

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

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Security Name	GBP Market Value as at 31/03/08
3I GROUP 6.875% 09/03/23	286,738
A P MOLLER - MAERSK A/S	2,428,320
AB SPINTAB 6% 20/04/09	401,955
ABBEY NAT 6.984% VRN PERP	1,350,623
ABBEY NAT 7.125% VRN PERP	72,974
ABBEY NAT 7.375 VRN PERP	4,209,985
ABBEY NAT 7.5% VRN PERP	770,076
ABBOTT LABS	1,578,886
ABC-MART	2,508,813
ABERDEEN ASSET MAN	5,585,536
ABERDEEN ASSET MGT NON CUM PRF SHS 6.25%	435,200
ABERDEEN ASSET WTS 30/06/12	466,650
ABITIBI CONS 7.75% 15/06/11	36,000
ABN AMRO 4.875% 20/01/10	2,965,661
ACCOR	505,271
ACE INA HDG 5.875% 15/06/14	13,244
ACE INA HLD 6.7% 15/05/36	12,338
ADECCO R	2,194,438
ADVANTEST	862,425
ADVD MICRO DEVICES	1,335,067
AEGON	7,915,692
AEGON 4.625% 16/04/08	478,402
AEGON 6.125% 15/12/31	150,607
AFLAC	7,173,094
AGL ENERGY	1,059,916
AHOLD KON	6,274,910
AIB UK 4.781% VRN PERP	165,315
AIFUL	1,270,598
AIG	1,035,824
AIG 4.25% 15/05/13	12,121
AIG 4.375% 26/04/16	140,317
AIG SUNAM 5.625% 01/02/12	1,336,109
AJINOMOTO	3,144,989
ALABAMA POWER 4.7% 01/12/10	52,020
ALLEGHENY TECHS	2,814,905
ALLERGAN	6,228,861
ALLIANCE & LEICESTER	17,152,675
ALLIANCE & LEICESTER 4.5% 07/12/10	2,446,043
ALLIANCE & LEICESTER 5.827% VRN PERP	2,344,568
ALLIANCE & LEICESTER 6.222% VRN PERP	905,212
ALLIANZ	9,251,687
ALLIED IRISH BANKS 5.625% 29/11/30	708,999

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ALLSTATE CORP 6.215% VRN 15/05/37	75,238
ALPHA BANK	1,833,126
ALTRIA GROUP	113,932
ALUMINA	875,042
AMBAC 6.15% 15/02/37	5,077
AMBAC FINANCIAL	263,560
AMER CAPITAL STRATEGIES	618,747
AMERICA MOV ADR	3,602,467
AMERICAN ELECTRIC POWER	3,278,035
AMERICAN EXPRESS 3% 16/05/08	329,270
AMERICAN EXPRESS 5.625% 18/08/09	491,655
AMERICAN EXPRESS 6.625% 24/09/12	246,100
AMERICAN GENERAL 5.375% 01/10/12	3,216,906
AMERICAN INTERNATIONAL GROUP 5% 26/04/23	425,106
AMERICAN TOWER 5.4197% 15/04/37	251,572
AMERICAN TOWER A	1,045,600
AMP	4,134,229
ANALOG DEVICES	5,629,223
ANGLIAN WATER 4.625% 07/10/13	311,425
ANGLIAN WATER 5.25% 30/10/15	533,179
ANGLIAN WATER 5.375% STEP 02/07/09	321,693
ANGLIAN WATER 7.882% VRN 30/07/37	2,903,426
ANGLO AMERICAN	5,450,339
ANGLO IRISH BANK (ISE)	1,790,713
ANHEUSER-BUSCH	1,578,086
ANHUI CONCH CEMENT	1,055,634
ANNINGTON FINANCE 0% 07/12/22	323,231
ANNINGTON FINANCE 6.5676% 10/01/23	1,461,396
ANNINGTON FINANCE 8.07% 20/01/23	518,500
ANNINGTON REPACK 5.3236% 10/01/23	900,582
APPLIED MATS	7,874,678
ARCELORMITTAL NPV	6,532,026
ARGON CAP 8.162% VRN PERP	4,018,026
ARICOM	1,708,949
ARICOM WARRANTS 05/06/10	186,000
ARM HOLDINGS	1,713,536
ASML HOLDING 5.75% 13/06/17	129,443
ASML HOLDING NV	7,378,930
ASSOCIATED BRIT FOODS	23,253,318
ASTELLAS PHARMA	4,823,395
ASTRAZENECA	87,929,520
ASTRAZENECA 5.125% 15/01/15	428,272
ASTRAZENECA 5.75% 13/11/31	492,572
ASTRAZENECA 5.9% 15/09/17	400,981
AT & T INC	5,292,819
AT & T INC 4.375% 15/03/13	492,410
AT & T INC 5.5% 15/03/27	559,055
ATKINS (WS)	859,718
AUCKLAND INTL AIRPORT	2,232,467
AUST & NZ BANKING 4.875% 22/12/08	1,767,876
AUST & NZ BANKING GP	3,983,683
AUSTRIA (REP) 4.3% 15/09/17	113,263

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AUTONOMY	2,307,272
AVIVA	86,097,420
AVIVA 6.125% 16/11/26	2,020,490
AVIVA 6.125% VRN PERP	1,074,736
AXA	13,863,540
AXA 6.379% VRN PERP	62,266
AXA 6.772% VRN PERP	816,620
BAA 5.125% 15/02/23	640,175
BAA 5.75% 10/12/31	520,533
BAE SYSTEMS	15,471,226
BAKER HUGHES	6,186,541
BALFOUR 9.675% CV PREF	794,953
BALFOUR BEATTY	14,205,520
BANCHE POPULARI UNITE	1,607,084
BANCO MER 6.135% 13/10/16	111,403
BANK OF EAST ASIA	5,572,412
BANK OF IRELAND	8,085,624
BANK OF IRELAND 7.4% VRN PERP	117,251
BANK OF NEW YORK MELLON	5,964,398
BANK OF NOVA SCOTIA 4.625% 25/01/11	3,907,778
BANK OF TOKYO 3.5% VRN 16/12/15	37,575
BANK OF YOKOHAMA	2,679,585
BANPU THB10	1,960,239
BARCLAYS	67,248,539
BARCLAYS BK 4.75% VRN PRP	1,060,972
BARCLAYS BK 5.75% 14/09/26	3,590,306
BARCLAYS BK 5.926% VRN PERP	56,745
BARCLAYS BK 6% 23/01/18	55,222
BARCLAYS BK 6% VRN PERP	5,858,930
BARCLAYS BK 6.3688% VRN PERP	1,107,901
BARCLAYS BK 6.375% VRN PERP	162,478
BARCLAYS BK 6.86% VRN PERP	41,632
BARCLAYS BK 7.434% VRN PERP	92,437
BARRICK GOLD (NYS)	719,248
BAT 4.875% 25/2/09	8,802
BAXTER INTERNATIONAL	346,193
BAYER	2,828,768
BAYER AG 5% VRN PERP	430,569
BAYER AG 5.625% 23/05/18	559,654
BAYER HYPO-VEREINSBANK 6% 05/02/14	118,273
BAYER HYPO-VEREINSBANK 6.625% 12/10/10	222,442
BAYER LB 1.4% 22/04/13	346,693
BBA GROUP	153,402
BBV 4.5% 12/11/15	153,755
BBV ARGENTARIA	6,661,200
BBVA INTL 5.919% VRN PERP	96,081
BBVA INTL 7.093% VRN PERP	229,150
BELGIUM KING 4% 03/17	1,029,027
BELLWAY	1,001,946
BENESSE	950,331
BEST BUY	1,466,485
BG 7% 16/12/24	307,138

