATWEST GROUP PLC 3.125%-FRN SNR 28/03/27 GBP	1,996,604
XS2449910921	NATWEST GROUP PLC 3.619%-FRN SNR 29/03/29 GBP	799,309
XS2172960481	NATWEST GROUP PLC 3.622% 14/08/2030 GBP100000	1,037,217
GB00B7T77214	NATWEST GROUP PLC ORD GBP1	121,709,624
US780097BJ90	NATWEST GROUP PLC SR GLBL COCO 4.519% 06-25-2024	1,198,813
US780097BD21	NATWEST GROUP PLC SR NT 3.875% DUE 09-12-2023 REG	1,488,524
XS1795261822	NATWEST MARKETS PL 2.875%-FRN SNR 19/09/26 GBP	4,478,515
JP3733000008	NEC CORP NPV	10,440,276
DE0006452907	NEMETSCHKE SE ORD NPV	422,252
CH0038863350	NESTLE SA CHF0.10 (REGD)	5,253,436
US64110D1046	NETAPP INC COM STK	21,959,179
KYG6427A1022	NETEASE INC COMSTK	12,396,234
AU3CB0280006	NETWORK FINANCE CO 2.579% GTD SNR 03/10/28 AUD	1,602,118
XS0236698972	NETWORK RAIL INFRA 4.375% SNR 09/12/2030 GBP	14,350,113
XS0206361221	NETWORK RAIL INFRA 4.75% SNR SEC 29/11/35 GBP	7,736,045
HK0000608585	NEW WORLD DEVEL CO NPV POST CON	895,137
XS2107435617	NEW YORK LIFE GLOB 0.25% SNR SEC 23/01/27 EUR	707,850
AU000000NCM7	NEWCREST MINING LTD NPV	782,093
GB0032089863	NEXT ORD GBP0.10	554,582
AU000000NXT8	NEXTDC LTD NPV	3,088,334
IL0002730112	NICE LTD ILS1	734,571
JP3665200006	NICHIREI CORP NPV	164,407
XS1820002308	NIE FINANCE PLC 2.5% GTD SNR 27/10/2025 GBP	1,979,365
US654106AH65	NIKE INC 2.4% DUE 03-27-2025	139,563
US6541061031	NIKE INC CL B	34,388,144
JP3657400002	NIKON CORP NPV	1,607,888
AU000000NEC4	NINE ENTERTAINMENT NPV	3,844,851
JP3756600007	NINTENDO CO LTD NPV	12,192,450
JP3381000003	NIPPON STEEL CORP	1,092,586
JP3735400008	NIPPON TELEGRAPH & TELEPHONE CORP NPV	36,254,232
JP3676800000	NISSHIN SEIFUN GRP NPV	801,714
JP3675600005	NISSIN FOODS HOLDINGS CO LTD NPV	1,246,586
JP3756100008	NITORI HOLDINGS NPV	701,412
JP3684000007	NITTO DENKO CORP NPV	1,640,965
NL0010773842	NN GROUP N.V. EUR0.12	2,521,400
JP3753400005	NOF CORP NPV	1,172,491
FI0009000681	NOKIA OYJ EUR0.06	4,400,706
FI0009005318	NOKIAN RENKAAT OYJ NPV	984,949
VGG6564A1057	NOMAD FOODS LIMITED COMMON STOCK	14,183,734
JP3762600009	NOMURA HOLDINGS NPV	780,667
JP3762800005	NOMURA RESEARCH INSTITUTE NPV	559,564
XS2443893255	NORDEA BANK ABP 1.125% SNR NPF 16/02/27 EUR	631,069
XS1241052346	NORDEA BANK ABP 2.375% 02/06/2022	4,005,288
FI4000297767	NORDEA BANK ABP NPV	23,196,041
XS0234964533	NORTHERN GAS NET F 4.875% GTD SNR 15/11/35 GBP	1,093,995
XS0234964459	NORTHERN GAS NET F 4.875% GTD SNR 30/06/27 GBP	1,169,933
XS0494932741	NORTHERN GAS NET F 5.625% GTD SNR 23/03/40 GBP	484,092
XS2063285923	NORTHERN POWERGRID 2.25% SNR 09/10/2059 GBP	819,536
AU000000NST8	NORTHERN STAR RESOURCES LTD	5,218,526
US6658591044	NORTHERN TR CORP COM	7,083,768
CA6665111002	NORTHLAND PWR INC COM	446,857
XS0733486848	NORTHUMBRIAN WATER FIN 5.125% 23 JAN 2042	1,422,806
XS1499724638	NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP	933,541
XS1034376100	NOTTING HILL HOUS TRST 4.375% 20/02/2054	640,240
CH0012005267	NOVARTIS AG CHF0.50 (REGD)	102,641,352
US66989HAE80	NOVARTIS CAP CORP 2.4% GTD SNR 21/09/2022 USD	76,270
XS2348030268	NOVO NORDISK FINAN 0% GTD SNR 04/06/2024 EUR	849,562
DK0060534915	NOVO-NORDISK AS DKK0.2 SERIES 'B'	24,190,189
DK0060336014	NOVOZYMES A/S SERIES 'B' DKK2 (POST CONSOLIDAT)	2,407,654
AU3CB0274645	NSW ELECTRICITY 2.543% GTD 23/09/2030 AUD	786,703
USJ5S39RAE49	NTT FINANCE CORP 03/04/2031 2.065% 03/04/2031	494,629
US67066G1040	NVIDIA CORP COM	38,595,819

