

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

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

<b>ISIN</b>	<b>Security Name</b>	<b>GBP Market Value as at 31/03/20</b>
GB00B1YW4409	3I GROUP ORD GBP0.738636	103,512,789
US88579YBM21	3M CO 2.65% DUE 04-15-2025	332,360
US3167731005	5TH 3RD BANCORP COM	2,258,728
XS0911553039	A.P. MOLLER-MAERSK 4% SNR EMTN 04/04/2025 GBP	3,055,426
NL0000852564	AALBERTS NV EUR0.25	630,342
US00037BAB80	ABB FIN USA INC 2.875% DUE 05-08-2022	243,901
XS1883354620	ABBOTT IRE FIN DAC 0.875% GTD SNR 27/09/23 EUR	343,170
US0028241000	ABBOTT LAB COM	22,513,817
US002824BH26	ABBOTT LABS 4.9% DUE 11-30-2046	1,210,671
US00287YAL39	ABBVIE INC 2.9% DUE 11-06-2022	448,401
US00287YBC21	ABBVIE INC 3.75% DUE 11-14-2023	509,720
US00287YBF51	ABBVIE INC 4.25% DUE 11-14-2028	771,100
US00287YBD04	ABBVIE INC 4.875% DUE 11-14-2048	561,374
XS1967635621	ABERTIS INFRAESTR 1.5% SNR EMTN 27/06/24 EUR	84,873
XS1967635977	ABERTIS INFRAESTR 2.375% SNR 27/09/2027 EUR	169,025
XS1967636272	ABERTIS INFRAESTR 3.375% BDS 27/11/26 USD1000	2,101,119
XS2103007675	ABN AMRO BANK N.V. 1.375% SNR MTN 16/01/25 GBP	2,540,538
US00084DAQ34	ABN AMRO BANK N.V. 2.65% SNR MTN 19/01/21 USD	748,680
NL0011540547	ABN AMRO BANK N.V. DR EACH REP SHS	532,452
IE00B4BNMY34	ACCENTURE PLC SHS CL A NEW	5,300,027
FR0000120404	ACCOR EUR3	589,169
XS0995111761	ACHMEA BV MTN 2.5% 19/11/2020	384,076
BE0003764785	ACKERMANS NPV	859,338
US00507UAR23	ACTAVIS FDG SCS 3.45% DUE 03-15-2022	167,481
XS1622630132	ACTAVIS FUNDING SCS BNDS .5% DUE 06-01-2021 BEO	339,868
CH0012138605	ADECCO GROUP AG CHF0.1 (REGD)	1,453,576
DE000A1EWWW0	ADIDAS AG	2,453,216
XS1652965085	ADO PROPS S.A. 1.5% 26/07/2024	236,357
US00724PAC32	ADOBE INC FIXED 2.15% DUE 02-01-2027	522,622
US00724F1012	ADOBE SYS INC COM	4,887,073
US01609W1027	ADR ALIBABA GROUP HOLDING LTD SPON ADS EACH REP 8 ORD SHS ADS	28,454,650
US64110W1027	ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001	22,048,881
US8740391003	ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10	23,129,865
US00751Y1064	ADVANCE AUTO PTS INC COM	3,245,236
JP3047160001	ADVANCE RES INV REIT	1,558,172
JP3122400009	ADVANTEST CORP NPV	1,468,577
XS0473964509	AEGON NV 6.625% SNR 16/12/2039 GBP	1,686,793
NL0000303709	AEGON NV COM STK EUR0.12	1,144,037
ES0105046009	AENA SME S.A. EUR10	555,965
JP3131400008	AEON FINANCIAL SERVICE CO LTD NPV	10,241,808
FR0013505625	AEROPORTS DE PARIS 2.125% SNR 02/10/2026 EUR	708,342
FR0010340141	AEROPORTS DE PARIS EUR3	248,486
US0010551028	AFLAC INC COM	3,492,342
US00828EEA38	AFRICAN DEV BK 1.625% 1.625% 16/09/2022	4,127,378
BE6277215545	AG INSURANCE SA/NV BNDS 3.5% 30/06/2047	796,184
US0010841023	AGCO CORP COM	2,662,613
BE0974264930	AGEAS NPV	3,218,645
US00846U1016	AGILENT TECHNOLOGIES INC COM	6,247,243
CA0084741085	AGNICO EAGLE MINES LTD COM NPV	701,233
HK0000069689	AIA GROUP LTD NPV	43,718,895
FR0013505567	AIR LIQUIDE FIN 1.375% GTD SNR 02/04/30 EUR	184,177
US00971T1016	AKAMAI TECHNOLOGIES INC COM STK	6,899,566
XS1684269761	AKELIUS RESIDENT P 2.375% SNR 15/08/2025GBP	771,171

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

US00973RAE36	AKER BP ASA 3% DUE 01-15-2025	112,033
NL0013267909	AKZO NOBEL NV EUR0.50 (POST REV SPLIT)	2,560,503
US0152711091	ALEXANDRIA REAL ESTATE EQUITIES INC COM	1,223,824
US0153511094	ALEXION PHARMACEUTICALS INC COM	10,683,060
JP3126340003	ALFRESA HOLDINGS NPV	521,827
CA0158571053	ALGONQUIN PWR&UTIL COM NPV	492,396
US01609WAT99	ALIBABA GROUP HLDG 3.4% SNR 06/12/27 USD200000	422,692
US01609WAV46	ALIBABA GROUP HLDG 4.2% DUE 12-06-2047	884,962
KYG017191142	ALIBABA GROUP HOLDING LTD	8,947,944
US0162551016	ALIGN TECHNOLOGY INC COM	2,302,068
CA01626P4033	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	478,092
US0171751003	ALLEGHANY CORP DEL COM	4,121,796
XS1757377400	ALLIANDER NV 1.625%-FRN SUB PERP EUR	254,855
DE000A1HG1L4	ALLIANZ FINANCE II 4.5% GTD SNR 13/03/2043 GBP	1,183,887
DE000A1GNAH1	ALLIANZ FINANCE II 5.75%-FRN GTD 08/07/41 EUR	92,601
DE0008404005	ALLIANZ SE NPV(REGD)(VINKULIERT)	1,256,783
US0200021014	ALLSTATE CORP COM	6,591,510
US02005N1000	ALLY FINL INC COM	1,676,974
US02043Q1076	ALNYLAM PHARMACEUTICALS INC COM	816,785
US02079KAC18	ALPHABET INC 1.998% DUE 08-15-2026	1,660,346
US02079K3059	ALPHABET INC CAPITAL STOCK USD0.001 CL A	57,702,951
AU000000ALQ6	ALS LIMITED NPV	678,569
FR0010220475	ALSTOM EUR7.0	814,725
CA0213611001	ALTAGAS INCOME LTD COMMON STOCK	221,714
AU000000AWC3	ALUMINA LTD NPV	600,814
JP3122800000	AMADA CO LTD	1,143,069
ES0109067019	AMADEUS IT GROUP EUR0.01	3,894,089
US023135AZ90	AMAZON COM INC 2.8% SNR 22/08/2024 USD2000	1,799,245
US0231351067	AMAZON COM INC COM	55,562,105
US023135AW69	AMAZON COM INC FIXED 2.4% DUE 02-22-2023	671,045
GB0022569080	AMDOCS ORD GBP0.01	4,012,528
US0234361089	AMEDISYS INC COM	3,376,449
US02376XAA72	AMER AIRLINES INC 4.375% A/BKD 01/04/2024 USD	44,245
US025816BS73	AMER EXPRESS CO 3.4% SNR 27/02/2023 USD2000	2,078,030
US02361DAL47	AMEREN ILL CO 2.7% DUE 09-01-2022	252,224
XS0519906761	AMERICA MOVIL SAB 5.75% GTD SNR 28/06/30GBP	643,731
XS0812855277	AMERICA MOVIL SAB DE CV 4.375% DUE 07/08/2041	2,967,971
XS0969342384	AMERICA MOVIL SAB DE CV 6.375% 06/09/2073	1,999,284
US0268747849	AMERICAN INTERNATIONAL GROUP INC COM	4,175,117
US0304201033	AMERICAN WTR WKS CO INC NEW COM	6,778,021
US03076C1062	AMERIPRISE FINL INC COM	5,033,113
US0311001004	AMETEK INC NEW COM	1,086,152
XS0829324457	AMGEN INC 4% SNR 13/09/2029 GBP100000	3,255,798
US031162BZ23	AMGEN INC 4.4% 05-01-2045	473,353
FR0004125920	AMUNDI EUR2.5	298,076
US0326541051	ANALOG DEVICES INC COM	2,397,190
AT0000730007	ANDRITZ AG NPV (BR)	1,004,423
XS0890564544	ANGLIAN WATER SERVICE FINANCE 4.5% BDS 22/02/2026 GBP100000	1,213,632
XS1659112616	ANGLIAN WATER SVCS 1.625% GTD 10/08/2025 GBP	1,973,339
XS1577797456	ANGLIAN WATER SVCS 2.625% A/BKD 15/06/27 GBP'B	777,390
XS0093312550	ANGLIAN WATER SVCS 6.625%-VAR 15/01/2029 GBP	1,088,042
XS0764876693	ANGLIAN WTR SERV FIN BNDS 4.5% 05/10/2027	345,152
GB00B1XZS820	ANGLO AMERICAN USD0.54945	90,088,702
US03523TBX54	ANHEUSER BUSCH 4.15% GTD SNR 23/01/25 USD	82,248
US035240AQ30	ANHEUSER BUSCH 4.75% GTD SNR 23/01/29 USD	137,987
US03522AAG58	ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026	718,747
BE0974293251	ANHEUSER-BUSCH INB NPV	22,657,744
BE6295391914	ANHEUSER-BUSCH INBEV SA 1.75% 07/03/2025	1,218,394
US0357104092	ANNALY CAP MGMT INC COM	3,735,842
XS1645518819	ANNINGTON FUNDING PLC 3.935% 12/07/2047	1,635,255
XS1645518496	ANNINGTON FUNDING 2.646% GTD SNR 12/07/25 GBP	928,268
XS1645518652	ANNINGTON FUNDING 3.184% GTD SNR 12/07/29 GBP	2,174,806

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

AU000000ANN9	ANSELL NPV	2,671,346
US03662Q1058	ANSYS INC COM	8,708,589
US036752AF07	ANTHEM INC 2.95% SNR 01/12/22 USD1000	503,062
US0367521038	ANTHEM INC COM	14,390,147
GB00B5BT0K07	AON PLC COM MANDATORY EXCHANGE AON PLC COM 2F1FA83 04-01-2020	3,967,109
JP3711200000	AOZORA BANK NPV	844,771
AU000000APA1	APA GROUP NPV (STAPLED UNITS)	4,920,807
US037411AZ87	APACHE CORP 3.25 DUE 04-15-2022 REG	142,900
US0374111054	APACHE CORP COM	303,826
US037411BC83	APACHE CORP FIXED 4.25% DUE 01-15-2044	488,890
US037833DM97	APPLE INC 1.8% 09-11-2024 REG	615,804
US037833AR12	APPLE INC 2.85% SNR 06/05/2021 USD	366,490
XS1269176191	APPLE INC 3.6% DUE 07-31-2042	1,740,774
US037833CD08	APPLE INC 3.85% DUE 08-04-2046	1,360,135
US0378331005	APPLE INC COM STK	42,918,086
US0382221051	APPLIED MATERIALS INC COM	624,507
FR0013477486	APRR SA 0% MTN 0.0% 20/01/2023	260,300
USQ04578AC68	APT PIPELINES LIMITED 3.875% 11/10/2022	397,856
XS1963555534	APT PIPELINES LTD 3.125% GTD SNR 18/07/31 GBP	2,130,877
XS1205617829	APT PIPELINES LTD 3.5% 22/03/2030	2,415,312
JE00B783TY65	APTIV PLC COM USD	1,342,241
LU1598757687	ARCELORMITTAL NPV	8,497,335
BMG0450A1053	ARCH CAPITAL GROUP COM STK	4,551,213
US039482AA29	ARCHER DANIELS FIXED 2.75% DUE 03-27-2025	230,464
AU000000ALL7	ARISTOCRAT LEISURE NPV	3,514,415
XS1815135352	AROUNDTOWN SA 2% SNR EMTN 02/11/2026 EUR	878,765
XS1857310814	AROUNDTOWN SA 3.25% SNR EMTN 18/07/27 GBP	3,392,657
XS1980255779	AROUNDTOWN SA 3.625% SNR 10/04/2031 GBP	2,134,527
LU1673108939	AROUNDTOWN SA EUR0.01	964,947
XS0895820834	ARQIVA FINANCING 4.882% A/BKD 31/12/2032GBP	1,681,930
XS1024447010	ARQIVA FINANCING 5.34% A/BKD 30/12/2037 GBP	1,671,221
US04335A1051	ARVINAS INC COM	535,089
JP3116000005	ASAHI GROUP HOLDINGS LTD NPV	40,013,337
JP3110650003	ASAHI INTECC CO LT NPV	279,459
JP3111200006	ASAHI KASEI CORP NPV	1,025,639
SG1M77906915	ASCENDAS R/EST INV NPV (REIT)	2,363,919
US045167EQ26	ASIAN DEV BK NT 1.5% DUE 10-18-2024 REG	6,691,674
US04522KAA43	ASIAN INFRASTRUCTURE INVT BK NT 2.25% DUE 05-16-2024	6,837,534
JP3118000003	ASICS CORP NPV	651,621
KYG0535Q1331	ASM PACIFIC TECH HKD0.10	2,135,114
NL0010273215	ASML HOLDING NV EUR0.09	41,614
XS0250116273	ASPIRE DEFENCE FIN 4.674% A/BKD 31/03/2040 GBP	2,750,714
NL0011872643	ASR NEDERLAND NV EUR0.16	31,146,194
IT0000062072	ASSIC GENERALI SPA EUR1	2,196,538
JP3942400007	ASTELLAS PHARMA NPV	1,272,358
GB0009895292	ASTRAZENECA ORD USD0.25	78,325,211
US00206RBD35	AT&T INC 3 DUE 02-15-2022	569,341
US00206RCN08	AT&T INC 3.4% DUE 05-15-2025	167,781
XS0932036154	AT&T INC 4.25% 01/06/2043 DUAL CURR	2,592,192
US00206RHJ41	AT&T INC 4.35% DUE 03-01-2029	1,653,212
US00206RCQ39	AT&T INC 4.75% DUE 05-15-2046	1,427,051
XS0785710046	AT&T INC 4.875 DUE 06-01-2044	1,937,579
XS1374393103	AT&T INC 5.2% DUE 11-18-2033	1,775,592
XS0291949120	AT&T INC 5.5% SNR 15/03/27 GBP50000	2,361,772
US00206R1023	AT&T INC COM	4,932,190
XS1879223565	AT&T INC FIXED 2.9% DUE 12-04-2026	3,223,303
AU0000013559	ATLAS ARTERIA NPV(STAPLED)	4,254,489
SE0011166610	ATLAS COPCO AB SER'A'NPV	978,906
US0495601058	ATMOS ENERGY CORP COM	6,191,961
FR0000051732	ATOS SE	594,930
AU000000AZJ1	AURIZON HOLDINGS NPV	1,543,417
AU3CB0244838	AURIZON NETWORK AURIZON 4.0% 21/06/2024	46,833

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

XS1812905526	AUSGRID FIN PTY MTN 1.25% 1.25% 30/07/2025	876,831
AU3CB0248318	AUSGRID FINANCE 3.75% GTD SNR 30/10/24 AUD	526,369
AU000000AST5	AUSNET SERVICES NPV	1,083,566
AU000000ANZ3	AUST & NZ BANK GRP NPV	5,863,205
USQ0426RNB07	AUST & NZ BKG 4.5% 19/03/2024	845,065
USQ0426RNE46	AUSTRALIA & NEW FIXED 2.95% DUE 07-22-2030	702,904
XS1121229402	AUSTRALIA PACIFIC AIRPORTS 1.75% 15/10/2024	179,406
GB00BVYVFW23	AUTO TRADER GROUP ORD GBP0.01	1,902,664
XS0193942124	AUTOSTRADE 6.25% GTD SNR 09/06/22 GBP	4,327,604
XS1316567343	AUTOSTRADE PER L'ITALIA SPA 1.125% DUE 04/11/2021	79,507
US0534841012	AVALONBAY CMNTYS REIT	4,704,201
XS1242413166	AVIVA 5.125%-FRN SUB 04/06/50 GBP	1,015,802
XS0206511486	AVIVA 5.9021%-FRN SB 31/12/2049 GBP REG	3,933,720
XS0138717441	AVIVA 6.125%-FRN SUB 14/11/36 GBP	3,141,422
XS0364880186	AVIVA 6.875%-FRN LT2 20/05/58 GBP	1,709,829
GB0002162385	AVIVA ORD GBP0.25	59,460,947
XS0951553592	AVIVA PLC 6.125% 05/07/2043	192,644
XS0177447983	AVIVA PLC 6.125% PERP 31/12/2049	1,072,297
XS1346228577	AXA 0% MTN 30/07/2047 EUR	904,167
XS0878743623	AXA 5.125%-FRN SUB 04/07/43 EUR	191,291
XS1134541561	AXA 5.453%-FR SUB EMTN PERP GBP	2,620,358
FR0000120628	AXA EUR2.29	14,736,445
XS1004674450	AXA SA 5.625% 16/01/2054	1,507,136
XS0471436088	BAA (SH) PLC 6.75% MTN 03/12/2028 GBP	2,517,362
GB0009697037	BABCOCK INTL GROUP ORD GBP0.60	50,753,324
GB0002634946	BAE SYSTEMS ORD GBP0.025	54,199,654
GB0000978204	BALFOUR BEATTY 10.75P GRSS(NT PD)CCR PRF	577,992
GB0000961622	BALFOUR BEATTY GBP0.50	54,493,800
CH0012410517	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)	798,180
US059165EH95	BALT GAS & ELEC CO 3.5% DUE 08-15-2046	483,018
IT0004776628	BANCA MEDIOLANUM BANCA MEDIOLANUM SPA	9,157,216
XS1877869088	BANCO SANTANDER 2.75% SNR NPF 12/09/23 GBP	2,786,840
XS1384064587	BANCO SANTANDER 3.25% GTD SUB 04/04/26 EUR	527,360
XS1649192934	BANCO SANTANDER 4% SNR NPF 19/01/2023 AUD	310,195
ES0113900J37	BANCO SANTANDER EUR0.50 (REGD)	326,259
JP3778630008	BANDAI NAMCO HOLDINGS INC	1,408,170
US06051GGP81	BANK AMER CORP 2.369% DUE 07-21-2021	1,088,018
US06051GFS30	BANK AMER CORP 3.875% DUE 08-01-2025	4,456,895
IL0006625771	BANK HAPOALIM B.M. ILS1	3,251,352
US0640581007	BANK NEW YORK MELLON CORP COM STK	1,080,601
US0605051046	BANK OF AMERICA CORP	12,287,738
US06051GHC69	BANK OF AMERICA CORP 3.004% 12-20-2023	427,841
XS1002979141	BANK OF AMERICA CORPORATION BNDS 4.25% 10/12/2026	2,257,004
XS1872038218	BANK OF IRELAND GR 1.375% SNR NPF 29/08/23 EUR	344,153
IE00BD1RP616	BANK OF IRELAND GROUP PLC EUR1	132,211
US063677H777	BANK OF MONTREAL 3.1% SNR MTN 13/07/2020USD	218,309
CA0636711016	BANK OF MONTREAL COM NPV	473,502
FR0011855287	BANQUE POPULAIRE CAISSE D'EPARGNE 5.25% 16/04/2029	2,753,940
XS0429325748	BARCLAYS BANK PLC 10% SUB 21/05/2021 GBP50000	1,059,560
XS2150054026	BARCLAYS BANK PLC 3.375%-FRN SNR 02/04/25 EUR	830,081
XS0134886067	BARCLAYS BANK PLC 5.75% SUB 14/09/26 GBP1000	2,379,250
XS0611398008	BARCLAYS BANK PLC 6.625% MTN 30/03/22 EUR1000	369,076
XS0068009637	BARCLAYS BANK PLC 9.5% SUB 07/08/2021 GBP1000	4,670,997
XS0729895200	BARCLAYS BANK UK PLC 4.25% GTD SNR CVD BDS 12/01/22	1,913,508
XS1695301900	BARCLAYS PLC 2.375%-FRN SNR 06/10/23 GBP	3,606,354
XS1319647068	BARCLAYS PLC 2.625% DUE 11-11-2025	377,705
XS1472663670	BARCLAYS PLC 3.25% SNR 12/02/2027 GBP	4,361,973
US06738EAS46	BARCLAYS PLC 3.684% DUE 01-10-2023	618,659
XS1571333811	BARCLAYS PLC 7.25%-FRN PERP GBP200000	727,388
GB0031348658	BARCLAYS PLC ORD GBP0.25	121,622,149
GB0000811801	BARRATT DEVELOPMENTS ORD GBP0.10	1,826,732
CA0679011084	BARRICK GOLD CORP COM NPV	2,269,079

