

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2011**

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Security Name	GBP Market Value as at 31/03/11
3I GROUP	32,456,286
ABB LTD R	17,956,156
ABC-MART	6,480,234
ABERDEEN ASSET MGT 6.25%	12,000
ACCIONA	8,248,013
ACE INA HDG 2.6% 23/11/15	52,295
ACE INA HDG 5.875% 15/06/14	17,337
ACORDA THERAPEUTICS	1,249,955
ADOBE SYSTEMS	5,906,098
AFLAC	3,835,971
AIA GROUP	8,039,470
AIR PRODUCTS & CHEMICALS	1,479,934
AJINOMOTO	4,346,341
ALCOA INC 6.15% 15/08/20	526,275
ALEXION PHARMACEUTICALS	1,924,532
ALLEGHENY TECHS	992,514
ALLERGAN	5,512,639
ALLIANCE & LEICESTER 5.875% 14/08/31	214,325
ALLIANDER FIN 5.5% 20/04/16	1,250,483
ALLIANZ	7,966,044
ALLSTATE CORP	7,664,711
ALSTOM EUR 0.35	10,904,664
ALTRIA GP 9.25% 06/08/19	1,623,216
ALTRIA GROUP	3,801,668
AMAZON.COM	4,360,114
AMERICA MOVIL 5.75% 28/06/30	3,760,252
AMERICAN ELECTRIC POWER	2,959,481
AMERICAN INTERNATIONAL GROUP 3.65% 15/01/14	539,870
AMERICAN TOWER A	5,372,896
AMERIGROUP	1,046,149
AMGEN	2,294,120
AMP	5,652,012
AMYLIN PHARMS	548,529
ANADARKO 6.375% 15/09/17	514,281
ANADARKO PTL 5.75% 15/06/14	1,954,602
ANGLO AMERICAN	98,981,970
ANHEUSER BUSCH 6.5% 23/06/17	3,299,092
ANHEUSER BUSCH 7.75% 15/1/19	1,688,275
ANNINGTON 0% 07/12/22	427,828
ANNINGTON 6.5676% 10/01/23	1,493,902
ANNINGTON FIN 8.07% 10/01/23	570,279
ANNINGTON RE 5.3236% 10/01/23	981,118
AON CORP	1,152,629
APERAM	134,904
APOLLO GROUP A	1,908,551

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APPLE	11,434,212
APRIA HEALTH 11.25% 01/11/14	1,277,917
ARCELORMITTAL	16,072,219
ARCELORMITTAL 5.5% 01/03/21	62,011
ARISTOCRAT LEISURE	1,612,876
ASAHI BREWERIES	3,098,029
ASAHI GLASS	4,747,658
ASCIANO LTD	2,972,003
ASM PACIFIC TECH	3,045,102
ASML HOLDING ADR	1,162,938
ASML HOLDING NV	15,749,423
ASSA ABLOY B	1,698,823
ASSOCIATED BRIT FOODS	12,849,733
ASTRAZENECA 5.75% 13/11/31	374,288
ASTRAZENECA 5.9% 15/09/17	532,503
AT & T 5.5% 15/03/27	349,033
AT & T 5.875% 28/04/17	2,921,287
AT & T 6.125% 02/04/2015	194,341
AT & T INC 5.1% 15/9/2014	116,182
ATKINS (WS)	3,941,127
AUS AND NZ BANKING GP	13,576,272
AUTODESK	3,516,802
AVIVA	19,176,626
AVIVA 4.7291% VRN PERP	273,697
AVIVA 6.125% 16/11/26	2,094,034
AVIVA 6.125% VRN PERP	3,503,745
AVIVA 6.875% VRN 20/05/58	3,566,931
AVON PRODUCTS	5,016,299
AWG 5.5% VRN 10/10/40	2,032,604
AWG 6.293% 30/07/30	746,527
AWG 7.882% VRN 30/07/37	3,229,562
AXA 5.25% VRN 16/04/40	518,231
AXA 6.772% VRN PERP	7,443,061
AXA 7.125% 15/12/20	530,464
AZIMUT HOLDING SPA	2,437,249
BAA 6.45% VRN 10/12/33	5,299,506
BAA 3.975% VRN 15/02/14	986,167
BAA 5.225% VRN 15/02/25	857,800
BAA FUNDING 6.75% 03/12/26	2,133,411
BAE SYSTEMS	60,709,869
BAKER HUGHES	1,984,082
BALFOUR 9.675% CV PREF	788,814
BALFOUR BEATTY	37,410,463
BANCO SANTANDER SA	27,251,478
BANK LEUMI LE ISRAEL	2,226,442
BANK OF AMERICA	6,927,159
BANK OF AMERICA 4.75% 06/05/19	435,704
BANK OF AMERICA 5.25% 09/11/16	1,978,559
BANK OF AMERICA 6% 01/09/17	1,337,862
BANK OF AMERICA 6.125% 15/09/21	1,020,318
BANK OF AMERICA 7% 31/07/28	4,462,302
BANK OF IRELAND 10% 12/02/20	467
BANK OF NEW YORK MELLON	9,358,902
BANK OF QUEENSLAND	1,072,833
BANK OF SCOTLAND 9.375% 15/05/21	6,334,185

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BARCLAYS	114,049,542
BARCLAYS BANK 10% 21/05/21	1,304,663
BARCLAYS BANK 5.75% 14/09/26	1,410,134
BARCLAYS BANK 5.75% 14/09/26	732,537
BARCLAYS BANK 5.75% 17/08/21	3,524,811
BARCLAYS BANK 6% 14/01/21	213,804
BARCLAYS BANK 6% 23/01/18	62,217
BARCLAYS BANK 6.3688% VRN PERP	1,574,279
BARCLAYS BANK 6.375% VRN P	353,573
BARCLAYS BANK 6.875% VRN PERP	1,346,792
BARCLAYS BANK 8.25% VRN PRP	2,050,362
BARRATT DEVELOPMENTS	1,631,806
BARRICK GOLD (NYS)	2,539,699
BAT INT FIN 6% 24/11/34	4,099,096
BAT INT FIN 6% 29/06/22	2,322,808
BAT INT FIN 6.375% 12/12/201	494,752
BAT INT FIN 8.125% 15/11/13	377,861
BAXTER INTERNATIONAL	2,655,729
BAYER	26,885,829
BAYER AG 5.625% 23/05/18	268,069
BAYER LB 1.4% 22/04/13	518,910
BB & T	591,017
BBV ARGENTARIA	2,890,572
BBVA 5.75% VRN 11/03/18	4,009,256
BBVA BANCOME 4.5% 10/3/16	185,416
BENESSE	6,333,158
BERENDSEN PLC	8,163,260
BHP BILLITON	35,312,464
BIOGEN 6% 01/03/13	180,185
BIO-RAD LABORATORIES	1,078,821
BK NED GEMEENTEN 4.375% 14/12/12	1,466,191
BK NED GEMEENTEN 5.75% 07/03/12	1,144,144
BLUESCOPE STEEL	1,178,382
BMW UK CAP 5% 02/10/17	411,669
BNP PARIBAS	29,159,661
BNP PARIBAS 5% 15/01/21	94,455
BNP PARIBAS 5.125% 15/01/15	112,045
BNP PARIBAS 5.75% 24/01/22	953,253
BOC HONG KONG HLDGS	10,677,734
BOEING	4,100,176
BOSTON SCIENTIFIC	4,490,000
BOSTON SCIENTIFIC 5.5% 15/11/15	115,239
BOUYGUES	11,408,645
BOUYGUES 5.5% 06/10/26	497,336
BP	255,409,114
BP CAP 4% 29/12/14	2,222,725
BRADFORD & BINGLEY 5.625% 02/02/13	1,552,116
BRAMBLES	1,960,335
BRENNTAG	8,580,593
BRIDGESTONE	10,304,305
BRITISH COLUMBIA 4.7% 01/12/17	516,154
BRITISH LAND REIT	19,472,529
BRITISH SKY 9.5% 15/11/18	1,915,365
BROADCOM A	3,058,617
BROADGATE 4.821% 05/07/33	617,376