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

US62944T1051	NVR INC COM STK USD0.01	1,566,072
NL0009538784	NXP SEMICONDUCTORS N V COM STK	801,750
US67103H1077	O REILLY AUTOMOTIVE INC NEW COM USD0.01	1,352,399
JP3190000004	OBAYASHI CORP NPV	388,721
JP3173500004	OBIC BUSINESS CONS NPV	9,505,351
JP3174410005	OJI HOLDINGS CORP	1,109,930
US6795801009	OLD DOMINION FREIGHT LINE INC COM	10,593,821
JP3201200007	OLYMPUS CORP NPV	747,914
JP3197800000	OMRON CORP NPV	1,089,527
XS1713462403	OMV AG 2.875% SUB PERP EUR100000	169,202
US6821891057	ON SEMICONDUCTOR CORP COM	3,839,137
US68233JBH68	ONCOR ELEC 3.7% DUE 11-15-2028	515,580
US68233JBM53	ONCOR ELEC DELIVERY CO LLC CORP 2.75% 06-01-2024	229,761
US68233JBP84	ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	488,061
CA68272K1030	ONEX CORP SUB-VTG NPV	2,002,498
JP3197600004	ONO PHARMACEUTICAL NPV	673,190
XS1234804653	OP CORPORATE BANK 2.5% SNR 20/05/22 GBP100000	1,917,156
AU3CB0272896	OPTUS FINANCE PTY 2.5% GTD SNR 01/07/2030 AUD	804,183
US68389XBT19	ORACLE CORP 2.5% DUE 04-01-2025 REG	318,979
US68389X1054	ORACLE CORP COM	5,560,783
FR0013396538	ORANGE 3.25% SNR EMTN 15/01/32 GBP	1,140,379
XS0562107762	ORANGE 5.375% SNR 22/11/2050 GBP	2,701,625
XS1115502988	ORANGE 5.75%-STP 31/12/49 GBP10000	855,019
USP57908AG32	ORBIA ADVANCE CORP 4% GTD SNR 04/10/2027 USD	683,560
AU000000ORI1	ORICA LIMITED NPV	1,302,081
AU000000ORG5	ORIGIN ENERGY LTD NPV	5,068,514
FI0009014377	ORION CORPORATION SER 'B' NPV	2,113,885
JP3200450009	ORIX CORP NPV	36,813,315
JP3040880001	ORIX JREIT INC REIT	687,436
NO0003733800	ORKLA ASA NOK1.25	2,458,831
XS1720192696	ORSTED A/S 2.25% 24/11/3017	84,929
JP3180400008	OSAKA GAS CO LTD NPV	824,047
US68902V1070	OTIS WORLDWIDE CORP COM USD0.01 WI	5,549,994
JP3188200004	OTSUKA CORP NPV	11,816,237
JP3188220002	OTSUKA HOLDINGS CO LTD	1,194,043
SG1S04926220	OVERSEA-CHINESE BANKING CORPORATION SGD0.5	412,623
US69033DAC11	OVERSEA-CHINESE BK 4.25% SUB MTN 19/06/24 USD	1,161,615
AU000000OZL8	OZ MINERALS LTD COMSTK	1,816,203
XS2436807866	P3 GROUP S.A.R.L 0.875% SNR 26/01/2026 EUR	836,793
US694308JF52	PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027	740,453
US6937181088	PACCAR INC COM	2,226,407
US694308JG36	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	694,406
US695114CL03	PACIFICORP 6% DUE 01-15-2039	1,477,959
US6951561090	PACKAGING CORP AMER COM ISIN US6951561090	6,155,549
GB0030232317	PAGEGROUP PLC ORD GBP0.01	40,648,068
US6974351057	PALO ALTO NETWORKS INC COM USD0.0001	6,145,885
JP3866800000	PANASONIC HOLDINGS CORP NPV	2,013,844
DK0060252690	PANDORA A/S DKK0.01	2,847,484
US92556H2067	PARAMOUNT GLOBAL OM USD0.001 CL B	4,900,664
US7043261079	PAYCHEX INC COM	4,020,418
US70450YAD58	PAYPAL HLDGS INC 2.65% DUE 10-01-2026	179,361
US70450YAE32	PAYPAL HLDGS INC 2.85% DUE 10-01-2029	1,367,980
HK0008011667	PCCW LIMITED NPV	921,618
GB0006776081	PEARSON ORD GBP0.25	3,034,045
XS1872365256	PENSION INSURANCE 5.625% LT2 20/09/2030 GBP	3,600,321
US7134481081	PEPSICO INC COM	7,679,068
US7140461093	PERKINELMER INC COM	2,464,555
FR0000120693	PERNOD RICARD NPV EUR 1.55	2,134,396
GB0006825383	PERSIMMON ORD GBP0.10	668,918
JP3547670004	PERSOL HOLDINGS CO NPV	1,305,826
US69370RAE71	PERTAMINA PT 4.7% SNR MTN 30/07/2049 USD	223,377
XS1738994596	PFIZER INC 2.735% SNR 15/06/2043 GBP	2,200,507

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

US7170811035	PFIZER INC COM	12,823,066
US718286CJ41	PHILIPPINES REP GLOBAL BD 2.457% 05-05-2030	1,806,850
US718549AB44	PHILLIPS 66 3.605% DUE 02-15-2025	153,152
US718546AC87	PHILLIPS 66 4.3% DUE 04-01-2022	57,722
US718546AK04	PHILLIPS 66 4.65% DUE 11-15-2034	486,325
US718549AC27	PHILLIPS 66 4.68% DUE 02-15-2045	323,461
XS1551285007	PHOENIX GRP HLD PLC 4.125% MTN 20/07/2022	4,854,346
XS1639849204	PHOENIX GRP HLD PLC 5.375% 06/07/2027	786,086
US72352L1061	PINTEREST INC CL A CL A	1,173,341
US7237871071	PIONEER NAT RES CO COM	45,799,535
US72650RBN17	PLAINS ALL AMERN PIPELINE L P/PAA FIN 3.8% DUE 09-15-2030 REG	927,503
US6934751057	PNC FINANCIAL SERVICES GROUP COM STK	6,873,531
XS1960361720	POLAND (REP OF) 2% SNR EMTN 08/03/2049 EUR	663,785
XS2103230152	POSCO HOLDINGS INC 0.5% SNR 17/01/24 EUR100000	777,023
IT0003796171	POSTE ITALIANE SPA NPV	447,494
US6935061076	PPG IND INC COM	6,354,055
US7427181091	PROCTER & GAMBLE COM NPV	12,476,993
US7433151039	PROGRESSIVE CORP OH COM	5,689,525
US74340W1036	PROLOGIS INC COM	15,023,961
XS2403426427	PRUDENTIAL 2.95%-FRN LT2 03/11/33 USD	1,541,147
XS0140198044	PRUDENTIAL 6.125% SUB MTN 19/12/31 GBP	1,630,026
US7443201022	PRUDENTIAL FINL INC COM	6,764,315
GB0007099541	PRUDENTIAL GBP0.05	125,459,861
IT0004176001	PRYSMIAN SPA EUR0.10	24,717,462
CH0018294154	PSP SWISS PROPERTY CHF0.10 (REGD)	1,699,483
US7445731067	PUB SERVICE ENTERPRISE GROUP INC COM	4,140,249
US74460D1090	PUB STORAGE COM	19,950,016
US74460DAH26	PUBLIC STORAGE 1.95% 11-09-2028	759,125
DE0006969603	PUMA SE NPV	1,245,591
US00973RAJ23	PVTPL AKER BP ASA 4.0% DUE 01-15-2031	1,532,198
US11135FBE07	PVTPL BROADCOM INC 1.95% DUE 02-15-2028/01-19-2021 BEO	366,142
US11135FBF71	PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO	1,163,793
US11135FBK66	PVTPL BROADCOM INC 3.419% DUE 04-15-2033 BEO	1,400,709
US133434AB69	PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	606,730
US166754AW17	PVTPL CHEVRON PHILLIPS CHEM CO LLC 5.125% 04-01-2025	412,288
US20030NDT54	PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	1,327,960
US212015AU57	PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026	638,254
US30161NAZ42	PVTPL EXELON CORP 5YR NEW ISSUE 2.7 5% 03-15-2027	444,023
US33829TAA43	PVTPL FIVE CORNERS FDG TR SECS 3C7 4.419 DUE 11-15-2023	1,544,725
US378272AV04	PVTPL GLENCORE FDG LLC 4.875% 03-12-2029	479,539
US404119CF45	PVTPL HCA INC NEW ISSUE 10YR 3.625% 03-15-2032	249,333
US45674CAA18	PVTPL INFOR INC SR NT 144A 1.75% DUE 07-15-2025/06-05-2020 REG	603,403
US49456BAB71	PVTPL KINDER MORGAN INC DEL SR NT 144A 5.625% DUE 11-15-2023/11-05-2013 BEO	1,340,673
US53079EBG89	PVTPL LIBERTY MUT GROUP INC 4.569% DUE 02-01-2029 BEO	483,028
US53079EBE32	PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO	223,659
US50220PAD50	PVTPL LSEGA FING PLC 2.5% DUE 04-06-2031	997,732
US55037AAA60	PVTPL LUNDIN ENERGY AB 2.0% DUE 06-15-2026 BEO	293,498
US55037AAB44	PVTPL LUNDIN ENERGY AB 3.1% DUE 06-15-2031 BEO	288,378
US55903VAL71	PVTPL MAGALLANES INC 4.279% 03-15-2032 BEO	1,098,550
US55903VAQ68	PVTPL MAGALLANES INC 5.141% 03-15-2052	268,080
US55903VAS25	PVTPL MAGALLANES INC 5.391% DUE 03-15-2062 BEO	270,696
US610202BP77	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	498,055
US62954HAE80	PVTPL NXP B V/NXP FDG LLC/NXP USA INC 2.7% DUE 05-01-2025/05-01-2020 BEO	206,122
US62954HAC25	PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.15% DUE 05-01-2027/05-01-2020 BEO	515,810
US878091BD86	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	443,705
US378272AF53	PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO	146,603
AU3CB0283182	QANTAS AIRWAYS 3.15% BDS 27/09/28 AUD10000	432,700
AU000000QAN2	QANTAS AIRWAYS NPV	3,929,096
XS1419859142	QBE INS GROUP 6.115%-FRN LT2 24/05/42 GBP	3,011,166
AU000000QBE9	QBE INS GROUP NPV	6,019,547
XS1144495808	QBE INSURANCE GROUP LTD 6.75% 02/12/2044	1,193,107
US74736K1016	QORVO INC COM	3,781,579

