

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2021**

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ISIN	Security Name	GBP Market Value as at 31/03/21
GB00B1YW4409	3I GROUP ORD GBP0.738636	195,272,070
US88579YBM21	3M CO 2.65% DUE 04-15-2025	307,819
XS0911553039	A.P. MOLLER-MAERSK 4% SNR EMTN 04/04/2025 GBP	3,357,297
NZATME0002S8	A2 MILK CO LTD	220,057
KYG2953R1149	AAC TECHNOLOGIES HOLDINGS INC	519,442
NL0000852564	AALBERTS NV EUR0.25	1,211,898
US00037BAB80	ABB FIN USA INC 2.875% DUE 05-08-2022	223,556
XS1883354620	ABBOTT IRE FIN DAC 0.875% GTD SNR 27/09/23 EUR	340,982
US0028241000	ABBOTT LAB COM	10,710,118
US002824BH26	ABBOTT LABS 4.9% DUE 11-30-2046	1,091,974
XS2125913603	ABBVIE INC .5% 06-01-2021	328,153
US00287YAL39	ABBVIE INC 2.9% DUE 11-06-2022	413,418
US00287YCS63	ABBVIE INC 3.45% DUE 03-15-2022 REG	148,298
US00287YBC21	ABBVIE INC 3.75% DUE 11-14-2023	476,177
US00287YBF51	ABBVIE INC 4.25% DUE 11-14-2028	1,366,123
US00287YBD04	ABBVIE INC 4.875% DUE 11-14-2048	1,138,480
US00287Y1091	ABBVIE INC COM USD0.01	2,776,169
XS1967635977	ABERTIS INFRAESTR 2.375% SNR 27/09/2027 EUR	187,150
XS1967636272	ABERTIS INFRAESTR 3.375% BDS 27/11/26 USD1000	2,357,454
XS2103007675	ABN AMRO BANK N.V. 1.375% SNR MTN 16/01/25 GBP	2,740,689
NL0011540547	ABN AMRO BANK N.V. DR EACH REP SHS	1,272,454
GB00BF8Q6K64	ABRDN PLC ORD GBP0.1396825396	2,267,865
IE00B4BNMY34	ACCENTURE PLC SHS CL A NEW	6,496,725
BE0003764785	ACKERMANS NPV	1,393,064
US00507V1098	ACTIVISION BLIZZARD INC COM STK	10,547,897
CH0012138605	ADECCO GROUP AG CHF0.1 (REGD)	2,240,894
XS1652965085	ADLER GROUP S.A 1.5% SNR 26/07/24 EUR100000	251,055
US00724PAC32	ADOBE INC FIXED 2.15% DUE 02-01-2027	852,130
US00724F1012	ADOBE SYS INC COM	6,694,856
US8740391003	ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10	54,786,152
US88034P1093	ADR TENCENT MUSIC ENTMT GROUP ADS	16,601,208
US00751Y1064	ADVANCE AUTO PTS INC COM	4,214,804
JP3047160001	ADVANCE RES INV REIT	2,104,530
JP3122400009	ADVANTEST CORP NPV	16,687,849
XS0473964509	AEGON NV 6.625% SNR 16/12/2039 GBP	1,870,212
SG1BA1000003	AEM HOLDINGS LTD NPV	3,378,972
ES0105046009	AENA SME S.A. EUR10	10,276,272
JP3388200002	AEON CO LTD NPV	1,150,841
US00115AAH23	AEP TRANSM CO LLC 3.75% DUE 12-01-2047	384,329
US00774MAP05	AERCAP IRELAND CAP DESIGNATED ACTIVITY C4.5% DUE 09-15-2023 REG	471,635
US00774MAN56	AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.5% DUE 07-15-2025 REG	658,823
FR0010340141	AEROPORTS DE PARIS EUR3	278,727
US0010551028	AFLAC INC COM	3,678,369
US00828EEA38	AFRICAN DEV BK 1.625% 1.625% 16/09/2022	2,217,985
BE6277215545	AG INSURANCE SA/NV BNDS 3.5% 30/06/2047	868,250
US0010841023	AGCO CORP COM	1,566,334
BE0974264930	AGEAS NPV	4,982,321
US00846U1016	AGILENT TECHNOLOGIES INC COM	15,658,273
CA0084741085	AGNICO EAGLE MINES LTD COM NPV	1,252,150
HK0000069689	AIA GROUP LTD NPV	56,349,265
US00914AAH59	AIR LEASE CORP 3.375% DUE 07-01-2025 REG	857,138
US009158BC97	AIR PRODS & CHEMS INC 2.05% DUE 05-15-2030 REG	452,667
US00971T1016	AKAMAI TECHNOLOGIES INC COM STK	7,408,330

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XS1684269761	AKELIUS RESIDENT P 2.375% SNR 15/08/2025GBP	818,403
US00973RAE36	AKER BP ASA 3% DUE 01-15-2025	131,161
NL0013267909	AKZO NOBEL NV EUR0.50 (POST REV SPLIT)	7,081,842
CH0432492467	ALCON INC	809,294
US0152711091	ALEXANDRIA REAL ESTATE EQUITIES INC COM	1,321,348
JP3126340003	ALFRESA HOLDINGS NPV	521,786
CA0158571053	ALGONQUIN PWR&UTIL COM NPV	742,488
US01609WAY84	ALIBABA GROUP HLDG 2.7% DUE 02-09-2041	518,429
US01609WAT99	ALIBABA GROUP HLDG 3.4% SNR 06/12/27 USD200000	388,569
US01609WAV46	ALIBABA GROUP HLDG 4.2% DUE 12-06-2047	1,353,057
KYG017191142	ALIBABA GROUP HOLDING LTD	25,244,683
US0162551016	ALIGN TECHNOLOGY INC COM	4,121,080
US0171751003	ALLEGHANY CORP DEL COM	4,013,478
XS1757377400	ALLIANDER NV 1.625%-FRN SUB PERP EUR	711,296
DE000A1HG1L4	ALLIANZ FINANCE II 4.5% GTD SNR 13/03/2043 GBP	1,315,724
DE000A1GNAH1	ALLIANZ FINANCE II 5.75%-FRN GTD 08/07/41 EUR	86,378
USX10001AA78	ALLIANZ SE 3.5% DUE 12-31-2049 BEO	588,534
DE000A1YCQ29	ALLIANZ SE 4.75%-FR LT2 PERP EUR100000	568,738
DE0008404005	ALLIANZ SE NPV (REGD)(VINKULIERT)	1,400,760
US0200021014	ALLSTATE CORP COM	10,838,758
US02043Q1076	ALNYLAM PHARMACEUTICALS INC COM	3,080,030
US02079K3059	ALPHABET INC CAPITAL STOCK USD0.001 CL A	72,905,214
AU000000ALQ6	ALS LIMITED NPV	735,610
FR0010220475	ALSTOM EUR7.0	2,424,435
XS2191013171	ALSTRIA OFFICE 1.5% 23/06/2026	715,821
AU000000ALU8	ALTUM LTD NPV	512,388
AU000000AWC3	ALUMINA LTD NPV	1,942,696
JP3122800000	AMADA CO LTD	1,231,731
US023135AZ90	AMAZON COM INC 2.8% SNR 22/08/2024 USD2000	1,629,701
US0231351067	AMAZON COM INC COM	84,561,023
US023135AW69	AMAZON COM INC FIXED 2.4% DUE 02-22-2023	601,214
GB0022569080	AMDOCS ORD GBP0.01	4,389,079
US02376XAA72	AMER AIRLINES INC 4.375% A/BKD 01/04/2024 USD	34,344
US025816BS73	AMER EXPRESS CO 3.4% SNR 27/02/2023 USD2000	2,627,953
US02361DAL47	AMEREN ILL CO 2.7% DUE 09-01-2022	237,968
XS0519906761	AMERICA MOVIL SAB 5.75% GTD SNR 28/06/30 GBP	653,546
XS0812855277	AMERICA MOVIL SAB DE CV 4.375% DUE 07/08/2041	3,141,763
US0268747849	AMERICAN INTERNATIONAL GROUP INC COM	2,243,012
US0304201033	AMERICAN WTR WKS CO INC NEW COM	5,464,988
US03076C1062	AMERIPRISE FINL INC COM	3,323,410
US0311001004	AMETEK INC NEW COM	1,082,971
XS0829324457	AMGEN INC 4% SNR 13/09/2029 GBP100000	3,550,380
US031162BZ23	AMGEN INC 4.4% 05-01-2045	743,010
US0311621009	AMGEN INC COM	8,980,747
AU0000088338	AMPOL LTD NPV	887,193
FR0004125920	AMUNDI EUR2.5	642,487
US0326541051	ANALOG DEVICES INC COM	2,877,472
AT0000730007	ANDRITZ AG NPV (BR)	1,333,816
XS0890564544	ANGLIAN WATER SERVICE FINANCE 4.5% BDS 22/02/2026 GBP100000	1,275,735
XS1659112616	ANGLIAN WATER SVCS 1.625% GTD 10/08/2025 GBP	2,066,088
XS1577797456	ANGLIAN WATER SVCS 2.625% A/BKD 15/06/27 GBP'B	832,498
XS0093312550	ANGLIAN WATER SVCS 6.625%-VAR 15/01/2029 GBP	1,109,453
XS0764876693	ANGLIAN WTR SERV FIN BNDS 4.5% 05/10/2027	356,063
GB00B1XZS820	ANGLO AMERICAN USD0.54945	159,413,398
US03523TBX54	ANHEUSER BUSCH 4.15% GTD SNR 23/01/25 USD	76,494
US03522AAG58	ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026	1,210,799
US035240AT78	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	1,197,275
BE6295395956	ANHEUSER-BUSCH INB 2.85% GTD SNR 25/05/37 GBP	997,977
BE0974293251	ANHEUSER-BUSCH INB NPV	32,752,568
US035240AQ30	ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029	876,097
XS1645518819	ANNINGTON FUNDING PLC 3.935% 12/07/2047	1,956,629
XS1645518652	ANNINGTON FUNDING 3.184% GTD SNR 12/07/29 GBP	2,359,208

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AU000000ANN9	ANSELL NPV	5,116,968
US03662Q1058	ANSYS INC COM	5,003,938
US036752AF07	ANTHEM INC 2.95% SNR 01/12/22 USD1000	459,399
US0367521038	ANTHEM INC COM	21,425,860
JP3711200000	AOZORA BANK NPV	616,399
AU000000APA1	APA GROUP NPV (STAPLED UNITS)	5,148,784
US037411AZ87	APACHE CORP 3.25 DUE 04-15-2022 REG	172,548
US037411BC83	APACHE CORP FIXED 4.25% DUE 01-15-2044	1,216,488
US037833DM97	APPLE INC 1.8% 09-11-2024 REG	565,030
US037833AR12	APPLE INC 2.85% SNR 06/05/2021 USD	326,905
XS1269176191	APPLE INC 3.6% DUE 07-31-2042	1,834,823
US037833CD08	APPLE INC 3.85% DUE 08-04-2046	2,068,851
US0378331005	APPLE INC COM STK	56,311,626
US0382221051	APPLIED MATERIALS INC COM	8,937,652
FR0013477486	APRR SA 0% MTN 0.0% 20/01/2023	256,598
USQ04578AC68	APT PIPELINES LIMITED 3.875% 11/10/2022	363,521
XS1205617829	APT PIPELINES LTD 3.5% 22/03/2030	2,631,739
XS1963555534	APT PIPELINES LTD 3.125% GTD SNR 18/07/31 GBP	2,340,804
USQ04578AG72	APT PIPELINES LTD 4.25% GTD SNR 15/07/27USD	264,612
JE00B783TY65	APTIV PLC COM USD	1,733,306
LU1598757687	ARCELORMITTAL NPV	46,665,916
BMG0450A1053	ARCH CAPITAL GROUP COM STK	2,171,092
US039482AA29	ARCHER DANIELS FIXED 2.75% DUE 03-27-2025	215,479
AU000000ALL7	ARISTOCRAT LEISURE NPV	6,816,827
XS2010044464	AROUNDTOWN SA .375% 23/09/2022	85,672
XS1815135352	AROUNDTOWN SA 2% SNR EMTN 02/11/2026 EUR	916,047
XS1857310814	AROUNDTOWN SA 3.25% SNR EMTN 18/07/27 GBP	3,638,686
XS1980255779	AROUNDTOWN SA 3.625% SNR 10/04/2031 GBP	2,386,443
XS0895820834	ARQIVA FINANCING 4.882% A/BKD 31/12/2032 GBP	1,605,215
XS1024447010	ARQIVA FINANCING 5.34% A/BKD 30/12/2037 GBP	1,702,552
JP3116000005	ASAHI GROUP HOLDINGS LTD NPV	42,648,702
JP3111200006	ASAHI KASEI CORP NPV	509,944
SG1M77906915	ASCENDAS R/EST INV NPV (REIT)	870,625
US045167EQ26	ASIAN DEV BK NT 1.5% DUE 10-18-2024 REG	5,983,477
US04522KAA43	ASIAN INFRASTRUCTURE INVT BK NT 2.25% DUE 05-16-2024	6,110,216
NL0000334118	ASM INTL NV EUR0.04	5,979,905
KYG0535Q1331	ASM PACIFIC TECH HKD0.10	1,259,547
NL0010273215	ASML HOLDING NV EUR0.09	2,797,367
XS0250116273	ASPIRE DEFENCE FIN 4.674% A/BKD 31/03/2040 GBP	2,648,768
NL0011872643	ASR NEDERLAND NV EUR0.16	54,825,193
IT0000062072	ASSIC GENERALI SPA NPV	2,452,390
JP3942400007	ASTELLAS PHARMA NPV	1,621,149
GB0009895292	ASTRAZENECA ORD USD0.25	220,806,307
US00206RKG64	AT&T INC 1.65% DUE 02-01-2028	346,931
XS0932036154	AT&T INC 4.25% 01/06/2043 DUAL CURR	2,881,430
US00206RHJ41	AT&T INC 4.35% DUE 03-01-2029	2,030,413
US00206RCQ39	AT&T INC 4.75% DUE 05-15-2046	2,352,604
XS0785710046	AT&T INC 4.875 DUE 06-01-2044	2,158,814
XS1374393103	AT&T INC 5.2% DUE 11-18-2033	1,931,130
XS0291949120	AT&T INC 5.5% SNR 15/03/27 GBP50000	2,439,120
US00206R1023	AT&T INC COM	5,127,772
XS1879223565	AT&T INC FIXED 2.9% DUE 12-04-2026	3,362,124
AU0000013559	ATLAS ARTERIA NPV (STAPLED)	4,675,496
SE0011166610	ATLAS COPCO AB SER'A'NPV	4,217,704
US0495601058	ATMOS ENERGY CORP COM	5,320,287
AU3CB0278380	AURIZON FIN PTY LTD 3.0% 09/03/2028	1,018,129
AU000000AZJ1	AURIZON HOLDINGS NPV	1,054,895
AU3CB0244838	AURIZON NETWORK AURIZON 4.0% 21/06/2024	601,028
AU3CB0273563	AUSGRID FINANCE 1.814% GTD SNR 05/02/27 AUD	1,663,630
AU3CB0248318	AUSGRID FINANCE 3.75% GTD SNR 30/10/24 AUD	595,999
AU000000AST5	AUSNET SERVICES NPV	769,611
AU000000ANZ3	AUST & NZ BANK GRP NPV	12,964,129

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USQ0426RNB07	AUST & NZ BKG 4.5% 19/03/2024	808,073
USQ0426RNE46	AUSTRALIA & NEW FIXED 2.95% DUE 07-22-2030	689,156
XS1121229402	AUSTRALIA PACIFIC AIRPORTS 1.75% 15/10/2024	177,992
US0527691069	AUTODESK INC COM	1,164,708
XS2278566299	AUTOSTRIDE 2% SNR 15/01/2030 EUR100000	587,163
XS0193942124	AUTOSTRIDE 6.25% GTD SNR 09/06/22 GBP	4,783,805
XS1316567343	AUTOSTRIDE PER L'ITALIA SPA 1.125% DUE 04/11/2021	85,185
US0533321024	AUTOZONE INC COM	19,116,086
US0534841012	AVALONBAY CMNTYS REIT	9,037,338
US05352A1007	AVANTOR INC COM	1,175,673
XS1242413166	AVIVA 5.125%-FRN LT2 04/06/50 GBP	1,237,570
XS0138717441	AVIVA 6.125%-FRN SUB 14/11/36 GBP	3,396,697
XS0364880186	AVIVA 6.875%-FRN LT2 20/05/58 GBP	2,315,008
GB0002162385	AVIVA ORD GBP0.25	106,723,225
XS0177447983	AVIVA PLC 6.125% PERP 31/12/2049	555,406
US05401AAM36	AVOLON HLDGS FDG 2.125% DUE 02-21-2026	457,368
XS1346228577	AXA 0% MTN 30/07/2047 EUR	978,250
XS0878743623	AXA SA 5.125%-FRN SUB 04/07/43 EUR	188,980
XS1134541561	AXA SA 5.453%-FR SUB EMTN PERP GBP	2,990,260
XS1004674450	AXA SA 5.625% 16/01/2054	1,813,576
FR0000120628	AXA SA EUR2.29	20,667,934
JP3937200008	AZBIL CORP NPV	2,129,337
CA11777Q2099	B2 GOLD CORP COMMON STOCK	1,756,013
XS0471436088	BAA (SH) PLC 6.75% MTN 03/12/2028 GBP	2,647,256
GB0009697037	BABCOCK INTL GROUP ORD GBP0.60	39,362,931
GB0002634946	BAE SYSTEMS ORD GBP0.025	66,697,609
GB0000961622	BALFOUR BEATTY GBP0.50	85,959,749
CH0012410517	BALOISE HOLDING AG CHF0.10 (REGD)(VINKULIERT)	1,461,126
US059165EH95	BALT GAS & ELEC CO 3.5% DUE 08-15-2046	804,472
IT0004776628	BANCA MEDIOLANUM BANCA MEDIOLANUM SPA	19,118,041
XS1877869088	BANCO SANTANDER 2.75% SNR NPF 12/09/23 GBP	2,921,363
XS1384064587	BANCO SANTANDER 3.25% GTD LT2 04/04/26 EUR	573,366
XS1649192934	BANCO SANTANDER 4% SNR NPF 19/01/2023 AUD	347,862
ES0113900J37	BANCO SANTANDER EUR0.50 (REGD)	1,494,530
JP3778630008	BANDAI NAMCO HOLDINGS INC	1,402,489
US06051GFS30	BANK AMER CORP 3.875% DUE 08-01-2025	4,209,195
XS0379947236	BANK AMER N A 7% SNR EMTN 31/07/2028 GBP	1,925,770
IL0006625771	BANK HAPOALIM B.M. ILS1	3,409,968
US0640581007	BANK NEW YORK MELLON CORP COM STK	7,762,833
US06051GHC69	BANK OF AMERICA CORP 3.004% 12-20-2023	391,973
XS1002979141	BANK OF AMERICA CORPORATION BNDS 4.25% 10/12/2026	2,445,135
XS1872038218	BANK OF IRELAND GR 1.375% SNR 29/08/2023 EUR	711,876
CA0636711016	BANK OF MONTREAL COM NPV	1,123,224
FR0014001MX9	BANQUE FED CRED MTN .875% 07/12/2027	3,492,720
FR0011855287	BANQUE POPULAIRE CAISSE D'EPARGNE 5.25% 16/04/2029	3,054,225
XS0429325748	BARCLAYS BANK PLC 10% LT2 21/05/2021 GBP50000	1,011,200
XS0134886067	BARCLAYS BANK PLC 5.75% SUB 14/09/26 GBP1000	2,652,483
XS0611398008	BARCLAYS BANK PLC 6.625% MTN 30/03/22 EUR1000	362,689
XS0068009637	BARCLAYS BANK PLC 9.5% SUB 07/08/2021 GBP1000	4,505,618
XS0729895200	BARCLAYS BANK UK PLC 4.25% GTD SNR CVD BDS 12/01/22	1,855,620
XS1695301900	BARCLAYS PLC 2.375%-FRN SNR 06/10/23 GBP	3,803,923
XS1472663670	BARCLAYS PLC 3.25% SNR 12/02/2027 GBP	4,984,028
XS2150054026	BARCLAYS PLC 3.375%-FRN SNR 02/04/25 EUR	860,330
US06738EAS46	BARCLAYS PLC 3.684% DUE 01-10-2023	567,121
XS1571333811	BARCLAYS PLC 7.25%-FRN PERP GBP200000	879,165
GB0031348658	BARCLAYS PLC ORD GBP0.25	291,135,129
GB0000811801	BARRATT DEVELOPMENTS ORD GBP0.10	1,367,533
CA0679011084	BARRICK GOLD CORP	10,802,899
US0718131099	BAXTER INTL INC COM	9,852,320
ES0113211835	BBVA(BILB-VIZ-ARG) EUR0.49	43,617,014
CA05534B7604	BCE INC COM NPV	1,324,642
DE0005200000	BEIERSDORF AG EUR1	2,554,715