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BHP BILLITON	23,004,924
BILLABONG INTERNATIONAL	855,024
BIOGEN 6% 01/03/13	139,931
BJ SERVICES	4,930,258
BK OF AMERICA	5,628,114
BK OF AMERICA 4.75% 06/05/19	362,918
BK OF AMERICA 5.5% 04/12/19	172,550
BK OF IRELAND (LSE)	67
BK OF IRELAND 6.25% VRN PERP	324,158
BMW	1,615,571
BNP PARIBAS	13,966,966
BNP PARIBAS 5.25% 17/12/12	163,025
BNP PARIBAS 5.75% 24/01/22	3,806,998
BNP PARIBAS 5.868% VRN PERP	268,083
BNP PARIBAS 5.945% VRN PERP	2,930,096
BNP PARIBAS 5.954% VRN PERP	1,729,152
BNP PARIBAS 7.436% VRN PERP	1,114,300
BOEING	1,661,398
BOI CAPITAL VRN PERP	192,112
BOI CAPITAL 6.4295% VRN PERP	252,461
BORAL	1,250,289
BORGWARNER	5,022,873
BOSTON PROP 6.25% 15/01/13	30,722
BOUYGUES	5,231,136
BOVIS HOMES GROUP	978,084
BOWATER CANADA 7.95% 15/11/11	6,198
BP	253,296,159
BRAD & BINGLEY	1,348,709
BRAD & BINGLEY 5.125% 10/12/08	835,700
BRAD & BINGLEY 5.625% 02/02/13	1,391,394
BRAMBLES	4,496,911
BRISTOL MYERS SQUIBB	421,177
BRITISH AIRWAYS	29,121,119
BRITISH AMERICAN TOBACCO	9,188,274
BRITISH ENERGY	2,042,325
BRITISH LAND REIT	5,989,440
BRIXTON REIT	15,390,154
BROADGATE 4.821% 05/07/33	583,580
BROADGATE 4.949% 05/04/29	1,386,323
BROADGATE 4.999% 05/10/31	441,487
BSCH	12,973,648
BT 5.75% 07/12/28	514,830
BT 6.375% 23/06/37	813,848
BT 8.625% 16/03/20	1,278,982
BT GROUP	26,390,978
BUMIPUTRA COMMERCE HLDG.	1,574,606
BUNDESREP DT 3.25% 04/07/15	2,845,348
BUNDESREP DT 3.75% 04/07/13	986,707
BUNDESREP DT 4% 04/07/16	4,138,875
BUNDESREP DT 4.25% 04/07/14	3,212,294
BUNDESREP DT 4.5% 4/7/09	1,958,924
BUNDESREP DT 5.25% 04/01/11	15,248,920

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BUNDESREP DT 6.25% 4/1/24	5,303,117
BURLINGTON NTHN SANTA FE	8,564,048
C C LAND HOLDINGS	418,613
CABLE & WIRELESS	4,012,746
CAI D'AMORT 3.125% 12/07/10	407,650
CAI D'AMORT 4% 25/10/19	576,686
CAIRN ENERGY	3,315,780
CALTEX AUSTRALIA	533,791
CAMPBELL SOUP	1,672,304
CANADA (GOVT) 3.75% 01/06/08	309,790
CANADIAN NATURAL RESOURCE	627,143
CANARY WHARF 5.952% 22/01/35	710,189
CANARY WHARF 6.455% 22/10/33	1,710,758
CANARY WHARF 6.8% 22/10/33	1,224,940
CANON	7,508,242
CAPITA GROUP	3,737,483
CAPITAL ONE FINL CORP	3,727,099
CAPITALAND	2,612,730
CAPMARK FINANCIAL 5.875% 10/05/12	36,297
CAPMARK FINANCIAL 6.3% 10/05/17	9,233
CARDINAL HEALTH 5.8% 15/10/16	79,385
CARDINAL HEALTH 6.75% 15/02/11	13,334
CARNIVAL	56,789,812
CARNIVAL CORPORATION 6.15% 15/04/08	37,797
CAROLINA P&L 5.25% 15/12/15	36,473
CATERPILLAR	630,259
CATTLES	17,879,659
CAWACHI	364,462
CELESIO	2,359,557
CEMEX C10-EUR 6.277% VRN 09/05/49	2,075,590
CEMEX SA SPN ADR	1,354,205
CENTEX 6.5% 01/05/16	91,409
CENTRAL JAPAN RAILWAY	6,305,193
CENTRICA	21,944,847
CEPHALON	1,412,750
CHANCELLOR 8% 01/11/08	43,516
CHANNEL TUNNEL 5.234 % 02/05/35	91,463
CHESTER 6.125% 15/10/10	99,981
CHEUNG KONG HDG	3,957,714
CHEUNG KONG INFRASTRUCTURE	1,333,363
CHEVRON CORP	5,131,564
CHICOS FAS	751,245
CHINA MENGNIU DAIRY	2,210,432
CHINA MERCHANTS HDG	1,251,699
CHINA MOBILE (HK) LTD	4,963,367
CHINA OS LAND & INV	2,499,101
CHINA SHENHUA ENERGY	1,725,102
CHINA UNICOM	2,325,415
CHOHUNG BK 4.5% 03/11/14	164,211
CHUBB	2,584,163
CHUBB 6.375% VRN 29/03/67	79,674
CHUGAI PHARMACEUTICAL	1,542,729

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CIA VALE DO RIO PN ADR	2,384,800
CINCINNATI 8.375% 15/01/14	1,590,943
CISCO SYSTEMS	346,654
CIT GROUP 5.5% 15/12/08	264,677
CITIC PACIFIC	605,880
CITIGROUP	9,558,870
CITIGROUP 5% 15/09/14	2,835,623
CITIGROUP 5.125% 12/12/18	805,981
CITIGROUP 5.15% 21/05/26	5,042,879
CITIGROUP 5.25% 14/06/11	3,326,451
CITIGROUP 6.5% 16/08/30	592,780
CITIGROUP 6.829% VRN 28/06/67	3,232,003
CITIGROUP 7.625% 03/04/18	2,025,540
CITIGROUP 8.3% VRN 21/12/57	103,522
CITY NATIONAL	1,154,689
CLEVELAND CLIFFS	922,388
CLP HOLDINGS LTD	964,782
CNA FINANCIAL 6.5% 15/08/16	20,909
CNOOC LTD	1,501,027
COACH	1,920,498
COCA COLA	330,765
COCA COLA AMATIL	3,934,767
COLRUYT	584,788
COM BK AUSTRALIA	4,320,242
COMCAST	7,974,405
COMCAST CORP 5.45% 15/11/10	103,557
COMCAST CORP 5.65% 15/06/35	82,280
COMMERZBANK	3,481,867
COMMERZBANK 5.012% VRN PERP	395,426
COMMERZBANK 5.905% PERP	487,569
COMMERZBANK 6.625% 30/08/19	119,105
COMPANHIA de BEDIDAS ADR	2,873,751
COMPASS GROUP	10,735,282
CONOCOPHILLIPS	1,154,174
CONSTELLATION 6.125% 01/09/09	92,534
CONSTELLATION BRANDS CL	2,359,556
CONTINENTAL	2,760,124
COOPER INDUSTRIES	218,174
COUNTRYWIDE 3.25% 21/05/08	1,104,170
COUNTRYWIDE 4.5% 15/06/10	11,195
COUNTRYWIDE 5.875% 15/12/08	154,785
COUNTRYWIDE 6.25% 15/04/09	66,320
COUNTRYWIDE FIN 5.8% 07/06/12	44,790
COVIDIEN	389,623
CREDIT AGRICOLE 4.5% 30/12/10	3,208,401
CREDIT AGRICOLE 7.589% VRN PERP	3,101,231
CREDIT SAISON	1,906,960
CREDIT SUISSE	8,601,117
CREDIT SUISSE 7% 05/10/20	1,243,640
CREDIT SUISSE MORTGAGE CAPITAL FRN 15/03/39	30,331
CRH	7,139,250
CROWN	1,191,664