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

XS1880442808	QUADGAS FINANCE PLC 3.375% 17/09/2029	2,225,273
US747525AV54	QUALCOMM INC 4.3% DUE 05-20-2047	487,154
US7475251036	QUALCOMM INC COM	8,691,710
US747525BN20	QUALCOMM INC NT 1.3% 05-20-2028	578,370
US74762EAF97	QUANTA SVCS INC 2.9% DUE 10-01-2030	794,056
US74762EAJ10	QUANTA SVCS INC SR NT 3.05% 10-01-2041	1,171,529
AU000000QUB5	QUBE HOLDINGS LIMITED	19,261
XS2106056653	RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR	2,053,980
NL0000379121	RANDSTAD N.V. EUR0.10	2,321,267
US7547301090	RAYMOND JAMES FNCL INC COM STK	8,545,994
US75513E1010	RAYTHEON TECHNOLOGIES CORP	27,476,846
US75513ECN94	RAYTHEON TECHNOLOGIES CORPORATION NT 2.375% 03-15-2032	554,310
AU000000REA9	REA GROUP LIMITED NPV	1,215,536
US7561091049	REALTY INCOME CORP COM	3,490,493
XS2306847232	REC LTD 2.25% SNR MTN 01/09/26 USD	1,457,120
XS2177006983	RECKITT BENCK TSY 1.75% GTD SNR 19/05/32GBP	1,971,136
US75625QAC33	RECKITT BENCK TSY 2.375% GTD SNR 24/06/22 USD	608,649
GB00B24CGK77	RECKITT ORD GBP0.10 COM	2,034,318
IT0003828271	RECORDATI EUR0.125	1,385,731
JP3970300004	RECRUIT HLDGS CO L NPV	30,968,958
XS1223842847	REDEXIS GAS FIN BV EURO MTN 1.875% 27/04/2027	331,737
AU000000REH4	REECE LTD	1,163,942
US75886F1075	REGENERON PHARMACEUTICALS INC COM	2,599,142
US7591EP1005	REGIONS FINL CORP NEW COM	4,454,562
USY72570AS69	RELIANCE IND 2.875% DUE 01-12-2032	519,109
USY72570AU16	RELIANCE IND 3.625% DUE 01-12-2052	1,177,913
AU000000RWC7	RELIANCE WORLDWIDE NPV	1,928,267
GB00B2B0DG97	RELX PLC	490,382
XS1423826798	REN FINANCE BV 1.75% 01/06/2023	171,839
XS1189286286	REN FINANCE BV 2.5% 12/02/2025	991,598
FR0000131906	RENAULT SA EUR3.81	569,989
US76118Y1047	RESIDEO TECHNOLOGIES INC COM USD0.001	12,951,356
US7611521078	RESMED INC COM	3,590,804
JP3500610005	RESONA HOLDINGS NPV	295,103
FR0010451203	REXEL EUR5	2,887,200
DE0007030009	RHEINMETALL AG NPV	2,713,451
CH0210483332	RICHEMONT (CIE FIN) CHF1 (REGD)	42,922,237
JP3973400009	RICOH CO LTD NPV	1,222,277
JP3977400005	RINNAI CORP NPV	1,060,395
GB0007188757	RIO TINTO ORD GBP0.10	121,154,378
CA7669101031	RIOCAN REAL ESTATE UNIT	2,630,801
CH0012032048	ROCHE HLDGS AG GENUSSSCHEINE NPV	124,355,560
US7739031091	ROCKWELL AUTOMATION	3,934,789
CA7751092007	ROGERS COMMS INC CLASS 'B' COM CAD1.62478	1,420,761
JP3982800009	ROHM CO LTD NPV	588,092
US776743AJ55	ROPER TECHNOLOGIES FIXED 2% DUE 06-30-2030	825,961
US7782961038	ROSS STORES INC COM	1,160,467
XS2027400063	ROTHESAY LIFE PLC 3.375% T3 12/07/2026 GBP	5,194,954
XS2460043743	ROYAL BK OF CANADA 0.625%-FRN GTD 23/03/26 EUR	1,040,739
CA7800871021	ROYAL BK OF CANADA COM NPV	10,526,234
US780097BA81	ROYAL BK SCOTLAND 4.8% DUE 04-05-2026	628,145
GB0007594764	RPS GROUP ORD GBP0.03	13,982,412
FR0013152899	RTE RESEAU DE TRAN 1% SNR EMTN 19/10/2026 EUR	752,594
FR0013269123	RUBIS EUR1.25 (POST SPLIT)	551,229
US7820111000	RUSH STREET INTERACTIVE INC COM USD0.0001 CL A	1,878,814
XS2344385815	RYANAIR DAC 0.875% GTD SNR 25/05/26 EUR	1,061,584
US78409V1044	S&P GLOBAL INC COM	1,933,638
US79466L3024	SALESFORCE INC COM USD0.001	5,425,571
US79466LAG95	SALESFORCE.COM INC .625% DUE 07-15-2024 BEO	781,723
US79466LAH78	SALESFORCE.COM INC 1.5% DUE 07-15-2028 BEO	433,177
KR7005930003	SAMSUNG ELECTRONIC KRW100	61,869,955
SE0000667891	SANDVIK AB NPV	2,044,973