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BROADGATE 4.949% 05/04/29	1,404,608
BROADGATE 4.999% 05/10/31	452,544
BT 5.75% 07/12/28	587,937
BT 6.375% 23/06/37	5,493,834
BT 8.625% 16/03/20	1,226,241
BUNDESREP 3.25% 04/01/20	428,672
BUNDESREP 3.25% 04/07/15	1,004,053
BUNDESREP 3.75% 04/01/19	861,084
BUNDESREP 4% 04/01/37	1,084,935
Buoni Poliennali 5% 01/08/34	148,698
BURLINGTON NTH SF 4.7% 01/10/19	77,994
BURLINGTON NTH SF 5.75% 15/03/18	83,684
CAE INC	806,104
CAISSE EPARG 5.25% PERP	2,114,337
CALIFORNIA MUN 7.6% 01/11/40	123,528
CAMECO CORP	1,749,347
CANADA (GOVT) 2% 01/12/14	1,103,196
CANADA (GOVT) 4% 01/06/18	793,856
CANADA (GOVT) 4.5% 01/06/15	802,411
CANADIAN NATL 4.95% 15/01/14	99,894
CANADIAN NATURAL RESOURCES	1,664,832
CANARY WHARF 5.952% 22/10/37	1,061,762
CANARY WHARF 6.455% 22/10/33	1,561,640
CANARY WHARF 6.8% 22/10/33	1,451,769
CANON	17,504,291
CAP GEMINI	5,982,997
CAPITAL INTL EMRG MKTS	305,977,970
CAPITAL INTL GLB HIGH INC OPPTS ACC	11,395,024
CAPITALAND	1,506,986
CARDINAL HLT 4.625% 15/12/20	153,239
CARDINAL HLT 5.8% 15/10/16	106,231
CARNIVAL	40,937,046
CAROLINA P&L 5.25% 15/12/15	47,654
CARREFOUR	14,479,728
CASINO GUICHARD-P	3,210,745
CELANESE 'A'	2,886,396
CELLCO VERIZON 3.75% 20/05/11	125,244
CENOVUS ENERGY NPV	3,745,833
CENTERPOINT EN 4.5% 15/01/21	86,632
CENTERRA GOLD	2,652,200
CENTRICA	32,772,140
CERNER	3,759,968
CHEUNG KONG HDG	4,879,341
CHEUNG KONG INFRASTRUCTURE	2,746,305
CHEVRON 4.95% 03/03/19	41,229
CHEVRON CORP	5,503,893
CHINA MENGNIU DAIRY	3,769,460
CHINA RAILWAY CONST	1,674,054
CISCO SYSTEMS	5,582,751
CITIGROUP	5,203,961
CITIGROUP 5% 15/09/14	3,907,034
CITIGROUP 5.125% 12/12/18	2,919,608
CITIGROUP 5.15% 21/05/26	1,513,689
CITIGROUP 5.875% 01/07/24	1,829,893
CITIGROUP 7.375% 01/09/39	5,501,726

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CITY DEVELOPMENTS	1,613,604
CLIFFS NATURAL RESOURCES	9,426,524
CNP ASSUR 7.375% VRN 9	5,163,496
COACH	1,395,196
COCA COLA AMATIL	8,929,747
COCA-COLA HELLENIC BOTTL	4,675,636
COLGATE-PALMOLIVE	4,648,541
COM BK AU 2.9% 17/09/14	363,645
COM BK AUSTRALIA	8,540,575
COMCAST	7,423,942
COMCAST 5.875% 15/02/18	116,469
COMCAST CORP 5.5% 23/11/29	1,281,799
COMCAST CORP 5.65% 15/06/35	114,067
COMMERZBANK 6.375% 22/03/19	4,060,161
CONNECT M77 5.404% 31/03/34	2,033,898
CONOCOPHILLIPS	8,161,643
COVIDIEN	4,149,659
COX COMMS 6.25% 01/06/18	61,834
CREDIT AGRICOLE	7,135,363
CREDIT ARG 7.589% VRN PER	2,751,281
CREDIT SUISSE 7% 5/10/20	2,574,741
CREDIT SUISSE FRN 15/03/39	39,765
CRH	965,934
CSL	6,816,447
CSX CORP 7.375% 01/02/19	247,024
DAI-ICHI MUTUAL LIFE INS	9,284,089
DAILY MAIL&GEN TST ORD NV	13,908,073
DAIMLER 4.625% 02/09/2014	46,067
DAIMLER CHRYSLER	8,413,249
DAITO TST CONSTRUCTION	6,051,217
DAIWA HOUSE INDUSTRY	3,554,048
DANAHER	1,931,465
DANSKE B 5.6838% VRN PERP	2,848,325
DAVID JONES	2,446,147
DBS GROUP	7,711,809
DELHAIZE 5.625% 27/06/14	337,511
DELTA ELEC GDR (V5 ORD)	2,568,472
DENSO	17,816,578
DEPFA ACS BK 3.25 15/02/12	176,566
DEUTSCHE 5.875% 20/08/13	115,928
DEUTSCHE BOERSE	1,971,852
DEUTSCHE TEL 6% 20/01/17	618,980
DEUTSCHE TEL 6.5% 08/04/22	603,956
DISCOVERY COMM A SHS	831,380
DIXONS RETAIL	29,464,022
DONG ENERGY 4.875% 07/05/14	1,298,181
DONGBU INSURANCE	3,954,263
DOW CHEMICAL 2.5% 15/02/16	541,412
DRAX GROUP	8,487,598
DREAMWORKS ANIMATION A	722,842
E.ON	12,711,771
E.ON INTL 5.25% 08/09/15	71,226
E.ON INTL 5.8% 30/04/18	500,153
E.ON INTL 6% 30/10/19	332,035
E.ON INTL 6.375% 07/06/32	1,117,621