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CSR	1,548,500
CTC A SPN ADR (V4 ORD)	404,579
CTRIP.COM INTL ADR	704,266
CVS CAREMK 6.943% 10/01/30	119,828
DAH SING BANKING GROUP	793,452
DAILY MAIL & GENERAL TRUST ORD NV	27,290,774
DAIMLER CHRYSLER	10,723,471
DAIMLER CHRYSLER 4.875% 15/06/10	101,080
DAIMLER CHRYSLER 6.5% 15/11/13	116,498
DAIMLER CHRYSLER 7% 21/03/11	46,344
DAIMLER CHRYSLER 7.2% 01/9/09	3,141,434
DAIMLER CHRYSLER 7.3% 15/01/12	329,793
DANAHER	577,637
DANSKE B 5.6838% VRN PERP	4,307,078
DASSAULT SYSTEMES	90,902
DAVITA	1,494,678
DBS GROUP	5,930,260
DE LA RUE	11,845,493
DEUTSCHE BANK	1,732,050
DEUTSCHE BANK 5.125% 01/13	128,735
DEUTSCHE BANK 5.33% VRN PERP	152,127
DEUTSCHE GENOSSEN 4% 31/10/16	936,936
DEUTSCHE POST	3,905,158
DEUTSCHE POSTBANK AG	2,555,008
DEUTSCHE TEL 7.125% 26/09/12	266,091
DEUTSCHE TEL 8.125% 29/05/12	152,119
DEUTSCHE TELEKOM	3,151,029
DEVON ENERGY 7.95% 15/04/32	86,863
DEXIA MUNICIPAL 3.5% 21/09/09	106,618
DEXIA MUNICIPAL 4.5% 13/11/17	1,078,020
DIAGEO	62,631,726
DIAGEO CAP 3.875% 06/01/09	436,036
DIC	523,390
DISCOVER FINANCIAL SVS.	3,601,820
DISNEY (WALT)	653,651
DOW CHEMICALS	1,776,216
DOWNEY FINL 6.5% 01/07/14	45,552
DRAX GROUP	1,322,625
DSG INTERNATIONAL	16,851,158
DU PONT E I DE NEMOURS	649,346
DUTCH (GOVT) 3.25% 15/07/15	2,162,809
DUTCH (GOVT) 5% 15/07/12	1,452,238
DUTCH (GOVT) 5.25% 15/07/08	1,447,076
DUTCH (GOVT) 5.5% 15/01/28	1,121,185
DWR CYM 8.174% VRN 31/03/36	1,595,322
E ON	4,120,039
E ON INTL FIN 5.5% 02/10/17	236,037
E ON INTL FIN 5.75% 29/05/09	404,210
E ON INTL FIN 6% 30/10/19	769,200
E.ON INTL FIN 5.125% 02/10/12	363,681
E.ON INTL FIN 6.375% 29/05/12	76,261
EAST JAPAN RAILWAY	5,229,813

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EASYJET	329,299
EBAY	2,912,684
EDISON SPA 5.125% 10/12/10	382,068
EIB 1.4% 20/06/17	273,633
EIB 4% 15/10/37	236,046
EIB 4.375% 08/07/15	2,012,014
EIB 5.375% 07/06/21	3,121,293
EIB 5.5% 07/12/09	22,341,873
EIB 5.5% 07/12/11	26,568,276
EIB 6.125% 23/01/17	263,369
EIB 6.5% 10/09/14	935,035
EIB 9.5% 09/12/09	8,120,856
ELECTROCOMP	14,724,544
ELPIDA MEMORY	406,135
EMBRAER SPN ADR (V4 PRF)	822,504
EMPRESAS ICA ADR	515,243
ENCANA CORP	3,375,101
ENI	6,476,332
ENIRO	449,382
ENSCO INTERNATIONAL	1,411,510
ENTERPRISE 5% 01/03/15	149,141
EOG RESOURCE 5.875% 15/09/17	148,113
EOG RESOURCES	3,018,868
ERICSSON B	5,283,011
ERP OPTG 6.625% 15/03/12	51,890
ESPRIT HOLDINGS	5,748,700
EURASIAN NAT RES COM	3,265,275
EVRAZ GP SA SPN GDR	2,569,789
EXELON	9,261,713
EXELON 4.9% 15/06/15	47,932
EXPERIAN GROUP (WI)	10,272,187
EXXON MOBIL	2,532,081
FAIRFAX FINANCIAL HOLDINGS	366,430
FAIRFAX MEDIA	859,612
FANNIE MAE	5,988,379
FANUC	1,610,144
FAST RETAILING	3,252,498
FCE BANK 7.875% 15/02/11	850,000
FEDERATED RETAIL 5.35% 15/03/12	76,948
FEDERATED RETAIL 5.9% 01/12/16	112,686
FEDEX	12,495,879
FHLB 4.43% 07/04/08	159,944
FHLB 5.625% 13/06/16	1,492,057
FIFTH THIRD BANCORP	4,543,982
FILTRONA ORD	214,484
FILTRONIC	1,157,130
FINLAND 5.75% 23/02/11	665,151
FLEXTRONICS INTERNATIONAL	560,329
FLUOR NEW	1,264,225
FMC	7,097,116
FNMA 6.25% 15/05/29	355,498
FORD MOTOR	271,106

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FORD MOTOR CRED 5.8% 12/01/09	3,416,352
FOREST LABORATORIES	8,672,356
FORTIS (BRU)	6,065,431
FORTIS B STRIP	637
FORTUM 4.625% 19/11/10	319,158
FORTUNE BRANDS	4,154,264
FOSTERS GROUP	3,218,255
FRANCE TEL 5.25% 05/12/25	212,673
FRANCE TEL 5.5% 24/05/12	1,093,562
FRANCE TEL 5.625% 23/01/34	3,586,393
FRANCE TEL 7.25% 10/11/20	1,470,445
FRANCE TEL 7.25% 28/01/13	3,129,721
FRANCE TEL 7.75% 01/03/11	493,585
FRANCE TELECOM	17,459,870
FRASER AND NEAVE	1,731,719
FREDDIE MAC 5.25% 18/07/11	537,879
FREEPORT MCMOR B	421,189
FRESHWATER FINANCE 5.182% 20/04/35	424,882
FRIENDS PROVIDENT	4,832,026
FUBON FIN GDR (V10 ORD)	1,567,040
FUJI ELECTRIC	3,015,608
FUJI PHOTO FILM	4,987,393
FUJIKURA	1,783,387
FUKUOKA FINANCIAL GROUP	5,425,440
FUNAI ELECTRIC	364,108
GALIFORM	164,953
GALLAHER 6.625% 21/05/09	1,205,778
GANNETT	4,003,419
GCAP MEDIA	478,261
GE CAPITAL 4.625% 23/08/10	1,513,697
GE CAPITAL 4.875% 16/06/08	2,572,354
GEN ELEC CAP 3.6% 15/10/08	2,887,054
GEN ELEC CAP 5% 01/02/13	520,609
GEN ELEC CAP 5.625% 16/09/31	561,231
GEN ELEC CAP 7.625% 10/12/14	6,297,281
GEN ELECTRIC	12,418,601
GEN MOTORS	1,167,442
GENENTECH NEW ORD	2,601,845
GENERAL MILLS	1,617,890
GENERAL PROPERTY GROUP	407,447
GENZYME	7,583,390
GEORGIA GULF	404,468
GERRESHEIMER	2,107,615
GILDAN ACTIVEWEAR	715,817
GIVAUDAN N	888,166
GKN	148,970
GLAXOSMITHKLINE	173,698,208
GLAXOSMITHKLINE 5.125% 13/12/12	141,166
GLAXOSMITHKLINE 5.25% 19/12/33	702,628
GMAC 4.75% 14/09/09	2,009,089
GMAC FRN 30/06/09	2,204,645
GOLDMAN SACHS 5.125% 15/01/15	1,888,318