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

CH0009002962	BARRY CALLEBAUT AG CHF62.2000 (REGD)	827,504
DE000BASF111	BASF - ORD SHS COMSTK	893,935
US0718131099	BAXTER INTL INC COM	6,730,820
CA07317Q1054	BAYTEX ENERGY CORP	319,559
ES0113211835	BBVA(BILB-VIZ-ARG) EUR0.49	26,132,538
CA05534B7604	BCE INC COM NPV	1,280,788
DE0005200000	BEIERSDORF AG EUR1	2,059,726
CA07813ZBG87	BELL CANADA 3.15% DEB 29/09/2021 CAD1	56,872
CA07813ZBH60	BELL CANADA 4.75% DEB 29/09/2044 CAD1	126,761
GB0000904986	BELLWAY GBP0.125	717,293
GB00B02L3W35	BERKLEY GP HOLDINGS	778,743
US084670BQ02	BERKSHIRE HATHAWAY 2.2% DUE 03-15-2021	405,171
US084659AK79	BERKSHIRE HATHAWAY ENERGY CO 2.8% DUE 01-15-2023	93,100
XS2014278944	BERKSHIRE HATHAWAY FIN CORP 2.375% 06-19-2039	1,346,767
XS2014291707	BERKSHIRE HATHAWAY FIN CORP 2.625% 06-19-2059	645,575
US0865161014	BEST BUY INC COM STK	6,272,153
XS0702029132	BG ENERGY CAP PLC 5.0% 04/11/2036	1,120,441
XS0564485273	BG ENERGY CAPITAL PLC 5.125% 01/12/2025	2,541,420
USQ12441AB91	BHP BILLITON FI US BDS 19/10/75 USD200000	855,083
XS0834399981	BHP BILLITON FINANCE LTD 4.3% 25/09/2042	1,528,881
AU000000BHP4	BHP GROUP LIMITED	9,763,317
US0905722072	BIO RAD LABS INC CL A	3,188,528
IL0006046119	BK LEUMI LE ISRAEL ILS1	892,865
XS1458411276	BK OF AMERICA CORP 2.3% SNR EMTN 25/07/25 GBP	1,933,404
XS0379947236	BK OF AMERICA CORP 7% SNR EMTN 31/07/2028 GBP	1,743,098
XS2089341809	BK OF NOVA SCOTIA 1.375% SNR 05/12/2023 GBP	2,282,460
CA0641491075	BK OF NOVA SCOTIA COM NPV	733,265
AU000000BSL0	BLUESCOPE STEEL NPV	1,540,022
XS2065581212	BNG BANK N.V. 1.5% SNR 16/10/2024 USD2000	5,827,972
AU3CB0264018	BNG BANK NV 1.9% 26/11/2025	1,801,175
FR0000131104	BNP PARIBAS EUR2	36,135,801
XS1808338542	BNP PARIBAS SA 1% SNR NPF 17/04/2024 EUR	342,532
XS1823532640	BNP PARIBAS SA 1.125% SNR NPF 22/11/23 EUR	259,388
XS1793252419	BNP PARIBAS SA 1.25% SNR NPF 19/03/25 EUR	2,056,305
XS1939253917	BNP PARIBAS SA 3.375% SNR NPF 23/01/26 GBP	2,002,274
US09659W2F00	BNP PARIBAS SA 4.4% SNR NPF 14/08/2028 USD	1,032,102
FR0013447653	BOLLORE EUR0.16 (RFD 01/01/2020)	1,665
FR0000039299	BOLLORE EUR16	239,916
US09857L1089	BOOKING HLDGS INC COM	11,955,973
US1011371077	BOSTON SCIENTIFIC CORP COM	4,493,727
XS1475051162	BP CAPITAL MARKETS 1.177% GTD SNR 12/08/23 GBP	1,432,500
XS1851278421	BP CAPITAL MARKETS 2.274% GTD SNR 03/07/26 GBP	2,190,282
CA05565QCK28	BP CAPITAL MARKETS PLC MTN 3.497% DUE 09/11/2020	181,975
GB0007980591	BP ORD USD0.25	235,097,027
FR0013476199	BPCE 0.25% SNR EMTN 15/01/26 EUR	1,579,049
FR0013487543	BPCE 1.375% SNR 23/12/2026 GBP	2,724,414
XS1878814638	BQE FED CRED MUT 1.875% SNR 13/12/2022 GBP	2,629,638
US06675GAF28	BQE FED CRED MUT 2.75% SNR MTN 15/10/20 USD	160,610
XS1288858548	BQE FED CRED MUT 3% LT2 EMTN 11/09/2025 EUR	444,951
AU000000BXB1	BRAMBLES LTD NPV	1,880,594
DE000A1DAH00	BRENNTAG AG NPV	2,488,549
JP3830800003	BRIDGESTONE CORP NPV	1,763,440
US1101221083	BRISTOL MYERS SQUIBB CO COM	9,362,430
US110122BK39	BRISTOL MYERS SQUIBB CO SR NT EXCH 144A 3.25% 02-20-2023	254,056
US110122BN77	BRISTOL MYERS SQUIBB CO SR NT EXCH 144A 3.875% 08-15-2025	831,408
GB0001367019	BRITISH LAND CO ORD GBP0.25	1,911,438
XS1720923066	BRITISH TELECOM 3.625% SNR 21/11/2047 GBP	2,250,421
XS0306772699	BRITISH TELECOM 6.375% SNR 23/06/2037 GBP	1,480,495
US11135F1012	BROADCOM INC COM	27,480,231
XS0211897664	BROADGATE FIN 4.949% M/BKD 05/04/2031 GBP	409,572
XS0211898043	BROADGATE FIN 4.999% NTS 05/10/31 GBP 'B'	587,265
XS0211898126	BROADGATE FIN 5.098% NTS 5/04/33 GBP'C2	755,084

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

XS0213092652	BROADGATE FINANCING PLC 4.821% NTS 5/7/2033	723,581
XS0211897821	BROADGATE FINANCING PLC 4.851% DUE 05-04-2031	1,210,539
US11133T1034	BROADRIDGE FINL SOLUTIONS INC COM STK	2,217,654
JP3830000000	BROTHER INDUSTRIES NPV	1,833,802
GB00B1P6ZR11	BROWN (N) GROUP ORD GBP0.1105263	3,221,406
US1156372096	BROWN-FORMAN INC CL B NON-VTG COM	5,298,360
GB0030913577	BT GROUP ORD GBP0.05	79,285,003
GB00B0744B38	BUNZL PLC ORD GBP0.32142857	1,226,279
XS1592647264	BUPA FINANCE 2% GTD SNR 05/04/2024 GBP	3,193,775
XS0208374891	BUPA FINANCE 6.125%-FRN GTD SUB PERP GBP	1,259,375
XS1075309754	BUPA FINANCE PLC 3.375% 17/06/2021	1,934,447
GB0031743007	BURBERRY GROUP ORD GBP0.0005	1,662,832
US12189LAE11	BURL NORTHN SANTA 5.4% DUE 06-01-2041	711,100
US12189LAV36	BURL NORTHN SANTA FIXED 3% DUE 04-01-2025	167,452
US12541W2098	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	1,455,545
US1270971039	CABOT OIL & GAS CORP COM	1,856,317
US1273871087	CADENCE DESIGN SYS INC COM	9,553,177
XS1492680811	CADENT FINANCE PLC 1.125% GTD SNR 22/09/21 GBP	353,806
XS1492681116	CADENT FINANCE PLC 2.75% GTD SNR EMTN 22/09/2046 GBP100000	1,565,312
CA1247651088	CAE INC COM NPV	224,657
XS2102931594	CAIXABANK SA 0.375% SNR 03/02/2025 EUR	660,076
AU000000CTX1	CALTEX AUSTRALIA NPV	720,259
CA13321L1085	CAMECO CORP COM NPV	1,567,407
CA13509PHJ53	CANADA HOUSING TST 1.8% GTD 1MTG 15/12/24 CAD1	4,689,580
XS1647105649	CANADIAN IMP BANK 1.125% GTD SNR 30/06/22 GBP	3,232,218
CA1366812024	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	1,550,528
ES0205061007	CANAL DE ISABEL II 1.68% SNR EMTN 26/02/25 EUR	540,979
XS0130681512	CANARY WHARF FIN 2 5.952% M/BKD 22/10/2037 GBP	1,564,226
XS0112281190	CANARY WHARF FIN 2 6.8% M/BKD 22/10/2033GBP'B	903,633
XS0112279616	CANARY WHARF FIN 6.455% A/BK 22/10/2033 GBP'A1	391,856
JP3242800005	CANON INC NPV	1,215,946
US14040HBL87	CAP 1 FINL CORP FIXED 3.05% DUE 03-09-2022	322,167
JP3218900003	CAPCOM CO LTD NPV	12,838,636
FR0000125338	CAPGEMINI EUR8	1,915,440
SG1P32918333	CAPITALAND COMM TR NPV (REIT)	1,415,489
SG1J27887962	CAPITALAND LTD NPV	318,826
SG1M51904654	CAPITALAND MALL TRUST	1,681,898
XS2133071774	CARLSBERG BREW A/S 0.625% SNR 09/03/2030EUR	251,552
DK0010181759	CARLSBERG SER'B'DKK20	2,646,894
PA1436583006	CARNIVAL CORP COM PAIRED	2,189,436
GB0031215220	CARNIVAL PLC ORD USD1.66	37,918,346
AU000000CAR3	CARSALES.COM LTD NPV	2,023,370
JP3209000003	CASIO COMPUTER CO NPV	1,709,002
SE0000379190	CASTELLUM AB NPV	1,523,713
US12504L1098	CBRE GROUP INC CL A CL A	2,686,327
CA1349211054	CDN APARTMENT PROP TRUST UNITS	2,650,689
US136385AW17	CDN NAT RES 2.95% SNR MTN 15/01/23 USD	353,245
US136385AX99	CDN NAT RES LTD 3.85% DUE 06-01-2027	637,769
CA1363751027	CDN NATL RAILWAYS COM NPV	941,981
CA1363851017	CDN NATURAL RESOURCES COMMON STOCK	819,003
US12514G1085	CDW CORP COM	3,301,838
US1508701034	CELANESE CORP DEL COM SER A STK	437,393
US15135UAM18	CENOVUS ENERGY INC FIXED 4.25% DUE 04-15-2027	276,448
US15135B1017	CENTENE CORP DEL COM	5,384,788
US15189T1079	CENTERPOINT ENERGY INC COM	3,072,173
JP3566800003	CENTRAL JAPAN RLWY NPV	347,941
XS0825385858	CENTRICA PLC 4.25% 12/09/2044	1,152,941
XS0753789980	CENTRICA PLC 4.375% EMTN 13/03/29 GBP1000	1,670,868
US1567821046	CERNER CORP COM	1,598,435
CA12532H1047	CGI INC	1,647,791
US161175BB96	CHARTER 4.464% DUE 07-23-2022	209,131
US161175BQ65	CHARTER 4.5% DUE 02-01-2024	905,761

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

US161175BL78	CHARTER 5.375% 05-01-2047	348,177
IL0010824113	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	6,017,642
US1667641005	CHEVRON CORP COM	2,163,418
US166754AQ49	CHEVRON PHILLIPS 3.3% 05-01-2023	330,111
US166754AW17	CHEVRON PHILLIPS 5.125% DUE 04-01-2025	427,173
XS2099267689	CHINA DEV BANK 1.25% SNR 21/01/2023 GBP	1,596,818
KYG210961051	CHINA MENGNIU DAIR HKD0.1	9,898,677
CNE100001SR9	CHINA VANKE CO 'H'CNV1	7,237,895
US1696561059	CHIPOTLE MEXICAN GRILL INC COM STK	13,662,857
XS1785813251	CHUBB INA HLDGS 2.5% 15/03/2038	1,189,028
US00440EAT47	CHUBB INA HOLDINGS INC 2.3% 11-03-2020	322,938
CH0044328745	CHUBB LTD ORD CHF24.15	5,550,178
JP3526600006	CHUBU ELECTRIC POWER CO INC NPV	1,140,817
US1713401024	CHURCH & DWIGHT INC COM	4,026,939
CA1254911003	CI FINANCIAL CORP COMSTK	811,111
US125523CL22	CIGNA CORP NEW 2.4% DUE 03-15-2030	332,274
US125523AE07	CIGNA CORP NEW CORP 3.4% 09-17-2021	168,433
US125523AH38	CIGNA CORP NEW CORP 4.375% 10-15-2028	778,963
US125523AK66	CIGNA CORP NEW CORP 4.9% 12-15-2048	387,044
US1720621010	CIN FNCL CORP COM	4,041,921
US1729081059	CINTAS CORP COM	4,305,699
US17275R1023	CISCO SYSTEMS INC	2,482,596
US17325FAY43	CITIBANK N A 2.844% 05-20-2022	324,845
US17325FAD06	CITIBANK N A FLTG RT 1.28413% DUE 06-12-2020	403,126
US172967KK69	CITIGROUP INC 2.7% DUE 03-30-2021	485,902
XS1940150623	CITIGROUP INC 2.75% 24/01/2024 DUAL CURR	955,140
US172967LG49	CITIGROUP INC 2.75% DUE 04-25-2022	243,257
US172967HD63	CITIGROUP INC 3.875% SNR 25/10/23 USD1000	1,907,165
US172967MD09	CITIGROUP INC 4.65% DUE 07-23-2048	1,745,121
XS0168658853	CITIGROUP INC 5.15% SNR EMTN 21/05/26 GBP	5,575,869
US1729674242	CITIGROUP INC COM NEW COM NEW	19,178,358
US1773761002	CITRIX SYS INC COM	6,326,788
SG1R89002252	CITY DEVELOPMENTS LTD	959,394
KYG2177B1014	CK ASSET HOLDINGS LTD	21,346,075
KYG217651051	CK HUTCHISON HLDGS HKD1	869,861
US1890541097	CLOROX CO COM	9,992,086
XS0789991527	CLYDESDALE BK 4.625% 08/06/2026	2,676,414
US12572Q1058	CME GROUP INC COM STK	10,013,029
XS1692332684	CMNWLTB BK OF AUST 1.936%-FRN LT2 03/10/29 EUR	653,006
US1258961002	CMS ENERGY CORP COM	8,528,317
XS1788511951	CNAC (HK) 4.125% 14/03/2021	162,169
XS1788513494	CNAC (HK) 4.625% 14/03/2023	165,165
XS1644429695	CNAC HK FINBRIDGE 3.5% GTD SNR 19/07/2022 USD	160,253
XS1823623878	CNH INDUSTRIAL FIN 1.875% GTD SNR 19/01/26 EUR	817,921
US12634GAA13	CNOOC FIN(2015)AUS 2.625% GTD SNR 05/05/20 USD	161,352
HK0883013259	CNOOC LTD HKD0.02	12,076,000
FR0000120222	CNP ASSURANCES EUR1.00	734,769
USG22004AE89	CNPC GENERAL CAPIT 3.4% GTD SNR 16/04/2023 USD	415,497
JP3293200006	COCA COLA BOTTLERS NPV	1,240,457
US1912161007	COCA COLA CO COM	6,179,994
AU000000CCL2	COCA-COLA AMATIL NPV	1,436,957
AU3CB0237915	COCA-COLA CO 2.6% SNR 09/06/20 AUD10000	108,888
XS1955024630	COCA-COLA COMPANY .125% DUE 09-22-2022	87,136
XS1415535183	COCA-COLA EUROPEAN 0.75% GTD SNR 24/02/22 EUR	88,186
GB00BDCPN049	COCA-COLA EUROPEAN PARTNERS PLC ORD GBP0.01	17,523,802
US191241AH15	COCA-COLA FEMSA S A B DE C V 2.75% 01-22-2030	118,187
CH0198251305	COCA-COLA HBC AG ORD (CDI)	1,433,519
AU000000COH5	COCHLEAR LTD NPV	611,973
US1924461023	COGNIZANT TECH SOLUTIONS CORP CL A	8,552,389
US19249H1032	COHERUS BIOSCIENCES INC COM	770,001
AU0000030678	COLES GROUP LTD	573,887
US1941621039	COLGATE-PALMOLIVE CO COM	4,180,111