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CA07813ZBH60	BELL CANADA 4.75% DEB 29/09/2044 CAD1	180,757
GB0000904986	BELLWAY GBP0.125	747,231
GB00B02L3W35	BERKLEY GP HOLDINGS	2,063,693
US084659AK79	BERKSHIRE HATHAWAY ENERGY CO 2.8% DUE 01-15-2023	90,429
XS2014278944	BERKSHIRE HATHAWAY FIN CORP 2.375% 06-19-2039	1,425,528
XS2014291707	BERKSHIRE HATHAWAY FIN CORP 2.625% 06-19-2059	696,925
US0846707026	BERKSHIRE HATHAWAY INC-CL B	2,556,556
US0865161014	BEST BUY INC COM STK	8,677,029
XS0702029132	BG ENERGY CAP PLC 5.0% 04/11/2036	1,247,409
XS0564485273	BG ENERGY CAPITAL PLC 5.125% 01/12/2025	2,696,300
XS0834399981	BHP BILLITON FINANCE LTD 4.3% 25/09/2042	1,728,142
AU000000BHP4	BHP GROUP LIMITED	18,113,352
US0905722072	BIO RAD LABS INC CL A	1,763,214
US09062X1037	BIOGEN INC COMMON STOCK	7,279,136
US09061G1013	BIOMARIN PHARMACEUTICAL INC COM	762,160
FR0013280286	BIOMERIEUX NPV	2,426,715
US09073M1045	BIO-TECHNE CORP COM	2,598,166
IL0006046119	BK LEUMI LE ISRAEL ILS1	3,681,725
XS1458411276	BK OF AMERICA CORP 2.3% SNR EMTN 25/07/25 GBP	2,109,828
JP3251200006	BK OF KYOTO LTD NPV	839,765
XS2089341809	BK OF NOVA SCOTIA 1.375% SNR 05/12/2023 GBP	2,425,626
CA0641491075	BK OF NOVA SCOTIA COM NPV	489,404
US09247X1019	BLACKROCK INC COM STK	6,666,892
US09260D1072	BLACKSTONE INC COM USD0.00001	6,121,172
AU000000BSL0	BLUESCOPE STEEL NPV	2,510,393
AU3CB0264018	BNG BANK NV 1.9% 26/11/2025	2,015,938
XS1808338542	BNP PARIBAS 1% SNR NPF 17/04/2024 EUR	351,392
FR0013508710	BNP PARIBAS 1.125%-FRN 17/04/2029 EUR	2,031,164
XS1793252419	BNP PARIBAS 1.25% SNR NPF 19/03/25 EUR	2,136,224
XS1939253917	BNP PARIBAS 3.375% SNR NPF 23/01/26 GBP	2,159,990
US09659W2F00	BNP PARIBAS 4.4% SNR NPF 14/08/2028 USD	988,932
FR0000131104	BNP PARIBAS EUR2	72,935,383
HK2388011192	BOC HONG KONG HLDG NPV	3,371,473
US097023DG73	BOEING CO FIXED 2.196% DUE 02-04-2026	812,524
US09857L1089	BOOKING HLDGS INC COM	5,910,299
US0997241064	BORG WARNER INC COM	2,739,517
US1011371077	BOSTON SCIENTIFIC CORP COM	1,520,088
XS2270147924	BP CAP MARKETS PLC .933% 04/12/2040	1,002,383
XS2193662728	BP CAP MARKETS PLC 3.625% 31/12/2049	904,791
XS2193663619	BP CAP MARKETS PLC 4.25% 31/12/2049	2,602,300
US10373QBM15	BP CAP MKTS AMER 1.749% DUE 08-10-2030	807,400
US10373QBJ85	BP CAP MKTS AMER 3.194% DUE 04-06-2025	2,339,445
US05565QDV77	BP CAP MKTS P L C 4.875% DUE 12-31-2049	951,135
XS1851278421	BP CAPITAL MARKETS 2.274% GTD SNR 03/07/26 GBP	2,377,447
XS2193661324	BP CAPITAL MARKETS 3.25%-FRN GTD SUB PERP EUR	1,122,432
GB0007980591	BP ORD USD0.25	276,569,737
FR0013476199	BPCE 0.25% SNR EMTN 15/01/26 EUR	1,634,050
FR0013487543	BPCE 1.375% SNR 23/12/2026 GBP	3,013,518
FR0013504727	BQE FED CRED MUT 1.375% SNR 02/04/2030 EUR	2,490,841
XS1288858548	BQE FED CRED MUT 3% LT2 EMTN 11/09/2025 EUR	758,783
AU000000BXB1	BRAMBLES LTD NPV	2,347,378
DE000A1DAHH0	BRENNTAG SE NPV	4,991,263
US110122CL03	BRISTOL MYERS FIXED 2.6% DUE 05-16-2022	130,130
US110122DC94	BRISTOL MYERS FIXED 3.875% DUE 08-15-2025	599,572
US110122CR72	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	1,597,759
US110122CZ98	BRISTOL MYERS SQUIBB CO 3.25% 02-20-2023	219,157
US1101221083	BRISTOL MYERS SQUIBB CO COM	8,190,107
GB0001367019	BRITISH LAND CO ORD GBP0.25	2,669,468
XS0306772699	BRITISH TELECOM 6.375% SNR 23/06/2037 GBP	1,623,756
US11135FBB67	BROADCOM INC 3.15% DUE 11-15-2025	230,886
US11135F1012	BROADCOM INC COM	35,080,143
XS0211897664	BROADGATE FIN 4.949% M/BKD 05/04/2031 GBP	363,871

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XS0211898043	BROADGATE FIN 4.999% NTS 05/10/31 GBP 'B'	548,619
XS0211898126	BROADGATE FIN 5.098% NTS 5/04/33 GBP'C2	720,262
XS0213092652	BROADGATE FINANCING PLC 4.821% NTS 5/7/2033	664,373
XS0211897821	BROADGATE FINANCING PLC 4.851% DUE 05-04-2031	1,138,584
US11133T1034	BROADRIDGE FINL SOLUTIONS INC COM STK	2,820,381
JP3830000000	BROTHER INDUSTRIES NPV	1,590,850
US1156372096	BROWN-FORMAN INC CL B NON-VTG COM	5,506,442
US1011211018	BSTN PPTY INC	1,616,554
GB0030913577	BT GROUP ORD GBP0.05	134,239,274
KYG1674K1013	BUDWEISER BREWING COM	222,128
GB00B0744B38	BUNZL PLC ORD GBP0.32142857	1,937,475
XS2183141717	BUPA FINANCE 1.75% 14/06/2027	3,965,889
XS1592647264	BUPA FINANCE 2% GTD SNR 05/04/2024 GBP	3,331,547
XS2190040100	BUPA FINANCE 4.125% GTD LT2 14/06/35 GBP	1,986,807
GB0031743007	BURBERRY GROUP ORD GBP0.0005	3,198,194
US12189LAE11	BURL NORTHN SANTA 5.4% DUE 06-01-2041	1,020,730
US12189LAV36	BURL NORTHN SANTA FIXED 3% DUE 04-01-2025	155,938
US1220171060	BURLINGTON STORES INC COM	2,473,016
US12541W2098	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	4,514,725
US1270971039	CABOT OIL & GAS CORP COM	3,261,352
US1273871087	CADENCE DESIGN SYS INC COM	14,644,634
XS1492680811	CADENT FINANCE PLC 1.125% GTD SNR 22/09/21 GBP	358,974
XS1492681116	CADENT FINANCE PLC 2.75% GTD SNR EMTN 22/09/2046 GBP100000	2,632,944
XS2102931594	CAIXABANK SA 0.375% SNR 03/02/2025 EUR	686,985
ES0140609019	CAIXABANK SA EUR1	1,019,343
CA13321L1085	CAMECO CORP COM NPV	3,031,722
CA13509PHJ53	CANADA HOUSING TST 1.8% GTD 1MTG 15/12/24 CAD1	4,768,972
XS1647105649	CANADIAN IMP BANK 1.125%-FRN GTD 30/06/22 GBP	3,234,227
CA1360691010	CANADIAN IMP BANK COM NPV	1,177,457
CA1366812024	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	2,268,655
ES0205061007	CANAL DE ISABEL II 1.68% SNR EMTN 26/02/25 EUR	1,173,193
XS0130681512	CANARY WHARF FIN 2 5.952% M/BKD 22/10/2037 GBP	1,515,208
XS0112281190	CANARY WHARF FIN 2 6.8% M/BKD 22/10/2033 GBP'B	839,392
XS0112279616	CANARY WHARF FIN 6.455% A/BK 22/10/2033 GBP'A1	348,745
JP3242800005	CANON INC NPV	2,166,278
US14040HBL87	CAP 1 FINL CORP FIXED 3.05% DUE 03-09-2022	296,506
JP3218900003	CAPCOM CO LTD NPV	19,831,827
FR0000125338	CAPGEMINI EUR8	2,253,914
SG1J27887962	CAPITALAND LTD NPV	507,877
GB0031215220	CARNIVAL PLC ORD USD1.66	77,575,518
US14448CAQ78	CARRIER GLOBAL CORP 2.722% 02-15-2030	602,982
US14448C1045	CARRIER GLOBAL CORPORATION COM USD0.01 WI	2,568,645
AU000000CAR3	CARSALLES.COM LTD NPV	2,979,752
JP3209000003	CASIO COMPUTER CO NPV	2,064,086
SE0000379190	CASTELLUM AB NPV	635,458
XS2307742267	CASTLE PEAK PWR FI 2.125% GTD SNR 03/03/31 USD	926,198
US1491231015	CATERPILLAR INC COM	6,679,682
US12504L1098	CBRE GROUP INC CL A CL A	5,947,511
CA1349211054	CDN APARTMENT PROP TRUST UNITS	2,134,160
US136385AW17	CDN NAT RES 2.95% SNR MTN 15/01/23 USD	379,853
US136385AX99	CDN NAT RES LTD 3.85% DUE 06-01-2027	783,870
CA1363751027	CDN NATL RAILWAYS COM NPV	1,876,540
CA1363851017	CDN NATURAL RESOURCES COMMON STOCK	851,710
US15135UAM18	CENOVUS ENERGY INC FIXED 4.25% DUE 04-15-2027	548,441
US15135B1017	CENTENE CORP DEL COM	6,600,109
XS0825385858	CENTRICA PLC 4.25% 12/09/2044	1,341,935
XS0753789980	CENTRICA PLC 4.375% EMTN 13/03/29 GBP1000	1,773,930
US1567821046	CERNER CORP COM	5,589,368
US1252691001	CF INDS HLDGS INC COM	1,378,602
CA12532H1047	CGI INC	689,159
US161175BB96	CHARTER 4.464% DUE 07-23-2022	188,978
US161175BQ65	CHARTER 4.5% DUE 02-01-2024	919,512

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US161175BL78	CHARTER 5.375% 05-01-2047	336,012
IL0010824113	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	5,386,079
US166754AQ49	CHEVRON PHILLIPS 3.3% 05-01-2023	320,324
US166756AR79	CHEVRON U S A INC 3.85% 01-15-2028	484,325
US166756AP14	CHEVRON U S A INC 3.9% 11-15-2024	239,344
JP3511800009	CHIBA BANK NPV	1,093,668
US168863DN50	CHILE(REP OF) 2.55% SNR 27/01/2032 USD	1,460,129
US168863DP09	CHILE(REPUBLIC OF) 2.45% 2.45% 31/01/2031	432,340
XS2099267689	CHINA DEV BANK 1.25% SNR 21/01/2023 GBP	1,631,631
KYG210961051	CHINA MENGNIU DAIR HKD0.1	13,698,806
US1696561059	CHIPOTLE MEXICAN GRILL INC COM STK	3,707,501
XS1785813251	CHUBB INA HLDGS 2.5% 15/03/2038	2,234,459
CH0044328745	CHUBB LTD ORD CHF24.15	11,916,697
JP3526600006	CHUBU ELECTRIC POWER CO INC NPV	1,975,507
JP3519400000	CHUGAI PHARMACY CO. LTD NPV	520,818
US1713401024	CHURCH & DWIGHT INC COM	9,184,302
CA1254911003	CI FINANCIAL CORP COMSTK	526,702
US1717793095	CIENA CORP COM NEW	760,257
US125523CL22	CIGNA CORP NEW 2.4% DUE 03-15-2030	649,919
US125523AH38	CIGNA CORP NEW CORP 4.375% 10-15-2028	742,822
US125523AK66	CIGNA CORP NEW CORP 4.9% 12-15-2048	433,782
US1720621010	CIN FNCL CORP COM	7,496,870
US1729081059	CINTAS CORP COM	8,515,307
US17275R1023	CISCO SYSTEMS INC	6,297,829
US17325FAY43	CITIBANK N A 2.844% 05-20-2022	290,837
XS1940150623	CITIGROUP INC 2.75% 24/01/2024 DUAL CURR	1,008,361
US172967LG49	CITIGROUP INC 2.75% DUE 04-25-2022	222,594
US172967HD63	CITIGROUP INC 3.875% SNR 25/10/23 USD1000	1,803,856
US172967MD09	CITIGROUP INC 4.65% DUE 07-23-2048	1,594,738
XS0168658853	CITIGROUP INC 5.15% SNR EMTN 21/05/26 GBP	5,956,973
US1729674242	CITIGROUP INC COM NEW COM NEW	39,196,843
US1773761002	CITRIX SYS INC COM	7,876,002
SG1R89002252	CITY DEVELOPMENTS LTD	838,566
KYG2177B1014	CK ASSET HOLDINGS LTD	11,899,772
KYG217651051	CK HUTCHISON HLDGS HKD1	924,074
US1890541097	CLOROX CO COM	11,365,059
XS0789991527	CLYDESDALE BK 4.625% 08/06/2026	2,623,540
US12572Q1058	CME GROUP INC COM STK	16,489,976
XS1692332684	CMNWLTH BK OF AUST 1.936%-FRN LT2 03/10/29 EUR	713,602
US1258961002	CMS ENERGY CORP COM	8,076,507
XS1788513494	CNAC (HK) 4.625% 14/03/2023	152,171
XS1644429695	CNAC HK FINBRIDGE 3.5% GTD SNR 19/07/2022 USD	147,882
XS1823623878	CNH INDUSTRIAL FIN 1.875% GTD SNR 19/01/26 EUR	915,400
NL0010545661	CNH INDUSTRIAL NV COM EUR0.01	2,003,653
HK0883013259	CNOOC LTD HKD0.02	6,234,076
USG22004AE89	CNPC GENERAL CAPIT 3.4% GTD SNR 16/04/2023 USD	379,760
US1912161007	COCA COLA CO COM	6,594,871
AU000000CCL2	COCA-COLA AMATIL NPV	2,441,494
XS1415535183	COCA-COLA EUROPACI 0.75% GTD SNR 24/02/22 EUR	85,904
XS1907122656	COCA-COLA EUROPACI 1.5% GTD SNR 08/11/2027 EUR	1,627,677
GB00BDCPN049	COCA-COLA EUROPACIFIC PARTNERS	24,428,732
US191241AH15	COCA-COLA FEMSA S A B DE C V 2.75% 01-22-2030	1,211,483
CH0198251305	COCA-COLA HBC AG ORD (CDI)	1,326,772
AU000000COH5	COCHLEAR LTD NPV	1,219,144
US1924461023	COGNIZANT TECH SOLUTIONS CORP CL A	14,719,581
AU0000030678	COLES GROUP LTD	1,009,159
US1941621039	COLGATE-PALMOLIVE CO COM	6,769,880
US19565CAA80	COLONIAL 3.25% DUE 05-15-2030	689,710
DK0060448595	COLOPLAST SER'B'DKK1	4,643,866
US20030NCM11	COMCAST CORP 4.7% 10-15-2048	750,136
US20030NCS80	COMCAST CORP NEW 3.95% 10-15-2025	646,788
US20030NCT63	COMCAST CORP NEW 4.15% DUE 10-15-2028	663,392