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GOLDMAN SACHS 5.25% 01/04/13	278,819
GOLDMAN SACHS 5.5% 12/10/21	1,250,214
GOLDMAN SACHS 6.125% 14/02/17	1,015,386
GOLDMAN SACHS 6.875% 18/01/38	1,899,840
GOLDMAN SACHS GROUP	1,031,867
GOME ELECTRIC APP	1,773,735
GOOGLE CLASS A	1,595,665
GP BRUXELLES LAMBERT	2,033,461
GREENE KING	1,117,005
GROUPE DANONE	370,285
GULF STREAM 6.19% 01/11/25	192,199
GUS 6.375% 16/07/09	300,414
HALIFAX 4.75% 24/03/09	103,387
HALIFAX 9.375% 15/05/21	3,337,350
HALLIBURTON	8,174,703
HAMAMATSU PHOTONICS	1,824,049
HANG LUNG PROPERTIES	3,387,556
HANG SENG BANK	3,010,487
HANKOOK TIRE	663,951
HARLEY DAVIDSON	1,349,057
HARMONY GOLD MINING	996,168
HARTFORD FINL 6.3% 15/03/18	138,333
HARTFORD FINL SVS GP	4,149,337
HASEKO	1,869,584
HBOS	103,558,291
HBOS 4.25% 23/09/14	777,167
HBOS 4.875% 20/12/24	437,228
HBOS 5.375% VRN PERP	233,962
HBOS 5.75% VRN PERP	1,334,723
HBOS 6.0884% VRN PERP	4,807,957
HBOS 6.3673% VRN PERP	710,788
HBOS CAP 6.461% VRN PERP	2,012,398
HBOS PLC 0.55% VRN 01/07/13	135,986
HBOS TRSY SV 3.375% 23/06/10	3,057,961
HELLAS TELECOM 8.5% 15/10/13	343,070
HENKEL PREF	5,984,881
HITACHI	576,583
HITACHI CONSTRUCTION	1,055,633
HK EXCHANGES & CLEARING	1,632,385
HMV GROUP	39,583,650
HOLCIM R	3,038,842
HOLMEN B	74,941
HOME RETAIL GROUP	7,125,416
HON HAI PREC GDR	2,518,510
HONDA MOTOR	3,376,738
HONEYS	362,683
HOSPIRA 5.55% 30/03/12	101,955
HOSPITALITY PROP 5.625% 15/03/17	82,711
HOSPITALITY PROP 6.7% 15/01/18	48,823
HOSPITALITY PROP 6.75% 15/02/13	50,900
HOVNANIAN ENTS A	2,921,600
HOYA	3,126,296

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

HSBC BK 5.25% 12/12/12	130,074
HSBC BK 5.375% 20/12/12	314,980
HSBC BK 5.375% 22/08/33	412,239
HSBC BK 5.844% VRN PERP	156,254
HSBC BK 5.862% VRN PERP	2,934,171
HSBC BK 6.375% VRN 18/10/22	194,120
HSBC BK 6.5% 07/07/23	3,792,905
HSBC HOLDINGS	123,548,163
HUMANA INC 6.3% 01/08/18	60,688
HUTCH WHAMPOA	4,434,995
HYPO REAL ESTATE HLDG	1,118,349
ICICI BANK ADR	1,058,752
IESY HESSEN FRN 15/04/13	974,249
ILLINOIS TOOL WORKS	8,543,808
IMCLONE SYS	473,823
IMI	13,838,097
IMPALA PLATINUM	885,819
IMPERIAL TOBACCO 6.875% 13/06/12	1,375,376
IND & COM BANK OF CHINA	2,066,452
INFORMA	525,264
INFOSYS TECHS ADR	605,705
ING BK 5.5% 04/01/12	129,424
ING BK 7% 05/10/10	1,649,632
ING GROEP CERTS	12,441,512
INGENIOUS MEDIA ACTIVE	3,639,980
INPEX HOLDINGS NPV	2,923,329
INSURANCE AUSTRALIA GROUP	1,018,187
INTEL	11,217,141
INTERPUBLIC GROUP	3,552,299
INTERTEK GROUP	1,123,848
INTESA BCI	5,907,594
INTL ENDESA 5.375% 21/02/13	326,780
INTL LEASE FIN 4.5% 01/05/08	226,132
INTL LEASE FIN 5.875% 01/05/13	96,065
INTL PAPER 5.85% 30/10/12	8,294
INTUIT	2,497,830
IOI CORP	1,404,303
IRISH LIFE & PERMANENT	2,114,904
IRISH TRSY 4.5% 18/10/18	113,380
IRISH TRSY 5% 18/04/13	251,591
ISUZU MOTORS	5,842,807
ITV	15,958,319
JABIL CIRCUIT	1,034,293
JAMES HARDIE INDS DEF SE	944,560
JAPAN (GOVT) 0.5% IL 10/06/15	854,411
JAPAN (GOVT) 0.8% 15/02/09	7,650,534
JAPAN (GOVT) 0.8% 20/06/09	18,744,470
JAPAN (GOVT) 1.1% 21/03/11	3,805,473
JAPAN (GOVT) 1.5% 20/09/14	7,537,377
JAPAN (GOVT) 1.7% 20/09/17	830,763
JAPAN (GOVT) 1.7% 20/12/16	413,372
JAPAN (GOVT) 1.8% 20/06/08	1,816,474

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

JAPAN (GOVT) 2.3% 20/12/35	1,511,913
JAPAN 2YR 0.9% 15/06/08	34,124,688
JAPAN TOBACCO	12,256,444
JARDINE CYCLE & CARRIAGE	2,556,108
JC DECAUX SA	3,298,544
JC PENNEY 5.75% 15/02/18	32,935
JFE HOLDINGS	2,540,386
JJB SPORTS	845,114
JOHNSON & JOHNSON	6,895,967
JOHNSON & JOHNSON 4.75% 06/11/19	158,798
JOHNSON CONTROLS	5,916,488
JOHNSTON PRESS	1,435,548
JP MORGAN 4.25% 09/06/11	319,492
JP MORGAN 5.15% 01/10/15	1,850,216
JP MORGAN CHASE & CO	2,096,176
JP MORGAN FRN 15/04/43	38,102
JS GROUP JPY50	1,348,486
KANSAI ELECTRIC POWER	2,880,837
KATANGA MINING	1,487,495
KAWASAKI KISEN	4,202,697
KDDI	4,891,682
KELDA GROUP 6.625% 17/04/31	190,530
KEPPEL CORPORATION	2,056,574
KERRY PROPERTIES	382,030
KESA ELECTRICALS	8,744,381
KEYENCE	9,836,472
KFW 1.35% 20/01/14	1,687,693
KFW 5.5% 07/12/15	367,388
KFW 6.375% 17/02/15	1,489,885
KIMCO REALTY 5.7% 01/05/17	83,712
KINDER MORGAN 5.8% 15/03/35	1,757,384
KINDER MORGAN 6% 01/02/17	362,844
KLA TENCOR	3,964,800
KOMATSU	7,859,235
KONICA MINOLTA HOLDINGS	1,300,437
KONINKLIJKE 6% 29/09/19	225,963
KONINKLIJKE 4.75% 17/01/17	119,300
KONINKLIJKE 4.75% 29/05/14	205,924
KONINKLIJKE 5.75% 18/03/16	1,872,751
KONINKLIJKE 8.25% VRN 11/04/08	200,110
KONINKLIJKE KON	13,778,193
KONINKLIJKE NV 8% 01/10/10	3,164,709
KOREA GOV 5% 10/03/11	288,143
KOREA TREASURY 4.25% 10/09/14	679,935
KOREA TREASURY 4.75% 10/03/12	304,893
KRAFT FOODS	1,855,139
KROGER 6.4% 15/08/17	142,967
LADBROKES	1,425,401
LAFARGE 5.448% 04/12/13	2,794,951
LAM RESEARCH	2,215,318
LAMBAY CAP 6.25% VRN PER	643,676
LAND SECS 5.125% VRN 07/02/36	1,023,987