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

FR0013505112	SANOFI 1.5% 01/04/2030	343,976
FR0013324332	SANOFI CORPNOTE .5% 21/03/2023	254,727
FR0000120578	SANOFI EUR2	90,091,591
XS1345415472	SANTANDER UK GR 3.625% SNR 14/01/2026 GBP	4,077,168
XS0746621704	SANTANDER UK PLC 5.25%-FRN GTD 16/02/29 GBP	4,903,625
XS2115145406	SANTANDER UK PLC FRN GTD SNR SEC 02/2027GBP	2,508,070
JP3336000009	SANTEN PHARM CO NPV	460,301
USQ82780AF65	SANTOS FINANCE LTD 3.649% DUE 04-29-2031	518,078
AU000000STO6	SANTOS LIMITED NPV	23,810,043
DE0007164600	SAP SE	45,145,373
FR0013154002	SARTORIUS STEDIM B EUR0.20	1,828,825
AU000000SCG8	SCENTRE GROUP	430,685
XS1087821531	SCENTRE MGMT LTD 3.875% 16/07/2026	1,882,850
USQ8053LAA28	SCGAU NC6 HYBRID USD NEW ISSUE REGS 4.75% 09-24-2080	1,076,904
CH0024638196	SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	2,481,655
FR0000121972	SCHNEIDER ELECTRIC EUR4.00	1,327,635
GB0002405495	SCHRODERS PLC VTG SHS GBP1	1,855,951
XS0914791768	SCOTTISH WIDOWS PLC 7.0% 16/06/2043	2,686,936
DE000A12DM80	SCOUT24 SE NPV	1,838,803
JP3494600004	SCREEN HOLDINGS CO LTD NPV	2,009,281
US81181C1045	SEAGEN INC COM	3,982,671
JP3421800008	SECOM CO NPV	1,059,050
AU000000SEK6	SEEK LIMITED NPV	3,302,944
JP3419050004	SEGA SAMMY HLDGS I NPV	1,271,362
GB00B5ZN1N88	SEGRO PLC ORD GBP0.10	3,035,731
JP3414750004	SEIKO EPSON CORP NPV	1,558,967
JP3419400001	SEKISUI CHEMICAL CO LTD NPV	1,071,955
JP3420600003	SEKISUI HOUSE NPV	830,670
US816851AP42	SEMPRA 6% DUE 10-15-2039	1,281,371
JP3422950000	SEVEN & I HOLDINGS NPV	2,731,621
XS2182065149	SEVERN TRENT FIN 2% GTD SNR 02/06/2040 GBP	1,106,924
XS1080343277	SGSP AUSTRALIA ASSETS 2.0% 30/06/2022	127,401
BMG8063F1068	SHANGRI-LA ASIA HKD1	3,460,861
CA82028K2002	SHAW COMMUNICATION 'B' CNV NPV	3,324,288
US822582BF88	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	573,513
XS2228387465	SHELL INTL.FIN.BV 1.75% GTD SNR 10/09/52 GBP	1,772,038
GB00BP6MXD84	SHELL PLC ORD EUR0.07	425,412,457
US8243481061	SHERWIN-WILLIAMS CO COM	4,289,133
JP3357200009	SHIMADZU CORP NPV	710,213
XS2276735326	SHIMAO GROUP HOLDI 3.45% GTD SNR 11/01/31 USD	121,881
XS2385392936	SHIMAO GROUP HOLDI 5.2% GTD SNR 16/01/2027 USD	179,433
JP3358800005	SHIMIZU CORP NPV	278,795
JP3371200001	SHIN-ETSU CHEMICAL NPV	26,925,429
KR7055550008	SHINHAN FIN GROUP KRW5000	8,945,078
JP3729000004	SHINSEI BANK NPV	811,522
JP3347200002	SHIONOGI & CO LTD NPV	668,911
JP3351600006	SHISEIDO CO LTD NPV	516,659
JP3351200005	SHIZUOKA BANK NPV	736,275
XS2118276539	SIEMENS 0.0% 0.0% 20/02/2023	1,015,157
DE0007236101	SIEMENS AG NPV(REGD)	29,895,251
DE000ENER6Y0	SIEMENS ENERGY AG NPV	802,240
DE000A1G85C2	SIEMENS FINANCIER 2.75% GTD SNR 10/09/25 GBP	1,017,834
DE000A1G85D0	SIEMENS FINANCIERING NV 3.75% MTN 10/09/2042 GBP100000	704,748
DE000SHL1006	SIEMENS HEALTHINEE NPV	2,656,147
GB0008025412	SIG ORD GBP0.10	14,354,376
NL0011821392	SIGNIFY NV EUR0.01	2,397,867
CH0418792922	SIKA AG CHF0.01 (REG)	2,084,599
SG1J26887955	SINGAPORE EXCHANGE NPV	2,379,482
SG1F60858221	SINGAPORE TECHNOLOGIES ENGINEERING	484,165
SG1T75931496	SINGAPORE TELECOMMUNICATIONS NEW COM STK	1,174,592
HK0083000502	SINO LAND CO NPV	1,218,794
KR7000660001	SK HYNIX INC	23,042,170

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

KR7402340004	SK SQUARE CO LTD KRW100	3,712,573
KR7017670001	SK TELECOM KRW100	5,742,942
SE0000148884	SKAND ENSKILDA BKN SER 'A' NPV	831,767
SE0000113250	SKANSKA AB SER 'B' NPV	370,519
US83088M1027	SKYWORKS SOLUTIONS INC COM	7,141,143
US78442P1066	SLM CORP COM	12,676,924
GB00B1WY2338	SMITHS GROUP ORD GBP0.375	995,718
US8326964058	SMUCKER J M CO COM NEW	5,873,019
IT0003153415	SNAM NPV	1,288,534
US83304A1060	SNAP INC SNAP INC	5,113,714
US8330341012	SNAP-ON INC COM	4,565,303
XS0497367465	SNCF RESEAU 4.83% SNR EMTN 25/03/60 GBP	3,700,171
XS0143739182	SNCF RESEAU 5% SNR EMTN 11/03/2052 GBP	1,515,108
US8334451098	SNOWFLAKE INC CL A CL A	8,561,107
FR0014001GA9	SOCIETE GENERALE 0.5%-FRN 12/06/2029 EUR	768,965
FR0000130809	SOCIETE GENERALE EUR1.25	44,562,705
JP3436100006	SOFTBANK GROUP CORP	3,327,646
JP3431900004	SOHGO SECURITY SER NPV	239,987
JP3165000005	SOMPO HOLDINGS INC	1,919,788
CH0012549785	SONOVA HOLDING AG COMMON STOCK	632,113
JP3435000009	SONY GROUP CORPORA NPV	41,971,739
AU000000SOL3	SOUL PATTINSON(WH) NPV	286,487
XS0638843085	SOUTH EASTERN POWE 5.625% SNR 30/09/2030 GBP	1,811,856
US842587CV72	SOUTHERN CO 3.25% DUE 07-01-2026	1,139,362
US842587CX39	SOUTHERN CO 4.4% DUE 07-01-2046	232,809
US8426EPAE81	SOUTHERN CO GAS CAP 3.15% 09-30-2051	280,017
XS2265531181	SOUTHERN GAS NETWO 1.25% SNR EMTN 02/12/31 GBP	2,083,789
XS0232335769	SOUTHERN GAS NETWO 4.875% GTD SNR 21/03/29 GBP	2,504,018
XS0362679176	SOUTHERN GAS NETWO 6.375% SNR 15/05/2040 GBP	672,054
US842400GS60	SOUTH CAL EDISON 2.85% DUE 08-01-2029	433,651
US842400GN73	SOUTH CAL EDISON 3.7% DUE 08-01-2025	332,012
US842400GG23	SOUTH CAL EDISON 4% DUE 04-01-2047	474,340
US844741BH05	SOUTHWEST AIRLS CO 4.75% DUE 05-04-2023	476,820
US844741BK34	SOUTHWEST AIRLS CO 5.125% DUE 06-15-2027/06-08-2020 REG	787,578
US845437BL54	SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,761,324
NZTELE0001S4	SPARK NEW ZEALAND LTD COM	1,727,108
GB0003308607	SPECTRIS ORD GBP0.05	1,665,568
GB00BWFGQN14	SPIRAX-SARCO ENGINEERING ORD GBP0.269230769	3,215,353
US8485741099	SPIRIT AEROSYSTEMS HLDGS INC CL A	10,063,288
US8485771021	SPIRIT AIRLS INC COM	4,281,713
US8486371045	SPLUNK INC COMSTK COM USD0.001	11,978,756
JP3164630000	SQUARE ENIX HOLDINGS CO LTD NPV	458,706
XS0383187720	SSE PLC 6.25% SNR EMTN 27/08/38 GBP	811,224
XS0399111912	SSE PLC 8.375% SNR 20/11/2028 GBP	2,574,238
GB0007669376	ST JAMES'S PLACE ORD GBP0.15	518,447
XS1793294767	STANDARD CHART PLC 3.885%-FRN SNR 15/03/24 USD	2,225,717
JP3399400005	STANLEY ELECTRIC NPV	232,178
USG8438NAB31	STAR ENERGY CO ISSUE 4.85% 10-14-2038	620,324
US857477BM42	STATE STR CORP 2.901% DUE 03-30-2026 BEO	515,854
US8574771031	STATE STR CORP COM	23,470,310
XS2407985220	STEDIN HOLDING NV 0% SNR EMTN 16/11/2026 EUR	564,621
NL00150001Q9	STELLANTIS N.V COM EUR0.01	1,951,428
IE00BFY8C754	STERIS PLC ORD USD0.001	7,957,210
GB00B0KM9T71	STHREE PLC ORD GBP0.01	7,223,258
NL0000226223	STMICROELECTRONICS EUR1.04	2,565,482
AU3CB0278893	STOCKLAND TRUST MG 2.3% GTD SNR 24/03/2028 AUD	896,035
IE00BYSX1388	STONE HARBOR GBL STN HBR MUL AST CRED 2 PTF	1,255,196,226
FI0009005961	STORA ENSO OYJ SER 'R' NPV	626,868
CH0012280076	STRAUMANN HLDG CHF0.10 (REGD)	630,385
US8636671013	STRYKER CORP	6,110,529
JP3814800003	SUBARU CORPORATION NPV	8,012,602
JP3322930003	SUMCO CORPORATION NPV	378,501