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US20030NCN93	COMCAST CORP NEW 4.95% DUE 10-15-2058	595,417
US20030N1019	COMCAST CORP NEW-CL A	8,328,368
XS2114853299	COMCAST CORP NTS 02/12/2029 GBP	1,383,586
XS2114853455	COMCAST CORP NTS 02/12/2036 GBP	2,309,759
DE000CZ40N04	COMMERZBANK AG 0.625% SNR MTN 28/08/24 EUR	143,718
DE000CBK1001	COMMERZBANK AG NPV	12,271,635
AU000000CBA7	COMMONWEALTH BANK OF AUSTRALIA NPV	10,954,155
JP3305530002	COMSYS HOLDINGS CORPORATION NPV	614,190
US205887CE05	CONAGRA BRANDS INC 5.4% 11-01-2048	554,851
US20602D1019	CONCENTRIX CORP COM USD0.0001	24,212,609
JP3305990008	CONCORDIA FINL GROUP LT	441,368
US20825C1045	CONOCOPHILLIPS COM	2,346,661
US2091151041	CONS EDISON INC COM	5,565,657
US21036P1084	CONSTELLATION BRANDS INC CL A CL A	15,161,796
US210518CZ72	CONSUMERS ENERGY 3.25% DUE 08-15-2046	216,177
NZCENE0001S6	CONTACT ENERGY NPV	1,565,611
XS2051667181	CONTINENTAL AG 0% SNR 12/09/2023 EUR10007	323,518
DE0005439004	CONTINENTAL AG ORD NPV	1,000,526
GB00BD3VFW73	CONVATEC GROUP PLC ORD GBP0.1 (WI)	1,993,231
US2166484020	COOPER COS INC COM NEW COM NEW	4,826,110
XS2100729776	COOPERATIEVE RABOB 1.25% SNR NPF 14/01/25 GBP	2,517,110
XS0758779192	COOPERATIEVE RABOB 4% SNR MTN 19/09/22 GBP1000	2,103
XS0228265574	COOPERATIEVE RABOB 4.55% SNR MTN 30/08/29 GBP	1,025,482
XS1069886841	COOPERATIEVE RABOB 4.625% LT2 23/05/2029 GBP	3,307,625
XS0827563452	COOPERATIEVE RABOB 5.25% LT2 14/09/2027 GBP	1,199,610
US21925Y1038	CORNERSTONE ONDEMAND INC COM	1,074,670
USP3143NAY06	CORP NAC DEL COBRE 3.625% SNR 01/08/2027 USD	1,252,771
KR7192820009	COSMAX INC KRW500	3,441,348
US22160N1090	COSTAR GROUP INC COM	2,684,899
US22160KAP03	COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG	263,579
US22160K1051	COSTCO WHOLESALE CORP NEW COM	21,003,433
XS2105085208	COUNCIL OF EUROPE MTN .05% 21/01/2030	3,466,969
DE0006062144	COVESTRO AG NPV	45,840,622
FR0000064578	COVIVIO	1,369,940
XS1240177342	CPUK FINANCE LIMITED 3.588% 28/02/2042	2,926,162
US22546QAR83	CR SUISSE AG NEW 3% DUE 10-29-2021	183,909
XS1237961369	CRED SUIS GP FUN LTD 3.0% 27/05/2022	3,941,907
XS1790990474	CREDIT AGRI (LDN) 1.375% SNR MTN 13/03/25 EUR	3,128,397
XS1787278008	CREDIT AGRI (LDN) FRN SNR MTN 03/23 EUR100000	257,321
FR0013508512	CREDIT AGRICOLE SA 1%-FRN SNR NPF 22/04/26 EUR	3,168,474
FR0000045072	CREDIT AGRICOLE SA EUR3	698,575
FR0010301713	CREDIT LOGEMENT 4.604%-FRN T1 PERP EUR50000	120,750
CH0550413337	CREDIT SUISSE AG MTN 2.25% 09/06/2028	1,929,754
CH0537261858	CREDIT SUISSE GP 3.25%-FRN SNR 02/04/26 EUR	297,141
IE0001827041	CRH ORD EUR 0.32	2,971,142
GB00BJFFLV09	CRODA INTL ORD GBP0.10609756	2,192,726
US22788C1053	CROWDSTRIKE HLDGS INC CL A CL A	3,108,636
AU000000CWN6	CROWN RESORTS LIMITED	568,394
CH0330938876	CS GROUP FUNDING 2.75% GTD SNR 08/08/25 GBP	1,580,082
AU000000CSL8	CSL LTD NPV	4,184,377
XS2280833133	CTRY GARDEN HLDGS 2.7% 12/07/2026	469,868
US2310211063	CUMMINS INC	12,868,359
GB00B4Y7R145	CURRYS PLC GBP0.001	88,134,655
US126650DE72	CVS HEALTH CORP 2.625% DUE 08-15-2024	393,845
US126650CX62	CVS HEALTH CORP 4.3% DUE 03-25-2028	1,316,576
US126650CZ11	CVS HEALTH CORP 5.05% DUE 03-25-2048	647,505
US23331A1097	D R HORTON INC COM	9,548,582
JP3476480003	DAI-ICHI LIFE HOLD NPV	1,121,629
JP3481800005	DAIKIN INDUSTRIES NPV	8,836,742
DE0007100000	DAIMLER AG ORD NPV(REGD)	61,867,531
DE000A289XJ2	DAIMLER INTERNATIONALFINANCE B.V. 2% SNR EMTN 22/08/2026	1,491,751
JP3486800000	DAITO TRUST CONST NPV	1,413,803

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JP3046390005	DAIWA HOUSE REIT INVESTMENT CO	1,184,128
JP3502200003	DAIWA SECS GROUP INC	1,840,298
FR0000120644	DANONE EUR0.25	27,531,027
XS1957541953	DANSKE BANK A/S 1.375% SNR NPF 24/05/22 EUR	195,115
XS2225893630	DANSKE BANK A/S 1.5%-FRN LT2 02/09/2030 EUR	596,020
DK0010274414	DANSKE BANK A/S DKK10	319,254
FR0000130650	DASSAULT SYSTEMES EUR0.50	1,536,065
NL0015435975	DAVIDE CAMPARI MIL EUR0.01	1,044,711
XS1802465846	DBS GROUP HLDGS 1.5%-FRN SUB 11/04/2028 EUR	1,958,830
US24023LAE65	DBS GROUP HLDGS 2.85% 16/04/2022	408,460
XS2122408854	DBS GROUP HLDGS 3.3%-FRN MTN PERP USD200000	496,932
XS1484844656	DBS GROUP HLDGS 3.6%-FRN MTN PERP USD121000	291,368
SG1L01001701	DBS GROUP HLDGS NPV	23,788,851
IE0002424939	DCC ORD EUR0.25 (CDI)	698,220
DE000A2E4K43	DELIVERY HERO SE NPV	1,080,138
US24703DBA81	DELL INTL L L C / 5.3% DUE 10-01-2029	186,411
JP3551500006	DENSO CORP NPV	2,605,696
US24906P1093	DENTSPLY SIRONA INC COM	23,186,399
GB0002652740	DERWENT LONDON ORD GBP0.05	2,069,180
CA2499061083	DESCARTES SYSTEMS COM NPV	2,406,199
AU0000107484	DETERRA ROYALTIES NPV	899,755
DE000DL19VR6	DEUTSCHE BANK AG 1%-FRN SNR NPF 19/11/25 EUR	691,587
DE000DL19UC0	DEUTSCHE BANK AG 1.125% 30/08/2023	184,137
DE000DL19VS4	DEUTSCHE BANK AG 1.75%-FRN 19/11/2030 EUR	616,983
XS2303762475	DEUTSCHE BANK AG 1.875%-FRN GTD 22/12/28 GBP	488,885
XS2102507600	DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024	1,456,577
DE0005140008	DEUTSCHE BANK AG NPV (REGD)	2,074,045
US251526CC16	DEUTSCHE BK AG N Y FLTG RT 2.222% DUE 09-18-2024	643,512
XS1948630634	DEUTSCHE TELEKOM 3.125% SNR 06/02/34 GBP1000	730,230
XS1595796035	DEUTSCHE TELEKOM I 2.25% GTD SNR 13/04/29 GBP	1,043,074
DE0005557508	DEUTSCHE TELEKOM NPV (REGD)	50,089,567
DE000A0HN5C6	DEUTSCHE WOHNEN SE NPV (BR)	2,500,260
XS2045822462	DEV BK OF JAPAN MTN 1.875% 28/08/2029	3,629,901
US2521311074	DEXCOM INC COM	1,030,447
AU000000DXS1	DEXUS PROPERTY GROUP NPV	629,363
US25243YAV11	DIAGEO CAP PLC 3.875% DUE 04-29-2043	487,310
US25243YBA64	DIAGEO CAP PLC FIXED 2.125% DUE 10-24-2024	378,627
XS2240066915	DIAGEO FINANCE PLC 1.25% GTD SNR 28/03/33 GBP	2,901,899
XS2147890607	DIAGEO FINANCE PLC 2.875% GTD SNR 27/03/29 GBP	2,535,658
GB0002374006	DIAGEO ORD PLC	40,911,756
US25272KAG85	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023	253,461
US25278XAM11	DIAMONDBACK ENERGY FIXED 3.25% DUE 12-01-2026	87,383
JP3493400000	DIC CORPORATION NPV	616,599
XS1115295823	DIGNITY FINANCE 3.5456% A/BKD 31/12/34 GBP	1,023,497
GB00BY9D0Y18	DIRECT LINE INSURANCE PLC ORD GBP	2,702,018
JP3548600000	DISCO CORPORATION NPV	683,800
XS1684268524	DISCOVERY COMM LLC 2.5% GTD SNR 20/09/2024 GBP	3,697,346
US25470DAQ25	DISCOVERY COMMUNICATIONS LLC 2.95% 03-20-2023	119,640
US25470DBG34	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049	1,098,413
US254687FK79	DISNEY WALT CO 1.75% DUE 08-30-2024	830,750
US254687DZ66	DISNEY WALT CO SR NT 6.2% 12-15-2034	1,703,349
NO0010031479	DNB ASA NOK10	950,240
XS2079723552	DNB BANK ASA 0.05% SNR EMTN 14/11/23 EUR	785,261
XS2092422810	DNB BANK ASA 1.375% SNR 12/06/2023 GBP	1,974,404
US2566771059	DOLLAR GEN CORP NEW COM	16,295,976
US2567461080	DOLLAR TREE INC COM STK	1,164,111
US25746UCJ60	DOMINION RES INC 2% DUE 08-15-2021	218,441
AU000000DMP0	DOMINOS PIZZA ENT NPV	1,258,423
US2600031080	DOVER CORP COM USD1.00	6,386,081
US233331BA46	DTE ENERGY CO 3.7% SNR 01/08/23 USD2000'D	308,840
US26442CAK09	DUKE ENERGY 3.9% DUE 06-15-2021	254,329
US26442CAN48	DUKE ENERGY 4 DUE 09-30-2042	1,747,180

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US26441C2044	DUKE ENERGY CORP NEW COM NEW COM NEW	2,706,223
US2644115055	DUKE RLTY CORP COM NEW REIT	5,008,655
US26078JAB61	DUPONT DE NEMOURS INC 4.205% DUE 11-15-2023	157,461
XS0128311023	DWR CYMRU UK PLC 6.015% A/BKD 31/03/2028 GBP	1,305,632
DE000DWS1007	DWS GROUP SE NPV	20,167,353
US23355LAK26	DXC TECHNOLOGY CO 4.125% DUE 04-15-2025	740,640
XS1883245331	DXC TECHNOLOGY CO EURO SR NT 1.75% 15/01/2026	799,181
XS0408958683	E.ON INTERNATIONAL 6.75% SNR 27/01/39 GBP50000	3,985,545
XS0127992336	E.ON INTERNATIONAL FINANCE 6.5% 20/04/21	2,305,244
XS0437306904	E.ON INTERNATIONAL FINANCE B.V. 6.125% 06/07/2039	2,649,536
US26969P1084	EAGLE MATLS INC COM	1,114,871
JP3783600004	EAST JAPAN RAILWAY CO NPV	272,445
XS2179038232	EASTERN POWER NETW 1.875% SNR 01/06/2035 GBP	3,592,492
US2774321002	EASTMAN CHEM CO COM	18,118,837
US278062AC86	EATON CORP OHIO 2.75% DUE 11-02-2022	112,795
US278062AE43	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	702,216
IE00B8KQN827	EATON CORP PLC COM USD0.50	10,781,770
US2786421030	EBAY INC COM USD0.001	31,561,207
US2788651006	ECOLAB INC COM STK USD1	6,849,012
FR0013465424	EDF 2% SNR EMTN 09/12/2049 EUR	638,896
FR0011401751	EDF 5.375%-FR SUB EMTN PERP EUR	1,837,666
US2810201077	EDISON INTL COM	2,865,653
XS0397015537	EDP FINANCE BV 8.625% SNR 04/01/2024 GBP	2,173,774
XS1222590488	EDP FINANCE BV BNDS 2.0% 22/04/2025	707,061
PTEDPNOM0015	EDP-ENERGIAS PORTU 1.625% SNR 15/04/2027 EUR	916,254
FR0000130452	EIFFAGE EUR4	19,613,968
JP3160400002	EISAI CO NPV	544,290
US28414H1032	ELANCO ANIMAL HEALTH INC COM	3,923,251
US2855121099	ELECTR ARTS COM	11,910,054
FR0010945436	ELECTRICITE DE FRANCE 5.125% 22/09/2050	2,946,324
USF2893TAM83	ELECTRICITE DE FRANCE 5.625% DUE 29-12-2049	385,953
CA2861812014	ELEMENT FLEET MGMT COM NPV	1,425,989
XS2113885011	ELENIA VERKKO OYJ 0.375% GTD 06/02/2027 EUR	1,153,793
US5324571083	ELI LILLY & CO COM	17,741,441
BE6321529396	ELIA TRANSMISSION 0.875% SNR 28/04/2030 EUR	526,593
FI0009007884	ELISA OYJ NPV	3,391,388
XS1209031019	ELM BV (SWISS REIN CO) BNDS 2.6% 31/12/2049	458,393
US2910111044	EMERSON ELECTRIC CO COM	8,431,649
CA2918434077	EMPIRE CO CLASS'A'N/VTG COM NPV	2,544,101
CH0016440353	EMS-CHEMIE HLDG AG CHF0.01 (REGD)	2,436,769
US292480AH37	ENABLE MIDSTREAM 3.9% DUE 05-15-2024	115,810
ES0130960018	ENAGAS SA EUR1.50	498,231
CA29250N1050	ENBRIDGE INC COM NPV	1,433,663
XS0452188054	ENEL FIN INT NV 5.625% GTD SNR 14/08/24 GBP	983,960
XS0452187320	ENEL FIN INT NV 5.75% GTD SNR 14/09/40 GBP	3,079,763
XS2244418609	ENEL FIN INTL NV MTN 1.0% 20/10/2027	999,529
XS0306647792	ENEL SPA 5.75% SNR MTN 22/06/37 GBP	1,782,230
US29265WAA62	ENEL SPA 8.75%-FRN SUB 24/09/73 USD	168,515
IT0003128367	ENEL SPA EUR1	1,687,277
PTEDP0AM0009	ENERGIAS DE PORTUGAL SA EUR1 (REGD)	3,091,604
US29278NAE31	ENERGY TRANSFER 6% DUE 06-15-2048	1,323,601
US29278NAH61	ENERGY TRANSFER LP 4.5% GTD SNR 15/04/2024 USD	142,267
FR0010946855	ENGIE 5% MTN 01/10/2060 GBP50000	2,477,820
XS1412593185	ENI SPA 0.75% SNR EMTN 17/05/22 EUR	198,257
XS2242931603	ENI SPA 3.375% 31/12/2049	757,594
US29336UAB35	ENLINK MIDSTREAM 4.4% DUE 04-01-2024	496,804
US29379VBA08	ENTERPRISE PRODS 4.85% DUE 03-15-2044	500,027
XS2208638838	ENW FINANCE PLC 1.415% GTD SNR 30/07/30 GBP	829,047
US29414B1044	EPAM SYS INC COM STK	8,574,114
SE0011166933	EPIROC AB SER'A'NPV	3,827,747
US29472R1086	EQTY LIFESTYLE PPTYS INC REIT	4,248,201
US29476L1070	EQTY RESDNTL EFF 5/15/02	6,852,795

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NO0010096985	EQUINOR ASA NOK2.50	49,550,468
XS0169950531	EQUITY RELEASE NO3 5.05% M/BKD 26/04/33 GBP'A2	3,860,514
SE0000108656	ERICSSON SER'B'NPV	5,395,347
AT0000652011	ERSTE GROUP BANK AG NPV	29,933,211
XS2105811116	ESB FINANCE DAC 1.875% 21/07/2035	1,028,354
EU000A1Z99A1	ESM 1.8% SNR 02/11/2046 EUR0.01	1,120,441
KYG319891092	ESR CAYMAN LIMITED USD0.001	280,370
US2971781057	ESSEX PPTY TR REIT	7,982,023
US5184391044	ESTEE LAUDER COMPANIES INC CL A USD0.01	25,178,750
US298785JA59	EURO INV BANK 1.625% SNR MTN 09/10/29 USD	5,769,090
XS0114126294	EURO INV BANK 5.625% SNR 07/06/32 GBP1000	5,846,992
BE0003816338	EURONAV NPV	7,994,561
NL0006294274	EURONEXT EUR1.60	2,485,081
EU000A1G0DW4	EUROP FIN STAB FAC 1.8% GTD SNR 10/07/2048 EUR	2,148,007
XS0415532273	EUROPEAN INVESTMENT BANK 4.5% MTN 07/06/2029	12,736,400
XS0740808802	EUROPEAN INVESTMENT BANK BNDS 3.875% 08 JUN 2037	6,787,370
US298785DV50	EUROPEAN INVT BK EUROPEAN INVT BK 4.875% DUE 02-15-2036 BEO	4,831,197
BMG3223R1088	EVEREST RE GROUP COM	4,613,148
XS2194483330	EVERSHOLT FUNDING 2.742% GTD 30/06/2040 GBP	2,115,634
XS1653876869	EVERSHOLT FUNDING 3.529% GTD 07/08/2042 GBP	1,593,538
XS0593975328	EVERSHOLT FUNDING 6.697% GTD SNR 22/02/35 GBP	2,568,280
US30040W1080	EVERSOURCE ENERGY COM	8,086,471
US30161NAT81	EXELON CORP 2.45% DUE 04-15-2021	362,601
US30161NAU54	EXELON CORP 3.4% DUE 04-15-2026	391,893
US30161N1019	EXELON CORP COM	7,485,096
XS2242355852	EXIM BANK THAILAND 1.457% SNR MTN 15/10/25 USD	1,231,096
NL0012059018	EXOR NV EUR0.01	563,517
US30212P3038	EXPEDIA GROUP INC COM USD0.001	2,280,304
US3021301094	EXPEDITORS INTL WASH INC COM	4,319,776
US30231GAF90	EXXON MOBIL CORP 2.709% DUE 03-06-2025	76,713
US30231GBL59	EXXON MOBIL CORP FIXED 1.571% DUE 04-15-2023	2,227,592
JP3161200005	EZAKI GLICO CO NPV	1,033,866
US3156161024	F5 NETWORKS INC COM STK	6,003,982
US30303M1027	FACEBOOK INC COM USD0.000006 CL 'A'	55,649,451
US3030751057	FACTSET RESH SYS INC COM STK	3,377,554
US3032501047	FAIR ISAAC CORPORATION COM	2,646,010
CA3039011026	FAIRFAX FINL HLDGS SUB-VTG COM NPV	5,020,200
JP3802400006	FANUC CORP NPV	22,564,101
JP3802300008	FAST RETAILING CO LTD NPV	15,017,757
US3119001044	FASTENAL CO COM	5,275,854
FR0000121147	FAURECIA S.E. EUR7	55,190,722
XS1627343186	FCC AQUALIA S.A. 2.629% SNR SEC 08/06/27 EUR	471,810
XS1426024318	FCE BANK 2.727% SNR 03/06/2022 GBP	2,253,397
US31428XAY22	FEDEX CORP NT 4 DUE 01-15-2024 REG	118,153
JE00BJVNSS43	FERGUSON PLC ORD GBP0.10	20,489,024
NL0011585146	FERRARI NV COM EUR0.01	991,329
ES0118900010	FERROVIAL SA EUR0.2	1,448,920
US31620R3030	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	2,794,941
US31620M1062	FIDELITY NATL INFORMATION SVCS INC COM STK	1,089,247
CA3180714048	FINNING INTL INC COM NPV	1,966,135
US31847R1023	FIRST AMERN FINL CORP COM STK	11,921,646
CA31890B1031	FIRST CAP REAL EST UNIT	1,241,579
CA3359341052	FIRST QUANTUM MINERALS LTD COM NPV	605,814
US33616C1009	FIRST REP BK SAN FRANCISCO CALIF NEW COM	2,743,184
US337932AP26	FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030	517,631
CA33767E2024	FIRSTSERVICE CORP COM NPV	160,893
XS1843434108	FISERV INC 1.625% 07-01-2030	1,649,621
US337738AT51	FISERV INC 3.2% DUE 07-01-2026	1,074,256
XS1843433985	FISERV INC FIXED 3% DUE 07-01-2031	1,251,268
NZFAPE0001S2	FISHER & PAYKEL ORD DEFD DELIVERY	1,085,045
US341081FJ12	FL PWR & LT CO 2.75% DUE 06-01-2023	195,560
NL0011279492	FLOW TRADERS NV EUR0.10	10,529,607