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

DK0060448595	COLOPLAST SER'B'DKK1	1,591,863
US20030NCM11	COMCAST CORP 4.7% 10-15-2048	626,880
US20030NCS80	COMCAST CORP NEW 3.95% 10-15-2025	701,538
US20030NCT63	COMCAST CORP NEW 4.15% DUE 10-15-2028	724,425
US20030NCN93	COMCAST CORP NEW 4.95% DUE 10-15-2058	436,620
US20030N1019	COMCAST CORP NEW-CL A	8,678,608
XS2114853299	COMCAST CORP NTS 02/12/2029 GBP	1,326,450
XS2114853455	COMCAST CORP NTS 02/12/2036 GBP	1,270,671
DE000CZ40M21	COMMERZBANK AG 0.5% SNR EMTN 28/08/23 EUR	155,030
DE000CZ40N04	COMMERZBANK AG 0.625% SNR MTN 28/08/24 EUR	140,909
DE000CBK1001	COMMERZBANK AG NPV	7,392,600
AU000000CBA7	COMMONWEALTH BANK OF AUSTRALIA NPV	7,609,506
GB00BD6K4575	COMPASS GROUP ORD GBP0.1105	2,460,993
AU000000CPU5	COMPUTERSHARE LTD NPV	565,523
US205887BZ43	CONAGRA BRANDS INC 3.8% 10-22-2021	97,398
US205887CE05	CONAGRA BRANDS INC 5.4% 11-01-2048	544,399
US2058871029	CONAGRA BRANDS INC COM USD5	6,121,478
US209111EZ24	CONS EDISON CO N Y 4.45 DUE 06-15-2020	80,922
US2091151041	CONS EDISON INC COM	9,105,105
CA21037X1006	CONSTELLATION SOFT COM STK NPV	933,712
US210518CT13	CONSUMERS ENERGY 2.85 DUE 05-15-2022	67,760
US210518CZ72	CONSUMERS ENERGY 3.25% DUE 08-15-2046	242,221
NZCENE0001S6	CONTACT ENERGY NPV	1,217,927
XS2051667181	CONTINENTAL AG 0% SNR 12/09/2023 EUR1000'7	312,168
DE0005439004	CONTINENTAL AG ORD NPV	643,958
US2166484020	COOPER COS INC COM NEW COM NEW	4,654,733
XS2100729776	COOPERATIEVE RABOB 1.25% SNR NPF 14/01/25 GBP	2,337,242
XS0758779192	COOPERATIEVE RABOB 4% SNR MTN 19/09/22 GBP1000	3,479,325
XS1069886841	COOPERATIEVE RABOB 4.625% SUB 23/05/2029GBP	2,947,282
XS0827563452	COOPERATIEVE RABOB 5.25% SUB 14/09/2027 GBP	1,088,088
XS1171914515	COOPERATIEVE RABOBANK UA 5.5%-FRN 31/12/2049	709,879
USP3143NAY06	CORP NAC DEL COBRE 3.625% SNR 01/08/2027USD	1,261,233
US22052L1044	CORTEVA INC COM USD0.01 WI	3,451,029
US22160N1090	COSTAR GROUP INC COM	2,699,334
US22160K1051	COSTCO WHOLESALE CORP NEW COM	7,163,030
XS2105085208	COUNCIL OF EUROPE MTN .05% 21/01/2030	3,555,425
DE0006062144	COVESTRO AG NPV	20,361,162
FR0000064578	COVIVIO	1,157,056
XS1240177342	CPUK FINANCE LIMITED 3.588% 28/02/2042	2,648,239
US22546QAR83	CR SUISSE AG NEW 3% DUE 10-29-2021	203,957
US225433AK71	CR SUISSE GROUP 3.125% DUE 12-10-2020	684,824
XS1237961369	CRED SUIS GP FUN LTD 3.0% 27/05/2022	3,865,654
XS1790990474	CREDIT AGRI (LDN) 1.375% SNR MTN 13/03/25 EUR	1,890,814
XS1787278008	CREDIT AGRI (LDN) FRN SNR MTN 03/23 EUR100000	251,037
FR0000045072	CREDIT AGRICOLE SA EUR3	1,369,533
FR0010301713	CREDIT LOGEMENT 4.604%-FRN T1 PERP EUR50000	106,414
CH0537261858	CREDIT SUISSE GP 3.25%-FRN SNR 02/04/26 EUR	287,860
US2254471012	CREE INC COM	946,273
IE0001827041	CRH ORD EUR0.32	1,467,172
GB00BJFFLV09	CRODA INTL ORD GBP0.10609756	905,368
AU000000CWN6	CROWN RESORTS LIMITED	328,449
CH0330938876	CS GROUP FUNDING 2.75% GTD SNR 08/08/25 GBP	1,458,067
AU000000CSL8	CSL LTD NPV	3,018,253
US2310211063	CUMMINS INC	3,330,861
US126650DE72	CVS HEALTH CORP 2.625% DUE 08-15-2024	421,225
US126650CJ78	CVS HEALTH CORP 2.8% DUE 07-20-2020	387,184
US126650DC17	CVS HEALTH CORP 3.35% DUE 03-09-2021	149,204
US126650CX62	CVS HEALTH CORP 4.3% DUE 03-25-2028	948,916
US126650CZ11	CVS HEALTH CORP 5.05% DUE 03-25-2048	460,715
US23331A1097	D R HORTON INC COM	5,907,151
JP3493800001	DAI NIPPON PRINTNG NPV	1,277,854
JP3485800001	DAICEL CORPORATION INDS NPV	449,769



**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

JP3476480003	DAI-ICHI LIFE HOLD NPV	294,207
JP3475350009	DAIICHI SANKYO COM NPV	1,750,928
DE0007100000	DAIMLER AG ORD NPV (REGD)	26,288,896
USU2339CBW74	DAIMLER FINANCE NA 2.45% GTD SNR 18/05/20 USD	201,214
XS1873124009	DAIMLER INTL FIN 2% GTD SNR 04/09/2023 GBP	948,160
BMG2624N1535	DAIRY FARM INTERNATIONAL HOLDINGS LTD	620,910
JP3486800000	DAITO TRUST CONST NPV	658,395
JP3505000004	DAIWA HOUSE INDS NPV	115,754
JP3046390005	DAIWA HOUSE REIT INVESTMENT CO	1,026,363
JP3502200003	DAIWA SECS GROUP INC	911,826
US2358511028	DANAHER CORP COM	5,872,771
FR0000120644	DANONE EUR0.25	1,697,143
XS1957541953	DANSKE BANK A/S 1.375% SNR NPF 24/05/22 EUR	195,346
US2371941053	DARDEN RESTAURANTS INC COM	1,632,332
FR0000130650	DASSAULT SYSTEMES EUR0.50	2,888,994
IT0005252207	DAVIDE DE CAMPARI EUR0.05	1,422,956
XS1802465846	DBS GROUP HLDGS 1.5%-FRN LT2 11/04/2028 EUR	213,083
US24023LAE65	DBS GROUP HLDGS 2.85% 16/04/2022	455,210
XS2122408854	DBS GROUP HLDGS 3.3%-FRN MTN PERP USD200000	483,608
XS1484844656	DBS GROUP HLDGS 3.6%-FRN MTN PERP USD121000	295,980
SG1L01001701	DBS GROUP HLDGS NPV	7,095,995
IE0002424939	DCC ORD EUR0.25	460,836
US24422ETS80	DEERE JOHN CAP 1.95% DUE 06-22-2020	253,829
DE000A2E4K43	DELIVERY HERO SE NPV	1,739,235
US2473617023	DELTA AIR LINES INC DEL COM NEW COM NEW	6,109,278
JP3551500006	DENSO CORP NPV	844,499
US24906P1093	DENTSPLY SIRONA INC COM	4,470,341
GB0002652740	DERWENT LONDON ORD GBP0.05	2,140,998
DE000DL19UC0	DEUTSCHE BANK AG 1.125% 30/08/2023	183,280
DE000DL19UQ0	DEUTSCHE BANK AG 1.625% SNR NPF 12/02/21EUR	86,783
XS2102507600	DEUTSCHE BANK AG 2.625% MTN 2.625% 16/12/2024	1,272,253
US251526BP38	DEUTSCHE BK AG N Y 3.15% DUE 01-22-2021	969,110
XS1948630634	DEUTSCHE TELEKOM 3.125% SNR 06/02/34 GBP1000	694,837
XS1595796035	DEUTSCHE TELEKOM I 2.25% GTD SNR 13/04/29 GBP	994,874
DE0005557508	DEUTSCHE TELEKOM NPV (REGD)	30,725,880
XS2045822462	DEV BK OF JAPAN MTN 1.875% 28/08/2029	4,194,020
AU000000DXS1	DEXUS PROPERTY GROUP NPV	1,172,742
US25243YAX76	DIAGEO CAP PLC 3% DUE 05-18-2020	645,339
US25243YAV11	DIAGEO CAP PLC 3.875% DUE 04-29-2043	495,129
US25243YBA64	DIAGEO CAP PLC FIXED 2.125% DUE 10-24-2024	393,225
XS1982100643	DIAGEO FINANCE PLC 1.75% GTD SNR 12/10/26 GBP	1,649,140
XS1069539291	DIAGEO FINANCE PLC 2.375% 20/05/2026	560,047
XS2147890607	DIAGEO FINANCE PLC 2.875% 27/03/2029	2,321,804
GB0002374006	DIAGEO ORD PLC	35,267,879
US25272KAD54	DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021	274,144
US25272KAG85	DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023	265,211
US25278XAM11	DIAMONDBACK ENERGY FIXED 3.25% DUE 12-01-2026	65,438
JP3493400000	DIC CORPORATION NPV	583,427
XS1115295823	DIGNITY FINANCE 3.5456% A/BKD 31/12/34 GBP	1,091,025
GB00BY9D0Y18	DIRECT LINE INSURANCE PLC ORD GBP	2,682,321
JP3548600000	DISCO CORPORATION NPV	174,624
US2547091080	DISCOVER FINL SVCS COM STK	8,027,022
XS1684268524	DISCOVERY COMM LLC 2.5% GTD SNR 20/09/2024 GBP	3,485,092
US25470DAQ25	DISCOVERY COMM LLC 2.95% GTD SNR 20/03/23 USD	243,348
US25470DBG34	DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049	979,130
US254687FK79	DISNEY WALT CO 1.75% DUE 08-30-2024	872,735
US25468PDU75	DISNEY WALT CO NEW 1.8% DUE 06-05-2020	110,424
US254687CK07	DISNEY WALT CO SR NT 4.5% 02-15-2021	190,186
US254687DZ66	DISNEY WALT CO SR NT 6.2% 12-15-2034	1,902,358
GB00B4Y7R145	DIXONS CARPHONE PLC ORD GBP0.001	26,300,325
NO0010031479	DNB ASA NOK10	441,688
XS2079723552	DNB BANK ASA 0.05% SNR EMTN 14/11/23 EUR	780,750

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

XS2092422810	DNB BANK ASA 1.375% SNR 12/06/2023 GBP	1,868,915
US2566771059	DOLLAR GEN CORP NEW COM	16,478,777
US2567461080	DOLLAR TREE INC COM STK	10,033,443
CA25675T1075	DOLLARAMA INC COM STK NPV	297,326
US25746U1097	DOMINION ENERGY INC COM STK NPV	10,060,431
US25746UCJ60	DOMINION RES INC 2% DUE 08-15-2021	240,550
US2600031080	DOVER CORP COM USD1.00	6,333,122
AU000000DOW2	DOWNER EDI LTD NPV	601,438
US233331BA46	DTE ENERGY CO 3.7% SNR 01/08/23 USD2000'D	325,125
US26442CAK09	DUKE ENERGY 3.9% DUE 06-15-2021	288,180
US26442CAN48	DUKE ENERGY 4 DUE 09-30-2042	907,006
US2644115055	DUKE RLTY CORP COM NEW REIT	3,972,627
US26078JAB61	DUPONT DE NEMOURS INC 4.205% DUE 11-15-2023	169,839
XS0128311023	DWR CYMRU UK PLC 6.015% A/BKD 31/03/2028GBP	1,304,175
DE000DWS1007	DWS GROUP SE NPV	18,966,012
US23355L1061	DXC TECHNOLOGY CO COM	1,061,120
XS1883245331	DXC TECHNOLOGY CO EURO SR NT 1.75% 15/01/2026	728,361
XS0408958683	E.ON INTERNATIONAL 6.75% SNR 27/01/39 GBP50000	2,274,768
JP3783600004	EAST JAPAN RAILWAY CO NPV	152,624
US278062AC86	EATON CORP OHIO 2.75% DUE 11-02-2022	120,864
US278062AE43	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	535,811
IE00B8KQN827	EATON CORP PLC COM USD0.50	4,322,995
US2786421030	EBAY INC COM USD0.001	19,685,602
US2788651006	ECOLAB INC COM STK USD1	5,507,453
US2810201077	EDISON INTL COM	3,527,948
XS0397015537	EDP FINANCE BV 8.625% SNR 04/01/2024 GBP	2,192,375
XS1222590488	EDP FINANCE BV BND 2.0% 22/04/2025	703,381
FR0000130452	EIFFAGE EUR4	9,877,022
US2855121099	ELECTR ARTS COM	2,307,479
FR0013465424	ELECTRICITE DE 2.0% 09/12/2049	546,929
USF2893TAM83	ELECTRICITE DE FRANCE 5.625% DUE 29-12-2049	388,120
SE0013747870	ELECTROLUX PROFESS SER'B'NPV	151,118
XS2113885011	ELENIA FINANCE OYJ 0.375% GTD 06/02/2027EUR	547,978
US5324571083	ELI LILLY & CO COM	7,315,023
FI0009007884	ELISA OYJ NPV	4,572,708
XS1209031019	ELM BV (SWISS REIN CO) BNDS 2.6% 31/12/2049	429,142
US2910111044	EMERSON ELECTRIC CO COM	3,416,514
CA2918434077	EMPIRE CO CLASS'A'N/VTG COM NPV	1,758,215
CH0016440353	EMS-CHEMIE HLDG AG CHF0.01 (REGD)	589,394
US292480AH37	ENABLE MIDSTREAM 3.9% DUE 05-15-2024	67,123
XS0452188054	ENEL FIN INT NV 5.625% GTD SNR 14/08/24 GBP	962,802
XS0452187320	ENEL FIN INT NV 5.75% GTD SNR 14/09/40 GBP	2,716,645
XS0306647792	ENEL SPA 5.75% SNR MTN 22/06/37 GBP	1,597,798
US29265WAA62	ENEL SPA 8.75%-FRN SUB 24/09/73 USD	170,168
IT0003128367	ENEL SPA EUR1	2,328,616
US29278NAH61	ENERGY TRANSFER 4.5% 15/04/2024	129,475
US29278NAE31	ENERGY TRANSFER 6% DUE 06-15-2048	1,014,730
CA2927661025	ENERPLUS CORP	174,652
FR0013398229	ENGIE 3.25% 31/12/2049	87,275
FR0010946855	ENGIE 5% MTN 01/10/2060 GBP50000	2,487,417
XS1412593185	ENI SPA 0.75% SNR EMTN 17/05/22 EUR	202,198
US29336UAB35	ENLINK MIDSTREAM 4.4% DUE 04-01-2024	276,782
US29379VBA08	ENTERPRISE PRODS 4.85% DUE 03-15-2044	501,684
US29379VBP76	ENTERPRISE PRODS OPER LLC 2.8% 02-15-2021 REG	120,805
SE0011166933	EPIROC AB SER'A'NPV	661,038
US29476L1070	EQTY RESDNTL EFF 5/15/02	5,156,475
NO0010096985	EQUINOR ASA NOK2.50	31,040,163
XS0169950531	EQUITY RELEASE NO3 5.05% M/BKD 26/04/33 GBP'A2	3,937,462
SE0000108656	ERICSSON SER'B'NPV	1,542,906
AT0000652011	ERSTE GROUP BANK AG NPV	14,834,521
XS2105811116	ESB FINANCE DAC 1.875% 21/07/2035	972,019
EU000A1Z99G8	ESM 0% SNR 17/01/22 EUR0.01'170	4,452,581

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

EU000A1Z99A1	ESM 1.8% SNR 02/11/2046 EUR0.01	1,180,882
US2971781057	ESSEX PPTY TR REIT	7,495,210
FR0000121667	ESSILORLUXOTTICA EUR 0.18	724,803
US5184391044	ESTEE LAUDER COMPANIES INC CL A USD0.01	17,953,714
US298785JA59	EURO INV BANK 1.625% SNR MTN 09/10/29 USD	6,726,344
XS0114126294	EURO INV BANK 5.625% SNR 07/06/32 GBP1000	6,093,840
BE0003816338	EURONAV NPV	9,987,840
EU000A1G0DW4	EUROP FIN STAB FAC 1.8% GTD SNR 10/07/2048 EUR	2,230,143
XS0415532273	EUROPEAN INVESTMENT BANK 4.5% MTN 07/06/2029	13,123,700
XS0740808802	EUROPEAN INVESTMENT BANK BNDS 3.875% 08 JUN 2037	7,117,910
US298785DV50	EUROPEAN INVT BK EUROPEAN INVT BK 4.875%DUE 02-15-2036 BEO	5,995,441
BMG3223R1088	EVEREST RE GROUP COM	3,023,443
XS1653876869	EVERSHOLT FUNDING 3.529% GTD 07/08/2042 GBP	1,471,651
XS0593975328	EVERSHOLT FUNDING 6.697% GTD SNR 22/02/35 GBP	2,490,168
US30040W1080	EVERSOURCE ENERGY COM	5,474,163
US30161NAT81	EXELON CORP 2.45% DUE 04-15-2021	399,715
US30161NAU54	EXELON CORP 3.4% DUE 04-15-2026	390,881
US30161N1019	EXELON CORP COM	8,240,995
NL0012059018	EXOR NV EUR0.01	508,699
US30212P3038	EXPEDIA GROUP INC COM USD0.001	1,662,800
US3021301094	EXPEDITORS INTL WASH INC COM	1,853,384
GB00B19NLV48	EXPERIAN ORD USD0.10	1,216,936
US30231GAV41	EXXON MOBIL CORP 2.222% DUE 03-01-2021	121,759
US30231GAF90	EXXON MOBIL CORP 2.709% DUE 03-06-2025	83,455
JP3161200005	EZAKI GLICO CO NPV	1,197,400
US3156161024	F5 NETWORKS INC COM STK	3,276,891
US30303M1027	FACEBOOK INC COM USD0.000006 CL 'A'	33,079,185
US3030751057	FACTSET RESH SYS INC COM STK	962,626
CA3039011026	FAIRFAX FINL HLDGS SUB-VTG COM NPV	724,110
JP3802300008	FAST RETAILING CO LTD NPV	6,458,716
US3119001044	FASTENAL CO COM	3,648,534
FR0000121147	FAURECIA S.E. EUR7	26,001,803
XS1627343186	FCC AQUALIA S.A. 2.629% SNR SEC 08/06/27EUR	449,145
XS1426024318	FCE BANK 2.727% SNR 03/06/2022 GBP	2,052,456
US31428XAY22	FEDEX CORP NT 4 DUE 01-15-2024 REG	126,224
JE00BJVNSS43	FERGUSON PLC ORD GBP0.10	13,553,261
ES0118900010	FERROVIAL SA EUR0.2	2,125,738
NL0010877643	FIAT CHRYSLER AUTOMOBILES NV	331,109
US31620R3030	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	3,342,140
US31620M1062	FIDELITY NATL INFORMATION SVCS INC COM STK	28,001,756
CA3180714048	FINNING INTL INC COM NPV	904,631
US31847R1023	FIRST AMERN FINL CORP COM STK	6,791,236
CA31890B1031	FIRST CAP REAL EST UNIT	874,044
XS1843434108	FISERV INC 1.625% 07-01-2030	1,514,192
US337738AT51	FISERV INC 3.2% DUE 07-01-2026	1,145,363
US3377381088	FISERV INC COM	3,478,093
XS1843433985	FISERV INC FIXED 3% DUE 07-01-2031	1,154,126
NZFAPE0001S2	FISHER & PAYKEL ORD DEF DELIVERY	2,462,344
US341081FJ12	FL PWR & LT CO 2.75% DUE 06-01-2023	216,636
NL0011279492	FLOW TRADERS NV EUR0.10	10,353,688
IE00BWT6H894	FLUTTER ENTERTAINMENT PLC ORD EUR0.09	1,379,237
US30254WAP41	FMS WERTMANAGEMENT 2.75% DUE 01-30-2024	6,965,878
US344419AC03	FOMENTO ECONOMICO 3.5% 16/01/2050	1,510,910
XS2013574202	FORD MOTOR CR LLC 1.514% 02-17-2023	209,402
XS1959498160	FORD MTR CR CO LLC FIXED 0% DUE 03-06-2024	125,605
AU000000FMG4	FORTESCUE METALS GRP LTD NPV	1,166,247
US34959E1091	FORTINET INC COM	7,096,398
US34959J1088	FORTIVE CORP COM MON STOCK	3,474,706
FI0009007132	FORTUM OYJ EUR3.40	2,160,955
US34964C1062	FORTUNE BRANDS HOME & SEC INC COM	2,708,363
US35137L1052	FOX CORP CL A CL A	2,924,045
US35137LAM72	FOX CORP FIXED 3.05% DUE 04-07-2025	69,114