**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

JP3409400003	SUMITOMO BAKELITE NPV	7,998,040
JP3404600003	SUMITOMO CORP NPV	1,881,097
JP3407400005	SUMITOMO ELECTRIC NPV	844,739
JP3405400007	SUMITOMO HEAVY IND NPV	483,161
JP3890350006	SUMITOMO MITSUI FINANCIAL GROUP NPV	1,048,015
US86562MBS89	SUMITOMO MITSUI FIXED 3.202% DUE 09-17-2029	545,996
JP3892100003	SUMITOMO MITSUI TRUST HOLDINGS INC	1,216,457
JP3495000006	SUMITOMO PHARMA CO LTD NPV	495,463
JP3409000001	SUMITOMO REALTY & DEVELOPMENT NPV	515,017
US8666741041	SUN COMMUNITIES INC COM	3,834,240
XS2099130382	SUN HUNG KAI CAP.M 2.875% GTD SNR 21/01/30 USD	291,193
HK0016000132	SUN HUNG KAI PROP NPV	1,761,034
US867229AE68	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	957,396
AU000000SUN6	SUNCORP GROUP LTD NPV	1,254,979
US8672ENAG74	SUNCORP METWAY LTD 2.8% DUE 05-04-2022	300,414
SG1Q52922370	SUNTEC REAL ESTATE INVESTMENT TRUST REIT	530,729
JP3336560002	SUNTORY BEVERAGE & NPV	1,974,921
JP3398000004	SUZUKEN CO LTD NPV	709,011
JP3397200001	SUZUKI MOTOR CORP NPV	14,604,421
US78486Q1013	SVB FINANCIAL GROUP COMMON STOCK	25,992,193
SE0000112724	SVENSKA CELLULOSA SER 'B' NPV	1,341,453
SE0007100599	SVENSKA HANDELSBANKEN SER 'A' NPV (P/S)	1,467,719
XS2156510021	SVENSKA HANDELSBKN 1% SNR EMTN 15/04/2025 EUR	562,951
XS2325617939	SW (FINANCE) I PLC 1.625% GTD 30/03/2027 GBP	4,127,793
XS0220566383	SW (FINANCE) I PLC 5% A/BKD 31/03/2041 GBP 'A8'	839,004
CH0012255151	SWATCH GROUP CHF2.25 (BR)	2,431,447
SE0000242455	SWEDBANK AB SER 'A' NPV	1,016,502
US87043Q1085	SWEETGREEN INC CL A CL A	3,721,879
HK0000063609	SWIRE PROPERTIES LTD HKD1	944,010
CH0014852781	SWISS LIFE HOLDINGS AG	690,002
CH0008038389	SWISS PRIME SITE CHF18.80 (REGD)	2,421,992
CH0126881561	SWISS RE AG CHF0.10	1,446,912
CH0008742519	SWISSCOM AG CHF1 (REGD)	2,887,115
US87165B1035	SYNCHRONY FINL COM	7,077,535
US8716071076	SYNOPSIS INC COM	35,786,482
US8718291078	SYSCO CORP COM	3,689,552
JP3351100007	SYSMEX CORP NPV	607,994
US74144T1088	T ROWE PRICE GROUP INC	5,945,403
JP3539220008	T&D HOLDINGS INC NPV	359,696
AU000000TAH8	TABCORP HOLDINGS LTD NPV	4,460,001
JP3443600006	TAISEI CORP NPV	554,433
US8740541094	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	12,786,230
US87612EBM75	TARGET CORP 1.95% 01-15-2027	491,430
US87612E1064	TARGET CORP COM STK	21,844,394
XS1577960203	TAURON POLSKA ENER 2.375% SNR 05/07/2027 EUR	1,402,573
GB0008782301	TAYLOR WIMPEY ORD GBP0.01	25,421,397
CA87807B1076	TC ENERGY CORPORAT COM NPV	673,036
JP3538800008	TDK CORP NPV	14,894,751
CH0102993182	TE CONNECTIVITY LTD	7,840,895
DE000A2YN900	TEAMVIEWER AG NPV	167,931
CH0012100191	TECAN GROUP AG CHF0.10 (REGD)	2,140,758
JP3545240008	TECHNOPRO HLDGS IN NPV	20,166,485
HK0669013440	TECHTRONIC INDUSTR NPV	5,162,782
US878742BG94	TECK RESOURCES LIMITED 3.9% DUE 07-15-2030 REG	447,428
CA8787422044	TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV	1,089,676
US8793601050	TELEDYNE TECHNOLOGIES INC COM	1,651,234
XS0241945582	TELEFONICA EMISION 5.375% GTD SNR 02/02/26 GBP	550,421
XS0545440900	TELEFONICA EMISION 5.445% GTD SNR 08/10/29 GBP	4,062,247
US87938WAX11	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	2,561,119
XS0987936076	TELEREAL SECURED FINANCE 4.01% NTS 10/12/31 GBP1000	2,134,792
XS0274204865	TELEREAL SECURITIS 4.9741% M/BKD 10/12/33 GBP	1,158,451
XS0186855234	TELEREAL SECURITIS 5.4252% BDS 10/12/33 GBP1000 SER	530,663