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US3024913036	FMC CORP COM (NEW)	2,380,822
US30254WAP41	FMS WERTMANAGEMENT 2.75% DUE 01-30-2024	6,174,018
US344419AC03	FOMENTO ECONOMICO 3.5% 16/01/2050	1,443,908
XS2013574202	FORD MOTOR CR LLC 1.514% 02-17-2023	244,247
US345370CV02	FORD MTR CO DEL 8.5% DUE 04-21-2023	299,014
US345370CW84	FORD MTR CO DEL 9% DUE 04-22-2025	215,064
XS1959498160	FORD MTR CR CO LLC FIXED 0% DUE 03-06-2024	155,253
AU000000FMG4	FORTESCUE METALS GRP LTD NPV	4,159,695
US34959E1091	FORTINET INC COM	7,730,615
FI0009007132	FORTUM OYJ EUR3.40	1,945,990
US34964C1062	FORTUNE BRANDS HOME & SEC INC COM	3,185,319
US35137L1052	FOX CORP CL A CL A	2,804,899
CA3518581051	FRANCO NEVADA CORP COM NPV	1,243,691
US35671D8570	FREEMPORT-MCMORAN INC	19,245,899
DE0005790430	FUCHS PETROLUB SE	1,620,223
JP3820000002	FUJI ELECTRIC HOLINDGS CO Y50	775,432
JP3814000000	FUJIFILM HOLDINGS CORP NPV	4,641,241
JP3818000006	FUJITSU NPV	4,134,940
HK0027032686	GALAXY ENTERTAINME NPV	554,706
PTGAL0AM0009	GALP ENERGIA SGPS EUR1	10,183,711
PTGGDAOE0001	GALP GAS NATURAL 1.375% SNR 19/09/2023 EUR	527,625
US36467J1088	GAMING & LEISURE PPTYS INC COM	11,162,930
CH0114405324	GARMIN LTD COMMON STOCK	6,364,096
XS2088659789	GAS NETWORKS IRE 0.125% SNR 04/12/2024 EUR	154,510
XS0596919539	GATWICK 6.5% 02/03/2041	1,410,692
US36164QNA21	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	1,661,398
XS0340495216	GE CAP UK FDG UNLI 5.875% GTD SNR 18/01/33 GBP	4,237,932
DE0006602006	GEA GROUP AG NPV	1,502,545
CH0030170408	GEBERIT AG CHF0.10 (REGD)	1,906,488
FR0010040865	GECINA SA EUR7.50	2,309,971
XS1612542826	GEN ELEC CO 0.875% SNR 17/05/2025 EUR	315,637
XS0229561831	GEN ELEC CO 4.875% GTD SUB 18/09/37 GBP	2,644,108
XS0182703743	GEN ELEC CO 5.375% SNR 18/12/2040 GBP	824,962
XS0092499077	GEN ELEC CO 5.5% SNR MTN 07/06/2021 GBP	4,547,884
US37045V1008	GEN MTRS CO COM	16,168,659
US37045XCK00	GEN MTRS FINL CO FIXED 4.35% DUE 04-09-2025	341,719
US3687361044	GENERAC HLDGS INC COM STK	22,430,518
US36962GXZ26	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	680,153
US369604BW26	GENERAL ELEC CO 3.625% DUE 05-01-2030 REG	498,716
US369604BF92	GENERAL ELEC CO 4.125% DUE 10-09-2042	388,825
US369604BV43	GENERAL ELEC CO FIXED 3.45% DUE 05-01-2027	503,678
XS1674925505	GENERAL MOTORS FIN 2.25% GTD SNR 06/09/24 GBP	2,323,605
US37045VAH33	GENERAL MTRS CO 5% DUE 04-01-2035	427,218
US37045VAV27	GENERAL MTRS CO 6.125% DUE 10-01-2025	2,151,221
US37045VAK61	GENERAL MTRS CO 6.6% DUE 04-01-2036	991,592
DK0010272202	GENMAB AS DKK1	930,931
SGXE21576413	GENTING SING LTD NPV	451,175
US3724601055	GENUINE PARTS CO COM	4,407,617
CA9611485090	GEORGE WESTON COM NPV	3,000,808
US373334KM26	GEORGIA PWR CO 2.1% 07-30-2023	119,695
CA3759161035	GILDAN ACTIVEWEAR COM NPV	603,657
US375558AZ68	GILEAD SCIENCES 3.5% DUE 02-01-2025	188,905
US375558BD48	GILEAD SCIENCES 4.75% DUE 03-01-2046	1,425,025
US3755581036	GILEAD SCIENCES INC	15,073,081
XS2170601848	GLAXOSMITHKLINE CA 1.25% GTD SNR 12/10/28 GBP	3,232,115
XS2170609072	GLAXOSMITHKLINE CA 1.625% GTD SNR 12/05/35 GBP	1,263,037
XS0294624373	GLAXOSMITHKLINE CA 5.25% GTD EMTN 10/4/42 GBP	1,684,344
XS0140516864	GLAXOSMITHKLINE CA 5.25% GTD SNR 19/12/33 GBP	1,666,227
XS0350820931	GLAXOSMITHKLINE CA 6.375% GTD SNR 09/03/39 GBP	1,146,838
GB0009252882	GLAXOSMITHKLINE ORD GBP0.25	246,636,443
XS1968703345	GLENCORE FIN EUR L 3.125% GTD SNR 26/03/26 GBP	1,747,843
XS0767865263	GLENCORE FINANCE (EUROPE) LIMITED STEP UP 03/04/2022	3,711,491

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JE00B4T3BW64	GLENCORE PLC ORD USD0.01	253,655,050
US37959E1029	GLOBE LIFE INC COM	4,357,862
DK0010272632	GN STORE NORD DKK4	1,121,114
US3802371076	GODADDY INC CL A CL A	605,624
US38148LAF31	GOLDMAN SACHS 5.15% DUE 05-22-2045	1,329,827
US38141GXJ83	GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025	3,446,034
XS1023626671	GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	1,364,892
US38141G1040	GOLDMAN SACHS GROUP INC COM	28,651,324
XS1458408561	GOLDMAN SACHS GRP 1.625% SNR 27/07/2026 EUR	817,814
XS1861206636	GOLDMAN SACHS GRP 2% SNR EMTN 01/11/2028 EUR	565,167
XS1859424902	GOLDMAN SACHS GRP 3.125% SNR 25/07/2029 GBP	1,696,633
XS2149207354	GOLDMAN SACHS GRP 3.375% SNR 27/03/2025 EUR	772,137
XS0340470490	GOLDMAN SACHS GRP 6.875% SUB 18/01/2038 GBP	1,664,150
XS0357124618	GOLDMAN SACHS GRP 7.25% SNR 10/04/28 GBP50000	2,732,840
AU000000GGM2	GOODMAN GROUP NPV	477,492
BE0003797140	GPE BRUXELLES LAM NPV	961,609
US3848021040	GRAINGER W W INC COM	6,829,086
CA39138C1068	GREAT WEST LIFECO COM NPV	1,157,585
XS0213358608	GREENE KING FIN 5.702%-FRN 12/34 GBP'B'REGS	1,250,600
FR0013430840	GROUPE VYV 1.625% SNR 02/07/2029 EUR	631,675
CA4039254079	H&R REAL ESTATE INVT TR	1,407,812
DK0010287234	H.LUNDBECK A/S DKK5	21,250,835
JP3766550002	HAKUHODO DY HLDGS NPV	1,267,057
GB0004052071	HALMA ORD GBP0.10	1,882,724
JP3771800004	HAMAMATSU PHOTONIC NPV	1,027,963
HK0010000088	HANG LUNG GROUP HKD1	1,041,836
HK0101000591	HANG LUNG PROPERTIES HKD1	2,026,326
JP3774200004	HANKYU HANSHIN HOLDINGS INC NPV	1,025,434
KR7014680003	HANSOL CHEMICAL CO KRW5000	2,710,461
GB00B1VZ0M25	HARGREAVES LANSDOW ORD GBP0.004	402,116
US416515BD59	HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	1,156,498
US4165151048	HARTFORD FINL SVCS GROUP INC COM	10,380,071
JP3768600003	HASEKO CORPORATION NPV	213,228
XS1815424202	HASTINGS GROUP FIN 3% GTD SNR 24/05/2025 GBP	2,093,322
US42250P1030	HEALTHPEAK PROPERTIES INC	7,942,424
XS2243322976	HEATHROW FUNDING 2.75% SNR 13/10/31 GBP1000	1,452,413
XS0383001053	HEATHROW FUNDING 6.45%-FR A/BKD 10/12/33 GBP	2,723,920
XS0987355855	HEATHROW FUNDING LTD 4.625% 31/10/2046	2,402,930
XS2018637327	HEIDELBERGCEMENT MTN 1.125% 01/12/2027	620,653
XS2147977636	HEINEKEN NV 2.25% SNR EMTN 30/03/30 EUR	313,936
NL0000009165	HEINEKEN NV EUR1.60	622,939
DE000A161408	HELLOFRESH SE NPV	2,239,113
CH0466642201	HELVETIA HOLDING AG	627,359
HK0012000102	HENDERSON LAND DEVELOPMENT HKD2	445,750
DE0006048432	HENKEL AG & CO KGAA NON-VTG PRF NPV	3,681,248
SE0000106270	HENNES & MAURITZ SER 'B' NPV	2,594,207
US8064071025	HENRY SCHEIN INC COMMON STOCK	4,656,479
FR0000052292	HERMES INTL NPV	2,640,823
US4278661081	HERSHEY COMPANY COM STK USD1	8,981,658
US42809H1077	HESS CORP COM STK	9,996,029
US42824C1099	HEWLETT PACKARD ENTERPRISE CO COM	6,769,124
XS0888566519	HIGH SPEED RAIL FI 4.375% A/BKD 01/11/2038 GBP	3,347,703
GB00B0LCW083	HIKMA PHARMACEUTIC ORD GBP0.10	1,969,059
US4314751029	HILL-ROM HLDGS INC COM STK	1,393,918
JP3799000009	HIROSE ELECTRIC NPV	401,661
JP3784600003	HISAMITSU PHARM CO NPV	590,331
XS1790108283	HISCOX 2% SNR 14/12/2022 GBP100000	1,511,293
JP3788600009	HITACHI NPV	1,036,566
XS1613116349	HOLCIM STERLING FI 3% GTD SNR 12/05/2032 GBP	1,124,485
US4364401012	HOLOGIC INC COM	7,246,295
US437076BD31	HOME DEPOT INC 4.875 DUE 02-15-2044	523,517
US4370761029	HOME DEPOT INC COM	5,784,884

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JP3854600008	HONDA MOTOR CO NPV	1,277,519
HK0003000038	HONG KONG & CHINA GAS HKD0.25	863,467
HK0388045442	HONG KONG EXCHANGES & CLEAR	4,893,857
BMG4587L1090	HONGKONG LAND HLD ORD USD0.10 (SINGAPORE REG)	1,072,606
US44107P1049	HOST HOTELS & RESORTS INC REIT	5,507,704
GB0005576813	HOWDEN JOINERY GR ORD GBP0.10	2,508,297
JP3837800006	HOYA CORP NPV	5,265,634
XS0174470764	HSBC BANK 5.375% SUB 22/08/33 GBP1000	1,566,011
XS0088317853	HSBC BANK 6.5% SUB 07/07/2023 GBP1000	2,268,743
XS0179407910	HSBC CAP FDG(STG1) 5.844%-VAR GTD NTS 31/12/2049	1,334,670
FR0013358116	HSBC FRANCE 0.2% SNR EMTN 04/09/21 EUR	341,708
GB0005405286	HSBC HLDGS ORD USD0.50 (UK REG)	169,841,797
US404280CF48	HSBC HLDGS PLC 4.95% DUE 03-31-2030	295,994
XS1473485925	HSBC HOLDINGS PLC 2.625% SNR 16/08/2028 GBP	1,055,188
XS0159497162	HSBC HOLDINGS PLC 5.75% SUB 20/12/27 GBP1000	1,159,957
XS0498768315	HSBC HOLDINGS PLC 6% SUB 29/03/40 GBP50000'17	4,548,030
XS1699084601	HUANENG HONG KONG 3.6%-FRN GTD SNR PERP USD	148,004
DE000A1PHFF7	HUGO BOSS AG	19,055,316
US4448591028	HUMANA INC COM	6,307,741
US4461501045	HUNTINGTON BANCSHARES INC COM	4,798,285
CA4488112083	HYDRO ONE LTD COM NPV	3,074,058
HK0014000126	HYSAN DEVELOPMENT NPV	1,215,840
US44891N1090	IAC/INTERACTIVE MANDATORY EXCHANGE IAC/INTERACTIVE 0002W1KAM3 05-25-2021	4,083,974
XS0435791180	IBERDROLA FINANZAS 6.0% 01/07/2022	1,120,415
XS0410370919	IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP	3,783,584
XS1797138960	IBERDROLA INTL B V 2.625%-FRN GTD SUB PERP EUR	269,856
ES0144580Y14	IBERDROLA SA EUR0.75	31,463,819
SE0000652216	ICA GRUPPEN AB NPV	2,084,173
US45167R1041	IDEX CORP COM	2,928,083
US45168D1046	IDEXX LABS INC COM	3,227,311
GB00B06QFB75	IG GROUP HLDGS ORD GBP0.00005	2,186,502
US452308AX78	IL TOOL WKS INC 2.65% DUE 11-15-2026	771,522
US4523081093	ILL TOOL WKS INC COM	8,492,819
XS1234953575	ILLINOIS TOOL WKS 1.25% SNR 22/05/2023 EUR	183,930
AU000000ILU1	ILUKA RESOURCES NPV	3,175,511
NL0010801007	IMCD NV EUR0.16	979,161
GB00B61TVQ02	INCHCAPE ORD GBP0.10	45,412,180
AU000000IPL1	INCITEC PIVOT NPV	3,721,323
US45434M2C57	INDIAN RAILWAY FINANCE 2.8% DUE 02-10-2031 REG	911,837
ES0148396007	INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD)	1,053,573
US455780CQ75	INDONESIA (REPUBLIC OF) 2.85% 02-14-2030	737,858
SE0000107203	INDUSTRIVARDEN AB SER'C NPV	2,456,118
DE0006231004	INFINEON TECHNOLOG ORD NPV (REGD)	45,632,100
XS1771838494	ING GROEP N.V. 1.125% SNR 14/02/2025 EUR	1,418,681
XS1953146245	ING GROEP N.V. 3% SNR 18/02/2026 GBP100000	1,726,176
US456837AG88	ING GROEP N.V. 3.15% SNR 29/03/22 USD1000	149,055
US45687V1061	INGERSOLL RAND INC COM	11,454,343
JP3294460005	INPEX CORPORATION NPV	582,876
US45784P1012	INSULET CORP COM STK	2,604,766
CA45823T1066	INTACT FINL CORP COM NPV	1,419,638
US4581401001	INTEL CORP COM	12,080,075
US4581X0DJ40	INTER-AMER DEV BK 2% MTN 23/07/2026 USD '720'	6,062,215
US45866F1049	INTERCONTINENTAL EXCHANGE INC COM	28,027,979
US459200JZ55	INTERNATIONAL BUSINESS MACHS CORP 3.3% 05-15-2026 REG	1,420,492
GB0031638363	INTERTEK GROUP ORD GBP0.01	521,210
IT0000072618	INTESA SANPAOLO NPV	30,984,183
US459058HT33	INTL BK FOR RECON & DEV SUSTAINABLE DEV BD 1.625% DUE 01-15-2025 REG	7,512,234
US459200JX08	INTL BUSINESS MCHN 2.85% SNR 13/05/2022 USD	730,529
XS2121223601	INTL FINANCE CORP 0.75% SNR MTN 22/07/27 GBP	4,589,580
GB0006834344	INTU PROPERTIES PLC ORD GBP0.50	799,837
US4612021034	INTUIT COM	3,856,597
SE0000107419	INVESTOR AB SER 'B' NPV	2,691,411

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US46187W1071	INVITATION HOMES INC COM	6,135,068
FR0010259150	IPSEN SA EUR1	443,045
US46266C1053	IQVIA HLDGS INC COM USD0.01	13,779,755
US46333X1081	IRONWOOD PHARMACEUTICALS INC COM CL A	614,005
JP3894900004	ISETAN MITSUKOSHI NPV	1,220,147
IL0006912120	ISRAEL DISCOUNT BK ILS0.10	1,993,459
JP3143600009	ITOCHU CORP NPV	27,781,340
GB0033986497	ITV ORD GBP0.10	81,885,956
JE00BYVQYS01	IWG PLC ORD GBP0.01	48,109,345
JP3386380004	J FRONT RETAILING NPV	1,029,636
US4262811015	JACK HENRY & ASSOC INC COM	4,519,600
US4698141078	JACOBS ENGR GROUP INC COM	12,687,517
US471048CF32	JAPAN BK INTL COOPERATION GTD NT 2% DUE 10-17-2029 REG	3,666,065
JP3039710003	JAPAN METROPOLITAN FUND INVEST	1,907,372
JP3946750001	JAPAN POST BANK CO NPV	1,903,483
JP3752900005	JAPAN POST HOLD CO NPV	2,026,823
BMG507641022	JARDINE STRATEGIC HOLDING USD0.05(SING QUOTE)	1,794,955
AU000000JBH7	JB HI-FI NPV	5,366,738
XS2325157910	JMH COMPANY LTD 2.5% GTD SNR 09/04/2031 USD	1,928,555
XS2325158488	JMH COMPANY LTD 2.875% 09/04/2036	1,245,025
US4778391049	JOHN BEAN TECHNOLOGIES CORP COM STK	973,860
US478160CD49	JOHNSON & JOHNSON 2.25% DUE 03-03-2022	295,200
US4781601046	JOHNSON & JOHNSON COM USD1	46,141,592
GB00BZ4BQC70	JOHNSON MATTHEY	673,965
US46625HJH49	JPMORGAN CHASE & 3.2% DUE 01-25-2023	3,806,526
US46625HRX07	JPMORGAN CHASE & 3.625% DUE 12-01-2027	1,024,501
US46647PBE51	JPMORGAN CHASE & CO 2.739% DUE 10-15-2030	1,468,308
US46647PBP09	JPMORGAN CHASE & CO 2.956% DUE 05-13-2031	1,422,709
US46625H1005	JPMORGAN CHASE & CO COM	25,006,099
JP3385980002	JSR CORP NPV	555,626
US48203R1041	JUNIPER NETWORKS INC COM	3,533,477
NL0012015705	JUST EAT TAKEAWAY.COM N.V.	1,010,951
JP3210200006	KAJIMA CORP NPV	494,304
KR7035720002	KAKAO CORP KRW100	5,009,100
JP3228600007	KANSAI ELECTRIC POWER CO NPV	987,333
JP3205800000	KAO CORP NPV	1,097,709
US48576A1007	KARUNA THERAPEUTICS INC COM	562,882
JP3932950003	KATITAS CO LTD NPV	14,638,167
JP3224200000	KAWASAKI HEAVY IND NPV	152,820
KR7105560007	KB FINANCIAL GROUP KRW5000	3,972,510
BE0002631126	KBC GROEP NV 1.125% SNR 25/01/2024 EUR	1,056,324
BE0003565737	KBC GROEP NV NPV	46,306,553
JP3496400007	KDDI CORP NPV	2,555,647
SG1U68934629	KEPPEL CORP NPV	994,111
FR0000121485	KERING	3,321,775
IE0004906560	KERRY GROUP 'A' ORD EUR0.125	3,693,693
FI0009000202	KESKO OYJ SER 'B' EUR2	3,869,116
US49271VAJ98	KEURIG DR PEPPER FIXED 3.2% DUE 05-01-2030	1,532,797
JP3244800003	KEWPIE CORPORATION NPV	1,181,374
JP3236200006	KEYENCE CORP NPV	19,977,822
US49338L1035	KEYSIGHT TECHNOLOGIES INC COM	36,519,966
AU000KFWHAA3	KFW 4.0% 27/02/2025	6,222,708
JP3240400006	KIKKOMAN CORP NPV	1,424,272
CA49448Q1090	KINAXIS INC COM NPV	1,384,954
GB0033195214	KINGFISHER ORD GBP0.157142857	4,165,952
IE0004927939	KINGSPAN GROUP ORD EUR0.13 (CDI)	1,290,780
CA4969024047	KINROSS GOLD CORP COM NPV NEW	11,579,133
JP3258000003	KIRIN HOLDINGS CO NPV	1,570,838
CA49741E1007	KIRKLAND LAKE GOLD COM NPV	2,244,192
JP3240600001	KISSEI PHARM CO NPV	3,556,778
US48251W1045	KKR & CO INC CL A CL A	3,070,978
US4824801009	KLA CORPORATION COM USD0.001	9,167,039