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EADS (PAR)	1,500,199
EAST JAPAN RAILWAY	2,085,302
EDF 5.125% 22/09/2050	3,163,432
EDF 6.125% 02/06/2034	2,045,307
EDISON INTERNATIONAL	850,969
EDP FINANCE 8.625% 04/01/24	3,577,243
EDP FINANCE 4.75% 26/09/16	1,125,134
EIB 1.4% 20/06/2017	424,174
EIB 3.375% 08/09/14	846,493
EIB 4.5% 14/01/13	18,219,341
EIB 4.625% 15/04/20	930,462
EIB 4.75% 06/06/12	1,397,839
EIB 5.375% 07/06/21	1,389,862
EIB 5.625% 07/06/32	7,499,154
EIB 6.25% 15/04/14	3,999,559
EIB 8.75% 25/08/17	484,254
ELECTRIC POWER DEV	5,282,039
ELECTROCOMP	21,603,007
ELM BV 5.252% VRN PERP	1,786,375
EMDEON	879,763
EMERSON ELECTRIC	914,934
ENAGAS	6,626,754
ENBRIDGE ENERGY 6.5% 15/04/18	145,781
ENCANA CORP	2,340,208
ENEL 5.625% 21/06/27	223,434
ENEL 5.75% 22/06/2037	3,503,674
ENEL FINANCE 3.875% 07/10/14	328,949
ENEL FINANCE 5.625% 14/08/24	3,411,029
ENEL FINANCE 5.75% 14/09/40	5,244,210
ENSCO ADR (V1)	3,277,512
ENTERPRISE INN 6.375% 26/09/31	2,347,925
ENTERPRISE INN 6.5% 06/12/18	617,890
ENTERPRISE INN 6.875% 15/02/21	477,176
ENW CAPITAL 6.75% 20/06/15	3,253,793
EOG RESOURCES	3,830,023
EQUITY REL 5.05% 26/04/33	3,243,641
EQUITY REL 5.88% 26/05/32	420,887
ERSTE BANK	9,662,846
ESB FINANCE 6.5% 05/03/20	2,911,457
ESPRIT HOLDINGS	1,824,875
EXPORT DEV CN 3.625% 07/09/15	6,278,141
EXXON MOBIL	13,090,602
FANUC	9,353,482
FEDEX	5,154,391
FIATIndustr 6.25% 09/03/18	3,449,340
FINMECCANICA	8,895,490
FIRST SOLAR	1,233,798
FIRSTENERGY	3,094,274
FIRSTGROUP	24,798,902
FLEXTRONICS INTERNATIONAL	1,027,099
FNCL 3.5% 01/12/25	646,764
FNCL 4% 01/02/41	1,073,195
FNCL 4% 01/11/40	768,145
FNCL 4% 01/12/40	1,869,775
FNCL 4% TBA 01/04/26	641,103

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FNCL 5% TBA 01/04/41	652,703
FNCL 6% 01/03/38	1,157,245
FNCL 6% 01/07/38	813,881
FNMA 3.5% 01/02/26	1,090,157
FNMA 4.5% 01/10/40	338,876
FNMA 5% 01/08/40	335,516
FNMA 6% 01/04/35	1,017,728
FORD MOT CR 9.875% 10/08/11	1,202,416
FORTUNE BRANDS	3,011,585
FRANCE TEL 5% 12/05/16	194,294
FRANCE TEL 5.625% 23/01/34	878,989
FRANCE TEL 8.125% 20/11/28	386,710
FRANCE TELECOM	3,380,035
FREDDIE MAC 2.125% 21/09/12	949,428
FRES MEDICAL CARE	9,240,544
FRESHWATER 4.607% 17/10/36	275,377
FRESHWATER 5.182% 20/04/35	463,746
FRIENDS PROV 12% 21/05/21	4,520,576
FUGRO	5,488,163
G2SF 4.5% 20/11/39	673,383
GAMESTOP	2,436,113
GANNETT	1,860,341
GAS NATURAL 5.25% 09/07/14	1,234,286
GAZPROM 6.58% 31/10/13	2,391,098
GDF SUEZ	11,252,679
GDF SUEZ 5% 01/10/60	4,920,062
GDF SUEZ 7% 30/10/28	417,180
GE CAPITAL 4.625% 18/01/06	2,211,414
GE CAPITAL 4.875% 18/09/37	3,910,322
GE CAPITAL 5.125% 24/05/23	291,897
GE CAPITAL 5.375% 18/12/40	1,167,002
GE CAPITAL 5.5% 07/06/21	1,024,223
GE CAPITAL 5.5% 08/01/20	1,652,883
GE CAPITAL 5.5% VRN 15/09/66	3,947,156
GE CAPITAL 5.625% 16/09/31	242,672
GE CAPITAL 5.875% 18/01/33	2,503,393
GE CAPITAL 6.25% 15/12/17	815,906
GE CAPITAL 6.75% 06/08/18	3,355,190
GE CAPITAL 8% 14/01/39	6,099,215
GENERAL DYNAMICS	3,366,337
GENERAL MILLS	364,827
GENERAL MOTORS	3,705,165
GENERALI FIN 6.214% VRN P	220,795
GERMANY(GOVT) 3.75% 04/01/17	630,534
GLAXO 5.25% 19/12/33	819,417
GLAXOSMITHKLINE	238,831,612
GLOBAL LOGISTIC PROPS	1,533,561
GOLDMAN SACHS 5.25% 01/04/13	366,077
GOLDMAN SACHS 5.375% 15/03/20	109,818
GOLDMAN SACHS 5.5% 12/10/21	1,397,087
GOLDMAN SACHS 6.125% 14/02/17	839,095
GOLDMAN SACHS 6.15% 01/04/18	440,074
GOLDMAN SACHS 6.25% 01/02/41	31,086
GOLDMAN SACHS 6.875% 18/01/38	4,585,937
GOLDMAN SACHS 7.125% 07/08/25	2,341,360