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

DE0005773303	FRAPORT (FRANKFURT AIRPORT SERVICES) NPV	251,158
DE0005785802	FRESENIUS MEDICAL CARE NPV	9,969,625
US3546131018	FRKLN RES INC COM	1,985,019
DE0005790430	FUCHS PETROLUB SE	788,950
JP3820000002	FUJI ELECTRIC HOLINDGS CO Y50	164,659
JP3814000000	FUJIFILM HOLDINGS CORP NPV	2,091,028
JP3818000006	FUJITSU Y50	4,403,080
GB00B01FLG62	G4S PLC ORD 25P	10,481,548
BE0003818359	GALAPAGOS NV NPV	584,299
HK0027032686	GALAXY ENTERTAINME NPV	4,791,192
US3635761097	GALLAGHER ARTHUR J & CO COM	3,525,878
PTGGDAOE0001	GALP GAS NATURAL 1.375% SNR 19/09/2023 EUR	87,644
US36467J1088	GAMING & LEISURE PPTYS INC COM	9,559,099
US3666511072	GARTNER INC COM	1,180,434
XS2088659789	GAS NETWORKS IRE 0.125% SNR 04/12/2024 EUR	154,256
XS0596919539	GATWICK 6.5% 02/03/2041	1,293,809
US36164QMS48	GE CAP INTL FDG CO 2.342% DUE 11-15-2020	1,030,008
US36164QNA21	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	1,721,167
XS0463588052	GE CAP UK FDG UNLI 5.875% GTD SNR 04/11/20 GBP	2,031,916
XS0340495216	GE CAP UK FDG UNLI 5.875% GTD SNR 18/01/33 GBP	3,608,230
DE0006602006	GEA GROUP AG NPV	1,062,214
CH0030170408	GEBERIT AG CHF0.10 (REGD)	2,375,162
FR0010040865	GECINA EUR7.50	2,664,496
XS1612542826	GEN ELEC CO 0.875% SNR 17/05/2025 EUR	288,802
XS0229561831	GEN ELEC CO 4.875% GTD SUB 18/09/37 GBP	2,103,774
XS0182703743	GEN ELEC CO 5.375% SNR 18/12/2040 GBP	669,640
XS0092499077	GEN ELEC CO 5.5% SNR MTN 07/06/2021 GBP	4,639,464
US37045XCK00	GEN MTRS FINL CO FIXED 4.35% DUE 04-09-2025	300,876
US3687361044	GENERAC HLDGS INC COM STK	13,490,043
US36962G6F61	GENERAL ELEC CAP CORP 3.15% DUE 09-07-2022	89,709
US36962G4R28	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 09-16-202	202,544
US36962GXZ26	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002	670,397
XS1674925505	GENERAL MOTORS FIN 2.25% GTD SNR 06/09/24 GBP	2,053,348
DK0010272202	GENMAB AS DKK1	1,168,293
SGXE21576413	GENTING SINGAPORE LTD	594,599
US3724601055	GENUINE PARTS CO COM	2,476,281
CA9611485090	GEORGE WESTON COM NPV	1,375,678
US373334KM26	GEORGIA PWR CO 2.1% 07-30-2023	125,852
CA3759161035	GILDAN ACTIVEWEAR COM NPV	579,988
US375558BB81	GILEAD SCIENCES 2.55% SNR 01/09/2020 USD	331,644
US375558AZ68	GILEAD SCIENCES 3.5% DUE 02-01-2025	204,233
US375558BD48	GILEAD SCIENCES 4.75% DUE 03-01-2046	171,938
US3755581036	GILEAD SCIENCES INC	2,494,620
CH0010645932	GIVAUDAN SA CHF10	693,544
US377373AE54	GLAXOSMITHKLINE CA 3.125% GTD SNR 14/05/21 USD	245,263
XS0866588527	GLAXOSMITHKLINE CA 3.375% GTD SNR 20/12/27 GBP	2,198,476
XS0294624373	GLAXOSMITHKLINE CA 5.25% GTD EMTN 10/4/42 GBP	1,607,804
XS0140516864	GLAXOSMITHKLINE CA 5.25% GTD SNR 19/12/33 GBP	1,618,058
XS0350820931	GLAXOSMITHKLINE CA 6.375% GTD SNR 09/03/39 GBP	1,103,603
GB0009252882	GLAXOSMITHKLINE ORD GBP0.25	180,770,632
XS1968703345	GLENCORE FIN EUR L 3.125% GTD SNR 26/03/26 GBP	1,446,068
XS0767865263	GLENCORE FINANCE (EUROPE) LIMITED STEP UP 03/04/2022	3,678,359
JE00B4T3BW64	GLENCORE PLC ORD USD0.01	87,863,889
US37959E1029	GLOBE LIFE INC COM	2,533,296
DK0010272632	GN STORE NORD DKK4	1,622,583
US3802371076	GODADDY INC CL A CL A	1,189,873
US38148LAF31	GOLDMAN SACHS 5.15% DUE 05-22-2045	838,128
US38148PP843	GOLDMAN SACHS BK 3.2% DUE 06-05-2020	278,287
US38141GXJ83	GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025	774,944
XS1265805090	GOLDMAN SACHS GROUP INC 2.0% 27/07/2023	690,271
XS1023626671	GOLDMAN SACHS GROUP INC 4.25% 29/01/2026	1,233,696
US38141G1040	GOLDMAN SACHS GROUP INC COM	12,601,721

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

XS1458408561	GOLDMAN SACHS GRP 1.625% SNR NPF 27/07/26 EUR	771,702
XS1861206636	GOLDMAN SACHS GRP 2% SNR NPF 01/11/28 EUR1000	517,356
XS1859424902	GOLDMAN SACHS GRP 3.125% SNR 25/07/2029 GBP	1,464,873
XS2149207354	GOLDMAN SACHS GRP 3.375% SNR 27/03/2025 EUR	749,993
XS0340470490	GOLDMAN SACHS GRP 6.875% SUB 18/01/2038 GBP	1,308,985
XS0357124618	GOLDMAN SACHS GRP 7.25% SNR 10/04/28 GBP50000	2,480,292
AU000000GGM2	GOODMAN GROUP NPV	968,677
BE0003797140	GPE BRUXELLES LAM NPV	1,311,944
AU000000GPT8	GPT GROUP NPV (STAPLED SECURITIES)	250,994
US3848021040	GRAINGER W W INC COM	5,002,089
CA39138C1068	GREAT WEST LIFECO COM NPV	679,303
XS0213358608	GREENE KING FIN 5.702%-FRN 12/34 GBP'B'REGS	1,358,562
FR0013430840	GROUPE VYV 1.625% SNR 02/07/2029 EUR	574,866
IM00B5VQMV65	GVC HLDGS PLC ORD EUR0.01	473,334
CA4039254079	H&R REAL ESTATE INVT TR	975,400
DK0010287234	H.LUNDBECK A/S DKK5	17,064,676
JP3766550002	HAKUHODO DY HLDGS NPV	351,457
GB0004052071	HALMA ORD GBP0.10	2,137,439
JP3771800004	HAMAMATSU PHOTONIC NPV	1,016,668
HK0010000088	HANG LUNG GROUP HKD1	966,220
HK0101000591	HANG LUNG PROPERTIES HKD1	1,412,538
JP3774200004	HANKYU HANSHIN HOLDINGS INC NPV	1,046,760
GB00B1VZ0M25	HARGREAVES LANSDOW ORD GBP0.004	931,926
US416515BD59	HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018	770,270
US4165151048	HARTFORD FINL SVCS GROUP INC COM	6,797,956
US4180561072	HASBRO INC COM	4,028,383
XS1815424202	HASTINGS GROUP FIN 3% GTD SNR 24/05/2025GBP	1,910,675
US42250P1030	HEALTHPEAK PROPERTIES INC	6,043,664
XS0383001053	HEATHROW FUNDING 6.45%-FR A/BKD 10/12/33GBP	2,576,752
XS0987355855	HEATHROW FUNDING LTD 4.625% 31/10/2046	2,162,629
XS2018637327	HEIDELBERGCEMENT MTN 1.125% 01/12/2027	566,818
XS2147977636	HEINEKEN NV 2.25% SNR EMTN 30/03/30 EUR	297,869
NL0000009165	HEINEKEN NV EUR1.60	982,958
CH0466642201	HELVETIA HOLDING AG	1,178,560
HK0012000102	HENDERSON LAND DEVELOPMENT HKD2	2,171,048
DE0006048432	HENKEL AG & CO KGAA NON-VTG PRF NPV	2,353,529
XS1626039819	HENKEL AG&CO. KGAA 2% GTD SNR 12/06/20 USD2000	934,399
SE0000106270	HENNES & MAURITZ SER'B'NPV	1,608,388
US8064071025	HENRY SCHEIN INC COMMON STOCK	3,245,114
FR0000052292	HERMES INTL NPV	3,454,345
US4278661081	HERSHEY COMPANY COM STK USD1	8,722,522
US42809H1077	HESS CORP COM STK	9,022,433
US42824C1099	HEWLETT PACKARD ENTERPRISE CO COM	4,191,537
SE0000103699	HEXAGON AB SER'B'NPV	1,465,748
XS0888566519	HIGH SPEED RAIL FI 4.375% A/BKD 01/11/2038 GBP	3,496,522
JP3792600003	HINO MOTORS NPV	343,441
JP3784600003	HISAMITSU PHARM CO NPV	345,708
XS1790108283	HISCOX 2% SNR 14/12/2022 GBP100000	1,456,934
JP3788600009	HITACHI NPV	622,182
US4364401012	HOLOGIC INC COM	1,925,312
US437076BL56	HOME DEPOT INC 2% DUE 04-01-2021	201,945
US437076CA82	HOME DEPOT INC 2.5% DUE 04-15-2027	491,751
US437076BD31	HOME DEPOT INC 4.875 DUE 02-15-2044	498,416
US4370761029	HOME DEPOT INC COM	5,951,470
JP3854600008	HONDA MOTOR CO NPV	616,377
US438516BT21	HONEYWELL INTL INC 2.15% DUE 08-08-2022	40,685
US4385161066	HONEYWELL INTL INC COM STK	23,383,657
HK0388045442	HONG KONG EXCHANGES & CLEAR	8,839,303
BMG4587L1090	HONGKONG LAND HLD ORD USD0.10 (SINGAPORE REG)	443,407
US44107P1049	HOST HOTELS & RESORTS INC REIT	2,027,033
JP3837800006	HOYA CORP NPV	16,403,861
XS0174470764	HSBC BANK 5.375% SUB 22/08/33 GBP1000	1,314,523

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

XS0088317853	HSBC BANK 6.5% SUB 07/07/2023 GBP1000	2,217,091
XS0189704140	HSBC BK FD(ST2) 5.862%-FRN 31/12/2049 GBP	3,649,518
XS0179407910	HSBC CAP FDG(STG1) 5.844%-VAR GTD NTS 31/12/2049	1,257,867
FR0013358116	HSBC FRANCE 0.2% SNR EMTN 04/09/21 EUR	349,610
GB0005405286	HSBC HLDGS ORD USD0.50(UK REG)	138,932,158
US404280CF48	HSBC HLDGS PLC 4.95% DUE 03-31-2030	308,238
XS1716248197	HSBC HOLDINGS PLC 2.256%-FRN SNR 13/11/26 GBP	862,247
XS1473485925	HSBC HOLDINGS PLC 2.625% SNR 16/08/2028 GBP	975,176
US404280AK50	HSBC HOLDINGS PLC 5.1 DUE 04-05-2021	412,281
XS0159497162	HSBC HOLDINGS PLC 5.75% SUB 20/12/27 GBP1000	1,062,746
XS0498768315	HSBC HOLDINGS PLC 6% SUB 29/03/40 GBP50000'17	3,788,698
US404280BQ12	HSBC HOLDINGS PLC FRN SNR 05/2021 USD200000	157,996
XS1699084601	HUANENG HONG KONG 3.6%-FRN GTD SNR PERP USD	152,509
DE000A1PHFF7	HUGO BOSS AG	7,622,504
US4448591028	HUMANA INC COM	5,331,964
US4456581077	HUNT J B TRANS SVCS INC COM	2,225,654
US4464131063	HUNTINGTON INGALLS INDS INC COM	1,162,557
SE0001662230	HUSQVARNA AB SER'B'NPV	833,276
CA4488112083	HYDRO ONE LTD COM NPV	3,015,485
HK0014000126	HYSAN DEVELOPMENT NPV	1,118,172
CA45075E1043	IA FINANCIAL CORP COM NPV	1,040,187
US44919P5089	IAC / INTERACTIVECORP COM PAR \$.001 STK	7,190,625
XS0435791180	IBERDROLA FINANZAS 6.0% 01/07/2022	1,144,364
XS0410370919	IBERDROLA FINANZAS 7.375% GTD SNR 29/01/24 GBP	3,802,272
XS1797138960	IBERDROLA INTL B V 2.625%-FRN GTD SUB PERP EUR	261,763
ES0144580Y14	IBERDROLA SA EUR0.75	30,386,016
SE0000652216	ICA GRUPPEN AB NPV	1,998,978
US45167R1041	IDEX CORP COM	1,826,425
BMG475671050	IHS MARKIT LTD COM	3,037,689
US452308AX78	IL TOOL WKS INC 2.65% DUE 11-15-2026	797,381
US4523081093	ILL TOOL WKS INC COM	6,114,306
XS1234953575	ILLINOIS TOOL WKS 1.25% SNR 22/05/2023 EUR	189,645
AU000000ILU1	ILUKA RESOURCES NPV	541,918
GB00B61TVQ02	INCHCAPE ORD GBP0.10	20,928,823
AU000000IPL1	INCITEC PIVOT NPV	1,919,446
US45337C1027	INCYTE CORP COM	2,857,916
US455780CQ75	INDONESIA (REPUBLIC OF) 2.85% 02-14-2030	782,263
DE0006231004	INFINEON TECHNOLOG ORD NPV (REGD)	8,205,791
XS1771838494	ING GROEP N.V. 1.125% SNR NPF 14/02/25 EUR	1,355,845
XS1953146245	ING GROEP N.V. 3% SNR 18/02/2026 GBP100000	1,562,448
US456837AG88	ING GROEP N.V. 3.15% SNR 29/03/22 USD1000	162,060
FR0000125346	INGENICO GROUP EUR1	645,637
US45687V1061	INGERSOLL RAND INC COM	7,651,012
XS0437306904	INNOGY FINANCE BV 6.125% GTD SNR 06/07/39 GBP	2,521,299
XS0127992336	INNOGY FINANCE BV 6.5% GTD SNR 20/04/2021 GBP	2,405,395
JP3294460005	INPEX CORPORATION NPV	532,671
US4581401001	INTEL CORP COM	9,437,337
US4581X0DJ40	INTER-AMER DEV BK 2% MTN 23/07/2026 USD '720'	6,926,730
US45866F1049	INTERCONTINENTAL EXCHANGE INC COM	17,100,805
US459200JZ55	INTERNATIONAL BUSINESS MACHS CORP 3.3% 05-15-2026 REG	1,551,389
US4592001014	INTERNATIONAL BUSINESS MACHS CORP COM	726,341
GB0031638363	INTERTEK GROUP ORD GBP0.01	722,133
IT0000072618	INTESA SANPAOLO NPV	18,209,390
US459058HT33	INTL BK FOR RECON & DEV SUSTAINABLE DEV BD 1.625% DUE 01-15-2025 REG	8,429,194
US459200JX08	INTL BUSINESS MCHN 2.85% SNR 13/05/2022 USD	810,537
ES0177542018	INTL CONS AIRL DI	6,671,290
XS2121223601	INTL FINANCE CORP 0.75% SNR MTN 22/07/27GBP	4,590,936
US45950KCM09	INTL FINANCE CORP 2.25% DUE 01-25-2021 BEO	143,112
US45950KCP30	INTL FINANCE CORP 2.875% SNR MTN 31/07/23 USD	6,936,265
US4595061015	INTL FLAVORS & FRAGRANCES INC COM	4,297,402
GB0006834344	INTU PROPERTIES PLC ORD GBP0.50	2,005,899
US4612021034	INTUIT COM	5,396,128

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

SE0000107419	INVESTOR AB SER'B'NPV	915,819
US44980X1090	IPG PHOTONICS CORP COM	2,142,526
FR0010259150	IPSEN EUR1	185,047
US46266C1053	IQVIA HLDGS INC COM USD0.01	13,888,612
US46333X1081	IRONWOOD PHARMACEUTICALS INC COM CL A	2,266,946
JP3894900004	ISETAN MITSUKOSHI NPV	1,125,313
IL0011574030	ISRACARD LTD NPV	0
IL0006912120	ISRAEL DISCOUNT BK ILS0.10	1,574,631
DK0060542181	ISS A/S DKK1	1,172,260
JP3143600009	ITOCHU CORP NPV	26,907,074
GB0033986497	ITV ORD GBP0.10	43,037,629
JE00BYVQYS01	IWG PLC ORD GBP0.01	21,515,596
JP3386380004	J FRONT RETAILING NPV	769,955
US4663131039	JABIL INC	1,006,750
US4698141078	JACOBS ENGR GROUP INC COM	15,601,539
JP3699400002	JAPAN AIRPORT TERMINAL CO. NPV	360,933
US471048CF32	JAPAN BK INTL COOPERATION GTD NT 2% DUE 10-17-2029 REG	4,288,562
JP3046400002	JAPAN HOTEL REIT I REIT	141,500
JP3946750001	JAPAN POST BANK CO NPV	1,486,647
JP3752900005	JAPAN POST HOLD CO NPV	2,862,481
JP3040890000	JAPAN PRIME REALTY REIT	1,210,230
JP3027680002	JAPAN REAL ESTATE INVESTMENT CO	383,479
JP3039710003	JAPAN RETAIL FUND REIT	1,562,252
BMG507641022	JARDINE STRATEGIC HOLDING USD0.05 (SING QUOTE)	872,503
AU000000JBH7	JB HI-FI NPV	1,408,986
US478160CD49	JOHNSON & JOHNSON 2.25% DUE 03-03-2022	334,220
US4781601046	JOHNSON & JOHNSON COM USD1	35,717,043
IE00BY7QL619	JOHNSON CTLS INTL PLC COM USD0.01	3,779,734
GB00BZ4BQC70	JOHNSON MATTHEY	246,186
US46625HRT94	JPMORGAN CHASE & 2.4% DUE 06-07-2021	1,090,997
US46625HJH49	JPMORGAN CHASE & 3.2% DUE 01-25-2023	4,148,423
US46625HRX07	JPMORGAN CHASE & 3.625% DUE 12-01-2027	1,104,029
US46647PBE51	JPMORGAN CHASE & CO 2.739% DUE 10-15-2030	1,634,158
US46625H1005	JPMORGAN CHASE & CO COM	6,380,462
XS2123320033	JPMORGAN CHASE & CO .0.389% 02-24-2028	624,184
JP3386700003	JTOWER INC NPV	5,147,706
US48203R1041	JUNIPER NETWORKS INC COM	2,898,360
JP3210200006	KAJIMA CORP NPV	395,521
JP3206000006	KAKAKU.COM. INC NPV	8,510,425
JP3228600007	KANSAI ELECTRIC POWER CO NPV	1,404,452
JP3205800000	KAO CORP NPV	3,975,517
US48576A1007	KARUNA THERAPEUTICS INC COM	651,431
JP3932950003	KATITAS CO LTD NPV	11,082,588
BE0002631126	KBC GROEP NV 1.125% SNR NPF 25/01/24 EUR	171,648
BE0003565737	KBC GROEP NV NPV	28,745,516
JP3496400007	KDDI CORP NPV	2,373,868
JP3279400000	KEIHAN HOLDINGS CO NPV	249,703
JP3278600006	KEISEI ELEC RY CO NPV	288,558
SG1U68934629	KEPPEL CORP NPV	516,485
FR0000121485	KERING	3,217,343
IE0004906560	KERRY GROUP 'A'ORD EUR0.125	4,548,387
FI0009000202	KESKO OYJ SER'B'EUR2	2,103,599
JP3244800003	KEWPIE CORPORATION NPV	1,153,219
JP3236200006	KEYENCE CORP NPV	18,520,268
US49338L1035	KEYSIGHT TECHNOLOGIES INC COM	17,843,454
AU000KFWHAA3	KFW 4.0% 27/02/2025	5,621,560
DE000A254PP9	KFW MTN 0.0% 31/03/2027	2,854,092
JP3240400006	KIKKOMAN CORP NPV	760,406
US49456BAM37	KINDER MORGAN INC 3.15% GTD SNR 15/01/23USD	208,489
US49456B1017	KINDER MORGAN INC DEL COM	6,678,402
GB0033195214	KINGFISHER ORD GBP0.157142857	1,976,474
SE0013256682	KINNEVIK AB SER'B'NPV (POST SPLIT)	607,350