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FR0000121964	KLEPIERRE EUR1.40	1,788,715
DE000KBX1006	KNORR BREMSE AG	1,207,059
JP3301100008	KOBAYASHI PHARMACEUTICALS NPV	2,172,890
XS2014307800	KOMMUNALBANKEN AS 2% SNR 19/06/2024 USD2000	5,310,532
NL0011794037	KON AHOLD DELHAIZE EUR0.01	40,336,740
XS0451790280	KON KPN NV 5.75% SNR MTN 17/09/29 GBP	3,064,230
FI0009013403	KONE CORPORATION NPV ORD 'B'	7,395,518
NL0000009827	KONINKLIJKE DSM NV EUR1.50	3,171,025
NL0000009082	KONINKLIJKE KPN	1,807,727
NL0000009538	KONINKLIJKE PHILIP EUR0.20	3,331,789
US50076QAE61	KRAFT FOODS GROUP 5% DUE 06-04-2042	854,457
XS1253559865	KRAFT HEINZ FOODS CO 4.125% 01/07/2027	1,331,755
XS0138039275	KREDIETANSTAL WIEDERAUFBAU 5.0% 09 JUN 2036	3,018,600
XS0200950326	KREDITANST FUR WIE 4.875% SNR 15/03/37 GBP1000	5,403,722
XS0138036842	KREDITANST FUR WIE 5.5% SNR 18/06/2025 GBP1000	12,965,166
US501044DH11	KROGER CO 2.8% DUE 08-01-2022	223,630
US501044DJ76	KROGER CO 3.7% 08-01-2027	1,012,316
JP3266400005	KUBOTA CORP NPV	256,051
CH0025238863	KUEHNE&NAGEL INTL CHF1 (REGD)	4,480,514
JP3269600007	KURARAY CO NPV	1,265,492
JP3270000007	KURITA WATER INDS NPV	1,744,192
JP3249600002	KYOCERA CORP NPV	594,076
JP3253900009	KYORITSU MAINTENAN NPV	12,581,553
JP3256000005	KYOWA KIRIN CO LTD NPV	1,027,550
JP3247010006	KYUSHU RAILWAY COR NPV	1,002,878
US5128071082	LAM RESH CORP COM	10,774,641
XS1559392490	LAND SEC.CAP.MKTS. 2.399%-VAR SNR 08/02/31 GBP	937,053
XS1687484698	LAND SEC.CAP.MKTS. 2.625%-VAR 22/09/2039 GBP	2,025,216
XS1801843092	LAND SECURITIES CAPITAL MARKETS 2.375% 29/03/2029	1,930,221
GB00BYW0PQ60	LAND SECURITIES GP ORD GBP0.106666666	2,685,359
DE000LB2CQX3	LANDESBANK 1.5% 03/02/2025	2,337,895
XS2101346208	LANDWIRT RENTENBK 1.75% SNR EMTN 14/01/27 USD	5,976,951
DE0005470405	LANXESS AG NPV	36,625,196
US5178341070	LAS VEGAS SANDS CORP COM STK	2,298,945
JP3982100004	LAWSON INC NPV	1,043,567
US5218652049	LEAR CORP COM NEW COM NEW	28,003,962
DE000LEG1110	LEG IMMOBILIEN SE	2,390,695
XS1310962839	LEGAL & GENERAL GP 5.375%-FRN LT2 27/10/45 GBP	3,094,378
XS1079028566	LEGAL & GENERAL GROUP BNDS 5.5% 27/06/64	663,245
FR0010307819	LEGRAND SA EUR4	1,929,835
US5253271028	LEIDOS HLDGS INC COM	1,228,824
AU000000LLC3	LENDLEASE CORP LTD NPV (STAPLED)	2,599,310
AU3CB0278711	LENDLEASE FIN LTD MTN 3.7% 31/03/2031	870,459
AU3CB0275550	LENDLEASE FINANCE 3.4% GTD SNR 27/10/2027 AUD	1,326,153
US5260571048	LENNAR CORP CL A CL A	3,338,381
IT0003856405	LEONARDO SPA EUR4.40	1,025,499
KR7051910008	LG CHEMICAL KRW5000	5,622,167
XS1403499848	LIBERTY MUT GROUP 2.75% 04/05/2026	287,189
US534187BH11	LINCOLN NATL CORP 3.8% 03-01-2028	1,360,965
US534187BD07	LINCOLN NATL CORP 4% DUE 09-01-2023	336,830
IE00BZ12WP82	LINDE PLC COM USD0.001	1,029,434
CH0010570759	LINDT & SPRUENGLI CHF100 (REGD)	2,661,523
AU000000LNK2	LINK ADMINISTRATIO NPV	3,985,594
HK0823032773	LINK REAL ESTATE INVESTMENT	898,563
JP3965400009	LION CORP NPV	2,321,051
JP3626800001	LIXIL CORP	1,256,539
US5018892084	LKQ CORP COM LKQ CORP	6,002,564
XS0737747211	LLOYDS BANK PLC 5.125%-FRN GTD 07/03/25 GBP	5,878,750
XS0422704071	LLOYDS BANK PLC 7.5% SNR EMTN 15/04/24 GBP	2,827,252
XS0503834821	LLOYDS BANK PLC 7.625% SUB 22/04/2025 GBP	3,061,981
XS1699636574	LLOYDS BANKING GP 2.25% SNR EMTN 16/10/24 GBP	1,037,548
XS2148623106	LLOYDS BANKING GP 3.5%-FRN SNR 01/04/2026 EUR	418,377

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GB0008706128	LLOYDS BANKING GP ORD GBP0.1	122,560,383
US539439AR07	LLOYDS BKG GROUP 0% DUE 03-22-2028	691,099
US53944YAF07	LLOYDS BKG GROUP 4.45% DUE 05-08-2025	607,337
US53944YAL74	LLOYDS BKG GROUP FIXED 3.87% DUE 07-09-2025	3,943,507
XS0543369184	LLOYDS TSB BANK PLC 6.5% 17/09/2040	2,519,703
CA5394811015	LOBLAWS COS LTD COM NPV	3,616,429
US5404241086	LOEWS CORP COM	5,085,369
CH0025751329	LOGITECH INTL CHF0.25 (REGD)	5,927,001
XS1648468574	LONDON & QUADRANT 2.75% BDS 20/07/57 GBP1000	1,082,882
XS2327297672	LONDON STOCK EXCH 1.625% SNR MTN 06/04/30 GBP	1,903,776
GB00B0SWJX34	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604	13,602,296
CH0013841017	LONZA GROUP AG CHF1 (REGD)	712,941
FR0000120321	L'OREAL EUR0.20	2,069,516
US548661DZ79	LOWES COS INC 3% DUE 10-15-2050	487,844
US5486611073	LOWES COS INC COM	6,324,032
XS2327299298	LSEG NETHERLANDS B 0.25% GTD SNR 06/04/28 EUR	620,492
XS2327299884	LSEG NETHERLANDS B 0.75% GTD SNR 06/04/33 EUR	418,302
CA5503721063	LUNDIN MINING CORP COM NPV	2,442,116
FR0013482833	LVMH MOET HENNESSY .125% 11/02/2028	1,198,019
FR0013482841	LVMH MOET HENNESSY .375% 11/02/2031	1,461,929
FR0013482858	LVMH MOET HENNESSY 1% SNR EMTN 11/02/2023 GBP	3,424,861
FR0013482866	LVMH MOET HENNESSY 1.125% SNR 11/02/2027 GBP	2,081,751
FR0000121014	LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30	2,610,356
US55087P1049	LYFT INC CL A CL A	804,758
NL0009434992	LYONDELLBASELL IND N V COM USD0.01 CL 'A'	12,994,145
US55261F1049	M & T BK CORP COM	7,852,766
XS1888920276	M&G PLC 5.625%-FRN LT2 20/10/51 GBP	4,290,966
XS1003373047	M&G PLC 5.7%-FRN LT2 19/12/2063 GBP	1,366,000
GB00BKFB1C65	M&G PLC ORD GBP0.05	23,406,312
XS1243995302	M&G PLC STP-FR LT2 MTN 20/07/55 GBP	1,146,812
AU000000MQG1	MACQUARIE GP LTD NPV	472,991
US55826T1025	MADISON SQUARE GARDEN ENTMT CORP CL A CLA	561,787
CA5592224011	MAGNA INTL INC COM NPV	3,548,981
JP3862400003	MAKITA CORP NPV	217,635
JE00BJ1DLW90	MAN GROUP PLC (N) ORD USD0.0342857142	146,944,539
XS1718393512	MANCHESTER AIRPORT 2.875% SNR SEC 31/03/39 GBP	845,740
KR7204320006	MANDO (NEW)	3,305,222
SG2D18969584	MAPLETREE COMMERCIAL TRUST	542,894
SG2C32962814	MAPLETREE IND TST NPV (REIT)	1,038,790
US56585AAG76	MARATHON PETROLEUM CORP 3.625% DUE 09-15-2024	156,664
US5705351048	MARKET CORP HOLDING CO COM	5,261,611
US57060D1081	MARKETAXESS HLDGS INC COM STK	5,846,301
US5717481023	MARSH & MCLENNAN CO'S INC COM	15,513,706
JP3877600001	MARUBENI CORP NPV	2,068,766
BMG5876H1051	MARVELL TECH GROUP STOCK MERGER MARVELL TECHNOLOGY 2U1DA63 04-21-2021	4,355,623
US574599BM79	MASCO CORP 4.5% DUE 05-15-2047	623,547
US5745991068	MASCO CORP COM	3,825,794
US574599BP01	MASCO CORP FIXED 2% DUE 10-01-2030	864,307
US5747951003	MASIMO CORP COM STK	5,376,310
US57636QAN43	MASTERCARD INC 2% DUE 03-03-2025	196,421
US57636Q1040	MASTERCARD INC CL A	30,265,712
US57667L1070	MATCH GROUP INC NEW COM	1,075,460
US57772K1016	MAXIM INTEGRATED STOCK MERGER ANALOG 2020770 02-26-2021	10,324,405
US5797802064	MC CORMICK & CO INC COM NON-VTG	3,657,237
US579780AQ09	MCCORMICK & CO INC FIXED 2.5% DUE 04-15-2030	1,444,856
US58013MEM29	MCDONALDS CORP 2.625 DUE 01-15-2022 REG	236,114
XS1963745580	MCDONALD'S CORP 2.95% SNR MTN 15/03/34 GBP	1,096,404
XS1075996907	MCDONALD'S CORPORATION 4.125% SNR 11/06/2054 USD100000	1,362,858
JP3750500005	MCDONALD'S HOLDING CO JAPAN	1,461,856
US58155Q1031	MCKESSON CORP	2,869,690
AU000000MPL3	MEDIBANK PRIVATE L NPV	2,503,889
IT0000062957	MEDIOBANCA SPA EUR0.5	1,270,855

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JP3268950007	MEDIPAL HOLDINGS CORP	770,722
XS1960678099	MEDTRONIC GBL HLDG 0.375% GTD SNR 07/03/23 EUR	258,431
IE00BTN1Y115	MEDTRONIC PLC COMMON STOCK	33,791,205
JP3918000005	MEIJI HOLDINGS CO NPV	1,147,249
GB00BZ1G4322	MELROSE INDUST PLC	60,380,981
JP3921290007	MERCARI INC NPV	9,706,982
US58933YAT29	MERCK & CO INC NEW 3.7% DUE 02-10-2045	707,029
US58933Y1055	MERCK & CO INC NEW COM	19,510,747
US58933YAR62	MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025	69,426
DE0006599905	MERCK KGAA NPV	2,670,176
NZMELE0002S7	MERIDIAN ENERGY LT NPV	2,235,493
ES0105025003	MERLIN PROPERTIES EUR1	1,599,110
XS2281152822	MET LIFE GLOBAL .625% 08/12/2027	1,790,704
XS0207636712	METLIFE INC 5.375% SNR 09/12/2024 GBP	1,394,988
US59156R1086	METLIFE INC COM STK USD0.01	3,720,187
CA59162N1096	METRO INC COM NPV	2,449,413
XS1594302355	METRO LIFE GBL FD1 1.125% SNR 15/12/2021GBP	2,801,320
XS0873675846	METRO LIFE GBL FD1 2.875% SNR SEC 11/01/23 GBP	3,749,642
US5926881054	METTLER-TOLEDO INTL INC COM	7,120,790
US91087BAH33	MEXICO(UTD MEX ST) 3.25% SNR 16/04/30 USD1000	1,460,462
US5529531015	MGM RESORTS INTERNATIONAL COM	1,905,420
FR0000121261	MICHELIN (CGDE) EUR2	1,902,169
US5951121038	MICRON TECH INC COM	1,731,022
KYG608371046	MICROPORT COMSTK	313,702
US594918BP86	MICROSOFT CORP 1.55% 08/08/2021	581,947
US594918CE21	MICROSOFT CORP 2.921% 03-17-2052 USD	826,892
US594918BJ27	MICROSOFT CORP 3.125% DUE 11-03-2025	158,220
US5949181045	MICROSOFT CORP COM	93,283,682
US59522J1034	MID-AMER APT CMNTYS INC COM	7,608,441
KYG6145U1094	MINTH GRP HKD0.1	3,439,548
US60468T1051	MIRATI THERAPEUTICS INC COM	481,309
AU000000MGR9	MIRVAC GROUP STAPLED SECURITIES	2,208,240
XS1688567251	MIRVAC GRP FINANCE 3.625% GTD SNR 18/03/27 USD	778,281
XS0179133953	MITCHELLS & BUT FIN 5.574% BDS 15/12/28 GBP1000	241,028
XS0179135909	MITCHELLS & BUT FIN CLS'B1'5.965% ABS 12/23 GBP	16,847
JP3902400005	MITSUBISHI ELEC CP NPV	1,487,417
JP3499800005	MITSUBISHI HC CAPI NPV	666,751
JP3900000005	MITSUBISHI HVY IND NPV	1,322,666
US606822AP92	MITSUBISHI UFJ FIN 2.665% SNR 25/07/22 USD2000	122,991
JP3902900004	MITSUBISHI UFJ FIN NPV	19,153,218
JP3893600001	MITSUMI & CO LTD NPV	24,388,446
JP3885780001	MIZUHO FINANCIAL GROUP NPV	1,090,826
US60855R1005	MOLINA HEALTHCARE INC COM	6,404,383
US60871RAF73	MOLSON COORS 2.1% DUE 07-15-2021	399,886
US6092071058	MONDELEZ INTL INC COM	36,554,466
JP3922950005	MONOTARO CO.LTD NPV	998,210
US61174X1090	MONSTER BEVERAGE CORP NEW COM	5,252,813
US61746BEA08	MORGAN STANLEY 2.5% DUE 04-21-2021	1,864,549
XS1577762823	MORGAN STANLEY 2.625% SNR MTN 09/03/27 GBP	3,225,624
US6174468C63	MORGAN STANLEY 4% DUE 07-23-2025	1,600,030
US6174467Y92	MORGAN STANLEY 4.35 DUE 09-08-2026	671,818
US617482V925	MORGAN STANLEY 6.375% DUE 07-24-2042	613,036
US6174464486	MORGAN STANLEY COM STK USD0.01	7,756,431
US6174468P76	MORGAN STANLEY FLTG RT 3.622% DUE 04-01-2031	1,320,495
GB0009067447	MOTHERCARE ORD GBP0.01	3,977,363
NO0003054108	MOWI ASA	3,956,351
US55336VAQ32	MPLX LP 3.375% SNR 15/03/23 USD2000	265,835
US55336VBN91	MPLX LP 4.25% DUE 12-01-2027 BEO	244,192
US55336VAL45	MPLX LP FIXED 5.2% DUE 03-01-2047	810,105
XS2322419776	MPT OPER 2.5% 24/03/2026	642,810
JP3890310000	MS&AD INS GP HLDGS NPV	1,414,176
US5534981064	MSA SAFETY INC COM	648,905

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US55354G1004	MSCI INC COMMON	1,366,927
HK0066009694	MTR CORP HKD1	2,077,425
DE0008430026	MUENCHENER RUECKVE NPV (REGD)	40,466,438
XS0764278288	MUNICH RE GBP 6.625% 26/5/2042	957,719
JP3912700006	MUSASHI SEIMITSU NPV	8,831,337
XS1492458044	MYLAN II B.V. 3.125% GTD SNR 22/11/28 EUR	597,036
US62854AAM62	MYLAN NV 3.15% SNR NTS 15/06/2021 US	181,771
JP3649800004	NAGOYA RAILROAD CO LTD	2,020,644
SGXE61652363	NANOFILM NPV	6,905,945
US6311031081	NASDAQ INC	6,824,500
GB00BDR05C01	NATIONAL GRID ORD GBP0.12431289	4,251,744
US6365181022	NATIONAL INSTRS CORP COM	1,008,785
US637432NS00	NATIONAL RURAL UTILS COOP FIXED 3.7% 03-15-2029	563,072
XS2108460184	NATIONWIDE B/S 1% SNR 24/01/2023 GBP100000	2,500,286
XS0584363724	NATIONWIDE B/S 5.625%-FRN GTD 28/01/26 GBP	2,849,770
GB0006215205	NATL EXPRESS GRP ORD GBP0.05	57,026,839
XS2104915033	NATL GRID ELEC TRA 0.19% SNR EMTN 20/01/25 EUR	1,456,206
XS2157487237	NATL GRID ELEC TRA 2% SNR EMTN 17/04/2040 GBP	1,279,210
XS0789331948	NATL GRID ELEC TRA 4.0% 08 JUN 2027 GBP100000	1,671,209
XS0407912053	NATL GRID ELEC TRA 7.375% SNR 13/01/2031 GBP	246,772
XS2284250284	NATL GRID GAS PLC 1.125% SNR 14/01/2033 GBP	1,678,480
XS0731407655	NATL WESTMINSTER BANK 5.125% 13/01/2024	2,369,144
XS0174424902	NATS (EN ROUTE) 5.25% A/BKD 31/03/2026 GBP	972,162
XS2156506854	NATURGY FINANCE B. 1.25% GTD SNR 15/01/26 EUR	897,852
XS1875275205	NATWEST GROUP PLC 2%-FR SNR EMTN 04/03/25 EUR	89,726
XS1970533219	NATWEST GROUP PLC 3.125%-FRN SNR 28/03/27 GBP	2,150,580
XS2172960481	NATWEST GROUP PLC 3.622% 14/08/2030 GBP100000	1,107,282
US780097BJ90	NATWEST GROUP PLC 4.519%-FRN SNR 25/06/24 USD	1,218,235
GB00B7T77214	NATWEST GROUP PLC ORD GBP1	120,065,728
US780097BD21	NATWEST GROUP PLC SR NT 3.875% DUE 09-12-2023 REG	1,507,804
XS1795261822	NATWEST MARKETS PL 2.875%-FRN SNR 19/09/26 GBP	4,799,047
JP3733000008	NEC CORP NPV	19,653,770
CH0038863350	NESTLE SA CHF0.10 (REGD)	6,255,345
US64110D1046	NETAPP INC COM STK	26,038,876
KYG6427A1022	NETEASE INC COM STK	28,949,746
XS0236698972	NETWORK RAIL INFRA 4.375% SNR 09/12/2030 GBP	15,526,657
XS0206361221	NETWORK RAIL INFRA 4.75% SNR 29/11/35 GBP50000	8,490,336
US64125C1099	NEUROCRINE BIOSCIENCES INC COM	4,164,457
HK0000608585	NEW WORLD DEVEL CO NPV POST CON	1,054,057
XS2107435617	NEW YORK LIFE GLOB 0.25% SNR SEC 23/01/27 EUR	760,457
XS1599141600	NEW YORK LIFE GLOB 1% SNR 15/12/2021 GBP100000	3,220,365
AU000000NCM7	NEWCREST MINING LTD NPV	1,233,091
US6516391066	NEWMONT CORPORATION	8,565,923
IT0005366767	NEXI SPA NPV	746,479
AU000000NXT8	NEXTDC LTD NPV	359,585
US65339F1012	NEXTERA ENERGY INC COM	6,873,676
XS0903532090	NGG FINANCE 5.625%-FRN GTD 18/06/73 GBP	1,685,517
SE0008321293	NIBE INDUSTRIER AB SER 'B' NPV	544,758
IL0002730112	NICE LTD ILS1	3,307,885
JP3665200006	NICHIREI CORP NPV	515,587
XS1820002308	NIE FINANCE PLC 2.5% GTD SNR 27/10/2025 GBP	2,096,036
US654106AH65	NIKE INC 2.4% DUE 03-27-2025	141,286
US6541061031	NIKE INC CL B	27,182,086
JP3657400002	NIKON CORP NPV	993,202
AU000000NEC4	NINE ENTERTAINMENT NPV	3,153,312
JP3756600007	NINTENDO CO LTD NPV	21,848,935
JP3027670003	NIPPON BUILDING FD REIT	1,820,515
JP3381000003	NIPPON STEEL CORP	190,408
JP3735400008	NIPPON TELEGRAPH & TELEPHONE CORP NPV	23,704,327
JP3670800006	NISSAN CHEMICAL CORPORATION	131,578
JP3676800000	NISSHIN SEIFUN GRP NPV	1,662,165
JP3675600005	NISSIN FOODS HOLDINGS CO LTD NPV	1,480,911