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GOLDMAN SACHS 7.25% 10/04/28	2,787,832
GOLDMAN SACHS GROUP	6,747,884
GOOGLE CLASS A	11,885,477
GP BRUXELLES LAMBERT	3,663,310
GREAT ROLL 6.875% 27/07/35	4,283,507
GREENE KING 5.702% 15/12/34	1,160,531
GROUPE DANONE	10,842,639
GS ENGR & CON	4,058,198
HALLIBURTON	2,021,429
HANG SENG BANK	4,202,088
HBOS 4.25% 23/09/14	898,868
HBOS 4.875% 20/12/24	481,947
HCA HOLDINGS	1,940,243
HEIDELBERG ZEMENT	12,095,780
HENDERSON GROUP	1,275,035
HENGAN INTL GROUP	2,346,620
HENNES & MAURITZ B	9,247,312
HERTZ GLOBAL HOLDINGS	3,617,777
HESS	3,203,937
HEWLETT PACKARD	7,772,530
HK & CHINA GAS	1,388,877
HK EXCHANGES & CLEARING	4,705,933
HMV GROUP	4,743,205
HOLCIM FIN 8.75% 24/04/17	4,935,782
HOLCIM R	484,154
HOME RETAIL GROUP	3,280,929
HONDA MOTOR	7,228,414
HOPEWELL HLDGS	2,144,540
HSBC BANK 4.75% 24/03/46	2,005,182
HSBC BANK 4.75% VRN 29/09/20	3,210,347
HSBC BANK 5.375% 22/08/33	1,186,713
HSBC BANK 5.75% 20/12/27	942,781
HSBC BANK 6% 29/03/40	5,720,834
HSBC BANK 6.375% VRN 18/10/22	1,671,899
HSBC BANK 6.5% 07/07/23	878,097
HSBC FD 5.844% VRN PERP	602,403
HSBC HOLDINGS	102,983,601
HSBC HOLDINGS 4.5% 30/04/14	91,590
HSBC HOLDINGS 5.1% 05/04/21	144,418
HUNGARY GOV 5.5% 12/02/14	1,286,463
HUNGARY GOV 6.25% 29/01/20	234,300
HUNGARY GOV 6.375% 29/03/21	25,196
HUNGARY GOV 6.5% 24/06/19	640,338
HUSKY ENERGY 7.25% 15/12/19	286,335
HUTCHISON 6.75% 07/12/15	1,840,118
HUTCHISON PORT	4,137,989
HYPOREAL 5.75% 07/03/16	436,433
HYUNDAI CAP 4.375% 07/16	2,132,755
IBERDROLA 7.375% 29/01/24	3,762,960
IBERDROLA FINANZAS SAU 7.5% 25/11/15	352,893
IBIDEN	5,783,841
IBM	7,505,404
ILLINOIS TOOL WORKS	6,299,813
ILUKA RESOURCES	8,049,827
IMPERIAL TOBACCO 8.125% 15/03/24	4,034,330

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IMPERIAL TOBACCO 8.375% 17/02/16	1,770,008
IMPERIAL TOBACCO 9% 17/02/22	5,856,792
IMPERIAL TOBACCO GROUP	9,464,306
INBEV 8.625% 30/01/17	459,690
INBEV 9.75% 30/07/24	5,322,095
INCITEC PIVOT	4,291,109
ING GROEP 5.14% VRN PERP	2,848,966
INMET MINING CORPORATION	10,762,549
INSTITUTO CRED 4% 08/12/14	10,684,651
INTACT FINANCIAL CORP	1,356,445
INTERSIL CL A	1,781,855
INTESA SANPAOLO 3.625% 12/08/15	60,308
INTESA SANPAOLO 4% 08/11/18	1,577,203
INTESA SANPAOLO 6.5% 24/02/21	194,782
INTESA SANPAOLO BCI	898,383
INTESA SANPAOLO BCI RNC	2,003,968
INTESA SANPAOLO FRN 24/02/14	441,630
INTL CONSOLD AIRLINES GP	35,980,061
INTL ENDESA 5.375% 21/02/13	368,567
INTL GAME TECH	2,074,629
INVESTOR B	5,463,177
IRISH TREASURY 4.4% 18/06/19	134,270
IRISH TREASURY 4.5% 18/10/18	266,644
IRISH TREASURY 5% 18/10/20	97,939
ISRAEL(GOV) 5.5% 28/02/17	1,423,646
ISUZU MOTORS	3,471,957
ITOCHU	8,283,690
ITV	14,870,787
JACKSON NATIONAL LIFE GLOBAL 5.375% 08/05/13	221,099
JAMES HARDIE INDS CDI	3,423,154
JAPAN (GOVT) 1% 20/09/20	2,174,069
JAPAN (GOVT) 1.3% 20/03/15	1,070,504
JAPAN (GOVT) 1.5% 20/09/14	3,951,122
JAPAN (GOVT) 1.5% 20/09/18	7,318,278
JAPAN (GOVT) 2.3% 20/12/35	1,162,967
JAPAN (GOVT) 2.4% 20/09/38	403,512
JAPAN TOBACCO	9,744,299
JARDINE CYCLE & CARRIAGE	6,487,947
JARDINE MTSN (SES)	4,919,330
JC DECAUX SA	5,728,936
JGC	5,891,453
JOHN LEWIS 8.375% 08/04/19	1,159,438
JOHNSON & JOHNSON	9,188,431
JOHNSON & JOHNSON 4.75% 06/11/19	189,126
JOHNSON CONTROLS	2,614,090
JP MORGAN 2.05% 24/01/14	155,426
JP MORGAN 2.6% 15/01/16	90,171
JP MORGAN 5.15% 01/10/15	2,464,535
JP MORGAN 5.375% 28/09/16	926,190
JP MORGAN CHASE & CO	8,041,761
JP MORGAN FRN 15/04/43	53,230
JPMORGAN 3.45% 01/03/16	90,148
JPMORGAN 4.4% 22/07/20	512,261
JUNIPER NETWORKS	2,822,717
JX HOLDINGS NPV	12,955,004