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

LAND SECS 5.292% 28/11/15	130,437
LAND SECS 5.391% 31/03/27	1,252,440
LANDWIRT 0.65% 30/09/08	48,565,422
LANDWIRT 7% 10/05/17	5,587,240
LAS VEGAS SANDS	463,145
LCR FINANCE 5.1% 07/03/51	84,701
LEGAL & GENERAL	8,283,371
LEGAL & GENERAL 5.875% PERP	950,553
LEHMAN BROS	2,037,768
LEHMAN BROS 3.875% VRN PERP	230,946
LEHMAN BROS 5.625% 24/01/13	112,969
LEHMAN BROS 6% 25/01/13	894,500
LEHMAN BROS 6.5% 19/07/17	196,748
LEHMAN BROS FRN 05/03/10	2,696,998
LEND LEASE CORPORATION	1,375,651
LEXMARK INTL GP A	1,074,234
LIBERTY MUT 6.5% 15/03/35	58,276
LIBERTY MUT 7.5% 15/08/36	233,505
LIBERTY MUT 7.8% VRN 15/03/37	77,476
LIGHTHOUSE INTL 8% 30/04/14	782,807
LINCOLN NAT 7% VRN 17/05/66	65,926
LINDT & SPRUENGLI	1,175,130
LINEAR TECH	2,659,028
LION NATHAN (ASX)	956,610
LLOYDS TSB 9.125% 17/10/11	1,654,247
LLOYDS TSB 9.625% 06/04/23	4,506,480
LLOYDS TSB GROUP	5,794,011
LOGICACMG	44,936,564
LONGSTONE FIN 4.791% 19/04/31	104,169
LONMIN	1,270,780
L'OREAL	6,352,535
LOWES COS	228,534
LUNAR FDG 5.494% 29/07/20	488,635
LUNAR FDG 5.75% 18/10/33	1,015,975
LUNAR FDG 6.442% 18/09/32	407,985
M&S 5.875% 29/05/12	480,043
M&S 6.875% 13/12/37	461,106
M&S GROUP	4,230,706
MACQUARIE GROUP	3,825,578
MALAYSIA 3.718% 15/06/12	79,157
MALAYSIA 3.814% 15/02/17	416,240
MALAYSIA 4.262% 15/09/16	300,906
MARATHON OIL	4,060,981
MARATHON OIL 6% 01/10/17	143,429
MARSH & MCLENNAN	694,664
MASCO	5,563,076
MATSUSHITA ELEC INDL	12,381,802
MCDONALDS	1,189,760
MEADOWHALL 4.986% 12/01/32	948,620
MEDCO HEALTH	3,990,123
MEDTRONIC	7,503,130
MERCK	5,289,132

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

MERRILL LYNCH 4.625% 14/09/18	368,760
MERRILL LYNCH 6.11% 29/01/37	156,569
MERRILL LYNCH FRN 12/07/38	68,648
METLIFE GLOBAL 5.25% 09/01/14	2,834,792
METRO	5,221,111
METRO FIN 4.625% 26/05/11	313,943
METRONET RAIL 5.309% 15/03/32	864,876
MEXICAN BONDS 9.5% 18/12/14	777,462
MICHAEL PAGE INTERNATIONAL	329,755
MICROSOFT	9,368,613
MIGROS TURK	684,166
MILLEA HOLDINGS	1,268,672
MILLIPORE	2,218,171
MISUMI	1,619,366
MISYS	1,480,011
MITCHELLS & BUTLER 5.574% 15/12/28	117,918
MITCHELLS & BUTLER 5.965% 15/12/23	663,648
MITCHELLS & BUTLER 6.013% 15/12/28	1,287,333
MITSUB UFJ FIN GRP	4,706,342
MITSUBISHI	7,021,910
MITSUBISHI ELECTRIC	6,923,859
mitsui & company	3,359,420
MITSUI FUDOSAN	3,791,421
MITSUI MNG & SMELT	1,080,344
MITSUI OSK LINES	3,380,626
MITSUI SUMITOMO INSURANCE	7,772,944
MIZUHO CAP 5.02% VRN PERP	106,320
MIZUHO FINANCIAL 4.75% 15/04/14	316,288
MIZUHO FINANCIAL NPV	3,131,063
MOBILE TELESYSTEMS ADR	746,288
MOBISTAR	1,652,029
MOLINS	1,839,265
MONUMENTAL 5% 25/02/10	122,706
MORGAN GUARANTEE 4.375% 12/03/09	182,691
MORGAN STAN 3.625% 01/04/08	115,694
MORGAN STAN 5.75% 15/02/17	882,985
MORGAN STAN 5.75% 18/10/16	1,887,094
MORGAN STANLEY DEAN WITTER	8,605,626
MORRISON (WM) SUPERMARKET	386,967
MTG MODERN TIMES GP B	2,026,832
MUFG CAP 4.85% VRN PERP	127,523
MUFG CAP 6.299% VRN PERP	654,524
MUFG CAP 6.346% VRN PERP	116,960
MUNICH RE FIN 7.625% 21/06/28	230,157
MURATA MANUFACTURING	7,161,300
MURRAY & ROBERTS	1,061,092
NABTESCO	914,441
NAT AUSTRALIA BANK	5,512,357
NAT AUSTRALIA BANK 5.25% 20/01/10	1,096,387
NAT BK OF GREECE	1,949,700
NAT GRID 4.375% 10/03/20	115,204
NAT GRID 4.75% 10/12/10	583,603

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

NAT GRID 5% 02/07/18	59,137
NAT GRID 5.875% 02/02/24	371,705
NAT GRID 6.125% 23/08/11	189,459
NAT GRID NEW ORD	8,277,635
NATIONAL CAPITAL TRUST 5.62% PERP	4,358,696
NATIONWIDE BS 6.75% 15/05/67	16,337
NATIONWIDE BS 7.875% 01/04/33	76,875
NATWEST 6% 21/01/10	2,934,705
NATWEST 6.5% 07/09/21	5,411,295
NATWEST 7.875% 09/09/15	2,119,983
NESTE OIL OYG	1,805,691
NESTLE R	29,758,490
NETWORK APPLIANCE	3,232,211
NETWORK RAIL 4.875% 06/03/09	1,429,045
NEUF CEGETEL	900,745
NEW WORLD DEV	3,031,787
NEWCREST MINING	10,285,807
NEWS AMERICA 6.4% 15/12/35	41,205
NEWS AMERICA 6.65% 15/11/37	18,035
NEWS CORP NPV CLS A	3,387,736
NINTENDO	3,117,894
NIPPON LIGHT METAL	304,814
NIPPON SUISAN KAISHA	478,916
NIPPON TEL & TEL	1,588,923
NISHIMATSUYA CHAIN	624,185
NISOURCE	1,611,669
NISSAN MOTOR	3,051,485
NISSAY DOWA GENERAL INSURANCE	436,541
NITTO DENKO	1,936,603
NOK	2,293,412
NOKIA	3,090,822
NOMURA HDG INCO	7,633,559
NORDEA KREDIT 6% 01/10/38	819,731
NORDIC TEL FRN 01/05/16	2,329,387
NORINCHUKIN 4.25% 28/09/16	182,353
NORINCHUKIN VRN 5.625% 28/09/16	291,204
NORSK HYDRO	160,889
NORTHERN FOODS	6,305,188
NORTHERN GAS 4.875% 30/06/27	495,360
NORTHERN RK 5.625% 13/01/15	1,107,540
NORTHERN RK 5.75% 28/02/17	255,240
NORTHERN RK 9.375% 17/10/21	199,763
NORTHROP GRUMMAN 7.125% 15/02/11	59,478
NORWAY 6.5% 15/05/13	1,138,577
NOVARTIS R	26,956,513
NOVO NORDISK B	4,102,390
NSK	1,831,915
NTN	873,091
NTT DOCOMO INC	9,518,323
OAO GAZPROM ADR	2,823,045
OAT FRANCE 4% 25/04/09	383,588
OAT FRANCE 4.25% 25/04/19	799,626