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JP3756100008	NITORI HOLDINGS NPV	1,726,521
JP3684400009	NITTO BOSEKI CO JPY50	5,643,659
JP3684000007	NITTO DENKO CORP NPV	3,142,627
NL0010773842	NN GROUP N.V. EUR0.12	2,284,313
FI0009000681	NOKIA OYJ EUR0.06	2,431,130
FI00090005318	NOKIAN RENKAAT OYJ NPV	2,302,679
VGG6564A1057	NOMAD FOODS LIMITED COMMON STOCK	21,446,304
US65535HAS85	NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030	337,807
JP3762600009	NOMURA HOLDINGS NPV	1,919,023
XS2019260764	NORDEA BANK ABP 1%-FR LT2 EMTN 27/06/29 EUR	702,379
XS1241052346	NORDEA BANK ABP 2.375% 02/06/2022	4,603,230
FI4000297767	NORDEA BANK ABP NPV	12,655,288
US6558441084	NORFOLK SOUTHN CORP COM	5,468,878
XS0234964533	NORTHERN GAS NET F 4.875% GTD SNR 15/11/35 GBP	1,257,031
XS0234964459	NORTHERN GAS NET F 4.875% GTD SNR 30/06/27 GBP	1,268,631
XS0494932741	NORTHERN GAS NET F 5.625% GTD SNR 23/03/40 GBP	574,528
XS2063285923	NORTHERN POWERGRID 2.25% SNR 09/10/2059 GBP	982,207
US6658591044	NORTHERN TR CORP COM	6,986,002
CA6665111002	NORTHLAND PWR INC COM	1,686,249
XS0733486848	NORTHUMBRIAN WATER FIN 5.125% 23 JAN 2042	1,604,624
XS1499724638	NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP	982,714
US6687711084	NORTONLIFE LOCK INC	2,691,978
XS1034376100	NOTTING HILL HOUS TRST 4.375% 20/02/2054	714,911
CH0012005267	NOVARTIS AG CHF0.50 (REGD)	89,212,267
US66989HAE80	NOVARTIS CAP CORP 2.4% GTD SNR 21/09/2022 USD	74,682
DK0060534915	NOVO-NORDISK AS DKK0.2 SERIES 'B'	14,544,246
DK0060336014	NOVOZYMES A/S SERIES'B'DKK2 (POST CONSOLIDAT	1,518,696
AU3CB0274645	NSW ELECTRICITY 2.543% GTD 23/09/2030 AUD	877,582
USJ5S39RAE49	NTT FINANCE CORP 03/04/2031 2.065% 03/04/2031	514,993
NL0009538784	NXP SEMICONDUCTORS N V COM STK	29,978,279
JP3190000004	OBAYASHI CORP NPV	648,452
JP3174410005	OJI HOLDINGS CORP	1,356,774
US6795801009	OLD DOMINION FREIGHT LINE INC COM	10,593,838
JP3201200007	OLYMPUS CORP NPV	2,100,344
JP3197800000	OMRON CORP NPV	1,058,536
XS1713462403	OMV AG 2.875% SUB PERP EUR100000	179,528
US68233JBH68	ONCOR ELEC 3.7% DUE 11-15-2028	530,133
US68233JBM53	ONCOR ELEC DELIVERY CO LLC CORP 2.75% 06-01-2024	233,829
US68233JBP84	ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049	494,931
CA68272K1030	ONEX CORP SUB-VTG NPV	1,915,701
JP3197600004	ONO PHARMACEUTICAL NPV	845,299
XS1234804653	OP CORPORATE BANK 2.5% SNR 20/05/22 GBP100000	1,960,960
CA6837151068	OPEN TEXT CO COM NPV	1,673,093
AU3CB0272896	OPTUS FINANCE PTY 2.5% GTD SNR 01/07/2030 AUD	872,400
US68389XBK00	ORACLE CORP 1.9% SNR 15/09/2021 USD2000	218,713
US68389XBT19	ORACLE CORP 2.5% DUE 04-01-2025 REG	326,920
US68389X1054	ORACLE CORP COM	3,956,821
JP3689500001	ORACLE CORP JAPAN NPV	941,296
FR0013396538	ORANGE 3.25% SNR EMTN 15/01/32 GBP	1,237,078
XS0562107762	ORANGE 5.375% SNR 22/11/2050 GBP	2,988,153
XS1115502988	ORANGE 5.75%-STP 31/12/49 GBP100000	1,784,160
USP57908AG32	ORBIA ADVANCE CORP 4% GTD SNR 04/10/2027 USD	711,024
USP57908AD01	ORBIA ADVANCE CORP 4.875% GTD SNR 19/09/22 USD	152,696
USQ7162LAA28	ORIGIN ENERGY FIN 5.45% GTD SNR 14/10/21 USD	118,864
AU000000ORG5	ORIGIN ENERGY LTD NPV	4,111,322
FI0009014377	ORION CORPORATION SER'B'NPV	2,100,661
JP3200450009	ORIX CORP NPV	27,259,835
NO0003733800	ORKLA ASA NOK1.25	3,533,173
AU000000ORA8	ORORA LTD NPV	847,387
DK0060094928	ORSTED A/S	1,460,657
XS1720192696	ORSTED A/S 2.25% 24/11/3017	89,019
JP3180400008	OSAKA GAS CO LTD NPV	1,790,340

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CA68827L1013	OSISKO GOLD ROYALTIES LTD COMMON STOCK	853,183
DE000LED4000	OSRAM LICHT MANDATORY EXCHANGE OSRAM LICHT AG 4AXECHU 21/06/2021	715,223
US68902VAK35	OTIS WORLDWIDE CORP 2.565% DUE 02-15-2030 BEO	554,428
JP3188200004	OTSUKA CORP NPV	16,373,432
JP3188220002	OTSUKA HOLDINGS CO LTD	1,545,059
SG1S04926220	OVERSEA-CHINESE BANKING CORPORATION SGD0.5	520,362
US69033DAC11	OVERSEA-CHINESE BK 4.25% SUB MTN 19/06/24 USD	1,187,321
US694308JF52	PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027	769,737
US694308JR90	PAC GAS & ELEC CO FLTG RT 1.49975% DUE 11-15-2021	1,147,365
US6937181088	PACCAR INC COM	2,617,862
US694308JG36	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	724,974
US695114CW67	PACIFICORP 2.7% DUE 09-15-2030	211,504
US695114CL03	PACIFICORP 6% DUE 01-15-2039	1,524,294
US6951561090	PACKAGING CORP AMER COM	5,877,906
GB0030232317	PAGEGROUP PLC ORD GBP0.01	54,168,114
CA6979001089	PAN AMER SILVER COM NPV	364,372
JP3639650005	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	24,583,741
JP3866800000	PANASONIC CORP	2,459,453
DK0060252690	PANDORA A/S DKK0.01	2,391,583
CA70137W1086	PARKLAND CORP. COM NPV	873,975
US70450YAD58	PAYPAL HLDGS INC 2.65% DUE 10-01-2026	183,975
US70450YAE32	PAYPAL HLDGS INC 2.85% DUE 10-01-2029	1,388,505
HK0008011667	PCCW LIMITED NPV	1,172,338
GB0006776081	PEARSON ORD GBP0.25	3,322,926
XS1872365256	PENSION INSURANCE 5.625% LT2 20/09/2030 GBP	3,916,732
IE00BLS09M33	PENTAIR PLC COM USD0.01	16,273,835
US7134481081	PEPSICO INC COM	7,403,306
US7140461093	PERKINELMER INC COM	1,515,639
FR0000120693	PERNOD RICARD NPV EUR 1.55	1,952,373
IE00BGH1M568	PERRIGO COMPANY LIMITED COM EUR0.001	2,577,686
GB0006825383	PERSIMMON ORD GBP0.10	719,732
US69370RAE71	PERTAMINA PT 4.7% SNR MTN 30/07/2049 USD	224,446
XS1568875444	PETROLEOS MEXICANO 2.5% GTD SNR 21/08/2021 EUR	171,222
XS1568874983	PETROLEOS MEXICANO 3.75% GTD SNR 21/02/24 EUR	866,228
XS1738994596	PFIZER INC 2.735% SNR 15/06/2043 GBP	2,430,249
US7170811035	PFIZER INC COM	6,573,367
US718286CJ41	PHILIPPINES REP GLOBAL BD 2.457% 05-05-2030	2,243,647
US718549AB44	PHILLIPS 66 3.605% DUE 02-15-2025	155,033
US718546AC87	PHILLIPS 66 4.3% DUE 04-01-2022	112,821
US718546AK04	PHILLIPS 66 4.65% DUE 11-15-2034	497,578
US718549AC27	PHILLIPS 66 4.68% DUE 02-15-2045	300,289
GB00BGXQNP29	PHOENIX GP HDGS PL ORD GBP0.10	1,313,354
XS1551285007	PHOENIX GRP HLD PLC 4.125% MTN 20/07/2022	5,013,522
XS1639849204	PHOENIX GRP HLD PLC 5.375% 06/07/2027	804,341
US72352L1061	PINTEREST INC CL A CL A	1,046,586
US7237871071	PIONEER NAT RES CO COM	21,391,833
US72650RBN17	PLAINS ALL AMERN PIPELINE L P/PAA FIN 3.8% DUE 09-15-2030 REG	918,364
US69349LAG32	PNC BK N A PITTSBURGH PA 2.7 DUE 11-01-2022	187,390
US6934751057	PNC FINANCIAL SERVICES GROUP COM STK	8,296,535
XS1960361720	POLAND(REP OF) 2% SNR EMTN 08/03/2049 EUR	882,859
JE00B6T5S470	POLYMETAL INTL PLC SHS	3,036,779
XS2103230152	POSCO .5% 17/01/2024	795,993
IT0003796171	POSTE ITALIANE SPA NPV	473,819
CA7392391016	POWER CORP CANADA SUB-VTG NPV	3,977,315
US6935061076	PPG IND INC COM	9,391,629
US69352PAF09	PPL CAP FDG INC 3.4% DUE 06-01-2023	152,540
US69352PAQ63	PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030	1,627,993
US69351T1060	PPL CORP COM	948,342
US742718EQ89	PROCTER & GAMBLE 1.7% DUE 11-03-2021	87,747
US7427181091	PROCTER & GAMBLE COM NPV	15,923,329
US7433151039	PROGRESSIVE CORP OH COM	1,247,358
US74340W1036	PROLOGIS INC COM	5,623,300

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NL0013654783	PROSUS N.V. EUR0.05	527,899
BE0003810273	PROXIMUS	1,493,639
XS0140198044	PRUDENTIAL 6.125% SUB MTN 19/12/31 GBP	1,838,182
US7443201022	PRUDENTIAL FINL INC COM	2,011,988
GB0007099541	PRUDENTIAL GBP0.05	150,929,594
IT0004176001	PRYSMIAN SPA EUR0.10	38,784,506
CH0018294154	PSP SWISS PROPERTY CHF0.10 (REGD)	2,288,555
US7445731067	PUB SERVICE ENTERPRISE GROUP INC COM	3,568,174
US74460D1090	PUB STORAGE COM	1,287,723
FR0000130577	PUBLICIS GROUPE SA EUR0.40	37,902,335
DE0006969603	PUMA SE NPV	1,660,036
US00973RAJ23	PVTPL AKER BP ASA 4.0% DUE 01-15-2031	1,528,909
US11135FBE07	PVTPL BROADCOM INC 1.95% DUE 02-15-2028/01-19-2021 BEO	378,779
US11135FBF71	PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO	1,189,711
US11135FBK66	PVTPL BROADCOM INC 3.419% DUE 04-15-2033 BEO	1,439,789
US133434AB69	PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	631,554
US166754AW17	PVTPL CHEVRON PHILLIPS CHEM CO LLC 5.125% 04-01-2025	425,045
US24703DBB64	PVTPL DELL INTL L L C/EMC CORP 5.85% DUE 07-15-2025 BEO	836,206
US25272KAR41	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	1,815,349
US33829TAA43	PVTPL FIVE CORNERS FDG TR SECS 3C7 4.419 DUE 11-15-2023	1,581,986
US378272AV04	PVTPL GLENCORE FDG LLC 4.875% 03-12-2029	493,599
US45674CAA18	PVTPL INFOR INC SR NT 144A 1.75% DUE 07-15-2025/06-05-2020 REG	617,699
US46849LTB70	PVTPL JACKSON NATL LIFE GLOBAL FDG 3.3% DUE 06-11-2021 BEO	291,550
US49456BAB71	PVTPL KINDER MORGAN INC DEL SR NT 144A 5.625% DUE 11-15-2023/11-05-2013 BEO	1,375,884
US53079EBG89	PVTPL LIBERTY MUT GROUP INC 4.569% DUE 02-01-2029 BEO	503,930
US53079EBE32	PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO	226,935
US50220PAD50	PVTPL LSEGA FING PLC 2.5% DUE 04-06-2031	1,015,063
US610202BP77	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	508,433
US62954HAE80	PVTPL NXP B V/NXP FDG LLC/NXP USA INC 2.7% DUE 05-01-2025/05-01-2020 BEO	212,761
US62954HAC25	PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.15% DUE 05-01-2027/05-01-2020 BEO	538,857
US878091BD86	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	465,644
US91533BAD29	PVTPL UPJOHN INC GTD SR NT 144A 2.7% DUE 06-22-2030/06-22-2020 BEO	494,342
US92343VFM19	PVTPL VERIZON COMMUNICATIONS 2.987% DUE 10-30-2056 BEO	601,153
US378272AF53	PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO	147,264
XS1419859142	QBE INS GROUP 6.115%-FRN LT2 24/05/42 GBP	3,158,028
AU000000QBE9	QBE INS GROUP NPV	2,882,720
XS1144495808	QBE INSURANCE GROUP LTD 6.75% 02/12/2044	1,215,482
US74736K1016	QORVO INC COM	9,510,543
XS1880442808	QUADGAS FINANCE PLC 3.375% 17/09/2029	2,384,047
US747525AV54	QUALCOMM INC 4.3% DUE 05-20-2047	484,977
US7475251036	QUALCOMM INC COM	25,667,508
US747525BN20	QUALCOMM INC NT 1.3% 05-20-2028	586,017
XS2106056653	RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR	2,153,967
AT0000606306	RAIFFEISEN BK INTL NPV (REGD)	864,452
NL0000379121	RANDSTAD N.V. EUR0.10	2,389,517
US7547301090	RAYMOND JAMES FNCL INC COM STK	6,999,875
US75513E1010	RAYTHEON TECHNOLOGIES CORP	28,314,665
AU000000REA9	REA GROUP LIMITED NPV	1,700,603
US7561091049	REALTY INCOME CORP COM	2,726,307
XS2306847232	REC LTD 2.25% SNR MTN 01/09/26 USD	1,467,576
XS2177006983	RECKITT BENCK TSY 1.75% GTD SNR 19/05/32GBP	2,094,314
US75625QAC33	RECKITT BENCK TSY 2.375% GTD SNR 24/06/22 USD	592,895
GB00B24CGK77	RECKITT ORD GBP0.10 COM	3,943,246
IT0003828271	RECORDATI EUR0.125	1,443,996
JP3970300004	RECRUIT HLDGS CO L NPV	28,026,551
XS1223842847	REDEXIS GAS FIN BV EURO MTN 1.875% 27/04/2027	367,686
US7588491032	REGENCY CTRS CORP COM	3,900,688
US75886F1075	REGENERON PHARMACEUTICALS INC COM	3,394,860
US7591EP1005	REGIONS FINL CORP NEW COM	2,943,941
US7595091023	RELIANCE STL & ALUM CO COM	12,993,131
GB00B2B0DG97	RELX PLC	568,237
XS1423826798	REN FINANCE BV 1.75% 01/06/2023	176,862