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2011**

K+S AG	3,440,854
KAO	7,153,425
KB FINANCIAL GROUP	3,983,499
KDDI	7,551,385
KELLOGG	1,104,963
KEPPEL CORPORATION	3,447,330
KERRY PROPERTIES	1,526,711
KESA ELECTRICALS	25,356,616
KEYENCE	12,002,948
KFW 1.35% 20/01/14	418,375
KFW 3% 09/09/13	9,745,974
KFW 4.875% 15/01/13	765,342
KFW 5.625% 25/08/17	421,569
KIMCO REALTY 4.3% 01/02/18	109,152
KIMCO REALTY 5.7% 01/05/17	373,494
KINDER MORGAN 5.8% 15/03/35	2,334,196
KINDER MORGAN 6% 01/02/17	221,281
KINNEVIK INV AB	9,786,136
KLA TENCOR	3,252,275
KOBE STEEL	4,866,211
KONINKLIJKE 5.75% 17/09/29	2,778,346
KONINKLIJKE 4.75% 29/05/14	129,424
KONINKLIJKE 6% 29/09/19	864,319
KONINKLIJKE 7.5% 04/02/19	328,893
KONINKLIJKE DSM	10,384,473
KOREA LIFE INSURANCE	1,479,771
KOREA TREASURY 4.25% 10/09/14	2,259,667
KOREA TREASURY 5.25% 10/03/13	1,770,793
KOREA TREASURY 5.5% 10/09/17	459,803
KPN KON	18,473,481
KRAFT FOODS	4,781,424
KROGER	4,339,558
KROGER 6.4% 15/08/17	121,310
KUBOTA	7,347,098
KUEHNE & NAGEL INTL AG	3,014,334
KURARAY	5,221,516
LAMBAY CAP 6.25% VRN	15,345
LAND SEC 4.875% VRN 07/11/19	3,367,277
LAND SECS 5.125% VRN 07/02/36	1,212,301
LAND SECS 5.391% 31/03/27	1,563,237
LEGAL & GENERAL 5.875% PERP	1,222,371
LG CHEM	6,380,480
LG CHEM GDR	3,526,857
LG HOUSE & HEALTH	4,025,936
LI & FUNG	7,220,658
LIBERTY MUT 6.5% 15/03/35	81,011
LIBERTY MUT 7.5% 15/08/36	316,475
LINDE	18,486,806
LLOYDS BANKING GROUP	51,283,280
LLOYDS TSB 2.75% 16/03/12	21,460,433
LLOYDS TSB 7.625% 22/04/25	4,550,267
LLOYDS TSB 9.125% 17/10/11	1,028
LLOYDS TSB 9.625% 06/04/23	2,085,810
LLOYDS TSB BK 6.375% 15/04/14	286,608
LLOYDS TSB BK 6.5% 17/09/40	1,515,866

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2011**

LLOYDS TSB BK 6.5% 24/03/20	586,370
LLOYDS TSB BK 6.625% 30/03/15	1,128,383
L'OCCITANE INTERNATIONAL	1,594,583
LOGICA	35,607,143
L'OREAL	2,685,299
LOTTE SHOPPING	2,758,049
LOWES COS	4,992,672
LUNAR FDG 5.494% 29/07/20	3,534,079
LUNAR FDG 5.75% 18/10/33	1,021,122
LVMH	10,392,041
MAKITA	9,537,182
MALAYSIA GOV 3.461% 31/07/13	1,213,675
MALAYSIA GOV 3.702% 25/02/13	803,257
MAN	7,516,781
MANDO	4,619,318
MARKS & SPENCER 5.875% 29/05/12	440,462
MARKS & SPENCER 6.875% 13/12/37	1,984,525
MARKS & SPENCER GROUP	20,922,195
MASTERCARD	1,319,150
MAXIM INTEG PRODUCTS	1,796,687
MAZDA MOTOR	1,030,346
MCDONALDS	1,163,137
MEADOWHALL 4.986% 12/01/32	995,025
MEDTRONIC	3,992,009
MERCK & CO	4,637,607
MERRILL LYNCH 4.625% 14/09/18	344,416
MERRILL LYNCH 7.75% 30/04/18	4,763,550
MERRILL LYNCH MORTGAGE 4.805% 12/06/43	31,680
MERRILL LYNCH MORTGAGE FRN 12/07/38	87,680
METLIFE	4,827,709
METLIFE GLOB 5.25% 09/01/14	3,676,555
METRO	3,538,728
METRO 7.625% 05/03/15	253,543
MEXICAN 9.5% 18/12/14	860,686
MEXICO STATE 7.75% 14/12/17	1,026,913
MICHELIN	5,494,671
MICROSOFT	6,575,137
MISUMI	5,870,803
MITCHELLS & BUTLER 5.574% 15/12/28	525,136
MITCHELLS & BUTLER 5.965% 15/12/23	96,271
MITSUB UFJ FIN GRP	17,768,886
MITSUBISHI CORP	16,026,267
MITSUBISHI ELECTRIC	5,181,553
MITSUJ & COMPANY	8,747,188
MITSUJ FUDOSAN	5,208,726
MITSUJ OSK LINES	930,220
MIZUHO FINANCIAL	2,204,324
MOLINS	1,542,609
MONSANTO	6,502,255
MONTE DEI PASCHI DI SIENA 5.75% 30/09/16	1,322,612
MORGAN STANLEY	4,610,287
MORGAN STANLEY 5.75% 15/02/17	5,353,997
MORGAN STANLEY 5.75% 18/10/16	2,537,142
MORGAN STANLEY 5.75% 25/01/21	119,900
MUENCHENER RUECKVER	4,047,566

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2011**

MUFG CAP 6.299% VRN PERP	295,285
MUNICH RE FIN 6.75% 21/06/23	656,651
MURATA MANUFACTURING	13,422,583
NABTESCO	3,369,814
NAT GRID 5% 02/07/18	304,864
NAT GRID 5.875% 02/02/24	416,684
NAT SEMICONDUCTOR	2,298,597
NATIONAL AUS BANK	7,577,772
NATIONAL CAPITAL TRUST 5.62% PERP	3,591,063
NATIONAL EXP 6.625% 17/06/20	4,395,806
NATIONAL EXPRESS	26,302,594
NATIONAL GRID 5.25% 02/06/11	201,220
NATIONAL GRID 6.125% 15/04/14	2,163,270
NATIONAL GRID 7.375% 13/01/31	3,375,503
NATL AUS BANK 3.625% 08/11/17	4,304,718
NATWEST 7.875% 09/09/15	1,373,748
NESTLE R	15,157,761
NETWORK RAIL 4.75% 29/11/35	2,801,672
NETWORK RAIL 4.875% 07/03/12	7,089,735
NEW SOUTH WALES TREASURY 5% 25/02/39	3,550,847
NEW SOUTH WALES TREASURY 6% 01/04/19	360,831
NEW WORLD DEV	3,228,147
NEW YORK LIFE 5.125% 03/02/15	2,624,134
NEWCREST MINING	12,924,200
NEWS AMERICA 6.15% 01/03/37	21,595
NEWS AMERICA 6.4% 15/12/35	54,146
NEWS CORP CDIS B	2,644,721
NEXT 5.25% 30/09/13	4,198,953
NEXTERA ENERGY	3,356,132
NIDEC	6,454,680
NIKE B	4,547,208
NINTENDO	3,450,354
NIPPON KAYAKU	4,426,866
NIPPON TEL & TEL	6,438,082
NISSAN MOTOR	9,975,732
NITORI HOLDINGS	2,410,027
NOBEL BIOCARE HOLDING	6,236,059
NOBLE	5,112,025
NOMURA HDG INCO	7,895,342
NOMURA REAL ESTATE HLD	1,719,902
NORDEA	6,568,950
NORDEA HYPOTEK 4% 18/06/14	901,750
NORFOLK SOUTHERN	8,646,462
NORFOLK SOUTHERN 5.9% 15/06/19	190,558
NORINCHUKIN 4.25% 28/09/16	221,327
NORINCHUKIN VRN 5.625% 28/09/16	155,899
NORTHERN FOODS	7,401,482
NORTHERN GAS 4.875% 15/11/35	1,311,015
NORTHERN GAS 4.875% 30/06/27	2,070,660
NORTHERN GAS 5.875% 08/07/19	2,624,903
NORTHERN RK 4.574% 13/01/15	1,101,380
NORTHERN RK 9.375% 17/10/21	210,000
NORTHROP GRUMMAN 5.05% 01/08/19	125,186
NOVARTIS R	25,851,391
NOVO NORDISK B	9,637,880