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

OAT FRANCE 4.75% 25/04/35	4,537,529
OAT FRANCE 5% 25/10/11	2,168,785
OAT FRANCE 5.25% 25/04/08	346,946
OAT FRANCE 5.5% 25/04/29	151,229
OLAM INTERNATIONAL	3,084,806
OLD MUTUAL	2,304,036
OLIVETTI FINANCE 7.25% 24/04/12	187,568
OLIVETTI FINANCE 7.75% 24/01/33	79,941
OMNICOM	3,075,951
ONESTEEL	943,886
ONTARIO 1.875% 25/01/10	803,319
ORDINA	277,967
ORICA	1,376,178
ORIGIN ENERGY (EX BORAL)	337,400
ORIX	5,061,180
ORIX CORP 5.48% 22/11/11	132,246
OSAKA GAS	1,830,803
OUTOKUMPU A	266,234
PACCAR	5,093,208
PACIFIC LIFE 5.125% 20/01/15	94,026
PAGESJAUNES	1,201,231
PALL	1,588,075
PARKER-HANNIFIN	268,367
PEABODY ENERGY	6,117,434
PEMEX 7.875% 01/02/09	44,884
PEPCO HOLDINGS	1,424,121
PEPSICO	784,664
PERNOD-RICARD	6,080,145
PERSIMMON	299,880
PETROBRAS PN SPN ADR	2,459,525
PETROLEUM GEO SERVICES	486,536
PEUGEOT SA	3,241,894
PFIZER	934,084
PHILIP MORRIS INTL	259,580
PHILIPPINE LONG DIST ADR	947,995
PHILIPS ELTN KON	2,591,082
PHILLIPS VAN HEUSEN	181,253
PLD INT FIN 4.375% 13/04/11	354,235
POLSKI KONCERN GDR	957,736
POTASH SASK	876,000
PRAXAIR	720,458
PREMIER 0.892% CV PREF 1	4,172,226
PREMIER FARNELL	18,710,589
PREMIER FOODS	1,406,605
PREMIER OIL	5,336,860
PREMIERTEL 6.175% 08/05/32	245,724
PRINCIPAL FINANCIAL GROUP	5,595,830
PROCTER & GAMBLE 6.25% 31/01/30	358,037
PROGRESSIVE CORP OHIO	400,234
PROLOGIS TST 5.625% 15/11/15	81,972
PROSPERITY REIT TST	2,067
PROVIDENT FINANCIAL	3,314,471

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

PRUDENTIAL	66,865,500
PRUDENTIAL 6.125% 19/12/31	93,424
PSION	1,363,035
PULTE HOMES 7.875% 15/06/32	6,774
PUNCH TAVERNS	1,161,006
PUNCH TAVERNS 5.883% 15/10/26	420,351
PUNCH TAVERNS 6.468% 15/04/33	586,981
QANTAS AIRWAYS	1,008,336
QBE INSURANCE GROUP	10,968,705
QUALCOMM	1,107,774
QUEENSLAND 6% 14/09/17	538,823
QUEENSLAND 6% 14/10/15	2,662,253
QUEENSLAND 7.125% 18/09/17	4,926,018
RABOBANK 4.75% 30/09/09	1,590,070
RABOBANK 4.875% 10/01/23	331,314
RAIFFEISEN INTL BANK	5,148,299
RANK GROUP	5,725,182
RAYTHEON 6.4% 15/12/18	390,626
RBOS	77,396,174
RBOS 5% VRN PERP	233,563
RBOS 5.625% VRN PERP	3,247,405
RBOS 6.25% VRN PERP	1,893,468
RBOS 6.876% VRN 21/12/33	1,764,000
RBOS 6.99% VRN PERP	178,446
RBOS 7.0916% VRN PERP	2,758,507
RBOS 7.625% VRN PERP	190,186
RBOS CAP 4.709% VRN PERP	178,013
RECKITT BENCKISER	677,850
REED ELSEVIER	2,187,103
REED ELSEVIER 5.625% 20/10/16	2,828,007
REGUS GROUP	17,353,768
RELIANCE INDS GDR	2,452,979
RENAULT	3,263,509
RENTOKIL INITIAL	15,149,989
REPSOL YPF	4,494,693
RESEARCH IN MOTION	923,118
RESIDENTIAL CAP 6.375% 17/05/13	738,800
RESIDENTIAL CAP 7.875% 01/07/14	883,595
RESONA BK 3.75% VRN 15/04/15	41,082
RESONA BK 4.125% VRN PERP	352,346
RESONA BK 5.85% PERP	247,863
REXAM	6,668,281
RH DONNELLEY	410,656
RHODIA	836,013
RICHEMONT A	3,076,684
RICHMOND OIL & GAS	0
RICOH CO LTD	3,552,125
RIO TINTO	16,635,299
ROCHE 5.375% 29/08/23	528,332
ROCHE HOLDING GSH	32,686,060
RODAMCO 3.75% 12/12/12	376,304
ROHM	589,473

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

ROYAL BK CANADA 4.625% 07/12/10	1,471,431
ROYAL CRBN CRUISES	2,017,867
ROYAL DUTCH SHELL 'A'	140,600,940
ROYAL DUTCH SHELL ADR	787,847
RWE FIN 5.75% 14/02/33	75,001
RWE FIN 6.125% 26/10/12	76,000
RWE FIN 6.25% 03/06/30	433,445
RWE FIN 6.375% 03/06/13	92,710
RWE FIN 6.5% 20/04/21	2,150,211
RYANAIR	547,812
RYDER SYSTEM	3,086,107
SABMILLER	22,272,096
SAFEWAY INC 6.35% 15/08/17	150,011
SAGE GROUP	2,469,941
SAMSUNG GDR(V0.50 REG S)	4,778,626
SANDISK	4,171,050
SANOFI-AVENTIS EUR2	12,271,170
SANPAOLO 6.375% 06/04/10	1,558,567
SANTANDER 4.125% 04/04/11	3,145,499
SANTANDER 4.375% VRN PERP	272,072
SANTANDER 5.375% VRN 25/07/17	1,047,767
SANTANDER 5.435% VRN 24/10/17	195,388
SANTANDER 5.75% VRN 31/01/18	1,922,958
SANTANDR 6.5325%VRN 10/17	698,460
SAP	6,603,622
SAPHIR FIN 6.369% VRN PER	4,969,121
SARA LEE CORP	1,631,176
SBC COMMS 5.1% 15/09/14	214,939
SBC COMMS 5.875% 01/02/12	3,256,287
SBERBANK GDR	388,226
SBI HOLDINGS	1,910,877
SCA B	5,059,905
SCAPA GROUP	1,209,495
SCHERING-PLOUGH	2,430,305
SCHERING-PLOUGH 5.375% 01/10/14	324,137
SCHERING-PLOUGH 6% 15/09/17	214,816
SCHLUMBERGER (NYS)	1,470,792
SCHWAB 7.5% VRN 15/11/37	199,698
SCOTTISH & SOUTHERN ENERGY	6,201,468
SCOTTISH MUT 7.25% VRN PERP	202,554
SCOTTISH POWER 5.375% 15/03/15	116,928
SEADRILL	805,487
SEAGATE TECHNOLOGY	3,632,761
SEGA SAMMY HOLDINGS	394,640
SEKISUI CHEMICAL	2,923,163
SEKISUI HOUSE	1,976,122
SEMBCORP IND	659,742
SEMPRA EN	3,983,602
SEPRACOR	1,616,600
SES GLOBAL FDR	3,990,833
SEVEN & I HDG	2,713,246
SHANGRI LA ASIA	1,230,534