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

CA4969024047	KINROSS GOLD CORP COM	13,837,908
JP3258000003	KIRIN HOLDINGS CO NPV	1,613,273
JP3240600001	KISSEI PHARM CO NPV	5,047,949
US4824801009	KLA CORPORATION COM USD0.001	9,203,379
FR0000121964	KLEPIERRE EUR1.40	1,259,726
JP3301100008	KOBAYASHI PHARMACEUTICALS NPV	716,456
US5002551043	KOHL'S CORP COM	1,087,417
JP3304200003	KOMATSU NPV	7,967,764
XS2014307800	KOMMUNALBANKEN AS 2% SNR 19/06/2024 USD2000	5,944,979
NL0011794037	KON AHOLD DELHAIZE EUR0.01	43,062,613
XS0451790280	KON KPN NV 5.75% SNR MTN 17/09/29 GBP	2,955,775
JP3300200007	KONAMI HOLDINGS CO NPV	425,956
FI0009013403	KONE CORPORATION NPV ORD 'B'	2,566,217
JP3300600008	KONICA MINOLTA INC NPV	883,736
NL0000009827	KONINKLIJKE DSM NV EUR1.50	2,223,865
NL0000009082	KONINKLIJKE KPN	2,135,306
NL0000009538	KONINKLIJKE PHILIP EUR0.20	2,013,536
US50076QAE61	KRAFT FOODS GROUP 5% DUE 06-04-2042	763,568
US5007541064	KRAFT HEINZ CO COM	2,293,738
XS1253559865	KRAFT HEINZ FOODS CO 4.125% 01/07/2027	1,163,328
XS0138039275	KREDIETANSTAL WIEDERAUFBAU 5.0% 09 JUN 2036	3,187,308
XS0200950326	KREDITANST FUR WIE 4.875% GTD SNR 15/03/37 GBP	5,723,964
XS0138036842	KREDITANST FUR WIE 5.5% GTD SNR 18/06/2025 GBP	13,301,487
US500769J9C98	KREDITANSTALT FUR WIEDERAUFBAU FIXED 1.375% 08-05-2024	1,991,487
US501044DB41	KROGER CO 2.6% DUE 02-01-2021	242,006
US501044DH11	KROGER CO 2.8% DUE 08-01-2022	245,366
US501044DJ76	KROGER CO 3.7% 08-01-2027	946,667
US501044DK40	KROGER CO 4.65% 01-15-2048	182,421
CH0025238863	KUEHNE&NAGEL INTL CHF1 (REGD)	1,428,097
JP3270000007	KURITA WATER INDS NPV	1,102,989
JP3249600002	KYOCERA CORP NPV	760,323
JP3256000005	KYOWA KIRIN CO LTD NPV	2,256,843
JP3247010006	KYUSHU RAILWAY COR NPV	1,875,144
US5024311095	L3HARRIS TECHNOLOGIES INC COM	12,780,891
US50540R4092	LAB CORP AMER HLDGS COM NEW	6,493,170
XS1613116349	LAFARGEHOLCIM STER 3% GTD SNR 12/05/2032GBP	954,672
US5128071082	LAM RESH CORP COM	4,040,123
XS1801843092	LAND SEC.CAP.MKTS. 2.375%-VAR SNR 29/03/29 GBP	1,922,099
XS1559392490	LAND SEC.CAP.MKTS. 2.399%-VAR SNR 08/02/31 GBP	936,848
XS1687484698	LAND SEC.CAP.MKTS. 2.625%-VAR 22/09/2039GBP	2,008,494
GB00BYW0PQ60	LAND SECURITIES GP ORD GBP0.1066666666	2,322,675
DE000LB2CQX3	LANDESBANK 1.5% 03/02/2025	2,143,794
XS2101346208	LANDWIRT RENTENBK 1.75% GTD SNR 14/01/27USD	6,881,825
DE0005470405	LANXESS AG NPV	23,256,921
US5178341070	LAS VEGAS SANDS CORP COM STK	2,486,660
JP3982100004	LAWSON INC NPV	1,282,680
US5218652049	LEAR CORP COM NEW COM NEW	511,109
DE000LEG1110	LEG IMMOBILIEN AG NPV	847,796
XS1310962839	LEGAL & GENERAL GP 5.375%-STP SUB 27/10/45 GBP	2,793,444
XS1079028566	LEGAL & GENERAL GROUP BNDS 5.5% 27/06/64	530,697
FR0010307819	LEGRAND SA EUR4	1,295,608
AU000000LLC3	LENDLEASE CORP LTD NPV (STAPLED)	529,353
US5260571048	LENNAR CORP CL A CL A	2,680,101
IT0003856405	LEONARDO SPA EUR4.40	1,085,617
KR7051910008	LG CHEMICAL KRW5000	2,206,292
XS1403499848	LIBERTY MUT GROUP 2.75% 04/05/2026	265,941
US534187BH11	LINCOLN NATL CORP 3.8% 03-01-2028	1,283,623
US534187BD07	LINCOLN NATL CORP 4% DUE 09-01-2023	346,879
IE00BZ12WP82	LINDE PLC COM USD0.001	767,769
CH0010570759	LINDT & SPRUENGLI CHF100 (REGD)	2,453,502
AU000000LNK2	LINK ADMINISTRATIO NPV	289,921
HK0823032773	LINK REAL ESTATE INVESTMENT	1,531,289



**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

JP3965400009	LION CORP NPV	1,249,507
US53815P1084	LIVERAMP HOLDINGS INC	2,091,673
US5018892084	LKQ CORP COM LKQ CORP	5,193,580
XS0737747211	LLOYDS BANK PLC 5.125% GTD 07/03/2025 GBP	5,989,600
XS0422704071	LLOYDS BANK PLC 7.5% SNR EMTN 15/04/24 GBP	3,611,779
XS0503834821	LLOYDS BANK PLC 7.625% SUB 22/04/2025 GBP	2,866,624
XS1699636574	LLOYDS BANKING GP 2.25% SNR EMTN 16/10/24 GBP	964,887
XS2148623106	LLOYDS BANKING GP 3.5%-FRN SNR 01/04/2026 EUR	399,036
GB0008706128	LLOYDS BANKING GP ORD GBP0.1	96,980,788
US53944VAP40	LLOYDS BK PLC 3.3% 07/05/2021	371,074
US539439AR07	LLOYDS BKG GROUP 0% DUE 03-22-2028	730,408
US53944YAF07	LLOYDS BKG GROUP 4.45% DUE 05-08-2025	623,903
XS0543369184	LLOYDS TSB BANK PLC 6.5% 17/09/2040	2,156,730
CA5394811015	LOBLAWS COS LTD COM NPV	2,843,604
US5404241086	LOEWS CORP COM	3,745,905
CH0025751329	LOGITECH INTL CHF0.25 (REGD)	1,248,629
XS1648468574	LONDON & QUADRANT 2.75% BDS 20/07/57 GBP1000	949,130
FR0000120321	L'OREAL EUR0.20	1,850,226
US5486611073	LOWES COS INC COM	5,773,123
US5500211090	LULULEMON ATHLETICA INC COM	2,291,342
CA5503721063	LUNDIN MINING CORP COM NPV	1,166,086
FR0013482833	LVMH MOET HENNESSY .125% 11/02/2028	1,163,404
FR0013482841	LVMH MOET HENNESSY .375% 11/02/2031	905,385
FR0013482858	LVMH MOET HENNESSY 1% SNR EMTN 11/02/2023 GBP	3,308,551
FR0013482866	LVMH MOET HENNESSY 1.125% SNR 11/02/2027GBP	2,423,987
FR0000121014	LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30	758,332
US55087P1049	LYFT INC CL A CL A	761,605
US55261F1049	M & T BK CORP COM	1,721,847
JP3499800005	M UFJ LEASE	126,940
XS2025521886	M&G PLC 3.875%-FRN LT2 20/07/49 GBP	814,075
XS1243995302	M&G PLC 5%-FRN SUB MTN 20/07/55 GBP	926,765
XS1888920276	M&G PLC 5.625%-FRN LT2 20/10/51 GBP	3,589,391
XS1003373047	M&G PLC 5.7%-FRN LT2 19/12/2063 GBP	1,067,821
GB00BKFB1C65	M&G PLC ORD GBP0.05	7,828,034
JP3435750009	M3 INC NPV	240,694
AU000000MQG1	MACQUARIE GP LTD NPV	816,645
US55825T1034	MADISON SQUARE GARDEN SPORTS CORP	1,792,325
CA5592224011	MAGNA INTL INC COM NPV	870,996
JE00BJ1DLW90	MAN GROUP PLC (N) ORD USD0.0342857142	88,451,171
XS1718393512	MANCHESTER AIRPORT 2.875% SNR SEC 31/03/39 GBP	767,843
SG2D18969584	MAPLETREE COMMERCIAL TRUST	1,466,632
US565849AK29	MARATHON OIL CORP 2.8% DUE 11-01-2022	98,794
US565849AL02	MARATHON OIL CORP 3.85% DUE 06-01-2025	406,743
US56585AAD46	MARATHON PETE CORP 5.125% DUE 03-01-2021	156,387
US56585AAG76	MARATHON PETROLEUM CORP 3.625% DUE 09-15-2024	143,003
US5705351048	MARKEL CORP HOLDING CO COM	4,600,025
GB0031274896	MARKS & SPENCER GP ORD GBP0.25	13,361,058
US5717481023	MARSH & MCLENNAN CO'S INC COM	28,784,778
JP3877600001	MARUBENI CORP NPV	942,564
JP3870400003	MARUI GROUP CO LTD	318,407
BMG5876H1051	MARVELL TECH GROUP COM USD0.002	7,738,834
US5745991068	MASCO CORP COM	2,775,842
US57636QAN43	MASTERCARD INC 2% DUE 03-03-2025	220,061
US57636Q1040	MASTERCARD INC CL A	32,019,958
US57772K1016	MAXIM INTEGRATED PRODS INC COM	2,418,339
JP3868400007	MAZDA MOTOR CORP NPV	1,172,128
US5797802064	MC CORMICK & CO INC COM NON-VTG	2,009,320
US5801351017	MC DONALDS CORP COM	7,660,300
US58013MEM29	MCDONALDS CORP 2.625 DUE 01-15-2022 REG	260,150
XS1963745580	MCDONALD'S CORP 2.95% SNR MTN 15/03/34 GBP	998,560
US58013MFN92	MCDONALD'S CORPORATION 3.3% 07-01-2025	67,083
XS1075996907	MCDONALD'S CORPORATION 4.125% SNR 11/06/2054 USD100000	1,162,676

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

AU000000MPL3	MEDIBANK PRIVATE L NPV	736,401
IT0000062957	MEDIOBANCA SPA EUR0.5	2,161,566
JP3268950007	MEDIPAL HOLDINGS CORP	451,147
XS1960678099	MEDTRONIC GBL HLDG 0.375% GTD SNR 07/03/23 EUR	260,746
XS1960678255	MEDTRONIC GLOBAL 1.125% 07/03/2027	347,676
XS1960678685	MEDTRONIC GLOBAL HLDGS 2.25% DUE 03-07-2039 BEO	180,197
IE00BTN1Y115	MEDTRONIC PLC COMMON STOCK	28,482,818
GB0005758098	MEGGITT ORD GBP0.05	1,246,738
JP3918000005	MEIJI HOLDINGS CO NPV	1,550,783
GB00BZ1G4322	MELROSE INDUST PLC	11,605,615
US58933YAT29	MERCK & CO INC NEW 3.7% DUE 02-10-2045	381,530
US58933Y1055	MERCK & CO INC NEW COM	29,216,930
US58933YAR62	MERCK & CO INC NEW FIXED 2.75% DUE 02-10-2025	75,556
DE0006599905	MERCK KGAA NPV	3,144,353
NZMELE0002S7	MERIDIAN ENERGY LT NPV	1,592,067
ES0105025003	MERLIN PROPERTIES EUR1	1,841,488
XS0207636712	METLIFE INC 5.375% SNR 09/12/2024 GBP	1,353,634
US59156R1086	METLIFE INC COM STK USD0.01	3,481,035
CA59162N1096	METRO INC COM NPV	2,059,047
XS1594302355	METRO LIFE GBL FD1 1.125% SNR SEC 15/12/21 GBP	2,732,959
XS0873675846	METRO LIFE GBL FD1 2.875% SNR SEC 11/01/23 GBP	3,662,452
FI0009007835	METSO OYJ NPV	299,773
US5926881054	METTLER-TOLEDO INTL INC COM	1,893,410
FR0000121261	MICHELIN (CGDE) EUR2	1,793,463
GB00BJ1F4N75	MICRO FOCUS INTERNATIONAL PLC ORD GBP0.10	131,427
US5951121038	MICRON TECH INC COM	2,077,000
US594918BP86	MICROSOFT CORP 1.55% 08/08/2021	649,674
US594918BR43	MICROSOFT CORP 2.4% DUE 08-08-2026	299,654
US594918BJ27	MICROSOFT CORP 3.125% DUE 11-03-2025	176,525
US594918BT09	MICROSOFT CORP 3.7% DUE 08-08-2046	1,064,948
US5949181045	MICROSOFT CORP COM	79,747,183
US59522J1034	MID-AMER APT CMNTYS INC COM	5,950,637
JP3906000009	MINEBEA MITSUMI INC	9,236,628
US60468T1051	MIRATI THERAPEUTICS INC COM	1,020,853
AU000000MGR9	MIRVAC GROUP STAPLED SECURITIES	812,932
XS0179133953	MITCHELLS & BUT FIN 5.574% BDS 15/12/28 GBP1000	260,465
XS0179135909	MITCHELLS & BUT FIN CLS'B1'5.965% ABS 12/23 GBP	23,040
JP3898400001	MITSUBISHI CORP NPV	2,897,202
JP3902400005	MITSUBISHI ELEC CP NPV	1,357,840
JP3900000005	MITSUBISHI HVY IND NPV	1,469,489
JP3899800001	MITSUBISHI MOTOR C NPV	492,160
US606822AP92	MITSUBISHI UFJ FIN 2.665% SNR 25/07/22 USD2000	132,625
JP3902900004	MITSUBISHI UFJ FIN NPV	448,774
JP3893600001	MITSUMI & CO LTD NPV	1,479,035
JP3893200000	MITSUMI FUDOSAN CO LTD NPV	10,172,659
JP3885780001	MIZUHO FINANCIAL GROUP NPV	1,667,196
US6081901042	MOHAWK INDS INC COM	3,794,630
US60871RAF73	MOLSON COORS 2.1% DUE 07-15-2021	434,477
XS1197275966	MONDELEZ INTL INC 3.875% SNR 06/03/2045 GBP	1,578,727
US6092071058	MONDELEZ INTL INC COM	39,094,735
US61174X1090	MONSTER BEVERAGE CORP NEW COM	3,810,501
GB0006027295	MORGAN ADVANCED MATERIALS PLC	10,609,591
US61746BEA08	MORGAN STANLEY 2.5% DUE 04-21-2021	2,078,601
XS1577762823	MORGAN STANLEY 2.625% SNR 09/03/2027 GBP	2,878,735
US6174468C63	MORGAN STANLEY 4% DUE 07-23-2025	1,691,659
US6174467Y92	MORGAN STANLEY 4.35 DUE 09-08-2026	700,514
US617482V925	MORGAN STANLEY 6.375% SNR MTN 24/07/42 USD	562,310
US6174468P76	MORGAN STANLEY FLTG RT 3.622% DUE 04-01-2031	1,417,138
GB0009067447	MOTHERCARE ORD GBP0.01	1,267,705
US6200763075	MOTOROLA SOLUTIONS INC	8,679,806
NO0003054108	MOWI ASA	3,439,007
US55336VAQ32	MPLX LP 3.375% SNR 15/03/23 USD2000	254,973