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XS1189286286	REN FINANCE BV 2.5% 12/02/2025	1,057,135
FR0000131906	RENAULT SA EUR3.81	1,063,877
GB00B082RF11	RENTOKIL INITIAL ORD GBP0.01	3,060,938
US76118Y1047	RESIDEO TECHNOLOGIES INC COM USD0.001	11,647,939
US7611521078	RESMED INC COM	5,989,631
JP3500610005	RESONA HOLDINGS NPV	367,123
FR0010451203	REXEL EUR5	2,684,492
DE0007030009	RHEINMETALL AG NPV	1,394,720
CH0210483332	RICHEMONT(CIE FIN) CHF1 (REGD)	44,498,008
JP3973400009	RICOH CO LTD NPV	2,626,722
GB00BGDT3G23	RIGHTMOVE COM STCK	1,092,117
JP3977400005	RINNAI CORP NPV	1,647,095
GB0007188757	RIO TINTO ORD GBP0.10	149,488,917
CA7669101031	RIOCAN REAL ESTATE UNIT	1,852,032
CA7677441056	RITCHIE BROS AUCTI COM NPV	529,821
CH0012032048	ROCHE HLDGS AG GENUSSSCHEINE NPV	101,659,790
US77311W1018	ROCKET COS INC CL A CL A	382,957
US7739031091	ROCKWELL AUTOMATION	5,751,367
CA7751092007	ROGERS COMMS INC CLASS'B'COM CAD1.62478	1,129,541
JP3982800009	ROHM CO LTD NPV	517,609
US776743AM84	ROPER TECHNOLOGIES 1% DUE 09-15-2025	811,778
US776743AJ55	ROPER TECHNOLOGIES FIXED 2% DUE 06-30-2030	844,967
US7782961038	ROSS STORES INC COM	1,938,421
XS2027400063	ROTHESAY LIFE PLC 3.375% T3 12/07/2026 GBP	5,493,262
CA780086MV39	ROYAL BK OF CANADA 1.65% NT 15/07/2021 USD	1,354,846
CA7800871021	ROYAL BK OF CANADA COM NPV	2,076,323
US780097BA81	ROYAL BK SCOTLAND 4.8% DUE 04-05-2026	657,321
GB00B03MLX29	ROYAL DUTCH SHELL 'A'SHS EUR0.07 (GBP)	29,696,148
GB00B03MM408	ROYAL DUTCH SHELL 'B'ORD EUR0.07	297,190,745
GB0007594764	RPS GROUP ORD GBP0.03	15,463,812
GB00BKKMKR23	RSA INSURANCE GROU ORD GBP1.00	2,553,144
FR0013269123	RUBIS EUR1.25 (POST SPLIT)	965,370
US78355HKQ10	RYDER SYS INC 4.625% DUE 06-01-2025	2,449,913
US78409V1044	S&P GLOBAL INC COM	5,521,005
US8447411088	S.W. AIRL CO COM	2,051,963
GB00B8C3BL03	SAGE GROUP GBP0.01051948	334,088
US79466L3024	SALESFORCE COM INC COM STK	968,036
FI0009003305	SAMPO PLC SER 'A' NPV	33,134,035
KR7005930003	SAMSUNG ELECTRONIC KRW100	107,487,632
KYG7800X1079	SANDS CHINA LTD USD0.01	5,346,281
SE0000667891	SANDVIK AB NPV	2,130,120
FR0013505112	SANOFI 1.5% 01/04/2030	378,139
FR0013324332	SANOFI CORPNOTE .5% 21/03/2023	259,286
FR0000120578	SANOFI EUR2	90,529,100
XS1345415472	SANTANDER UK GR 3.625% SNR 14/01/2026 GBP	4,391,976
XS0746621704	SANTANDER UK PLC 5.25%-FRN GTD 16/02/29 GBP	5,364,112
XS2115145406	SANTANDER UK PLC FRN GTD SNR SEC 02/2027 GBP	2,532,970
JP3336000009	SANTEN PHARM CO NPV	778,686
AU000000STO6	SANTOS LIMITED NPV	19,380,525
DE0007164600	SAP SE	49,615,006
FR0013154002	SARTORIUS STEDIM B EUR0.20	2,498,444
JP3436120004	SBI HLDGS INC NPV	234,165
AU000000SCG8	SCENTRE GROUP	366,211
XS1215153930	SCENTRE MGMT LTD 2.375% 08/04/2022	1,012,610
XS1087821531	SCENTRE MGMT LTD 3.875% 16/07/2026	1,995,606
USQ8053LAA28	SCGAU NC6 HYBRID USD NEW ISSUE REGS 4.75% 09-24-2080	1,101,005
CH0024638196	SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	2,907,467
FR0000121972	SCHNEIDER ELECTRIC EUR4.00	2,161,267
GB0002405495	SCHRODERS PLC VTG SHS GBP1	2,207,415
FR0010411983	SCOR SE EUR7.876972	1,818,452
XS0914791768	SCOTTISH WIDOWS PLC 7.0% 16/06/2043	2,853,000
DE000A12DM80	SCOUT24 AG NPV	2,291,090

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US81181C1045	SEAGEN INC COM	4,055,120
JP3421800008	SECOM CO NPV	2,606,137
SE0000163594	SECURITAS SER 'B' NPV	516,686
AU000000SEK6	SEEK LIMITED NPV	2,408,000
JP3419050004	SEGA SAMMY HLDGS I NPV	1,503,460
GB00B5ZN1N88	SEGRO PLC ORD GBP0.10	2,682,914
JP3414750004	SEIKO EPSON CORP NPV	1,859,542
JP3419400001	SEKISUI CHEMICAL CO LTD NPV	1,539,407
JP3420600003	SEKISUI HOUSE NPV	1,776,722
US816851AY58	SEMPRA 3.75% DUE 11-15-2025	174,894
US816851AP42	SEMPRA 6% DUE 10-15-2039	1,323,567
KR7178320008	SEOJIN SYS CO LTD KRW500	5,084,269
JP3422950000	SEVEN & I HOLDINGS NPV	2,858,774
XS2182065149	SEVERN TRENT FIN 2% GTD SNR 02/06/2040 GBP	1,242,565
CH0002497458	SGS SA CHF1 (REGD)	2,267,021
XS1080343277	SGSP AUSTRALIA ASSETS 2.0% 30/06/2022	130,861
BMG8063F1068	SHANGRI-LA ASIA HKD1	3,243,775
CA82028K2002	SHAW COMMUNICATION 'B' CNV NPV	2,324,894
US822582BF88	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	589,316
US822582BS00	SHELL INTL FIN B V 1.875% DUE 05-10-2021	370,222
XS2228387465	SHELL INTL.FIN.BV 1.75% GTD SNR 10/09/52 GBP	2,034,518
US8243481061	SHERWIN-WILLIAMS CO COM	3,797,936
JP3357200009	SHIMADZU CORP NPV	541,156
XS2276735326	SHIMAO GROUP 3.45% 11/01/2031	454,560
XS2198427085	SHIMAO GROUP HOLDI 4.6% GTD SNR 13/07/2030 USD	152,404
JP3358800005	SHIMIZU CORP NPV	508,367
JP3371200001	SHIN-ETSU CHEMICAL NPV	23,534,133
KR7055550008	SHINHAN FIN GROUP KRW5000	7,331,657
JP3729000004	SHINSEI BANK NPV	1,048,475
JP3347200002	SHIONOGI & CO LTD NPV	362,955
JP3351600006	SHISEIDO CO LTD NPV	646,955
JP3351200005	SHIZUOKA BANK NPV	738,147
XS2118276539	SIEMENS 0.0% 0.0% 20/02/2023	1,027,624
DE0007236101	SIEMENS AG NPV(REGD)	29,236,766
DE000ENER6Y0	SIEMENS ENERGY AG NPV	1,421,750
US82620KAR41	SIEMENS FINANCIER 2.7% GTD SNR 16/03/2022 USD	367,190
DE000A1G85C2	SIEMENS FINANCIER 2.75% GTD SNR 10/09/25 GBP	1,082,840
DE000A1G85D0	SIEMENS FINANCIERING NV 3.75% MTN 10/09/2042 GBP100000	805,380
ES0143416115	SIEMENS GAMESA RENEWABLE ENERGY	183,594
DE000SHL1006	SIEMENS HEALTHINEE NPV	3,719,100
GB0008025412	SIG ORD GBP0.10	16,741,405
CH0418792922	SIKA AG -ORDSHR VOTING BO	2,966,083
SG1J26887955	SINGAPORE EXCHANGE NPV	2,775,174
SG1P66918738	SINGAPORE PRESS HOLDINGS NPV	933,468
SG1F60858221	SINGAPORE TECHNOLOGIES ENGINEERING	4,468,217
SG1T75931496	SINGAPORE TELECOMMUNICATIONS NEW COM STK	1,043,515
HK0083000502	SINO LAND CO NPV	1,058,529
US83001A1025	SIX FLAGS ENTMT CORP NEW COM	7,742,271
KR7000660001	SK HYNIX INC	12,294,748
KR7096770003	SK INNOVATION CO.LTD KRW5000	898,502
XS1467389745	SKAND ENSKILDA BKN 1.25% SNR MTN 05/08/22 GBP	2,438,800
SE0000148884	SKAND ENSKILDA BKN SER'A'NPV	474,183
XS1109741246	SKY LTD 1.5% 15/09/2021	274,852
US83088M1027	SKYWORKS SOLUTIONS INC COM	13,184,944
US78442P1066	SLM CORP COM	2,210,198
JP3162600005	SMC CORP NPV	12,859,638
GB0009223206	SMITH & NEPHEW ORD USD0.20	1,396,286
GB00B1WY2338	SMITHS GROUP ORD GBP0.375	1,053,987
US8326964058	SMUCKER J M CO COM NEW	6,226,026
IE00B1RR8406	SMURFIT KAPPA GROUP PLC ORD EUR0.001	2,193,466
IT0003153415	SNAM NPV	1,593,857
US8330341012	SNAP-ON INC COM	5,864,016

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XS0497367465	SNCF RESEAU 4.83% SNR EMTN 25/03/60 GBP	4,137,720
XS0143739182	SNCF RESEAU 5% SNR EMTN 11/03/2052 GBP	1,679,310
FR0000130809	SOCIETE GENERALE EUR1.25	25,529,111
JP3732000009	SOFTBANK CORP NPV	504,797
JP3436100006	SOFTBANK GROUP CORP	28,016,280
JP3431900004	SOHGO SECURITY SER NPV	171,196
KR7010950004	S-OIL CORP KRW2500	2,704,525
JP3165000005	SOMPO HOLDINGS INC	1,195,597
JP3435000009	SONY GROUP CORPORA NPV	29,207,462
XS0638843085	SOUTH EASTERN POWE 5.625% SNR 30/09/2030 GBP	1,990,697
US842587CS44	SOUTHERN CO 2.35% DUE 07-01-2021	218,115
US842587CV72	SOUTHERN CO 3.25% DUE 07-01-2026	1,163,443
US842587CX39	SOUTHERN CO 4.4% DUE 07-01-2046	241,481
XS2265531181	SOUTHERN GAS NETWO 1.25% SNR EMTN 02/12/31 GBP	2,277,497
XS0232335769	SOUTHERN GAS NETWO 4.875% GTD SNR 21/03/29 GBP	2,733,584
XS0362679176	SOUTHERN GAS NETWO 6.375% SNR 15/05/2040 GBP	800,989
US842400GS60	SOUTHN CAL EDISON 2.85% DUE 08-01-2029	441,088
US842400GN73	SOUTHN CAL EDISON 3.7% DUE 08-01-2025	340,278
US842400GG23	SOUTHN CAL EDISON 4% DUE 04-01-2047	483,949
US844741BH05	SOUTHWEST AIRLS CO 4.75% DUE 05-04-2023	481,254
US844741BK34	SOUTHWEST AIRLS CO 5.125% DUE 06-15-2027/06-08-2020 REG	807,866
US845437BM38	SOUTHWESTN ELEC 3.55 DUE 02-15-2022	295,322
US845437BL54	SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,810,871
AU000000SK17	SPARK INFR GROUP NPV STAPLED	1,174,270
NZTELE0001S4	SPARK NEW ZEALAND LTD COM	2,133,778
GB0003308607	SPECTRIS ORD GBP0.05	2,355,849
GB00BWFQGN14	SPIRAX-SARCO ENGINEERING ORD GBP0.269230769	2,848,632
JP3164630000	SQUARE ENIX HOLDINGS CO LTD NPV	1,107,526
XS1196713298	SSE PLC 2.375% 31/12/2049	212,963
XS0383187720	SSE PLC 6.25% SNR EMTN 27/08/38 GBP	926,160
XS0399111912	SSE PLC 8.375% SNR 20/11/2028 GBP	2,861,532
XS1793294767	STANDARD CHART PLC 3.885%-FRN SNR 15/03/24 USD	2,227,032
GB0004082847	STANDARD CHARTERED PLC SHS	753,041
JP3399400005	STANLEY ELECTRIC NPV	434,415
USG8438NAB31	STAR ENERGY CO ISSUE 4.85% 10-14-2038	651,772
US8552441094	STARBUCKS CORP COM	1,879,374
US857477BM42	STATE STR CORP 2.901% DUE 03-30-2026 BEO	528,026
US8574771031	STATE STR CORP COM	30,487,523
XS1705553250	STEDIN HOLDING NV 0.875% SNR 24/10/2025 EUR	177,497
XS1705553417	STEDIN HOLDING NV FR SNR EMTN 10/22 EUR100000	213,584
NL00150001Q9	STELLANTIS N.V COM EUR0.01	1,048,107
IE00BFY8C754	STERIS PLC ORD USD0.001	6,770,295
XS2325617939	STHN WATER SVCS FI 1.625% GTD 30/03/2027 GBP	4,284,968
XS0220566383	STHN WATER SVCS FI 5% A/BKD 31/03/2041 GBP'A8'	928,213
GB00B0KM9T71	STHREE PLC ORD GBP0.01	11,652,907
NL0000226223	STMICROELECTRONICS EUR1.04	5,357,732
AU3CB0278893	STOCKLAND TRUST MG 2.3% GTD SNR 24/03/2028 AUD	951,338
IE00BYSX1388	STONE HBR MULTI PORTFOLIO CLS I GBP ACC	1,241,582,347
CH0012280076	STRAUMANN HLDG CHF0.10 (REGD)	588,363
US8636671013	STRYKER CORP	6,320,333
GB00B3CX3644	STV GROUP ORD GBP0.50	2,877,181
JP3322930003	SUMCO CORPORATION NPV	154,088
JP3404600003	SUMITOMO CORP NPV	1,433,211
JP3495000006	SUMITOMO DAINIPPON PHARMA CO LTD NPV	1,171,087
JP3407400005	SUMITOMO ELECTRIC NPV	1,193,010
JP3405400007	SUMITOMO HEAVY IND NPV	390,655
JP3890350006	SUMITOMO MITSUI FINANCIAL GROUP NPV	1,301,001
US86562MBS89	SUMITOMO MITSUI FIXED 3.202% DUE 09-17-2029	559,984
JP3892100003	SUMITOMO MITSUI TRUST HOLDINGS INC	1,041,236
JP3409000001	SUMITOMO REALTY & DEVELOPMENT NPV	622,415
US8666741041	SUN COMMUNITIES INC COM	5,263,416
XS2099130382	SUN HUNG KAI CAP.M 2.875% GTD SNR 21/01/30 USD	294,567

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HK0016000132	SUN HUNG KAI PROP NPV	7,775,426
CA8667961053	SUN LIFE FINL INC COM NPV	545,622
CA86721ZAM10	SUNCOR ENERGY INC 3% GTD SNR MTN 14/09/26 CAD	387,430
US867229AE68	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	966,555
US867224AD98	SUNCOR ENERGY INC FIXED 3.1% DUE 05-15-2025	487,462
AU000000SUN6	SUNCORP GROUP LTD NPV	1,283,753
US8672ENAG74	SUNCORP METWAY LTD 2.8% DUE 05-04-2022	130,151
SG1Q52922370	SUNTEC REAL ESTATE INVESTMENT TRUST REIT	795,331
JP3336560002	SUNTORY BEVERAGE & NPV	2,035,140
US867914BM42	SUNTRUST BKS INC 2.7% DUE 01-27-2022	922,291
JP3398000004	SUZUKEN CO LTD NPV	886,913
JP3397200001	SUZUKI MOTOR CORP NPV	12,877,886
US78486Q1013	SVB FINANCIAL GROUP COMMON STOCK	19,132,052
SE0000112724	SVENSKA CELLULOSA SER'B'NPV	2,345,439
XS2156510021	SVENSKA HANDELSBKN 1% SNR EMTN 15/04/2025 EUR	593,310
CH0012255151	SWATCH GROUP CHF2.25 (BR)	2,730,759
SE0000242455	SWEDBANK AB SER'A'NPV	16,481,038
HK0000063609	SWIRE PROPERTIES LTD HKD1	1,592,809
CH0008038389	SWISS PRIME SITE CHF18.80 (REGD)	2,040,420
CH0126881561	SWISS RE AG CHF0.10	635,440
CH0008742519	SWISSCOM AG CHF1 (REGD)	1,562,968
US87165B1035	SYNCHRONY FINL COM	2,743,673
US87164KAE47	SYNGENTA FINANC.NV 3.933% GTD SNR 23/04/21 USD	145,227
US8716071076	SYNOPSIS INC COM	29,469,669
GB0009887422	SYNTHOMER PLC ORD GBP0.10	31,817,956
US8718291078	SYSCO CORP COM	8,843,341
JP3351100007	SYSTEMEX CORP NPV	1,235,340
US74144T1088	T ROWE PRICE GROUP INC	6,485,936
JP3539220008	T&D HOLDINGS INC NPV	166,375
JP3442850008	TAISHO HOLDIN	763,377
JP3463000004	TAKEDA PHARMACEUTICAL CO NPV	18,443,953
US8740541094	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	8,512,186
US87612E1064	TARGET CORP COM STK	28,090,278
XS1577960203	TAURON POLSKA ENER 2.375% SNR 05/07/2027 EUR	1,571,834
GB0008782301	TAYLOR WIMPEY ORD GBP0.01	48,270,149
FR0013016631	TDF INFRA SAS 2.875% SNR 19/10/2022 EUR	176,407
CH0102993182	TE CONNECTIVITY LTD	7,188,031
DE000A2YN900	TEAMVIEWER AG NPV	1,190,704
CH0012100191	TECAN GROUP AG CHF0.10 (REGD)	1,661,003
JP3545240008	TECHNOPRO HLDGS IN NPV	21,299,271
HK0669013440	TECHTRONIC INDUSTR NPV	4,565,708
US878742BG94	TECK RESOURCES LIMITED 3.9% DUE 07-15-2030 REG	446,607
US8793601050	TELEDYNE TECHNOLOGIES INC COM	4,075,367
US8793691069	TELEFLEX INC COM	1,475,505
XS0241945582	TELEFONICA EMISION 5.375% GTD SNR 02/02/26 GBP	946,938
XS0545440900	TELEFONICA EMISION 5.445% GTD SNR 08/10/29 GBP	5,047,048
US87938WAX11	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049	2,649,567
XS0987936076	TELEREAL SECURED FINANCE 4.01% NTS 10/12/31 GBP1000	2,457,671
XS0274204865	TELEREAL SECURITIS 4.9741% M/BKD 10/12/33 GBP	1,361,325
XS0186855234	TELEREAL SECURITIS 5.4252% BDS 10/12/33 GBP1000 SER	588,864
AU000000TLS2	TELSTRA CORP LTD NPV	9,180,795
CA87971MAX17	TELUS CORPORATION 3.75% SNR 17/01/25 CAD1000	62,432
CA87971M9969	TELUS CORPORATION COM NPV(NON CANADIAN)	1,092,377
US87973RAD26	TEMASEK FINANCIAL I LTD 3.375 DUE 07-23-2042	1,548,844
LU0156801721	TENARIS S.A. USD1	21,102,177
KYG875721634	TENCENT HLDGS LIMITED COMMON STOCK	39,705,925
US880591EU26	TENN VALLEY AUTHORITY 2.875% DUE 02-01-2027	3,965,213
US8807701029	TERADYNE INC COM	9,207,357
US88087E1001	TERMINIX GLOBAL HLDGS INC COM USD0.01	594,933
IT0003242622	TERNA SPA ORD EUR0.22	1,053,700
JP3546800008	TERUMO CORP NPV	358,727
XS2163089563	TESCO CORP TREAS 2.75% GTD SNR 27/04/30 GBP	573,257