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

SHIMAMURA	297,868
SHIN-ETSU CHEMICAL	1,202,725
SHINHAN FINL GP ADR	1,739,900
SHINSEI BK 3.75% VRN 23/02/16	256,948
SHINSEI BK 5.625% VRN PERP	249,861
SHIONOGI	3,037,046
SHOPPERS DRUG MART	624,013
SIEMENS	12,145,298
SIGNET GROUP	4,454,151
SINGAPORE 2.375% 01/10/09	10,456,542
SINGAPORE 2.625% 01/04/10	10,687,749
SINGAPORE 3.125% 01/02/11	280,411
SINGAPORE 3.625% 01/07/11	788,547
SINGAPORE 3.75% 01/09/16	543,130
SINGAPORE 4.375% 15/01/09	671,151
SINGAPORE 5.625% 01/07/08	15,869,229
SINGAPORE TECH ENGR	3,067,713
SINGAPORE TELECOM	5,900,756
SKANDINAVISKA 5% VRN PERP	386,154
SKY CITY ENTERTAINMENT	578,821
SL FINANCE 6.75% VRN PERP	199,613
SLM CORPORATE SEC	1,047,275
SLOUGH EST 6.75% 23/02/24	621,460
SLOUGH EST 7% 14/03/22	370,027
SMC	4,988,677
SMFG PREF 6.078% VRN PERP	222,548
SMFG PREF 6.164% VRN PERP	521,155
SMG	8,170,691
SMITH & NEPHEW	652,504
SMITH (DS)	3,284,816
SMITHS GROUP	717,540
SMURFIT KAPPA	1,398,112
SMURFIT KAPPA 7.75% 01/04/15	258,112
SNCF 5.375% 18/03/27	83,190
SOCIETE GEN 4.875% VRN 18/12/14	149,455
SOCIETE GEN 5.625% 13/02/12	161,596
SOCIETE GEN 5.75% 20/04/16	299,562
SOCIETE GEN 5.75%VRN PERP	2,387,750
SOFTBANK	7,126,580
SONIC HEALTHCARE	2,224,529
SONY	3,216,926
SONY FINANCIAL HOLDINGS	782,264
SOUTHERN GAS 4.875% 21/03/29	627,903
SOUTHERN NAT GAS 5.9% 01/04/17	148,885
SOUTHERN WATER 6.192% 31/03/29	235,175
SOUTHERN WATER 6.64% 31/03/26	561,130
SOUTHERN WATER 7.869% 31/03/38	1,305,060
SPAIN GOV 4.1% 30/07/18	118,456
SPAIN GOV 4.2% 30/07/13	389,281
SPAIN GOV 4.4% 31/01/15	2,261,162
SPIRIT 5.86% 29/12/14	1,700,893
SPIRIT 6.582% 28/12/18	471,747

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

SPRINT	4,616,676
ST GEORGE BANK	897,586
ST GOBAIN DE 5.625% 15/12/16	178,742
ST IVES	4,998,797
STADA ARZNEIMITTEL	3,050,178
STADSHYPOTEK 6% 16/12/09	1,039,863
STANDARD BANK INV	1,105,084
STANDARD CHARTERED	6,562,542
STANDARD CHARTERED 5.375% VRN PE	301,682
STANDARD CHARTERED 5.875% 26/09/17	223,224
STANDARD CHARTERED 6.4% 26/09/17	375,321
STANDARD CHARTERED 6.409% VRN PERP	160,041
STARWOOD HTLS & RESORTS	1,851,283
STATOIL	891,428
STB FIN 5.834% VRN PERP	500,241
STOCKLAND TRUST	624,687
STORA ENSO	2,166,436
STORA ENSO 6.404% 15/04/16	130,004
STORA ENSO 7.25% 15/04/36	110,424
STOREBRAND	5,694,382
SUEZ	10,749,771
SUGI PHARMACY CO LTD	1,150,987
SUMITOMO 4.375% 27/10/14	194,325
SUMITOMO 4.375% VRN PERP	284,237
SUMITOMO CHEMICAL	5,472,926
SUMITOMO CORP	9,142,677
SUMITOMO METAL INDS	6,555,858
SUMITOMO MITSUI FINL	16,872,055
SUMITOMO TRUST & BANKING	4,809,696
SUN HUNG KAI PROPS	6,168,515
SUN MICROSYSTEMS	597,758
SUNCORP-METWAY	651,252
SUNDRUG	1,642,030
SUNTRUST BANK	3,259,849
SUNTRUST BANK 7.25% 15/03/18	204,780
SUZUKI MOTOR	3,090,580
SVENSKA 5.375% VRN PERP	2,411,502
SW AIRLINES	2,251,029
SWEDEN (GOVT) 5% 01/12/20	408,081
SWEDEN (GOVT) 5% 28/01/09	63,187,000
SWEDISH EXPORT CREDIT 7.625% 30/06/14	5,511,990
SWISS RE	12,232,485
SWISSCOM	4,394,756
SYMANTEC	6,059,297
SYMRISE	766,936
SYNTHES	3,017,553
SYSCO	4,254,807
SYSTEMEX	1,763,370
SYSTEMS 2001 ASSET TRUST 7.156% 15/12/11	59,685
TAIWAN SEMICON SPN ADR	3,104,971
TAIYO YUDEN	417,640
TAKEDA PHARMACEUTICAL	4,169,562

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

TANABE SEIYAKU	1,484,806
TARGET	1,297,918
TAYLOR NELSON SOFRES	13,041,044
TELECOM CORP NZ	536,925
TELECOM ITALIA 4.875% 01/10/10	104,508
TELECOM ITALIA 5.25% 15/11/13	138,529
TELECOM ITALIA 5.875% 19/05/23	3,387,640
TELECOM ITALIA 6.375% 24/06/19	980,485
TELECOM ITALIA 7% 20/04/11	2,865,742
TELEFONICA 5.888% 31/01/14	3,598,992
TELEKOM AUSTRIA	9,710,363
TELEKOMUNIKASI INDO ADR	4,788,440
TELENOR	8,813,631
TELEREAL 4.9741% 10/09/27	934,628
TELEREAL 5.4252% 10/12/31	446,795
TELEREAL 5.5534% 10/12/31	1,214,011
TELEREAL 7.098% 10/12/33 VRN	1,476,536
TELIASONERA	1,264,361
TELSTRA CORPORATION	4,270,250
TESCO	3,251,377
TESCO 4.75% 13/04/10	320,402
TESCO 5.5% 13/01/33	483,423
TESCO 5.5% 15/11/17	145,469
TEVA PHARM ADR	3,247,593
THK	943,446
THOMSON CORP 6.2% 05/01/12	103,505
THUS GROUP	4,353,053
TIETOENATOR	1,390,081
TIM PARTICIPACOES ADR	1,006,554
TIME WARNER 5.875% 15/11/16	191,386
TIME WARNER 6.5% 15/11/36	159,129
TIME WARNER 7.625% 15/04/31	37,245
TIME WARNER INC	979,460
TIME WARNER TELECOM A	238,488
TNT NV	6,027,304
TOKUYAMA	1,940,662
TOKYO ELECTRON	4,398,900
TOKYO GAS	6,062,546
TOLL BROS FINANCE 4.95% 15/03/14	6,974
TOLL HOLDINGS	6,554,744
TOMKINS	13,782,215
TOSHIBA	2,986,173
TOTAL	26,301,559
TOYOTA MOTOR	17,664,060
TOYOTA TSUSHO	3,615,772
TREND MICRO	612,711
TRIAD AUTO 5.28% 02/12	90,305
TRINITY MIRROR	101,141
TUBE LINES FINANCE 8.6801% 31/03/31	1,707,295
TYSON FOODS 6.6% 01/04/16 STEP	12,464
UBS 7.152% VRN PERP	5,398,103
UBS AG	7,097,768