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

US55336VAL45	MPLX LP FIXED 5.2% DUE 03-01-2047	598,826
JP3890310000	MS&AD INS GP HLDGS NPV	922,137
US55354G1004	MSCI INC COMMON	1,558,029
HK0066009694	MTR CORP HKD1	776,216
DE0008430026	MUENCHENER RUECKVE NPV (REGD)	31,164,735
XS0764278288	MUNICH RE GBP 6.625% 26/5/2042	969,210
US62854AAM62	MYLAN NV 3.15% SNR NTS 15/06/2021 US	198,875
US62944T1051	N V R INC COM	584,612
JP3651210001	NABTESCO CORP NPV	7,288,671
JP3649800004	NAGOYA RAILROAD CO LTD	1,654,676
US6311031081	NASDAQ INC	3,916,662
GB00BDR05C01	NATIONAL GRID ORD GBP0.12431289	3,430,391
US6370711011	NATIONAL OILWELL VARCO COM STK	1,030,091
US637432NS00	NATIONAL RURAL UTILS COOP FIXED 3.7% 03-15-2029	189,704
XS2108460184	NATIONWIDE B/S 1% SNR 24/01/2023 GBP100000	2,356,284
XS0584363724	NATIONWIDE B/S 5.625% GTD SNR 28/01/26 GBP	2,940,638
AU000000NAB4	NATL AUSTRALIA BK NPV	146,340
GB0006215205	NATL EXPRESS GRP ORD GBP0.05	6,334,029
XS2104915033	NATL GRID ELEC TRA 0.19% SNR EMTN 20/01/25 EUR	85,150
XS0789331948	NATL GRID ELEC TRA 4.0% 08 JUN 2027 GBP100000	1,659,506
XS0407912053	NATL GRID ELEC TRA 7.375% SNR 13/01/2031GBP	254,081
US637432MU64	NATL RURAL UTILS 2.35% DUE 06-15-2020	584,716
XS0731407655	NATL WESTMINSTER BANK 5.125% 13/01/2024	2,437,554
XS0174424902	NATS (EN ROUTE) 5.25% A/BKD 31/03/2026 GBP	1,141,439
US63946BAH33	NBCUNIVERSAL MEDIA LLC SR NT 2.875 01-15-2023	165,970
JP3733000008	NEC CORP NPV	14,521,106
CH0038863350	NESTLE SA CHF0.10(REGD)	6,229,045
US64110D1046	NETAPP INC COM STK	2,199,427
XS0236698972	NETWORK RAIL INFRA 4.375% SNR SEC 09/12/30 GBP	16,273,981
XS0206361221	NETWORK RAIL INFRA 4.75% SNR SEC 29/11/35 GBP	8,989,334
HK0017000149	NEW WORLD DEVELOPMENT CO HKD1	403,518
XS2107435617	NEW YORK LIFE GLOB 0.25% SNR SEC 23/01/27 EUR	153,275
XS1599141600	NEW YORK LIFE GLOB 1% SNR 15/12/2021 GBP100000	3,139,490
AU000000NCM7	NEWCREST MINING LTD NPV	7,880,806
US6516391066	NEWMONT CORPORATION	5,974,009
US65339F1012	NEXTERA ENERGY INC COM	7,546,547
XS0903532090	NGG FINANCE 5.625%-FRN GTD 18/06/73 GBP	1,571,250
JP3743000006	NH FOODS LTD NPV	1,887,601
SE0008321293	NIBE INDUSTRIER AB SER'B'NPV	495,470
IL0002730112	NICE LTD ILS1	4,867,675
XS1820002308	NIE FINANCE PLC 2.5% GTD SNR 27/10/2025 GBP	2,012,209
GB00BWFY5505	NIELSEN HOLDINGS PLC COMSTK	1,907,370
US654106AH65	NIKE INC 2.4% DUE 03-27-2025	155,039
US6541061031	NIKE INC CL B	29,136,291
JP3657400002	NIKON CORP NPV	1,090,757
AU000000NEC4	NINE ENTERTAINMENT NPV	1,129,895
JP3756600007	NINTENDO CO LTD NPV	30,630,782
JP3027670003	NIPPON BUILDING FD REIT	3,252,143
JP3381000003	NIPPON STEEL CORP	219,961
JP3735400008	NIPPON TELEGRAPH & TELEPHONE CORP NPV	28,042,243
JP3670800006	NISSAN CHEMICAL CORPORATION	323,363
JP3676800000	NISSHIN SEIFUN GRP NPV	752,281
JP3675600005	NISSIN FOODS HOLDINGS CO LTD NPV	2,048,390
JP3756100008	NITORI HOLDINGS NPV	846,960
JP3684000007	NITTO DENKO CORP NPV	349,641
NL0010773842	NN GROUP N.V. EUR0.12	2,034,456
US655044AP00	NOBLE ENERGY INC 3.85% DUE 01-15-2028	342,270
US655044AH83	NOBLE ENERGY INC 3.9% DUE 11-15-2024	199,555
US6550441058	NOBLE ENERGY INC COM	974,079
FI0009000681	NOKIA OYJ EUR0.06	2,375,232
FI00090005318	NOKIAN RENKAAT OYJ NPV	1,851,542
VGG6564A1057	NOMAD FOODS LIMITED COMMON STOCK	14,540,195

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

JP3762600009	NOMURA HOLDINGS NPV	774,316
JP3048110005	NOMURA REAL ESTATE MASTER FU	727,147
XS2019260764	NORDEA BANK ABP 1%-FR LT2 EMTN 27/06/29 EUR	682,863
US65557CAX11	NORDEA BANK ABP 2.125% SNR MTN 29/05/20 USD	459,236
XS1241052346	NORDEA BANK ABP 2.375% 02/06/2022	4,472,325
FI4000297767	NORDEA BANK ABP NPV	18,020,949
US6558441084	NORFOLK SOUTHN CORP COM	4,727,463
XS0234964533	NORTHERN GAS NET F 4.875% GTD SNR 15/11/35 GBP	1,241,914
XS0234964459	NORTHERN GAS NET F 4.875% GTD SNR 30/06/27 GBP	1,252,803
XS0494932741	NORTHERN GAS NET F 5.625% GTD SNR 23/03/40 GBP	562,319
XS2063285923	NORTHERN POWERGRID 2.25% SNR 09/10/2059 GBP	716,730
XS0733486848	NORTHUMBRIAN WATER FIN 5.125% 23 JAN 2042	1,512,853
XS1499724638	NORTHUMBRIAN WTR F 1.625% GTD SNR 11/10/26 GBP	934,105
XS1034376100	NOTTING HILL HOUS TRST 4.375% 20/02/2054	650,973
CH0012005267	NOVARTIS AG CHF0.50 (REGD)	78,137,819
US66989HAE80	NOVARTIS CAP CORP 2.4% GTD SNR 21/09/2022 USD	82,522
DK0060534915	NOVO-NORDISK AS DKK0.2 SERIES'B'	33,899,960
JP3165650007	NTT DOCOMO NPV	1,773,427
CA67077M1086	NUTRIEN LTD COM NPV	70,183
BMG668971101	NWS HOLDINGS LTD HKD1	372,708
NL0009538784	NXP SEMICONDUCTORS N V COM STK	16,069,847
JP3190000004	OBAYASHI CORP NPV	13,409,339
JP3201200007	OLYMPUS CORP NPV	1,786,049
JP3197800000	OMRON CORP NPV	1,416,552
XS1713462403	OMV AG 2.875% SUB PERP EUR100000	165,393
US6821891057	ON SEMICONDUCTOR CORP COM	1,663,857
US68233JBH68	ONCOR ELEC 3.7% DUE 11-15-2028	517,741
US68233JBM53	ONCOR ELEC DELIVERY CO LLC CORP 2.75% 06-01-2024	237,531
CA68272K1030	ONEX CORP SUB-VTG NPV	1,284,981
XS1234804653	OP CORPORATE BANK 2.5% SNR 20/05/22 GBP100000	1,924,016
CA6837151068	OPEN TEXT CO COM NPV	1,503,252
US68389XBK00	ORACLE CORP 1.9% SNR 15/09/2021 USD2000	242,658
US68389XBT19	ORACLE CORP 2.5% DUE 04-01-2025 REG	350,068
FR0013396538	ORANGE 3.25% SNR EMTN 15/01/32 GBP	1,162,777
XS0562107762	ORANGE 5.375% SNR 22/11/2050 GBP	2,766,852
XS1115502988	ORANGE 5.75%-STP 31/12/49 GBP10000	1,680,910
FR0000133308	ORANGE EUR4	1,956,849
USP57908AG32	ORBIA ADVANCE CORP 4% GTD SNR 04/10/2027USD	631,477
USP57908AD01	ORBIA ADVANCE CORP 4.875% GTD SNR 19/09/22 USD	154,038
USQ7162LAA28	ORIGIN ENERGY FIN 5.45% GTD SNR 14/10/21USD	133,374
AU000000ORG5	ORIGIN ENERGY LTD NPV	3,414,074
JP3200450009	ORIX CORP NPV	20,642,317
JP3040880001	ORIX JREIT INC REIT	1,890,620
NO0003733800	ORKLA ASA NOK1.25	3,327,494
AU000000ORA8	ORORA LTD NPV	537,948
DK0060094928	ORSTED A/S	1,628,300
XS1720192696	ORSTED A/S 2.25%-FRN SUB 24/11/17 EUR	82,198
JP3180400008	OSAKA GAS CO LTD NPV	1,135,712
CA68827L1013	OSISKO GOLD ROYALTIES LTD COMMON STOCK	1,708,015
DE000LED4000	OSRAM LICHT AG NPV	847,549
DE000LED02V0	OSRAM LICHT AG NPV (SHS FOR SALE TO AMS)	1,052,301
US68902VAF40	OTIS WORLDWIDE 2.565% DUE 02-15-2030	595,703
JP3188200004	OTSUKA CORP NPV	19,375,864
JP3188220002	OTSUKA HOLDINGS CO LTD	11,822,786
US695114CL03	PACIFICORP 6% DUE 01-15-2039	1,204,034
GB0030232317	PAGEGROUP PLC ORD GBP0.01	31,940,591
US6974351057	PALO ALTO NETWORKS INC COM USD0.0001	1,052,035
JP3639650005	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	19,476,522
JP3866800000	PANASONIC CORP	472,439
CA6993202069	PARAMOUNT RESOURCE COM NPV CLASS A	100,466
CH0021783391	PARGESA HLDGS SA CHF20 (BR)	1,237,000
CA70137T1057	PARKLAND FUEL CORP COM	432,799

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

US7043261079	PAYCHEX INC COM	2,063,107
US70432V1026	PAYCOM SOFTWARE INC COM	1,336,389
US70450YAD58	PAYPAL HLDGS INC 2.65% DUE 10-01-2026	189,483
HK0008011667	PCCW LIMITED NPV	1,266,609
GB0006776081	PEARSON ORD GBP0.25	2,533,312
XS1872365256	PENSION INSURANCE 5.625% LT2 20/09/2030 GBP	3,310,271
US7134481081	PEPSICO INC COM	6,178,599
FR0000120693	PERNOD RICARD NPV EUR 1.55	2,824,743
IE00BGH1M568	PERRIGO COMPANY LIMITED COM EUR0.001	2,767,437
US69370RAE71	PERTAMINA PT 4.7% SNR MTN 30/07/2049 USD	224,826
XS1568875444	PETROLEOS MEXICANO 2.5% GTD SNR 21/08/2021 EUR	155,804
FR0000121501	PEUGEOT SA EUR1	1,182,102
XS1738994596	PFIZER INC 2.735% SNR 15/06/2043 GBP	2,226,488
US7170811035	PFIZER INC COM	2,930,479
US718549AB44	PHILLIPS 66 3.605% DUE 02-15-2025	153,170
US718546AC87	PHILLIPS 66 4.3% DUE 04-01-2022	121,437
US718546AK04	PHILLIPS 66 4.65% DUE 11-15-2034	450,058
US718549AC27	PHILLIPS 66 4.68% DUE 02-15-2045	263,854
GB00BGXQNP29	PHOENIX GP HLDGS ORD GBP0.10	682,359
XS1551285007	PHOENIX GRP HLD PLC 4.125% MTN 20/07/2022	4,858,640
XS1639849204	PHOENIX GRP HLD PLC 5.375% 06/07/2027	758,095
JP3801600002	PIGEON CORP NPV	184,000
US7234841010	PINNACLE W. CAP CORP COM	4,483,159
US69349LAG32	PNC BK N A PITTSBURGH PA 2.7 DUE 11-01-2022	203,706
US6934751057	PNC FINANCIAL SERVICES GROUP COM STK	2,250,823
XS1960361720	POLAND(REP OF) 2% SNR EMTN 08/03/2049 EUR	886,424
XS2103230152	POSCO .5% 17/01/2024	786,818
IT0003796171	POSTE ITALIANE SPA NPV	1,473,871
CA7392391016	POWER CORP CANADA SUB-VTG NPV	1,201,327
US6935061076	PPG IND INC COM	5,921,613
US69352PAF09	PPL CAP FDG INC 3.4% DUE 06-01-2023	165,651
US69351T1060	PPL CORP COM ISIN US69351T1060	1,449,240
US742718EQ89	PROCTER & GAMBLE 1.7% DUE 11-03-2021	97,683
US742718FF16	PROCTER & GAMBLE CO 2.45% DUE 03-25-2025 REG	237,272
US7427181091	PROCTER & GAMBLE COM NPV	7,453,655
US7433151039	PROGRESSIVE CORP OH COM	3,925,409
US74340W1036	PROLOGIS INC COM	3,977,791
BE0003810273	PROXIMUS	1,746,609
XS0140198044	PRUDENTIAL 6.125% SUB MTN 19/12/31 GBP	1,586,678
US7443201022	PRUDENTIAL FINL INC COM	1,339,538
GB0007099541	PRUDENTIAL GBP0.05	78,037,951
IT0004176001	PRYSMIAN SPA EUR0.10	29,973,069
CH0018294154	PSP SWISS PROPERTY CHF0.10 (REGD)	2,595,267
US69370C1009	PTC INC COM	1,027,034
US7445731067	PUB SERVICE ENTERPRISE GROUP INC COM	5,431,567
FR0000130577	PUBLICIS GROUPE SA EUR0.40	16,681,399
DE0006969603	PUMA SE NPV	483,548
US6936561009	PVH CORP COM USD1	1,475,812
US110122BY33	PVTPL BRISTOL MYERS SQUIBB CO 2.6% 05-16-2022	144,190
US110122CD86	PVTPL BRISTOL MYERS SQUIBB CO 4.25% 10-26-2049	1,414,233
US133434AB69	PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	558,377
US14448CAA27	PVTPL CARRIER GLOBAL CORP 2.722% DUE 02-15-2030/02-27-2020	412,432
US2027A0JP57	PVTPL COMMONWEALTH BK AUSTRALIA 2.05% DUE 09-18-2020	151,640
US25272KAR41	PVTPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A 8.35% DUE 07-15-2046	1,244,752
US26884TAA07	PVTPL ERAC USA FIN LLC GTD NT 144A 5.25% DUE 10-01-2020 BEO	122,904
US33829TAA43	PVTPL FIVE CORNERS FDG TR SECS 3C7 4.419 DUE 11-15-2023	1,715,664
US378272AV04	PVTPL GLENCORE FDG LLC 4.875% 03-12-2029	466,204
US423074AS29	PVTPL HEINZ H J CO 4.875% DUE 02-15-2025	204,499
US46849LTB70	PVTPL JACKSON NATL LIFE GLOBAL FDG 3.3% DUE 06-11-2021 BEO	330,267
US49456BAB71	PVTPL KINDER MORGAN INC DEL SR NT 144A 5.625% DUE 11-15-2023/11-05-2013 BEO	1,106,776
US53079EBG89	PVTPL LIBERTY MUT GROUP INC 4.569% DUE 02-01-2029 BEO	534,674
US53079EBE32	PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 4.25% DUE 06-15-2023 BEO	238,113

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

US57629WCF59	PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS 1.95% DUE 09-22-2020 BEO	248,492
US59217GCL14	PVTPL METROPOLITAN LIFE GLOBAL FDG I TRANCHE # TR 00059 2.4% DUE 01-08-2021	192,876
US610202BP77	PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO	513,687
US55336VBC37	PVTPL MPLX LP 144A 5.25% 15/01/2025 5.25% DUE 01-15-2025/09-23-2019 BEO	138,257
US55336VBE92	PVTPL MPLX LP 4.25% 12-01-2027	195,431
US75625QAC33	PVTPL RECKITT BENCKISER TREAS SVCS PLC 2.375% DUE 06-24-2022	633,413
US857477BJ13	PVTPL STATE STR CORP 2.901% DUE 03-30-2026 BEO	565,492
US878091BD86	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	485,777
US378272AF53	PVTPL1 GLENCORE FDG LLC GTD 4.125% DUE 05-30-2023 BEO	141,182
XS1419859142	QBE INS GROUP 6.115%-FRN SUB 24/05/42 GBP	3,160,804
AU000000QBE9	QBE INS GROUP NPV	2,234,625
XS1144495808	QBE INSURANCE GROUP LTD 6.75% 02/12/2044	958,103
US74736K1016	QORVO INC COM	4,828,662
XS1880442808	QUADGAS FINANCE PLC 3.375% 17/09/2029	2,279,504
US747525AR43	QUALCOMM INC 2.6% DUE 01-30-2023	659,710
US747525AV54	QUALCOMM INC 4.3% DUE 05-20-2047	483,878
US7475251036	QUALCOMM INC COM	8,205,075
AU000000QUB5	QUBE HOLDINGS LIMITED	67,921
US74834L1008	QUEST DIAGNOSTICS INC COM	5,669,991
US7502361014	RADIAN GROUP INC COM	5,784,267
XS2106056653	RAIFFEISEN BK INTL 0.25% SNR 22/01/2025 EUR	1,497,887
NL0000379121	RANDSTAD N.V. EUR0.10	1,330,935
US7547301090	RAYMOND JAMES FNCL INC COM STK	841,002
US7551115071	RAYTHEON STOCK MERGER RAYTHEON 2F1QAS3 04-03-2020	22,060,635
US7561091049	REALTY INCOME CORP COM	3,194,224
JP3970300004	RECRUIT HLDGS CO L NPV	16,788,677
US7588491032	REGENCY CTRS CORP COM	1,765,232
GB00B2B0DG97	RELX PLC	1,127,449
XS1423826798	REN FINANCE BV 1.75% 01/06/2023	180,677
XS1189286286	REN FINANCE BV 2.5% 12/02/2025	1,057,375
XS0982774399	REN FINANCE BV 4.75% SNR EMTN 16/10/20 EUR	131,477
GB00B082RF11	RENTOKIL INITIAL ORD GBP0.01	1,775,662
ES0173516115	REPSOL SA EUR1	8,041,608
US168863DN50	REPUBLIC OF CHILE 2.55% 01-27-2032	804,468
US76118Y1047	RESIDEO TECHNOLOGIES INC COM USD0.001	2,368,914
US7611521078	RESMED INC COM	6,520,577
JP3500610005	RESONA HOLDINGS NPV	292,088
FR0010451203	REXEL EUR5	1,202,002
DE0007030009	RHEINMETALL AG NPV	987,621
CH0210483332	RICHEMONT(CIE FIN) CHF1 (REGD)	25,200,625
JP3973400009	RICOH CO LTD NPV	1,712,080
GB00BGDT3G23	RIGHTMOVE COM STCK	2,222,066
JP3977400005	RINNAI CORP NPV	328,869
GB0007188757	RIO TINTO ORD GBP0.10	137,229,505
CA7669101031	RIOCAN REAL ESTATE UNIT	1,909,398
CH0012032048	ROCHE HLDGS AG GENUSSSCHEINE NPV	106,056,696
US7739031091	ROCKWELL AUTOMATION	2,184,765
CA7751092007	ROGERS COMMS INC CLASS'B'COM CAD1.62478	1,519,013
US7766961061	ROPER TECHNOLOGIES INC	6,656,835
US7782961038	ROSS STORES INC COM	4,162,479
XS2027400063	ROTHESAY LIFE PLC 3.375% T3 12/07/2026 GBP	4,853,235
CA780086MV39	ROYAL BK OF CANADA 1.65% NT 15/07/2021 USD	1,319,171
CA7800871021	ROYAL BK OF CANADA COM NPV	2,239,280
XS1875275205	ROYAL BK SCOT GRP 2%-FRN SNR NPF 04/03/25 EUR	85,428
XS1795261822	ROYAL BK SCOT GRP 2.875%-FRN SNR 19/09/26 GBP	4,389,236
XS1970533219	ROYAL BK SCOT GRP 3.125%-FRN SNR 28/03/27 GBP	1,933,200
US780097BJ90	ROYAL BK SCOT GRP 4.519%-FRN SNR 25/06/24 USD	207,081
GB00B7T77214	ROYAL BK SCOT GRP ORD GBP1	36,704,895
US780097BD21	ROYAL BK SCOTLAND 3.875% DUE 09-12-2023	364,201
US780097BA81	ROYAL BK SCOTLAND 4.8% DUE 04-05-2026	641,157
US780097AY76	ROYAL BK SCOTLAND GROUP PLC 6.1% DUE 10/06/2023	867,925
GB00B03MLX29	ROYAL DUTCH SHELL 'A'SHS EUR0.07 (GBP)	22,660,962