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

SE0000667925	TELIA COMPANY AB NPV	519,499
AU000000TLS2	TELSTRA GROUP LTD NPV	10,480,660
CA87971MAX17	TELUS CORPORATION 3.75% SNR 17/01/25 CAD1000	61,317
US87973RAD26	TEMASEK FINANCIAL I LTD 3.375 DUE 07-23-2042	1,598,391
KYG875721634	TENCENT HLDGS LIMITED COMMON STOCK	5,508,911
US88032XAQ79	TENCENT HLDGS LTD 4.525% DUE 04-11-2049	1,296,423
US880591EX64	TENN VALLEY AUTHORITY 1.5% 09-15-2031	682,426
US880591EU26	TENN VALLEY AUTHORITY 2.875% DUE 02-01-2027	3,845,035
US8807701029	TERADYNE INC COM	6,859,839
IT0003242622	TERNA SPA ORD EUR0.22	693,133
XS2163089563	TESCO CORP TREAS 2.75% GTD SNR 27/04/30 GBP	526,773
GB00BLGZ9862	TESCO ORD GBP0.0633333	128,341,184
XS2031923126	TESCO PERSONAL F.G 3.5%-FRN SNR 25/07/2025 GBP	1,950,084
XS0512401976	TESCO PROPERTY 3 5.744% M/BKD 13/04/2040 GBP	1,547,398
XS0588909878	TESCO PROPERTY FIN 4 PLC 5.8006% 13/10/2040	1,570,959
US882508BH65	TEXAS INSTRS INC 1.375% DUE 03-12-2025/03-12-2020 REG	621,234
US8825081040	TEXAS INSTRUMENTS INC COM	9,714,221
US8832031012	TEXTRON INC COM	5,491,008
CA87241L1094	TFI INTERNATIONAL COM NPV	209,731
TH0902010014	THAI BEVERAGE PLC THB1	188,469
FR0000121329	THALES SA EUR3	19,596,170
XS0590171103	THAMES WATER UTIL CAYMAN 5.5% 11/02/2041	3,489,944
XS2161831776	THAMES WTR UTL FIN 2.375% GTD 22/04/2040 GBP	954,471
XS1371533867	THAMES WTR UTL FIN 3.5% A/BKD 25/02/2028 GBP 'A'	982,693
XS0540190096	THAMES WTR UTL FIN 5.75%-FR A/BKD 13/09/30 GBP	2,397,311
AU000000SGR6	THE STAR ENTERTAIN NPV	663,862
US8835561023	THERMO FISHER CORP	34,523,491
US883556CS94	THERMO FISHER SCIENTIFIC INC 1.215% 10-18-2024	474,738
US883556CM25	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	836,704
XS0438974205	THFC (FUNDING NO2) 6.35% SNR SEC 08/07/41 GBP	2,609,251
CA8849037095	THOMSON-REUTERS COM NPV	1,457,541
US88732JBD90	TIME WARNER CABLE 4.5% DUE 09-15-2042	491,736
XS0630584166	TIME WARNER CABLE 5.75% DUE 06-02-2031	2,416,716
XS0798491113	TIME WARNER CABLE INC 5.25% 15/07/2042	1,646,835
JP3104890003	TIS INC	998,809
US8725401090	TJX COS INC COM NEW	3,796,297
US8725901040	T-MOBILE US INC COM	6,940,487
JP3598600009	TOHO CO LTD NPV	646,080
JP3600200004	TOHO GAS CO LTD NPV	1,028,216
JP3910660004	TOKIO MARINE HOLDINGS INC NPV	729,854
JP3424950008	TOKYO CENTURY CORPORATION	7,659,259
JP3571400005	TOKYO ELECTRON NPV	41,682,850
JP3573000001	TOKYO GAS CO LTD NPV	1,611,038
JP3582600007	TOKYO TATEMONO CO NPV	790,282
JP3569200003	TOKYU FUDOSAN HOLDINGS CORPORATION NPV	810,253
XS2198427085	TOPGOLF CALLAWAY BRANDS CORP 0% 13/07/30	39,114
CA8911021050	TOROMONT INDUSTRIE COM STK NPV	3,427,484
US89114TZR66	TORONTO-DOMINION BANK 2.35% 03-08-2024	849,329
CA8911605092	TORONTO-DOMINION COM NPV	2,266,889
JP3592200004	TOSHIBA CORP NPV	3,487,927
US89153VAS88	TOTAL CAP INTL 2.434% DUE 01-10-2025	241,446
FR0000120271	TOTALENERGIES SE	109,215,010
XS1681522568	TOTALENERGIES SE 1.25% GTD SNR 16/12/24 GBP	982,520
XS2153409029	TOTALENERGIES SE 1.994% GTD SNR 08/04/32 EUR	348,895
XS2290960876	TOTALENERGIES SE 2.125% 31/12/2049	782,757
XS1195202822	TOTALENERGIES SE 2.625% 31/12/2049	508,809
JP3596200000	TOTO LTD NPV	370,569
CA89156V1067	TOURMALINE OIL CP COM NPV	3,775,210
JP3613000003	TOYO SUISAN KAISHA NPV	1,487,581
JP3634600005	TOYOTA INDUSTRIES NPV	735,844
JP3633400001	TOYOTA MOTOR CORP NPV	31,864,139
JP3635000007	TOYOTA TSUSHO CORP NPV	413,964