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

UBS GLB AM LIFE SMAL A	99,138,061
UBS GLB EMRG MKTS EQ ACC	86,290,430
UCB	387,136
UK TREASURY 2.5% IL 16/08/13	75,033,050
UK TREASURY 2.5% IL 16/04/20	99,695,663
UK TREASURY 2.5% IL 20/05/09	41,094,628
UK TREASURY 2.5% IL 23/08/11	155,982,318
UK TREASURY 2.5% IL 26/07/16	13,960,118
UK TREASURY 4.25% 07/03/36	1,221,875
UK TREASURY 4.25% 07/12/55	700,213
UK TREASURY 4.75% 07/09/15	4,139,598
UK TREASURY 4.75% 07/12/38	1,215,876
UK TREASURY 5% 07/03/18	7,335,228
UK TREASURY 5% 07/09/14	12,220,234
UK TREASURY 6% 07/12/28	2,281,152
UK TREASURY 8% 07/06/21	7,207,380
UNI CHARM	3,180,207
UNICREDITO 4.028% PERP	371,777
UNICREDITO 4.125% VRN 20/09/16	38,300
UNICREDITO 5.396% VRN PER	1,001,008
UNICREDITO 5.584% 13/01/17	68,223
UNICREDITO 5.584% VRN 13/01/17	417,610
UNILEVER	108,363,993
UNION ELECTRIC 5.25% 01/09/12	28,758
UNIQUE PUB 6.464% 30/03/32	680,135
UNITED OVERSEAS BANK	3,647,618
UNITED TECHNOLOGIES	1,180,761
UNITED UTILITIES	8,470,364
UNITED UTILITIES 5.25% 22/01/10	433,292
UNITED UTILITIES 8.875% 25/03/26	1,141,695
UNITEDHEALTH GP	5,339,933
UPMKYMMENE 6.125% 23/01/12	145,389
UPMKYMMENE 6.625% 23/01/17	318,791
UPS 5.125% 12/02/50	180,755
UPS B	1,785,546
US TREASURY 2% IL 15/01/14	13,493,876
US TREASURY 2.125% 31/01/10	8,626,300
US TREASURY 3% 15/02/09	27,660,133
US TREASURY 3% IL 15/07/12	27,264,160
US TREASURY 3.5% IL 15/01/11	35,111,292
US TREASURY 3.625% 15/05/13	983,104
US TREASURY 3.875% 15/02/13	1,288,490
US TREASURY 3.875% IL 15/01/09	61,387,576
US TREASURY 4% 15/02/14	740,609
US TREASURY 4.25% 15/11/13	6,039,623
US TREASURY 4.5% 15/02/16	1,412,323
US TREASURY 4.5% 15/02/36	781,132
US TREASURY 4.875% 15/02/12	1,460,739
US TREASURY 4.875% 31/08/08	864,823
US TREASURY 6.625% 15/02/27	160,396
US TREASURY 8.875% 15/08/17	286,816
USHIO	1,530,146

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

VALEO	196,266
VALLOUREC	4,311,395
VEOLIA ENVIRONMENT	8,393,252
VEOLIA ENVIRONMENT 4.875% 28/05/13	669,823
VEOLIA ENVIRONMENT 6.125% 25/11/33	358,636
VEOLIA ENVIRONMENT 6.125% 29/10/37	291,331
VERIZON 5.5% 01/04/17	110,858
VIACOM INC CLASS B	3,243,358
VIRGINIA ELECTRIC 4.5% 15/12/10	117,917
VIVENDI UNIVERSAL	3,204,714
VODAFONE GP 4.75% 14/06/16	158,226
VODAFONE GP 5.125% 10/04/15	127,727
VODAFONE GP 5.625% 04/12/25	341,469
VODAFONE GP 5.75% 15/03/16	1,807,698
VODAFONE GP 5.9% 26/11/32	1,120,260
VODAFONE GROUP	212,804,206
WACHOVIA	1,158,208
WAL MART 4.875% 19/01/39	2,089,290
WAL MART 5.75% 19/12/30	1,061,203
WAL MART 6.875% 10/08/09	105,304
WAL MART STORES 5.25% 01/09/35	1,350,549
WASHINGTON MUTUAL	1,369,706
WASHINGTON MUTUAL 7.25% 01/11/17	119,681
WASHINGTON MUTUAL 7.75% CV PERP PR	571,572
WDAC SUBSIDIARY 8.5% 01/12/14	759,866
WEATHERFORD INTERNATIONAL	1,174,105
WELLPOINT INC 5.25% 15/01/16	115,045
WELLS FARGO & CO	10,983,475
WELLS FARGO 3.5% 04/04/08	269,209
WELLS FARGO 4.2% 15/01/10	3,062,189
WESFARMERS	1,242,046
WESSEX WATER 5.875% 30/03/09	801,884
WEST JAPAN RAILWAY	2,907,073
WESTFIELD 5.5% 27/06/17	722,074
WESTFIELD CAP 4.375% 15/11/10	103,680
WESTFIELD CAP 5.125% 15/11/14	337,080
WESTFIELD FIN 3.625% 6/12	105,507
WESTFIELD GROUP	405,453
WESTPAC BANKING	7,998,239
WHITBREAD ORD	1,996,760
WHITE CITY PROP 5.1202% 17/04/35	265,693
WIENERBERGER AG	2,418,009
WILLIAMS 7.875% 01/09/21	60,964
WILMAR INTERNATIONAL	3,802,955
WING HANG BANK	2,152,868
WING LUNG BANK	2,558,125
WOLSELEY	27,364,669
WOODSIDE PETROLEUM	5,017,129
WOOLWICH BS 9.5% 07/08/21	2,172,454
WOOLWORTHS	10,278,660
WYETH	11,389,607
WYETH 5.5% 01/02/14	3,225,397

**GMPF Mainstream Securities Holdings, including 'holdings' of  
L&G securities pooled vehicles as at 31 March 2008**

XILINX	3,595,660
XL CAP 6.5% VRN PERP	32,320
XL CAP A	459,419
XSTRATA PLC	2,574,710
YAHOO JAPAN	1,728,973
YAMADA DENKI	5,135,417
YAPI KREDI BK	893,464
YARA INTERNATIONAL	1,743,677
YASKAWA ELECTRIC	2,814,779
YELL GROUP	5,078,766
YORKSHIRE WATER 5.125% 28/05/37	307,415
YULE CATTO	4,768,796
ZIONS BANCORP 5.5% 16/11/15	59,576
ZIONS BANCORP 6% 15/09/15	90,333
	<hr/> <hr/> <b>5,692,649,819</b>
Legal & General UK Equity Index	631,567,995
Legal & General All Stocks Gilt	185,603,341
Legal & General All Stocks I-L Gilts Index	131,826,450
Legal & General Asia Pacific Ex Japan Dev Eq Index	113,362,809
Legal & General Europe Index	150,925,706
Legal & General Fixed Interest All Stocks Index	92,613,302
Legal & General Japan Equity Index	106,825,591
Legal & General North America Equity Index	260,618,761
Legal & General Overseas Bond index	48,932,257
	<hr/> <hr/> <b>1,722,276,212</b>
	<hr/> <hr/> <b>7,414,926,031</b>