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

GB00B03MM408	ROYAL DUTCH SHELL 'B'ORD EUR0.07	221,319,808
GB00BDVZY77	ROYAL MAIL PLC ORD GBP0.01	45,338,000
GB0007594764	RPS GROUP ORD GBP0.03	4,719,219
GB00BKKMKR23	RSA INSURANCE GRP ORD GBP1.00	41,265,922
FR0013269123	RUBIS EUR1.25(POST SPLIT)	670,195
US78409V1044	S&P GLOBAL INC COM	24,053,148
GB00B8C3BL03	SAGE GROUP GBP0.01051948	642,653
F10009003305	SAMPO PLC SER'A'NPV	20,977,100
LU0633102719	SAMSONITE INTL SA	334,516
KR7005930003	SAMSUNG ELECTRONIC KRW100	59,156,097
KR7006400006	SAMSUNG SDI KRW5000	2,122,941
KYG7800X1079	SANDS CHINA LTD USD0.01	4,087,282
SE0000667891	SANDVIK AB NPV	1,403,320
FR0013324357	SANOFI 1.375% 21/03/2030	930,396
FR0013324332	SANOFI CORPNOTE .5% 21/03/2023	265,857
FR0000120578	SANOFI EUR2	54,636,695
XS1956025651	SANTANDER CONSUMER 1% SNR EMTN 27/02/2024 EUR	259,887
XS1345415472	SANTANDER UK GR 3.625% SNR 14/01/2026 GBP	4,115,018
XS0746621704	SANTANDER UK PLC 5.25% GTD SNR 16/02/29 GBP	5,481,372
XS2115145406	SANTANDER UK PLC FRN GTD SNR SEC 02/2027GBP	2,384,370
AU000000STO6	SANTOS LIMITED NPV	9,529,106
DE0007164600	SAP SE	42,115,042
CA8029121057	SAPUTO INC COM NPV	2,216,339
SG1I52882764	SATS LTD NPV	2,621,160
USQ8351LAC74	SCENTRE GP TR1/TR2 2.375% SNR 28/04/2021 USD	194,209
AU000000SCG8	SCENTRE GROUP	2,071,610
XS1215153930	SCENTRE MGMT LTD 2.375% 08/04/2022	1,003,642
XS1087821531	SCENTRE MGMT LTD 3.875% 16/07/2026	1,904,472
CH0024638196	SCHINDLER-HLDG AG CHF0.10 (PTG CERT)	1,143,162
FR0000121972	SCHNEIDER ELECTRIC EUR4.00	1,779,058
GB0002405495	SCHRODERS VTG SHS GBP1	825,871
FR0010411983	SCOR SE EUR7.876972	1,755,777
XS0914791768	SCOTTISH WIDOWS PLC 7.0% 16/06/2043	2,224,672
JP3421800008	SECOM CO NPV	743,821
SE0000163594	SECURITAS SER'B'NPV	1,136,668
AU000000SEK6	SEEK LIMITED NPV	1,839,658
JP3419050004	SEGA SAMMY HLDGS I NPV	1,124,461
GB00B5ZN1N88	SEGRO PLC ORD GBP0.10	3,368,201
JP3414750004	SEIKO EPSON CORP NPV	1,486,443
JP3419400001	SEKISUI CHEMICAL CO LTD NPV	1,358,626
JP3420600003	SEKISUI HOUSE NPV	764,997
US816851AY58	SEMPRA ENERGY 3.75% DUE 11-15-2025	175,163
US816851AP42	SEMPRA ENERGY 6% DUE 10-15-2039	709,300
KR7178320008	SEOJIN SYS CO LTD KRW500	2,911,910
GB0007973794	SERCO GROUP GBP0.02	24,577,093
CH0002497458	SGS SA CHF1 (REGD)	1,242,184
XS1080343277	SGSP AUSTRALIA ASSETS 2.0% 30/06/2022	135,823
CA82028K2002	SHAW COMMUNICATION 'B'CNV NPV	1,979,494
US822582BF88	SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045	652,112
US822582BS00	SHELL INTL FIN B V 1.875% DUE 05-10-2021	409,491
JP3357200009	SHIMADZU CORP NPV	435,519
JP3358800005	SHIMIZU CORP NPV	376,418
JP3371200001	SHIN-ETSU CHEMICAL NPV	13,339,552
KR7055550008	SHINHAN FIN GROUP KRW5000	0
JP3729000004	SHINSEI BANK NPV	961,062
JP3347200002	SHIONOGI & CO LTD NPV	368,919
US82481LAB53	SHIRE ACQUISITIONS 2.4% GTD SNR 23/09/2021 USD	243,916
JP3351600006	SHISEIDO CO LTD NPV	1,442,126
JP3351200005	SHIZUOKA BANK NPV	398,916
XS2118276539	SIEMENS 0.0% 0.0% 20/02/2023	1,044,472
DE0007236101	SIEMENS AG NPV (REGD)	115,039
US82620KAR41	SIEMENS FINANCIER 2.7% GTD SNR 16/03/2022 USD	398,810

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

DE000A1G85C2	SIEMENS FINANCIER 2.75% GTD SNR 10/09/25GBP	1,037,240
DE000A1G85D0	SIEMENS FINANCIERING NV 3.75% MTN 10/09/2042 GBP100000	704,902
DE000SHL1006	SIEMENS HEALTHINEE NPV	1,229,744
GB0008025412	SIG ORD GBP0.10	7,247,288
CH0418792922	SIKA AG -ORDSHR VOTING BO	1,178,407
XS1986416268	SIKA CAPITAL BV 0.875% GTD SNR 29/04/27 EUR	407,939
US8288061091	SIMON PROPERTY GROUP INC COM	1,637,260
SG1J26887955	SINGAPORE EXCHANGE NPV	2,605,323
SG1P66918738	SINGAPORE PRESS HOLDINGS NPV	1,165,911
SG1F60858221	SINGAPORE TECHNOLOGIES ENGINEERING	5,259,723
SG1T75931496	SINGAPORE TELECOMMUNICATIONS NEW COM STK	695,731
HK0083000502	SINO LAND CO NPV	522,083
KR7000660001	SK HYNIX INC	16,674,699
XS1467389745	SKAND ENSKILDA BKN 1.25% SNR MTN 05/08/22 GBP	2,341,556
SE0000148884	SKAND ENSKILDA BKN SER'A'NPV	528,539
SE0000113250	SKANSKA AB SER'B'NPV	376,559
SE0000108227	SKF AB SER'B'NPV	925,451
XS1109741246	SKY LTD 1.5% 15/09/2021	285,315
XS1109741329	SKY LTD 2.5% 15/09/2026	577,350
US83088M1027	SKYWORKS SOLUTIONS INC COM	5,007,067
US78440X1019	SL GREEN RLTY CORP COM STK	1,562,361
JP3162600005	SMC CORP NPV	16,138,647
GB0009223206	SMITH & NEPHEW ORD USD0.20	3,996,197
GB00B1WY2338	SMITHS GROUP ORD GBP0.375	1,339,998
US8326964058	SMUCKER J M CO COM NEW	6,403,078
IT0003153415	SNAM NPV	1,053,366
US8330341012	SNAP-ON INC COM	10,692,507
XS0497367465	SNCF RESEAU 4.83% SNR EMTN 25/03/60 GBP	4,572,864
FR0000130809	SOCIETE GENERALE EUR1.25	496,052
FR0000121220	SODEXHO EUR4	866,402
JP3732000009	SOFTBANK CORP. NPV	738,021
JP3436100006	SOFTBANK GROUP CORP	13,244,044
AU000000SHL7	SONIC HEALTHCARE NPV	1,055,190
CH0012549785	SONOVA HOLDING AG COMMON STOCK	962,627
JP3435000009	SONY CORP NPV	23,906,623
XS0638843085	SOUTH EASTERN POWE 5.625% SNR 30/09/2030GBP	1,941,266
US842587CS44	SOUTHERN CO 2.35% DUE 07-01-2021	241,721
US842587CX39	SOUTHERN CO 4.4% DUE 07-01-2046	251,609
XS0232335769	SOUTHERN GAS NETWO 4.875% GTD SNR 21/03/29 GBP	2,716,173
XS0362679176	SOUTHERN GAS NETWO 6.375% SNR 15/05/2040GBP	792,607
US842400GS60	SOUTH CAL EDISON 2.85% DUE 08-01-2029	466,290
US842400GN73	SOUTH CAL EDISON 3.7% DUE 08-01-2025	356,867
US842400GG23	SOUTH CAL EDISON 4% DUE 04-01-2047	504,001
US845437BM38	SOUTHWESTN ELEC 3.55 DUE 02-15-2022	325,291
US845437BL54	SOUTHWESTN ELEC 6.2% DUE 03-15-2040	1,384,432
NZTELE0001S4	SPARK NEW ZEALAND LTD COM	2,429,961
XS0798491113	SPECTRUM MANGMT HL 5.25% GTD SNR 15/07/42 GBP	1,634,595
KR7192440006	SPIGEN KOREA CO LT KRW500	0
GB00BWFQGN14	SPIRAX-SARCO ENGINEERING ORD GBP0.269230769	2,856,291
US8485741099	SPIRIT AEROSYSTEMS HLDGS INC CL A	1,727,487
JP3164630000	SQUARE ENIX HOLDINGS CO LTD NPV	586,323
XS1196713298	SSE PLC 2.375% 31/12/2049	212,722
XS1196714429	SSE PLC 3.875%-FRN SUB PERP GBP	1,325,959
XS0383187720	SSE PLC 6.25% SNR EMTN 27/08/38 GBP	854,184
XS0399111912	SSE PLC 8.375% SNR 20/11/2028 GBP	2,783,820
XS1793294767	STANDARD CHART PLC 3.885%-FRN SNR 15/03/24 USD	2,381,480
XS0222434200	STANDARD CHARTERED BANK 5.375% PERP 31/12/2049	742,956
US8545021011	STANLEY BLACK & DECKER INC COM	2,299,000
JP3399400005	STANLEY ELECTRIC NPV	544,456
US8574771031	STATE STR CORP COM	17,308,864
GB00BF8Q6K64	STD LIFE ABERDEEN ORD GBP0.1396825396	2,841,544
XS1705553250	STEDIN HOLDING NV 0.875% SNR 24/10/2025 EUR	179,912



**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

XS1705553417	STEDIN HOLDING NV FR SNR EMTN 10/22 EUR100000	217,754
US8581191009	STEEL DYNAMICS INC COM	1,897,695
US8589121081	STERICYCLE INC COM	1,295,927
IE00BFY8C754	STERIS PLC ORD USD0.001	5,621,371
XS0220566383	STHN WATER SVCS FI 5% A/BKD 31/03/2041 GBP'A8'	926,164
XS0172992637	STHN WATER SVCS FI 6.64% A/BKD 31/03/26 GBP'A4	1,703,094
GB00B0KM9T71	STHREE ORD GBP0.01	6,931,209
NL0000226223	STMICROELECTRONICS EUR1.04	2,857,653
IE00BYSX1388	STONE HBR MULTI PORTFOLIO CLS I GBP ACC	1,057,994,278
CH0012280076	STRAUMANN HLDG CHF0.10 (REGD)	826,200
US8636671013	STRYKER CORP	6,175,416
GB00B3CX3644	STV GROUP ORD GBP0.50	6,117,138
JP3814800003	SUBARU CORPORATION NPV	881,451
JP3404600003	SUMITOMO CORP NPV	825,485
JP3495000006	SUMITOMO DAINIPPON PHARMA CO LTD NPV	816,368
JP3407400005	SUMITOMO ELECTRIC NPV	734,410
JP3405400007	SUMITOMO HEAVY IND NPV	387,299
JP3402600005	SUMITOMO METAL MINING CO LTD NPV	90,312
US86562MAB63	SUMITOMO MITSUI 2.934% DUE 03-09-2021	145,375
JP3890350006	SUMITOMO MITSUI FINANCIAL GROUP NPV	2,484,805
US86562MBS89	SUMITOMO MITSUI FIXED 3.202% DUE 09-17-2029	615,795
JP3892100003	SUMITOMO MITSUI TRUST HOLDINGS INC	574,522
US8666741041	SUN COMMUNITIES INC COM	3,824,692
XS2099130382	SUN HUNG KAI CAP.M 2.875% GTD SNR 21/01/30 USD	322,118
HK0016000132	SUN HUNG KAI PROP NPV	5,765,546
CA8667961053	SUN LIFE FINL INC COM NPV	145,174
CA86721ZAM10	SUNCOR ENERGY INC 3% GTD SNR MTN 14/09/26 CAD	304,745
CA86721ZAL37	SUNCOR ENERGY INC 3.1% GTD SNR 26/11/2021 CAD	110,510
US867229AE68	SUNCOR ENERGY INC 6.5% DUE 06-15-2038	826,945
CA8672241079	SUNCOR ENERGY INC COM NPV 'NEW'	1,777,376
AU000000SUN6	SUNCORP GROUP LTD NPV	718,328
US8672ENAG74	SUNCORP METWAY LTD 2.8% DUE 05-04-2022	140,102
SG1Q52922370	SUNTEC REAL ESTATE INVESTMENT TRUST REIT	987,203
JP3336560002	SUNTORY BEVERAGE & NPV	1,497,772
US867914BM42	SUNTRUST BKS INC 2.7% DUE 01-27-2022	1,013,534
JP3398000004	SUZUKEN CO LTD NPV	784,827
JP3397200001	SUZUKI MOTOR CORP NPV	4,168,894
SE0000112724	SVENSKA CELLULOZA SER'B'NPV	1,939,255
CH0012255151	SWATCH GROUP CHF2.25(BR)	2,103,626
SE0000242455	SWEDBANK AB SER'A'NPV	9,884,109
HK0000063609	SWIRE PROPERTIES LTD HKD1	962,393
CH0014852781	SWISS LIFE HOLDINGS AG	1,439,933
CH0008038389	SWISS PRIME SITE CHF18.80 (REGD)	278,821
CH0126881561	SWISS RE AG CHF0.10	2,452,491
CH0008742519	SWISSCOM AG CHF1 (REGD)	2,897,091
AU000000SYD9	SYDNEY AIRPORT CORPORATION LTD NPV (STAPLED SECURITY)	3,169,112
DE000SYM9999	SYMRISE AG NPV (BR)	961,553
US87165B1035	SYNCHRONY FINL COM	2,783,111
US87164KAD63	SYNGENTA FINANC.NV 3.698% GTD SNR 24/04/20 USD	160,987
US87164KAE47	SYNGENTA FINANC.NV 3.933% GTD SNR 23/04/21 USD	151,994
US8716071076	SYNOPSIS INC COM	8,717,725
GB0009887422	SYNTHOMER PLC ORD GBP0.10	24,665,280
US871829BP11	SYSCO CORP 5.65% DUE 04-01-2025	218,296
US8718291078	SYSCO CORP COM	7,278,867
JP3351100007	SYSMEX CORP NPV	192,761
US74144T1088	T ROWE PRICE GROUP INC	1,904,461
AU000000TAH8	TABCORP HOLDINGS LTD NPV	292,058
JP3449020001	TAIHEIYO CEMENT NPV	163,931
JP3442850008	TAISHO HOLDIN	807,336
JP3463000004	TAKEDA PHARMACEUTICAL CO NPV	34,218,664
US8740541094	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01	1,055,796
US8760301072	TAPESTRY INC COM USD0.01	1,862,809

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

US87612E1064	TARGET CORP COM STK	14,716,019
XS1577960203	TAURON POLSKA ENER 2.375% SNR 05/07/2027EUR	799,886
GB0008782301	TAYLOR WIMPEY ORD GBP0.01	1,273,180
FR0013016631	TDF INFRA SAS 2.875% SNR 19/10/2022 EUR	180,970
CH0102993182	TE CONNECTIVITY LTD	3,570,797
JP3545240008	TECHNOPRO HLDGS IN NPV	12,633,102
HK0669013440	TECHTRONIC INDUSTR NPV	733,555
CA8787422044	TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV	565,704
IT0003497168	TELECOM ITALIA SPA NPV	1,506,740
XS1394777665	TELEFONICA EMISION 0.75% GTD SNR 13/04/22 EUR	87,989
XS0241945582	TELEFONICA EMISION 5.375% GTD SNR 02/02/26 GBP	918,472
XS0545440900	TELEFONICA EMISION 5.445% GTD SNR 08/10/29 GBP	4,826,400
ES0178430E18	TELEFONICA SA EUR1	1,098,237
FR0000051807	TELEPERFORMANCE SOCIETE EUROPEENNE	1,165,433
XS0987936076	TELEREAL SECURED FINANCE 4.01% NTS 10/12/31 GBP1000	2,534,040
XS0274204865	TELEREAL SECURITIS 4.9741% M/BKD 10/12/33 GBP	1,465,271
XS0186855234	TELEREAL SECURITIS 5.4252% BDS 10/12/33 GBP1000 SER	597,185
SE0000667925	TELIA COMPANY AB NPV	1,956,145
AU000000TLS2	TELSTRA CORP LTD NPV	1,800,877
CA87971MAX17	TELUS CORPORATION 3.75% SNR 17/01/25 CAD1000	58,235
CA87971M9969	TELUS CORPORATION COM NPV(NON CANADIAN)	781,818
US87973RAD26	TEMASEK FINANCIAL I LTD 3.375 DUE 07-23-2042	1,819,055
LU0156801721	TENARIS S.A. USD1	9,990,704
KYG875721634	TENCENT HLDGS LIMITED COMMON STOCK	11,984,315
US880591EU26	TENN VALLEY AUTHORITY 2.875% DUE 02-01-2027	4,323,807
IT0003242622	TERNA SPA ORD EUR0.22	1,551,763
JP3546800008	TERUMO CORP NPV	1,136,048
GB0008847096	TESCO ORD GBP0.05	101,143,293
XS2031923126	TESCO PERSONAL F.G 3.5% SNR 25/07/25 GBP100000	1,884,188
XS0512401976	TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP	1,671,089
XS0588909878	TESCO PROPERTY FIN 4 PLC 5.8006% 13/10/2040	1,701,187
XS1439749281	TEVA PHARM FINANCE 1.125% GTD SNR 15/10/24 EUR	124,185
US88167AAC53	TEVA PHARMA FIN 3 2.2% GTD SNR 21/07/2021 USD	90,129
IL0006290147	TEVA PHARMA IND ILS0.10	566,499
US8825081040	TEXAS INSTRUMENTS INC COM	6,679,518
US8832031012	TEXTRON INC COM	1,765,883
FR0000121329	THALES SA EUR3	18,797,057
XS1371533867	THAMES WATER UTIL 3.5% A/BKD 25/02/2028 GBP'A	1,020,996
XS0540190096	THAMES WATER UTIL 5.75%-FR A/BKD 13/09/30 GBP	2,509,552
XS0590171103	THAMES WATER UTIL CAYMAN 5.5% 11/02/2041	3,696,704
AU000000SGR6	THE STAR ENTERTAIN NPV	2,272,376
US8835561023	THERMO FISHER CORP	23,273,628
US883556CF73	THERMO FISHER SCIENTIFIC INC 4.133% DUE 03-25-2025 REG	405,677
XS0438974205	THFC (FUNDING NO2) 6.35% A/BKD 08/07/2041 GBP	2,839,731
JP3539250005	THK CO LTD NPV	345,454
CA8849037095	THOMSON-REUTERS COM NPV	2,493,375
US8851601018	THOR INDS INC COM STK	2,018,554
US8865471085	TIFFANY & CO COM	7,458,247
US88732JBD90	TIME WARNER CABLE 4.5% DUE 09-15-2042	530,083
XS0630584166	TIME WARNER CABLE 5.75% DUE 06-02-2031	2,465,559
US8725401090	TJX COS INC COM NEW	7,172,136
XS2010044464	TLG IMMOBILIEN AG 0.375% SNR 23/09/2022 EUR	86,145
US8725901040	T-MOBILE US INC COM	14,157,477
JP3597800006	TOBU RAILWAY CO Y50	1,555,404
JP3598600009	TOHO CO LTD NPV	829,542
JP3600200004	TOHO GAS CO LTD NPV	2,248,384
JP3910660004	TOKIO MARINE HOLDINGS INC NPV	34,707,795
JP3571400005	TOKYO ELECTRON NPV	14,438,228
JP3573000001	TOKYO GAS CO LTD NPV	1,691,464
JP3582600007	TOKYO TATEMONO CO NPV	547,630
JP3569200003	TOKYU FUDOSAN HOLDINGS CORPORATION NPV	457,064
CA8911457U22	TORONTO-DOMINION 2.045% BDS 08/03/21 CAD1000	1,213,891