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

JE00BMDZN391	TP ICAP GROUP PLC ORD GBP0.25	13,768,601
US8923561067	TRACTOR SUPPLY CO COM	11,112,802
IE00BK9ZQ967	TRANE TECHNOLOGIES PLC COM USD1	24,894,968
US89352HBA68	TRANSCANADA 4.1% DUE 04-15-2030	3,921,201
CA89353ZBY30	TRANSCANADA PIPELN 3.3% SNR MTN 17/07/2025 CAD	181,307
XS0928618569	TRANSPORT FOR LOND 3.625% SNR 15/05/2045 GBP	644,818
US89400J1079	TRANSUNION COM	19,761,316
AU3CB0279958	TRANSURBAN 3.25% 05/08/2031	1,261,465
DE000A3KNQA0	TRATON FINANCE 1.25% GTD SNR 24/03/33 EUR	441,980
US89417E1091	TRAVELERS COS INC COM STK	9,000,824
GB00BK9RKT01	TRAVIS PERKINS ORD GBP0.11205105	1,369,099
AU000000TWE9	TREASURY WINE ESTA NPV	416,416
US8962391004	TRIMBLE INC COM TRIMBLE INC	15,748,945
XS2347379377	TRITAX EUROBOX PLC 0.95% GTD SNR 02/06/26 EUR	278,424
US89680YAA38	TRITON CONTAINER INTL LTD GTD SR SECD NT144A 2.05% 04-15-2026	594,932
DK0060636678	TRYG A/S DKK5	1,269,718
US872898AD36	TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041	277,010
JP3536150000	TSURUHA HOLDINGS NPV	824,425
US91282CDC29	TSY INFL IX N/B 15/10/2026 10-15-2026	19,721,497
US91282CDX65	TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032	11,845,525
US25468PDM59	TWDC ENTERPRISES 18 CORP 1.85% 07-30-2026 REG	420,739
US9022521051	TYLER TECHNOLOGIES INC COM STK	3,647,384
FR0000054470	UBISOFT ENTERTAIN NPV	1,681,832
US90261AAB89	UBS AG STAMFORD 7.625% DUE 08-17-2022	1,063,759
CH0244767585	UBS GROUP AG CHF0.10 (REGD)	27,448,932
GB00B28Z6802	UBS INV FDS ICVC UBS GBL EMG MKTS EQTY KACC	653,821,039
BE0003739530	UCB NPV	2,728,878
GB00BL68HG94	UK (GOVT OF) 0.125% SNR 31/01/23 GBP1000	49,480,840
GB00BMGR2809	UK (GOVT OF) 0.25% BDS 31/07/31 GBP1000	87,989,231
GB00BD0PCK97	UK (GOVT OF) 0.5% SNR 22/07/2022 GBP1000	49,584,664
GB00BF0HZ991	UK (GOVT OF) 0.75% SNR 22/07/23 GBP1000	48,772,994
GB00BLPK7334	UK (GOVT OF) 1.125% SNR 31/01/39 GBP1000	84,379,912
GB00B7L9SL19	UK (GOVT OF) 1.75% GILT SNR 09/22 GBP	48,914,299
GB00B7Z53659	UK (GOVT OF) 2.25% SNR 07/09/23 GBP1000	47,891,553
GB0004893086	UK (GOVT OF) 4.25% SNR 07/06/32 GBP1000	53,087,139
US90384S3031	ULTA BEAUTY INC COM STK USD0.01	4,506,496
FR0013330537	UNIBAIL-RODAMCO SE 2.875%-FRN SUB PERP EUR	813,537
FR0013330529	UNIBAIL-RODAMCO-WE 2.125%-FRN GTD SUB PERP EUR	248,501
FR0013326246	UNIBAIL-RODAMCO-WESTFIELD	3,397,211
XS1596778263	UNICREDIT SPA 3.75% SNR MTN 12/04/22 USD	1,823,218
GB00B10RZP78	UNILEVER PLC ORD GBP0.031111	88,476,538
US907818EF15	UNION PAC CORP 4.05% DUE 11-15-2045	369,814
US9078181081	UNION PAC CORP COM	4,212,329
GB00BZB26Y51	UNITED KINGDOM (GOVERNMENT OF) 1.75% 07/09/2037	52,371,000
US912828H458	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-202!	14,790,781
US912810SM18	UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050	6,138,877
US91282CBF77	UNITED STATES OF AMER TREAS NOTES 0.125% 01-15-2031	23,612,578
US91282CCA71	UNITED STATES OF AMER TREAS NOTES 0.125% 04-15-2026	18,578,735
US91282CAQ42	UNITED STATES OF AMER TREAS NOTES 0.125% TBILL 10-15-2025	25,977,587
US912810SV17	UNITED STATES TREAS BDS 0.125% 02-15-2051	12,157,280
US912810RF75	UNITED STATES TREAS BDS 1.375 02-15-2044 REG	13,644,009
US912810RJ97	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	120,725,411
US9128287D64	UNITED STATES TREAS INFL IDX 0.25% 07-15-2029	7,084,250
US9128283R96	UNITED STATES TREAS INFL INDEX NTS 0.500005% 01-15-2028	20,320,347
US912828Y388	UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028	20,808,766
US9128286N55	UNITED STATES TREAS NTS 0.5% 04-15-2024	25,149,574
US912828VM96	UNITED STATES TREAS NTS TIPS .375 07-15-2023	12,462,760
US91282CCM10	UNITED STS TREAS NTS 0.125% 07-15-2031	6,354,684
US91282CAV37	UNITED STS TREAS NTS DTD .875% 11-15-2030	292,557,527
JP3045540006	UNITED URBAN INVES REIT	620,261
GB00B39J2M42	UNITED UTILITIES GROUP ORD GBP0.05	4,455,502
XS2291328735	UNITED UTILS WAT F 0.875% GTD SNR 28/10/29 GBP	1,365,383

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

US91324P1021	UNITEDHEALTH GROUP INC COM	56,761,728
US91347P1057	UNIVERSAL DISPLAY CORP COM	4,252,692
US9139031002	UNVL HEALTH SERVICES INC CL B COM	4,148,080
NL0015000IY2	UNVL MUSIC GROUP EUR10.00	20,355,802
SG1S83002349	UOL GROUP LIMITED SGD1	1,172,221
US9029733048	US BANCORP	18,193,676
US912828P386	US TREASURY N/B FIXED 1.75% DUE 01-31-2023	76,080,862
JP3944130008	USS CO LTD NPV	181,579
US90933HAA32	UTD AIRLS 2016-1 3.65% 07-07-2027	285,034
SG1M31001969	UTD O/S BANK NPV	5,099,441
XS0301197546	UTD PARCEL SERV 5.125% SNR 12/02/2050 GBP	720,392
US9182041080	V F CORP COM	7,067,422
US927804FZ22	VA ELEC & PWR CO 3.8% DUE 04-01-2028	496,775
US927804FW90	VA ELEC & PWR CO 4% DUE 11-15-2046	522,281
US91911TAQ67	VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	560,684
CH0311864901	VAT GROUP AG CHF0.10 (REGD)	2,688,787
US92276F1003	VENTAS INC REIT	7,446,286
SG0531000230	VENTURE CORP LTD NPV	6,049,536
FR0010535567	VEOLIA ENVIRONNEME 6.125% SNR MTN 29/10/37 GBP	1,434,405
AT0000746409	VERBUND AG CLASS 'A' NPV	552,959
US92343EAH53	VERISIGN INC 5.25% DUE 04-01-2025	745,585
US92343E1029	VERISIGN INC COM	8,341,642
XS1708168890	VERIZON 3.375% 27/10/2036	1,535,100
US92343VGG32	VERIZON COMMUNICATIONS 1.45% 03-20-2026	642,637
XS1405769727	VERIZON COMMUNICATIONS 3.125% BNDS 11-02-2035	2,342,547
US92343V1044	VERIZON COMMUNICATIONS COM	21,998,285
US92343VGJ70	VERIZON FIXED 2.55% DUE 03-21-2031	1,224,245
US92343VEN01	VERIZON FIXED 3.376% DUE 02-15-2025	438,361
US92532F1003	VERTEX PHARMACEUTICALS INC COM	13,132,836
US92556HAA59	VIACOMCBS INC 4.75% DUE 05-15-2025	1,361,121
XS1387869438	VICINITY CENTRES 3.375% GTD SNR 07/04/26 GBP	2,083,334
AU000000VCX7	VICINITY CENTRES NPV	1,072,709
AU3CB0279644	VICTORIA POWER NE 2.132% GTD SNR 21/04/28 AUD	760,201
FR0013409174	VINCI 2.75% 15/09/2034	697,411
XS2126084750	VIRGIN MONEY UK PL 2.875%-FRN SNR 24/06/25 EUR	1,696,618
XS1813150247	VIRGIN MONEY UK PL 3.375%-FRN SNR 24/04/26 GBP	3,125,918
US92826CAL63	VISA INC 1.9% DUE 04-15-2027 REG	441,574
US92826C8394	VISA INC COM CL A STK	13,384,356
HK0345001611	VITASOY INTL NPV	181,340
US9285634021	VMWARE INC CL A COM CL A COM	9,676,503
US928563AD71	VMWARE INC FIXED 4.5% DUE 05-15-2025	3,911,798
US928563AK15	VMWARE INC SR NT 1.8% 08-15-2028	370,485
XS1472483772	VODAFONE GROUP 3% SNR EMTN 12/08/2056 GBP	1,163,555
XS1468494239	VODAFONE GROUP 3.375% SNR 08/08/2049 GBP	2,517,829
XS1888180996	VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	1,514,520
GB00BH4HKS39	VODAFONE GROUP ORD USD0.2095238	42,308,303
US92857WBD11	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	190,579
AT0000937503	VOESTALPINE AG NPV	1,545,418
DE0007664039	VOLKSWAGEN AG NON VTG PRF NPV	9,389,913
XS1586555861	VOLKSWAGEN INTL 1.125% SNR 02/10/2023 EUR	425,229
XS1910948089	VOLKSWAGEN INTL 3.375% GTD SNR 16/11/26 GBP	5,468,915
XS1799938995	VOLKSWAGEN INTL 3.375%-FRN GTD SUB PERP EUR	1,455,653
XS1910948675	VOLKSWAGEN INTL 4.125% GTD SNR 16/11/38 EUR	1,618,004
XS2342732646	VOLKSWAGEN INTL 4.375%-FRN GTD SUB PERP EUR	757,403
XS1972548231	VOLKSWGN FIN SV AG 1.5% GTD SNR 01/10/2024 EUR	220,989
XS1645483923	VOLKSWGN FIN SV NV 1.75% GTD SNR 12/09/22 GBP	2,599,028
SE0000115446	VOLVO AB SER 'B' NPV	11,193,905
DE000A3E5MG8	VONOVIA SE .375% 16/06/2027	548,742
DE000A3MP4W5	VONOVIA SE 1.625% SNR 01/09/2051 EUR	261,939
DE000A3MQS72	VONOVIA SE 2.375% SNR 25/03/2032 EUR	257,601
DE000A1ML7J1	VONOVIA SE NPV	955,676
XS1862518062	WALES & W UTILS 3.0% 03/08/2038	1,351,753