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GB00BLGZ9862	TESCO ORD GBP0.0633333	104,891,448
XS2031923126	TESCO PERSONAL F.G 3.5%-FRN SNR 25/07/2025 GBP	2,042,555
XS0512401976	TESCO PROPERTY 3 5.744% M/BKD 13/04/2040 GBP	1,746,998
XS0588909878	TESCO PROPERTY FIN 4 PLC 5.8006% 13/10/2040	1,775,070
XS1439749281	TEVA PHARM FINANCE 1.125% GTD SNR 15/10/24 EUR	137,238
US88167AAC53	TEVA PHARMA FIN 3 2.2% GTD SNR 21/07/2021 USD	84,695
US8825081040	TEXAS INSTRUMENTS INC COM	8,063,998
FR0000121329	THALES SA EUR3	22,692,353
XS0590171103	THAMES WATER UTIL CAYMAN 5.5% 11/02/2041	3,910,545
XS2161831776	THAMES WTR UTL FIN 2.375% GTD 22/04/2040 GBP	1,070,320
XS1371533867	THAMES WTR UTL FIN 3.5% A/BKD 25/02/2028 GBP/A	1,054,595
XS0540190096	THAMES WTR UTL FIN 5.75%-FR A/BKD 13/09/30 GBP	2,499,842
AU000000SGR6	THE STAR ENTERTAIN NPV	4,241,163
US8835561023	THERMO FISHER CORP	24,525,729
XS0438974205	THFC (FUNDING NO2) 6.35% A/BKD 08/07/2041 GBP	2,860,953
CA8849037095	THOMSON-REUTERS COM NPV	1,034,417
US88732JBD90	TIME WARNER CABLE 4.5% DUE 09-15-2042	540,970
XS0630584166	TIME WARNER CABLE 5.75% DUE 06-02-2031	2,672,387
XS0798491113	TIME WARNER CABLE INC 5.25% 15/07/2042	1,911,417
JP3104890003	TIS INC	1,100,487
US8725401090	TJX COS INC COM NEW	6,319,609
US8725901040	T-MOBILE US INC COM	9,806,925
JP3597800006	TOBU RAILWAY CO Y50	1,079,109
JP3598600009	TOHO CO LTD NPV	792,231
JP3600200004	TOHO GAS CO LTD NPV	2,912,181
JP3910660004	TOKIO MARINE HOLDINGS INC NPV	18,189,245
JP3571400005	TOKYO ELECTRON NPV	27,923,329
JP3573000001	TOKYO GAS CO LTD NPV	2,966,347
JP3582600007	TOKYO TATEMONO CO NPV	967,513
JP3569200003	TOKYU FUDOSAN HOLDINGS CORPORATION NPV	652,040
CA8911021050	TOROMONT INDUSTRIE COM STK NPV	2,905,613
JP3592200004	TOSHIBA CORP NPV	2,589,516
FR0011075043	TOTAL 4.339% 07/07/2021	258,454
US89153VAS88	TOTAL CAP INTL 2.434% DUE 01-10-2025	243,205
FR0000120271	TOTALENERGIES SE	65,383,494
XS1681522568	TOTALENERGIES SE 1.25% GTD SNR 16/12/24 GBP	1,027,887
XS2153409029	TOTALENERGIES SE 1.994% GTD SNR 08/04/32 EUR	393,857
XS2290960876	TOTALENERGIES SE 2.125% 31/12/2049	906,200
XS1195202822	TOTALENERGIES SE 2.625% 31/12/2049	538,693
JP3596200000	TOTO LTD NPV	690,326
CA89156V1067	TOURMALINE OIL CP COM NPV	1,314,582
JP3613000003	TOYO SUISAN KAISHA NPV	1,821,965
JP3633400001	TOYOTA MOTOR CORP NPV	21,418,938
JP3635000007	TOYOTA TSUSHO CORP NPV	535,653
JE00BMDZN391	TP ICAP GROUP PLC ORD GBP0.25	27,901,410
AU0000090128	TPG TELECOM LTD NPV	3,057,103
US8923561067	TRACTOR SUPPLY CO COM	9,561,832
IE00BK9ZQ967	TRANE TECHNOLOGIES PLC COM USD1	31,851,188
US89352HBA68	TRANSCANADA 4.1% DUE 04-15-2030	4,036,912
CA89353ZBY30	TRANSCANADA PIPELN 3.3% SNR MTN 17/07/2025 CAD	184,698
XS0928618569	TRANSPORT FOR LOND 3.625% SNR 15/05/2045 GBP	758,548
US89400J1079	TRANSUNION COM	17,648,270
AU000000TCL6	TRANSURBAN GROUP STAPLED UNITS NPV	3,611,307
DE000A3KNQA0	TRATON FINANCE 1.25% GTD SNR 24/03/33 EUR	512,739
US89417E1091	TRAVELERS COS INC COM STK	9,261,639
GB0007739609	TRAVIS PERKINS ORD GBP0.10	1,721,748
JP3637300009	TREND MICRO INC NPV	391,744
US8962391004	TRIMBLE INC COM TRIMBLE INC	1,456,850
JP3536150000	TSURUHA HOLDINGS NPV	1,937,525
US912810SB52	TSY INFL IX N/B 1% TIPS 02-15-2048	3,620,870
US90184L1026	TWITTER INC COM	1,724,569
US9022521051	TYLER TECHNOLOGIES INC COM STK	4,522,831

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FR0000054470	UBISOFT ENTERTAIN NPV	1,811,745
GB00B28Z6802	UBS ASSET MGMT GBL EMG MARKETS EQTY K ACC	448,418,607
CH0244767585	UBS GROUP AG CHF0.10 (REGD)	29,002,441
BE0003739530	UCB NPV	3,248,012
US9026531049	UDR INC COM STK	1,788,934
US90384S3031	ULTA BEAUTY INC COM STK USD0.01	1,927,130
FR0013330537	UNIBAIL-RODAMCO SE 2.875%-FRN SUB PERP EUR	814,583
FR0013330529	UNIBAIL-RODAMCO-WE 2.125%-FRN GTD SUB PERP EUR	246,473
JP3951600000	UNICHARM CORP NPV	1,480,408
XS1596778263	UNICREDIT SPA 3.75% SNR MTN 12/04/22 USD	1,790,719
GB00B10RZP78	UNILEVER PLC ORD GBP0.031111	127,697,968
US907818EF15	UNION PAC CORP 4.05% DUE 11-15-2045	369,435
US912810RW09	UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047	2,590,038
US912828H458	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025	13,596,294
US912810SM18	UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050	9,017,859
US91282CBF77	UNITED STATES OF AMER TREAS NOTES 0.125% 01-15-2031	21,302,210
US91282CAQ42	UNITED STATES OF AMER TREAS NOTES 0.125% TBILL 10-15-2025	23,961,682
US912810SV17	UNITED STATES TREAS BDS 0.125% 02-15-2051	8,925,773
US912810RF75	UNITED STATES TREAS BDS 1.375 02-15-2044 REG	12,294,145
US912810RJ97	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	96,729,581
US912810PV44	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG	21,067,475
US9128287D64	UNITED STATES TREAS INFL IDX 0.25% 07-15-2029	14,390,812
US9128283R96	UNITED STATES TREAS INFL INDEX NTS 0.500005% 01-15-2028	18,768,985
US912828UH11	UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023	29,589,355
US912828TE09	UNITED STATES TREAS INFL INDEXED NTS .125% 07-15-2022	17,995,942
US912828Y388	UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028	19,247,295
US912828ZJ22	UNITED STATES TREAS NTS .125% DUE 04-15-2025 REG	5,529,006
US9128286N55	UNITED STATES TREAS NTS 0.5% 04-15-2024	33,684,134
US912828R770	UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31-2021 REG	56,655,591
US912828VM96	UNITED STATES TREAS NTS TIPS .375 07-15-2023	17,449,674
US91282CAV37	UNITED STS TREAS NTS DTD .875% 11-15-2030	166,071,417
JP3045540006	UNITED URBAN INVES REIT	1,356,846
GB00B39J2M42	UNITED UTILITIES GROUP ORD GBP0.05	3,971,018
XS2291328735	UNITED UTILS WAT F 0.875% GTD SNR 28/10/29 GBP	1,452,190
US91324P1021	UNITEDHEALTH GROUP INC COM	31,081,744
US9139031002	UNVL HEALTH SERVICES INC CL B COM	4,751,252
SG1S83002349	UOL GROUP LIMITED SGD1	1,443,403
US9029733048	US BANCORP	12,034,544
US90933HAA32	UTD AIRLS 2016-1 3.65% 07-07-2027	321,715
XS1379133058	UTD O/S BANK 3.5%-FRN LT2 16/09/2026 USD	1,098,510
SG1M31001969	UTD O/S BANK NPV	3,844,058
XS0301197546	UTD PARCEL SERV 5.125% SNR 12/02/2050 GBP	815,796
US9182041080	V F CORP COM	11,640,611
US927804FZ22	VA ELEC & PWR CO 3.8% DUE 04-01-2028	511,181
US927804FW90	VA ELEC & PWR CO 4% DUE 11-15-2046	540,424
US91879Q1094	VAIL RESORTS INC COM	937,109
US91911TAQ67	VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030	581,027
FR0013176526	VALEO EUR1	35,125,705
DE000A3H3J22	VANTAGE TOWERS AG .375% 31/03/2027	509,423
US92220P1057	VARIAN CASH MERGER 04-15-2021	5,952,620
CH0311864901	VAT GROUP AG CHF0.10 (REGD)	1,335,527
US92276F1003	VENTAS INC REIT	7,753,224
SG0531000230	VENTURE CORP LTD NPV	7,148,747
FR0010535567	VEOLIA ENVIRONNEME 6.125% SNR MTN 29/10/37 GBP	1,605,072
US92343E1029	VERISIGN INC COM	5,455,995
XS1708168890	VERIZON 3.375% 27/10/2036	1,708,929
US92343VGG32	VERIZON COMMUNICATIONS 1.45% 03-20-2026	652,442
XS1405769727	VERIZON COMMUNICATIONS 3.125% SNR 02/11/35 GBP1000	2,594,668
US92343V1044	VERIZON COMMUNICATIONS COM	23,164,489
US92343VGJ70	VERIZON FIXED 2.55% DUE 03-21-2031	1,254,166
US92343VEN01	VERIZON FIXED 3.376% DUE 02-15-2025	447,900
US92556HAA59	VIACOMCBS INC 4.75% DUE 05-15-2025	1,413,485

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2021**

US92556V1061	VIATRIS INC	2,393,633
XS1387869438	VICINITY CENTRES 3.375% GTD SNR 07/04/26 GBP	2,206,832
AU000000VCX7	VICINITY CENTRES NPV	1,328,698
FR0013409174	VINCI 2.75% 15/09/2034	773,332
XS2126084750	VIRGIN MONEY UK PL 2.875%-FRN SNR 24/06/25 EUR	1,783,862
XS1813150247	VIRGIN MONEY UK PL 3.375%-FRN SNR 24/04/26 GBP	3,313,422
US92826CAL63	VISA INC 1.9% DUE 04-15-2027 REG	448,713
US92826C8394	VISA INC COM CL A STK	5,251,621
HK0345001611	VITASOY INTL NPV	663,428
FR0000127771	VIVENDI SE EUR5.50	1,554,848
US9285634021	VMWARE INC CL A COM CL A COM	4,021,884
US928563AD71	VMWARE INC FIXED 4.5% DUE 05-15-2025	4,040,518
XS1472483772	VODAFONE GROUP 3% SNR EMTN 12/08/2056 GBP	1,330,196
XS1468494239	VODAFONE GROUP 3.375% SNR 08/08/2049 GBP	2,829,357
XS1888180996	VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	1,625,550
GB00BH4HKS39	VODAFONE GROUP ORD USD0.2095238	57,876,606
US92857WBD11	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	201,478
AT0000937503	VOESTALPINE AG NPV	2,366,927
DE0007664039	VOLKSWAGEN AG NON VTG PRF NPV	21,874,168
XS1586555861	VOLKSWAGEN INTL 1.125% SNR 02/10/2023 EUR	438,061
XS1910948089	VOLKSWAGEN INTL 3.375% GTD SNR 16/11/26 GBP	5,908,126
XS1799938995	VOLKSWAGEN INTL 3.375%-FRN GTD SUB PERP EUR	1,531,234
XS1910948675	VOLKSWAGEN INTL 4.125% GTD SNR 16/11/38 EUR	1,861,944
XS1972548231	VOLKSWGN FIN SV AG 1.5% GTD SNR 01/10/2024 EUR	231,348
XS1645483923	VOLKSWGN FIN SV NV 1.75% GTD SNR 12/09/22 GBP	2,634,975
XS1853394598	VOLKSWGN FIN SV NV 1.875% GTD SNR 07/09/21 GBP	1,205,712
SE0000115446	VOLVO AB SER 'B' NPV	15,517,659
XS1117300837	VONOVIA FINANCE B.V 4%-VAR GTD SUB PERP EUR	174,732
DE000A1ML7J1	VONOVIA SE NPV	2,488,893
US9290421091	VORNADO RLTY TR COM	1,052,751
US9290891004	VOYA FINL INC COM	840,092
XS1862518062	WALES & W UTILS 3.0% 03/08/2038	1,552,523
XS0497976562	WALES & WEST UTILI 5.75% GTD 29/03/2030 GBP	1,253,117
XS0202077953	WALMART INC 5.25% SNR 28/09/35 GBP1000	747,752
XS0419834931	WALMART INC 5.625% SNR 27/03/2034 GBP	1,067,037
FI0009003727	WARTSILA EUR3.50	350,413
US9418481035	WATERS CORP COM	5,725,828
US92939U1060	WEC ENERGY GROUP INC COM	8,977,260
JP3274280001	WELCIA HOLDINGS CO LTD	1,314,313
XS1457522727	WELLS FARGO & CO 2% SNR EMTN 28/07/2025 GBP	2,838,853
US949746SA05	WELLS FARGO & CO 2.1% DUE 07-26-2021	211,390
XS1556174461	WELLS FARGO & CO 2.125% SNR 20/12/2023 GBP	3,096,390
XS2055646678	WELLS FARGO & CO 2.125% SNR 24/09/2031 GBP	2,048,826
XS0273815026	WELLS FARGO & CO 4.625% DUE 11-02-2035	1,290,690
US9497461015	WELLS FARGO & CO NEW COM STK	19,054,899
XS0828013838	WELLS FARGO & COMPANY 3.5% 12/09/2029	2,813,650
AU000000WES1	WESFARMERS LTD NPV	1,886,245
XS2279783760	WESSEX WATER SERVI 1.25% GTD SNR 12/01/36 GBP	884,366
XS2049737849	WESSEX WATER SERVI 1.5% GTD SNR 17/09/2029 GBP	587,144
XS0731849831	WESSEX WTR SERVS 4.0% 24/09/2021	1,016,250
CA9528451052	WEST FRASER TIMBER COM NPV	1,032,827
US9553061055	WEST PHARMACEUTICAL SVCS INC COM	5,881,904
XS1893807120	WESTERN POWER DIST 3.5% SNR 16/10/2026 GBP1000	2,670,226
XS0979476602	WESTERN POWER DISTR HLDG 3.875% 17/10/2024	1,752,445
XS0627336323	WESTERN POWER WEST 5.75% SNR EMTN 16/04/32 GBP	4,777,976
US9581021055	WESTN DIGITAL CORP COM	1,422,247
US961214DG53	WESTPAC BKG 2.8% DUE 01-11-2022	88,706
XS1661061173	WESTPAC BKG CORP 1%-FRN GTD SNR 30/06/22GBP	2,477,463
US961214EF61	WESTPAC BKG CORP FIXED 4.11% DUE 07-24-2034	1,113,633
US961214EG45	WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039	723,225
AU000000WBC1	WESTPAC BKG CORP NPV	12,560,397
US961214EJ83	WESTPAC BKG NT 2.0% 13/01/2023	682,630

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2021**

US9621661043	WEYERHAEUSER CO COM	3,842,444
KYG9593A1040	WHARF REAL ESTATE HKD0.1	1,904,174
HK0004000045	WHARF(HLDGS) NPV	1,270,197
GB00B1KJJ408	WHITBREAD ORD GBP0.76797385	61,533,118
XS0215248161	WHITE CITY PROPERT 5.1202% M/BKD 17/04/35 GBP	2,950,691
US9694571004	WILLIAMS CO INC COM	1,454,937
US96949LAA35	WILLIAMS PARTNERS 3.6% DUE 03-15-2022	185,566
US96950FAM68	WILLIAMS PARTNERS 4.3% DUE 03-04-2024	55,224
GB0006043169	WM MORRISON SUPERMARKETS ORD GBP0.10	45,056,242
NL0000395903	WOLTERS KLUWER EUR0.12	2,638,905
AU000000WOW2	WOOLWORTHS GRP LTD NPV	6,408,568
US98156Q1085	WORLD WRESTLING ENTMNT	1,306,416
AU000000WOR2	WORLEY LTD	2,990,192
US92936MAF41	WPP FIN 2010 3.75% DUE 09-19-2024	433,960
XS1489364395	WPP FINANCE 2013 2.875% GTD SNR 14/09/46 GBP	2,102,828
CA92938W2022	WSP GLOBAL INC COM NPV	745,839
US9831341071	WYNN RESORTS LTD COM	817,743
US98389BAN01	XCEL ENERGY INC 4.8% DUE 09-15-2041	468,548
NZXROE0001S2	XERO LIMITED NPV	497,482
US9839191015	XILINX INC COM	14,845,369
US98419M1009	XYLEM INC COM	5,885,618
JP3931600005	YAKULT HONSHA CO NPV	2,390,630
JP3939000000	YAMADA HOLDINGS CO LTD	1,773,102
JP3942600002	YAMAHA CORP NPV	1,103,788
JP3942800008	YAMAHA MOTOR CO NPV	1,715,338
CA98462Y1007	YAMANA GOLD INC COM NPV	1,109,285
JP3940000007	YAMATO HOLDINGS NPV	321,966
NO0010208051	YARA INTERNATIONAL NOK1.7	42,124,916
JP3955000009	YOKOGAWA ELECTRIC NPV	1,453,694
XS0218526274	YORKSHIRE ELEC DIS 5.125% EMTN 04/05/35 GBP	392,846
XS0439818039	YORKSHIRE WATER FINANCE PLC 6.375% 19/08/39	2,145,732
US9884981013	YUM BRANDS INC COM	3,363,796
US9892071054	ZEBRA TECHNOLOGIES CORP CL A	11,569,487
US98956P1021	ZIMMER BIOMET HLDGS INC COM	3,654,461
US98980L1017	ZOOM VIDEO COMMUNICATIONS INC CL A CL A	4,471,093
XS0177600920	ZURICH FINANCE(UK) 6.625%-FRN GTD SUB PERP GBP	2,687,850
CH0011075394	ZURICH INSURANCE GROUP AG CHF0.10	1,434,962
CA98985W1023	ZYMEWORKS INC ZYMEWORKS INC COM	428,826

14,883,559,786

Name	Amount
LEGAL & GENERAL UK EQUITY INDEX	238,817
LEGAL & GENERAL NORTH AMERICA EQUITY INDEX	186,379
LEGAL & GENERAL EUROPE (EX UK) EQUITY INDEX	104,596,291
LEGAL & GENERAL JAPAN EQUITY INDEX	456,440,700
LEGAL & GENERAL ASIA PACIFIC (EX JAPAN) EQUITY INDEX	283,068,156
LEGAL & GENERAL EMERGING MARKETS EQUITY INDEX	632,231,083
LEGAL & GENERAL INVESTMENT GRADE CORPORATE BOND ALL STOCKS INDEX	499,867,338
LEGAL & GENERAL USD CORPORATE BOND AAA-AA-A FUND	489,555,367
LEGAL & GENERAL ALL STOCKS GILT INDEX	250,177,075
LEGAL & GENERAL OVERSEAS BOND INDEX	254,628,454
LEGAL & GENERAL ALL STOCKS INDEX-LINKED GILTS INDEX	254,832,967
LEGAL & GENERAL OVER 5YR US INDEX-LINKED INDEX FUND	250,236,272

3,476,058,901

18,359,618,687