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2011**

NOVOZYMES	1,625,909
NTT DOCOMO INC	4,253,313
NUSTAR LOG 4.8% 01/09/20	878,197
NUSTAR LOG 7.65% 15/04/18	1,924,849
NYRSTAR	3,959,363
NYSE EURONEXT	1,345,633
OAO GAZPROM ADR	9,446,952
OIL SEARCH	13,457,102
OLAM INTERNATIONAL	6,456,656
OLD MUTUAL 7.125% 19/10/16	5,275,626
OLIVETTI FINANCE 7.75% 24/01/33	47,499
OMRON	4,209,554
ONESTEEL	1,170,130
ORACLE	1,915,244
ORACLE JAPAN	769,406
OTE-HELLENIC TELECOM	6,802,746
PACCAR	2,163,628
PALADIN RESOURCES	3,137,441
PALL	1,828,393
PANASONIC	5,580,180
PEPSICO	8,297,617
PERNOD-RICARD	9,157,225
PERSIMMON	18,133,270
PETROBRAS IN 5.375% 27/01/21	530,065
PETROLEOS MEX 8.25% 02/06/22	1,975,904
PETROLEUM GEO SERVICES	7,438,808
PFIZER 4.75% 03/06/16	46,623
PFIZER 6.5% 03/06/38	2,259,759
PHARMASSET	2,773,627
PHILIP MORRIS INTL	14,544,583
PHILIPS ELTN KON	14,793,688
PIRELLI & C 5.125% 22/02/16	1,306,588
POLAND GOVT 5.25% 25/10/17	3,708,291
POLAND GOVT 5.75% 25/04/14	1,110,784
PORT TELECOM SGPS	8,987,239
PREMIER 0.892% CV PREF 1	4,329,669
PREMIER FARNELL	23,087,682
PREMIER FOODS	3,190,861
PREMIERTEL 6.175% 08/05/32	202,051
PROCTER & GAMBLE	8,899,236
PROCTER & GAMBLE 6.25% 31/01/30	400,254
PROG HEALTH 5.581% 02/10/42	3,270,984
PROGRESSIVE CORP OHIO	2,769,519
PROLOGIS 7.375% 30/10/19	933,739
PRUDENTIAL	48,565,933
PRUDENTIAL FIN 6.2% 15/11/40	516,861
PSION	2,578,667
PUBLIC SERVICE CO OF COLORADO 3.2% 15/11/20	377,258
PUNCH TAVERNS 5.883% 15/10/26	326,832
QANTAS AIRWAYS	3,940,501
QBE INS 6.125% 28/09/15	349,102
QBE INSURANCE GROUP	9,257,856
QUALCOMM	8,616,412
QUEENSLAND 6% 14/09/17	532,398
QUEENSLAND 6% 14/10/15	342,759

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2011**

RABOBANK 4.875% 10/01/23	348,140
RAYTHEON 6.4% 15/12/18	115,881
RBOS 4.375% 16/03/16	62,684
RBOS 4.875% 20/01/17	3,322,982
RBOS 6% 17/05/17	1,643,518
RBOS 6.875% 17/05/25	6,345,073
RBOS 6.876% VRN 21/12/33	1,764,000
RBOS 6.934% 09/04/18	529,848
RBOS 9.625% 22/06/15	211,412
REED ELSEVIER	59,879,416
REED ELSEVIER 5.625% 20/10/16	3,223,548
REGUS GROUP	18,153,441
RELIANCE INDUSTRIES GDR	1,733,956
REPSOL YPF	5,269,253
RESEAU 5% 11/03/52	973,521
RICOH CO LTD	3,247,151
RINNAI	2,497,146
RIO TINTO	109,561,330
ROCHE 5.375% 29/08/23	117,627
ROCHE HOLDINGS 5.5% 04/03/15	2,503,252
ROCHE HOLDINGS 5.625% 04/03/16	96,973
ROCHE HOLDINGS 6% 01/03/19	339,215
ROCHE HOLDINGS 6% 01/03/19	1,553,773
ROCHE HOLDINGS 6.5% 04/03/21	137,352
ROCHE HOLDINGS GSH	21,345,968
RODAMCO 3.75% 12/12/12	315,720
ROYAL DUTCH SHELL 'A'	25,922,031
ROYAL DUTCH SHELL ADR	1,032,224
ROYAL DUTCH SHELL 'B'	273,570,921
RSA INSUR 6.701% VRN PERP	3,208,632
RSA INSUR 8.5% VRN PERP	1,015,230
RSA INSUR 9.375% VRN 20/05/39	325,241
RWE FIN 5.5% 06/07/22	3,619,642
RWE FIN 6.5% 20/04/21	2,330,903
RYDER SYSTEM	1,728,151
SAFEWAY 6.25% 15/03/14	119,684
SAMPO A	26,371,940
SAMSUNG ELECTRONICS	18,006,544
SAMSUNG GDR(V0.50 REG S)	3,887,519
SANTANDER 11.3% VRN PERP	4,050,369
SANTANDER 4.125% 04/04/11	1,770,794
SANTANDER 5.435% VRN 24/10/17	86,544
SANTANDER 5.75% VRN 31/01/18	3,089,314
SANTANDER 6.5% VRN 27/07/19	44,628
SANTOS	3,409,590
SAP	23,655,960
SBC COMMS 5.875% 01/02/12	4,026,451
SBERBANK RUSSIA GDR	1,743,987
SBI HOLDINGS	5,979,966
SCAPA GROUP	1,478,271
SCHERING-PLOUGH 5.375% 01/10/14	361,309
SCHLUMBERGER (NYS)	3,013,090
SCHNEIDER ELTE SA	1,499,703
SCHWAB (CHARLES)	2,507,182
SCOTTISH & SOUTHERN ENERGY	53,348,778