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

XS0497976562	WALES & WEST UTILI 5.75% GTD 29/03/2030 GBP	1,130,537
XS0202077953	WALMART INC 5.25% SNR 28/09/35 GBP1000	664,463
XS0419834931	WALMART INC 5.625% SNR 27/03/2034 GBP	954,944
FI0009003727	WARTSILA EUR3.50	1,909,774
CA94106B1013	WASTE CONNECTIONS COM NPV	498,304
US9418481035	WATERS CORP COM	7,805,330
US94419L1017	WAYFAIR INC CL A CL A	2,030,343
JP3274280001	WELCIA HOLDINGS CO LTD	864,973
XS1457522727	WELLS FARGO & CO 2% SNR EMTN 28/07/2025 GBP	2,439,592
XS2055646678	WELLS FARGO & CO 2.125% SNR 24/09/2031 GBP	1,846,942
XS0273815026	WELLS FARGO & CO 4.625% DUE 11-02-2035	1,141,362
US95000U2V48	WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.727% 03-24-2028	1,591,754
US9497461015	WELLS FARGO & CO NEW COM STK	32,946,504
XS0828013838	WELLS FARGO & COMPANY 3.5% 12/09/2029	2,562,616
US95040Q1040	WELLTOWER INC COM REIT	3,966,974
AU000000WES1	WESFARMERS LTD NPV	1,951,005
XS2279783760	WESSEX WATER SERVI 1.25% GTD SNR 12/01/36 GBP	793,298
XS2049737849	WESSEX WATER SERVI 1.5% GTD SNR 17/09/2029 GBP	547,417
CA9528451052	WEST FRASER TIMBER COM NPV	2,935,639
US9553061055	WEST PHARMACEUTICAL SVCS INC COM	11,978,326
XS0979476602	WESTERN POWER DISTR HLDG 3.875% 17/10/2024	1,650,403
US9604131022	WESTLAKE CORPORATION COM USD0.01	4,227,643
US9581021055	WESTN DIGITAL CORP COM	4,995,695
XS1661061173	WESTPAC BKG CORP 1%-FRN GTD SNR 30/06/22 GBP	2,455,795
US961214EJ83	WESTPAC BKG CORP 2% DUE 01-13-2023	695,486
US961214EF61	WESTPAC BKG CORP FIXED 4.11% DUE 07-24-2034	1,078,012
US961214EG45	WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039	690,878
AU000000WBC1	WESTPAC BKG CORP NPV	11,678,237
US9621661043	WEYERHAEUSER CO COM	3,225,966
HK0004000045	WHARF (HLDGS) NPV	1,621,424
KYG9593A1040	WHARF REAL ESTATE HKD0.1	1,736,929
GB00B1KJJ408	WHITBREAD ORD GBP0.76797385	38,870,560
XS0215248161	WHITE CITY PROPERT 5.1202% M/BKD 17/04/35 GBP	2,667,336
US91282CEB37	WI TREASURY N/B 28/02/2029 1.875% 02-28-2029	159,095,277
US9694571004	WILLIAMS CO INC COM	10,627,000
US96950FAM68	WILLIAMS PARTNERS 4.3% DUE 03-04-2024	54,346
NL0000395903	WOLTERS KLUWER EUR0.12	3,799,091
AU000000WPL2	WOODSIDE PETROLEUM NPV	3,575,960
AU000000WOW2	WOOLWORTHS GRP LTD NPV	3,458,470
US98156Q1085	WORLD WRESTLING ENTMTNT	17,896,683
AU000000WOR2	WORLEY LTD	5,307,435
US92936MAF41	WPP FIN 2010 3.75% DUE 09-19-2024	422,021
XS1489364395	WPP FINANCE 2013 2.875% GTD SNR 14/09/46 GBP	1,882,180
CA92938W2022	WSP GLOBAL INC COM NPV	820,622
US98389BAN01	XCEL ENERGY INC 4.8% DUE 09-15-2041	447,359
NZXROE0001S2	XERO LIMITED NPV	563,827
US98419M1009	XYLEM INC COM	3,710,263
JP3931600005	YAKULT HONSHA CO NPV	2,668,195
JP3939000000	YAMADA HOLDINGS CO LTD	965,000
JP3942600002	YAMAHA CORP NPV	1,677,434
JP3942800008	YAMAHA MOTOR CO NPV	1,644,638
CA98462Y1007	YAMANA GOLD INC COM NPV	1,816,853
NO0010208051	YARA INTERNATIONAL NOK1.7	40,589,334
KR7122870009	YG ENTERTAINMENT INC	3,913,592
JP3955000009	YOKOGAWA ELECTRIC NPV	1,089,395
XS0218526274	YORKSHIRE ELEC DIS 5.125% EMTN 04/05/35 GBP	354,756

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2022**

XS0439818039	YORKSHIRE WATER FINANCE PLC 6.375% 19/08/39	1,912,856
US9892071054	ZEBRA TECHNOLOGIES CORP CL A	7,792,132
US98956P1021	ZIMMER BIOMET HLDGS INC COM	2,661,302
US98978V1035	ZOETIS INC COM USD0.01 CL 'A'	1,074,545
XS0177600920	ZURICH FINANCE (UK) 6.625%-FRN GTD SUB PERP GBP	4,044,436
CH0011075394	ZURICH INSURANCE GROUP AG CHF0.10	1,350,818

---

**15,487,213,729**

---

<b>Name</b>	<b>Amount</b>
LEGAL & GENERAL UK EQUITY INDEX	261,965
LEGAL & GENERAL NORTH AMERICA EQUITY INDEX	208,895
LEGAL & GENERAL EUROPE (EX UK) EQUITY INDEX	75,070,020
LEGAL & GENERAL JAPAN EQUITY INDEX	426,460,725
LEGAL & GENERAL ASIA PACIFIC (EX JAPAN) EQUITY INDEX	222,109,569
LEGAL & GENERAL EMERGING MARKETS EQUITY INDEX	379,015,658
LEGAL & GENERAL INVESTMENT GRADE CORPORATE BOND ALL STOCKS INDEX	403,421,177
LEGAL & GENERAL USD CORPORATE BOND AAA-AA-A FUND	406,447,163
LEGAL & GENERAL ALL STOCKS GILT INDEX	203,270,170
LEGAL & GENERAL OVERSEAS BOND INDEX	202,052,125
LEGAL & GENERAL ALL STOCKS INDEX-LINKED GILTS INDEX	206,868,364
LEGAL & GENERAL OVER 5YR US INDEX-LINKED INDEX FUND	200,949,408

---

**2,726,135,239**

---



---

**18,213,348,968**

---