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

XS1195202822	TOTAL 2.625%-FR SUB EMTN PERP EUR	504,847
FR0011075043	TOTAL 4.339% 07/07/2021	276,957
US89153VAS88	TOTAL CAP INTL 2.434% DUE 01-10-2025	258,143
XS1681522568	TOTAL CAPITAL INTL 1.25% GTD SNR 16/12/24 GBP	958,975
FR0000120271	TOTAL EUR2.5	53,013,386
XS1195201931	TOTAL SA 2.25% 31/12/2049	87,889
JP3596200000	TOTO LTD NPV	316,027
JP3613400005	TOYO SEIKAN GROUP HOLDINGS LTD	635,057
JP3613000003	TOYO SUISAN KAISHA NPV	2,240,122
JP3633400001	TOYOTA MOTOR CORP NPV	26,361,494
JP3635000007	TOYOTA TSUSHO CORP NPV	729,222
GB00B1H0DZ51	TP ICAP PLC ORD GBP0.25	30,281,947
AU000000TPM6	TPG TELECOM LTD NPV	3,110,724
US8923561067	TRACTOR SUPPLY CO COM	2,666,160
IE00BK9ZQ967	TRANE TECHNOLOGIES PLC COM USD1	18,691,679
CA89353ZBY30	TRANSCANADA PIPELN 3.3% SNR MTN 17/07/2025 CAD	168,271
US89400J1079	TRANSUNION COM	15,439,172
AU000000TCL6	TRANSURBAN GROUP STAPLED UNITS NPV	3,647,788
US89417E1091	TRAVELERS COS INC COM STK	4,027,202
GB0007739609	TRAVIS PERKINS ORD GBP0.10	1,435,946
AU000000TWE9	TREASURY WINE ESTA NPV	82,837
JP3637300009	TREND MICRO INC NPV	430,035
US8962391004	TRIMBLE INC COM TRIMBLE INC	2,452,395
US89832Q1094	TRUIST FINL CORP COM	537,235
JP3536150000	TSURUHA HOLDINGS NPV	1,631,361
US912810RL44	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045	5,606,077
US912810SB52	TSY INFL IX N/B 1% TIPS 02-15-2048	19,431,911
GB0008711763	TT ELECTRONICS ORD GBP0.25	4,505,124
GB0001500809	TULLOW OIL ORD GBP0.10	903,492
US90138F1021	TWILIO INC CL A CL A	2,389,840
US90184L1026	TWITTER INC COM	840,852
US90353T1007	UBER TECHNOLOGIES INC COM USD0.00001	1,129,028
CH0236733827	UBS AG 4.75%-FRN SUB 12/02/26 EUR	86,722
GB00B28Z6802	UBS ASSET MGMT GBL EMG MARKETS EQTY K ACC	419,779,511
US90351DAA54	UBS GROUP AG 2.95% GTD SNR 24/09/20 USD	508,936
CH0244767585	UBS GROUP AG CHF0.10 (REGD)	7,077,507
BE0003739530	UCB NPV	5,382,550
US9026531049	UDR INC COM STK	2,978,805
US90384S3031	ULTA BEAUTY INC COM STK USD0.01	1,445,250
FR0013330529	UNIBAIL-RODAMCO SE 2.125%-FRN GTD SUB PERP EUR	233,617
FR0013326246	UNIBAIL-RODAMCO-WE NPV(1 ORD UNIBAIL-R &1CLS)	320,719
JP3951600000	UNICHARM CORP NPV	1,675,675
IT0005239360	UNICREDIT SPA NPV	995,449
NL0000388619	UNILEVER NV EUR0.16	48,681,422
GB00B10RZP78	UNILEVER PLC ORD GBP0.031111	42,170,054
US907818EF15	UNION PAC CORP 4.05% DUE 11-15-2045	341,946
US9130171096	UNITED MANDATORY EXCHANGE COM 2F1QAS3 04-03-2020	874,870
US912810RW09	UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047	20,540,735
US912828H458	UNITED STATES OF AMER INFL INDXD TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025	54,966,866
US912828Q608	UNITED STATES OF AMER TREAS NOTES INFL IDX 0.125% 04-15-2021	5,359,960
US912810RF75	UNITED STATES TREAS BDS 1.375 02-15-2044 REG	15,340,698
US912810FT08	UNITED STATES TREAS BDS 4.5% 15/02/2036	158,320,888
US912810PV44	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG	44,453,228
US912810RR14	UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046	4,220,324
US9128287D64	UNITED STATES TREAS INFL IDX 0.25% 07-15-2029	14,917,880
US9128283R96	UNITED STATES TREAS INFL INDEX NTS 0.500005% 01-15-2028	43,341,616
US912828UH11	UNITED STATES TREAS INFL INDEXED NTS .125% 01-15-2023	31,558,517
US912828Y388	UNITED STATES TREAS INFL INDEXED NTS 0.75% 07-15-2028	43,151,462
US9128286N55	UNITED STATES TREAS NTS 0.5% 04-15-2024	34,601,167
US912828R770	UNITED STATES TREAS NTS DTD 05/31/2016 1.375% DUE 05-31-2021 REG	111,318,492
US9128285Q95	UNITED STATES TREAS NTS TNOTE 2.75% 11-30-2020	170,526,714
JP3045540006	UNITED URBAN INVES REIT	1,406,056

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

GB00B39J2M42	UNITED UTILITIES GROUP ORD GBP0.05	2,390,154
US91324P1021	UNITEDHEALTH GROUP INC COM	25,810,424
US91529Y1064	UNUM GROUP	1,409,868
US91347P1057	UNVL DISPLAY CORP COM	977,265
US9139031002	UNVL HEALTH SERVICES INC CL B COM	3,810,358
FI0009005987	UPM-KYMMENE CORP NPV	1,263,010
US9029733048	US BANCORP	1,800,363
US90331HNP46	US BANK NA CIN FIXED 3.15% DUE 04-26-2021	431,038
US912828X398	US TREAS NTS INFL IDX DTD 04-15-2017 0.125% DUE 04-15-2022	40,444,880
US912828WU04	USA TREASURY NTS 0.125% TIPS 15/07/24 USD100	35,416,760
US912828QV50	USA TREASURY NTS 0.625% TIPS 15/07/2021 USD	3,003,719
US90933HAA32	UTD AIRLS 2016-1 3.65% 07-07-2027	35,187
SG1M31001969	UTD O/S BANK NPV	3,033,034
XS0301197546	UTD PARCEL SERV 5.125% SNR 12/02/2050 GBP	704,536
US9182041080	V F CORP COM	7,120,172
US927804FZ22	VA ELEC & PWR CO 3.8% DUE 04-01-2028	315,964
US927804FW90	VA ELEC & PWR CO 4% DUE 11-15-2046	519,617
FR0013176526	VALEO EUR1	22,500,372
US91913YAU47	VALERO ENERGY CORP 3.4% DUE 09-15-2026	180,874
US91913YAT73	VALERO ENERGY CORP 4.9% DUE 03-15-2045	750,996
US91913Y1001	VALERO ENERGY CORP COM STK NEW	8,788,203
US92220P1057	VARIAN MEDICAL SYSTEMS INC	2,748,972
US92276F1003	VENTAS INC REIT	2,143,789
SG0531000230	VENTURE CORP LTD NPV	4,958,541
FR0010535567	VEOLIA ENVIRONNEME 6.125% SNR MTN 29/10/37 GBP	1,570,836
FR0000124141	VEOLIA ENVIRONNEME EUR5	1,220,988
US92343E1029	VERISIGN INC COM	8,608,316
US92345Y1064	VERISK ANALYTICS INC COM STK	5,893,988
XS1708168890	VERIZON 3.375% 27/10/2036	1,587,117
XS1708335978	VERIZON COMMUN 2.875% SNR 15/01/2038 EUR	539,301
XS1405769727	VERIZON COMMUNICATIONS 3.125% BNDS 11-02-2035	2,430,572
US92343VDU52	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	307,300
US92343V1044	VERIZON COMMUNICATIONS COM	6,651,652
US92343VEN01	VERIZON FIXED 3.376% DUE 02-15-2025	430,744
CA9237251058	VERMILION ENERGY I COM NPV	19,827
US92556HAA59	VIACOMCBS INC 4.75% DUE 05-15-2025	1,397,680
US92556H2067	VIACOMCBS INC NPV	2,347,703
XS1387869438	VICINITY CENTRES 3.375% GTD SNR 07/04/26GBP	2,104,835
AU000000VCX7	VICINITY CENTRES NPV	928,346
FR0013409174	VINCI 2.75% SNR EMTN 15/09/34 2.75% 15/09/2034	737,136
XS1222597731	VIRGIN MONEY PLC MTN 2.25% 21/04/2020	1,198,764
XS1813150247	VIRGIN MONEY UK PL 3.375%-FRN SNR 24/04/26 GBP	2,879,064
US92826CAL63	VISA INC 1.9% DUE 04-15-2027 REG	488,001
US92826C8394	VISA INC COM CL A STK	7,936,763
HK0345001611	VITASOY INTL NPV	239,118
FR0000127771	VIVENDI SA EUR5.50	1,716,202
US9285634021	VMWARE INC CL A COM CL A COM	1,818,354
XS1472483772	VODAFONE GROUP 3% SNR EMTN 12/08/2056 GBP	1,148,710
XS1468494239	VODAFONE GROUP 3.375% SNR 08/08/2049 GBP	1,297,656
XS1888180996	VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP	1,456,200
GB00BH4HKS39	VODAFONE GROUP ORD USD0.2095238	45,081,163
US92857WBH25	VODAFONE GROUP PLC 3.75% 16/01/2024	251,879
US92857WBD11	VODAFONE GROUP PLC 4.375% DUE 02-19-2043	207,947
AT0000937503	VOESTALPINE AG NPV	18,121,438
DE0007664039	VOLKSWAGEN AG NON VTG PRF NPV	10,099,988
XS1586555861	VOLKSWAGEN INTL 1.125% SNR 02/10/2023 EUR	426,883
XS1910948089	VOLKSWAGEN INTL 3.375% GTD SNR 16/11/26 GBP	5,145,908
XS1799938995	VOLKSWAGEN INTL 3.375%-FRN GTD SUB PERP EUR	322,628
XS1865186677	VOLKSWAGEN LEASING 1.625% GTD SNR 15/08/25 EUR	667,887
XS1972548231	VOLKSWGN FIN SV AG 1.5% GTD SNR 01/10/2024 EUR	219,384
XS1645483923	VOLKSWGN FIN SV NV 1.75% GTD SNR 12/09/22 GBP	2,518,568
XS1853394598	VOLKSWGN FIN SV NV 1.875% GTD SNR 07/09/21 GBP	1,181,880

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

GB00BN3ZZ526	VOLUTION GRP PLC ORD GBP0.01	10,320,740
DE000A2R8NE1	VONOVIA FINANCE 1.625% GTD SNR 07/10/39 EUR	639,362
XS1117300837	VONOVIA FINANCE B.V 4%-VAR GTD SUB PERP EUR	175,213
DE000A1ML7J1	VONOVIA SE NPV	1,764,932
US92936U1097	W P CAREY INC COM	5,251,861
XS1862518062	WALES & W UTILS 3.0% 03/08/2038	1,479,152
XS0497976562	WALES & WEST UTILI 5.75% GTD 29/03/2030 GBP	1,237,069
XS1138359663	WALGREENS BOOTS 3.6% DUE 11-20-2025	3,843,874
US9314271084	WALGREENS BOOTS ALLIANCE INC COM	5,642,886
US931142EA74	WALMART INC 1.9% 12-15-2020	202,166
XS0202077953	WALMART INC 5.25% SNR 28/09/35 GBP1000	725,012
XS0419834931	WALMART INC 5.625% SNR 27/03/2034 GBP	1,035,627
US2546871060	WALT DISNEY CO	12,037,623
CA94106B1013	WASTE CONNECTIONS COM NPV	401,443
US9418481035	WATERS CORP COM	1,379,885
US94419L1017	WAYFAIR INC CL A CL A	1,212,753
XS1457522727	WELLS FARGO & CO 2% SNR EMTN 28/07/2025 GBP	2,622,843
US949746SA05	WELLS FARGO & CO 2.1% DUE 07-26-2021	233,100
XS1556174461	WELLS FARGO & CO 2.125% SNR 20/12/2023 GBP	2,893,650
XS2055646678	WELLS FARGO & CO 2.125% SNR 24/09/2031 GBP	1,821,533
US95000U2B83	WELLS FARGO & CO 2.625% DUE 07-22-2022	242,730
US949746SK86	WELLS FARGO & CO 3.069% DUE 01-24-2023	163,003
XS0273815026	WELLS FARGO & CO 4.625% DUE 11-02-2035	1,151,470
US9497461015	WELLS FARGO & CO NEW COM STK	4,237,872
XS0828013838	WELLS FARGO & COMPANY 3.5% 12/09/2029	2,576,600
US95040Q1040	WELLTOWER INC COM REIT	7,817,509
AU000000WES1	WESFARMERS LTD NPV	1,248,601
XS2049737849	WESSEX WATER SERVI 1.5% GTD SNR 17/09/2029 GBP	566,024
XS0731849831	WESSEX WTR SERVS 4.0% 24/09/2021	1,032,342
JP3659000008	WEST JAPAN RAILWAY NPV	32,852,863
XS1893807120	WESTERN POWER DIST 3.5% SNR 16/10/2026 GBP1000	2,528,772
XS0979476602	WESTERN POWER DISTR HLDG 3.875% 17/10/2024	1,712,810
XS0627336323	WESTERN POWER WEST 5.75% SNR EMTN 16/04/32 GBP	3,209,700
US9598021098	WESTERN UNION CO	492,746
US9604131022	WESTLAKE CHEM CORP COM STK	1,537,458
US9581021055	WESTN DIGITAL CORP COM	4,628,570
XS1661061173	WESTPAC BKG CORP 1% GTD SNR SEC 30/06/22GBP	2,463,985
US961214EJ83	WESTPAC BKG CORP 2% DUE 01-13-2023	673,707
US961214DG53	WESTPAC BKG CORP 2.8% DUE 01-11-2022	97,708
US961214EF61	WESTPAC BKG CORP FIXED 4.11% DUE 07-24-2034	1,094,469
AU000000WBC1	WESTPAC BKG CORP NPV	7,051,065
US9621661043	WEYERHAEUSER CO COM	1,406,339
KYG960071028	WH GROUP LIMITED COMSTK	571,397
KYG9593A1040	WHARF REAL ESTATE HKD0.1	546,670
HK0004000045	WHARF(HLDGS) NPV	843,495
HK0020000177	WHEELOCK & COMPANY NPV	1,249,468
GB00B1KJJ408	WHITBREAD ORD GBP0.76797385	22,753,512
XS0215248161	WHITE CITY PROPERT 5.1202% M/BKD 17/04/35 GBP	3,118,201
US9694571004	WILLIAMS CO INC COM	2,075,563
US96949LAA35	WILLIAMS PARTNERS 3.6% DUE 03-15-2022	195,464
IE00BDB6Q211	WILLIS TOWERS WATSON PLC COM USD0.000115	5,197,544
GB0006043169	WM MORRISON SUPERMARKETS ORD GBP0.10	19,034,557
NL0000395903	WOLTERS KLUWER EUR0.12	2,859,433
KR7074600008	WONIK QNC CORPORAT KRW500	2,992,481
AU000000WPL2	WOODSIDE PETROLEUM NPV	240,373
AU000000WOW2	WOOLWORTHS GRP LTD NPV	1,491,982
KR7017370008	WOOSHIN SYSTEMS KRW500	1,297,539
AU000000WOR2	WORLEY LTD	1,356,515
US92936MAF41	WPP FIN 2010 3.75% DUE 09-19-2024	447,437
XS1489364395	WPP FINANCE 2013 2.875% GTD SNR 14/09/46GBP	1,670,261
CA92938W2022	WSP GLOBAL INC COM NPV	1,677,930
US98310W1080	WYNDHAM DESTINATIONS INC COM STK	2,571,738

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2020**

US98389BAS97	XCEL ENERGY INC 2.4% DUE 03-15-2021	411,015
NZXROE0001S2	XERO LIMITED NPV	1,724,352
US9839191015	XILINX INC COM	8,062,188
US98419M1009	XYLEM INC COM	4,793,654
JP3939000000	YAMADA DENKI CO LTD NPV	1,454,548
JP3942600002	YAMAHA CORP NPV	880,629
JP3942800008	YAMAHA MOTOR CO NPV	730,766
NO0010208051	YARA INTERNATIONAL NOK1.7	22,724,456
US9858171054	YELP INC CL A	708,124
JP3955000009	YOKOGAWA ELECTRIC NPV	796,252
XS0218526274	YORKSHIRE ELEC DIS 5.125% EMTN 04/05/35 GBP	396,896
XS0439818039	YORKSHIRE WATER FINANCE PLC 6.375% 19/08/39	2,129,057
US9884981013	YUM BRANDS INC COM	5,654,008
US98956P1021	ZIMMER BIOMET HLDGS INC COM	3,105,375
XS0177600920	ZURICH FINANCE(UK) 6.625%-FRN GTD SUB PERP GBP	2,563,600
CH0011075394	ZURICH INSURANCE GROUP AG CHF0.10	2,326,413

---

**11,156,963,233**

---

<b>Name</b>	<b>Amount</b>
LEGAL & GENERAL UK EQUITY INDEX	63,965,194
LEGAL & GENERAL NORTH AMERICA EQUITY INDEX	49,409,499
LEGAL & GENERAL EUROPE (EX UK) EQUITY INDEX	106,195,377
LEGAL & GENERAL JAPAN EQUITY INDEX	483,566,403
LEGAL & GENERAL ASIA PACIFIC (EX JAPAN) EQUITY INDEX	240,554,052
LEGAL & GENERAL EMERGING MARKETS EQUITY INDEX	598,265,510
LEGAL & GENERAL INVESTMENT GRADE CORPORATE BOND ALL STOCKS INDEX	431,575,079
LEGAL & GENERAL USD CORPORATE BOND AAA-AA-A FUND	414,444,796
LEGAL & GENERAL ALL STOCKS GILT INDEX	226,981,950
LEGAL & GENERAL OVERSEAS BOND INDEX	228,356,086
LEGAL & GENERAL ALL STOCKS INDEX-LINKED GILTS INDEX	215,344,358
LEGAL & GENERAL OVER 5YR US INDEX-LINKED INDEX FUND	218,212,941

---

**3,276,871,246**

---



---

**14,433,834,479**

---