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2011**

SCOTTISH & SOUTHERN ENERGY 5.453% PERP	3,029,737
SCOTTISH & SOUTHERN ENERGY 6.25% 27/08/38	1,964,831
SCOTTISH & SOUTHERN ENERGY 8.375% 20/11/28	4,039,153
SCOTTISH POWER 5.375% 15/03/15	151,075
SEADRILL	2,422,551
SEB	2,978,429
SES GLOBAL FDR (V1)	8,844,111
SHB A	5,268,640
SHIMAMURA	2,609,730
SHIN-ETSU CHEMICAL	4,690,501
SHINHAN FIN GP	7,109,368
SHIONOGI	5,642,784
SHISEIDO	2,047,505
SIEMENS	5,472,819
SIEMENS 6.125% VRN 14/09/66	2,852,557
SIG	4,480,313
SINGAPORE 3.75% 01/09/16	3,694,408
SINGAPORE TELECOM	2,177,727
SKANDINAVISKA 6.625% 09/07/14	4,974,965
SL FINANCE 6.75% VRN PERP	224,728
SLM STUDENT 5.15% 17/09/15	4,803,552
SLOUGH EST 6.75% 23/02/24	728,501
SLOUGH EST 7% 14/03/22	423,846
SMC	12,891,136
SMITH (DS)	2,845,531
SMITHS GRP 6.05% 15/05/14	2,669,578
SOCIETE GEN 5.4% 30/01/18	1,552,863
SOCIETE GEN 5.75% 20/04/16	326,601
SOCIETE GEN 5.75%VRN PERP	1,265,174
SOCIETE GEN 9.375% VRN PERP	48,474
SOCIETE GENERALE	6,457,968
SOFTBANK	16,106,139
SONOVA N	3,904,405
SONY FIN HLDS NEW ORD	6,354,327
SONY FINANCIAL HOLDINGS	31,931
SOUTH AFRICA 7.5% 10/01/14	322,559
SOUTHERN GAS NETWORK 4.875% 21/03/29	3,796,398
SOUTHERN WATER 6.125% 31/03/19	1,076,076
SOUTHERN WATER 6.192% 31/03/29	259,446
SOUTHERN WATER 6.64% 31/03/26	2,458,030
SOUTHERN WATER 7.869% 31/03/38	1,309,549
SPAIN(GOVT) 3.3% 31/10/14	317,136
SPIRIT 5.472% 28/12/28	937,250
SPIRIT 5.86% 29/12/14	1,538,670
ST GOBAIN	2,141,738
ST GOBAIN DE 5.625% 15/12/16	210,028
ST IVES	2,117,062
STANDARD CHARTERED 3.85% 27/04/15	160,158
STANDARD CHARTERED 5.875% 26/09/17	732,466
STANDARD CHARTERED 6.4% 26/09/17	505,374
STANDARD CHARTERED 6.5% 28/04/14	751,193
STANDARD CHARTERED 7.75% 03/04/18	1,322,068
STATOIL	2,871,393
STATOIL HYDRO 6.875% 11/03/31	2,305,827
STD CHARTERED	2,954,307

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2011**

STORA ENSO R	884,737
STOREBRAND	4,039,210
STV GROUP	4,727,404
SUGI HOLDINGS CO LTD	2,491,609
SUMITOMO CHEMICAL	4,310,797
SUMITOMO CORP	11,690,201
SUMITOMO ELECTRIC IND	9,950,313
SUMITOMO METAL MINING	7,141,404
SUMITOMO MITSUI FINL	26,118,410
SUMITOMO MITSUI TRUST HOL	11,170,579
SUN HUNG KAI PROPS	10,594,967
SUNCORP Group Ltd	1,555,305
SVENSKA 5.5% VRN PERP	502,100
SVENSKA 5.375% VRN PERP	1,007,067
SW AIRLINES	2,933,435
SWEDEN 4.5% 12/08/15	3,310,296
SWISS RE 6.3024% VRN PER	490,555
SWISS RE CAP VRN PERP	3,345,394
SWISSCOM R	9,574,156
SYMANTEC	3,062,723
SYNGENTA	1,139,684
SYNTHESE	4,206,314
SYSMEX NEW ORD	8,025,300
SYSTEMS 2001 ASSET TRUST 7.156% 15/12/11	14,438
T&D HOLDINGS	4,320,583
TARGET	3,299,505
TAYLOR WIMPEY	26,764,464
TDK	6,703,663
TELECOM ITALIA 5.25% 15/11/13	190,747
TELECOM ITALIA 5.875% 19/05/23	4,348,572
TELECOM ITALIA 6.375% 24/06/19	1,424,251
TELECOM ITALIA 7% 20/04/11	2,928,529
TELECOM ITALIA 7.375% 15/12/17	4,230,455
TELECOM ITALIA 8.25% 21/03/16	543,626
TELEFONICA EMISIONES 4.375% 02/02/16	115,717
TELEFONICA EMISIONES 5.134% 27/04/20	117,785
TELEFONICA EMISIONES 5.289% 09/12/22	1,007,699
TELEFONICA EMISIONES 5.375% 02/02/26	471,976
TELEFONICA EMISIONES 5.431% 03/02/14	1,859,067
TELEFONICA EMISIONES 5.888% 31/01/14	1,956,163
TELENOR	16,331,246
TELEREAL 4.9741% 10/09/27	1,410,969
TELEREAL 5.4252% 10/12/31	597,472
TELEREAL 5.5534% 10/12/31	1,291,788
TELEREAL 7.098% 10/12/33 VRN	2,060,045
TELSTRA CORPORATION	5,588,014
TELUS NVTG	2,154,057
TENCENT HOLDINGS	4,167,961
TESCO 5.2% 05/03/57	2,000,579
TESCO 5.5% 13/01/33	952,315
TESCO PROP 5.744% SK 13/04/40	2,406,740
TESCO PROP 5.8006% 13/10/40	7,919,080
THAMES WATER 5.5% 11/02/41	3,306,388
THAMES WATER 5.75% 13/09/30	4,395,230
THE SWATCH GROUP B	9,391,924

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2011**

THFC FUNDING 6.35% 08/07/39	2,249,657
THK	12,863,555
TIFFANY & CO	1,050,224
TIME WARNER	13,760,920
TIME WARNER 4.75% 29/03/21	61,936
TIME WARNER 5.875% 15/11/16	278,784
TIME WARNER 6.5% 15/11/36	73,465
TIME WARNER 8.25% 01/04/19	45,611
TIME WARNER CABLE	3,421,667
TOKIO MARINE HOLDINGS	14,177,425
TOKYO ELECTRON	4,669,470
TOKYO GAS	6,206,886
TOLL HOLDINGS	2,342,629
TOSHIBA	3,768,165
TOTAL	17,207,745
TOWA PHARMACEUTICAL	3,943,796
TOYOTA MOTOR	10,938,677
TRANSOCEAN	1,551,865
TREND MICRO	575,206
TSUMURA & CO	4,381,026
UBS AG	14,199,528
UBS AG 6.375% 20/07/16	591,373
UBS AG 7.152% VRN PERP	3,614,267
UBS AG STAMFORD 2.25% 28/01/14	156,280
UBS AG STAMFORD 5.75% 25/04/18	472,324
UBS GLOBAL AM LIFE SMALL COMPANY FUND A	40,992,981
UBS GLOBAL EMERGING MARKETS EQUITY FUND ACC	91,854,174
UK TREASURY 2.5% IL 16/04/20	110,195,405
UK TREASURY 2.5% IL 16/08/13	71,277,691
UK TREASURY 2.5% IL 23/08/11	133,114,641
UK TREASURY 2.5% IL 26/07/16	15,494,684
UK TREASURY 2.75% 22/01/15	39,081,600
UK TREASURY 3.25% 07/12/11	30,912,931
UK TREASURY 3.75% 07/09/19	9,103,958
UK TREASURY 4% 07/03/22	1,492,302
UK TREASURY 4% 07/09/16	6,279,552
UK TREASURY 4% 22/01/60	10,663,999
UK TREASURY 4.25% 07/03/36	13,905,970
UK TREASURY 4.25% 07/09/39	4,970,463
UK TREASURY 4.25% 07/12/40	36,829,287
UK TREASURY 4.25% 07/12/46	7,696,598
UK TREASURY 4.5% 07/03/13	10,353,464
UK TREASURY 4.5% 07/03/19	5,915,095
UK TREASURY 4.5% 07/09/34	4,411,599
UK TREASURY 4.5% 07/12/42	6,581,414
UK TREASURY 4.75% 07/03/20	28,875,766
UK TREASURY 4.75% 07/09/15	4,034,090
UK TREASURY 4.75% 07/12/30	12,208,491
UK TREASURY 5% 07/03/12	6,641,600
UK TREASURY 5% 07/03/25	14,968,809
ULTRA PETROLEUM	4,475,665
UNIBAIL ROD 4.625% 23/09/16	137,230
UNICREDITO 4.125% VRN 20/09/16	43,871
UNICREDITO 8.5925% PERP	4,898,969
UNICREDITO ITALIANO	16,399,284

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2011**

UNICREDITO LUX 6% 31/10/17	92,659
UNILEVER	102,024,838
UNIQUE PUB 6.464% 30/03/32	392,615
UNITED OVERSEAS BANK	8,052,753
UNITED TECHNOLOGIES	3,653,511
UNITED UTILITIES 8.875% 25/03/26	1,189,510
UNITEDHEALTH GP	5,594,485
UNIVERSAL HEALTH B	1,131,256
UNUM GROUP 5.625% 15/09/20	82,719
UPS 5.125% 01/04/2019	1,515,618
UPS 5.125% 12/02/2050	206,168
US BANCORP DEL NEW	4,197,994
US TREASURY 0.875% 31/05/11	38,102,405
US TREASURY 1% 31/03/12	2,978,486
US TREASURY 1% 31/12/11	21,952,431
US TREASURY 1.375% 15/05/13	24,785,466
US TREASURY 1.375% IL 15/07/18	12,140,140
US TREASURY 1.625% IL 15/01/18	8,151,932
US TREASURY 1.75% IL 15/01/28	3,040,267
US TREASURY 1.875% 30/06/15	24,289,841
US TREASURY 2% 30/11/13	181,881
US TREASURY 2% 31/01/16	743,122
US TREASURY 2% IL 15/07/14	2,572,065
US TREASURY 2.375% IL 15/01/17	1,151,527
US TREASURY 2.375% IL 15/01/25	9,408,399
US TREASURY 2.625% 15/11/20	91,410
US TREASURY 3% IL 15/07/2012	8,182,999
US TREASURY 3.375% IL 15/04/32	2,987,682
US TREASURY 3.5% 15/05/20	12,692,210
US TREASURY 3.625% 15/02/21	107,579
US TREASURY 3.875% 15/02/13	8,657,670
US TREASURY 4.25% 15/05/39	1,674,673
US TREASURY 4.375% 15/02/38	1,380,415
US TREASURY 4.375% 15/05/40	5,679,110
US TREASURY 4.625% 15/02/40	1,590,085
US TREASURY IL 2.05% 15/01/26	997,246
VALE SA ADR	768,748
VALERO ENERGY 6.625% 15/06/37	533,030
VATTENFALL TREASURY 4.25% 19/05/14	45,698
VATTENFALL TREASURY 6.125% 16/12/19	442,943
VATTENFALL TREASURY 6.75% 31/01/19	259,920
VEOLIA ENVIRONMENT 5.25% 03/06/13	533,739
VEOLIA ENVIRONMENT 6.125% 25/11/33	261,201
VEOLIA ENVIRONMENT 6.125% 29/10/37	957,595
VEOLIA ENVIRONNEMENT	4,145,379
VERIZON 4.6% 01/04/21	186,088
VERIZON WIRELESS 8.75% 18/12/15	1,512,179
VERIZON WIRELESS 8.875% 18/12/18	4,721,182
VIACOM INC CLASS B	4,919,929
VIENNA INS GRP	11,818,707
VIRGIN MEDIA 5.25% 15/01/21	125,610
VIRGIN MEDIA 5.5% 15/01/21	755,744
VIRGIN MEDIA INC	2,247,772
VISA CLASS A SHARES	4,643,933
VISCOFAN	1,543,780

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2011**

VIVENDI	2,500,652
VODAFONE 4.75% 14/06/16	194,635
VODAFONE 5.625% 27/02/17	340,622
VODAFONE 5.75% 15/03/16	2,507,582
VODAFONE 6.25% 15/01/16	265,940
VODAFONE 8.125% 26/11/18	427,016
VODAFONE GROUP	258,164,368
VOLKSWAGEN 1.625% 12/08/13	110,145
VOLKSWAGEN 4% 12/08/20	107,984
VOLKSWAGEN PREF	13,883,315
VOLVO TREASURY 5% 31/05/17	410,631
WACHOVIA 4.875% 29/11/35	2,198,473
WAL MART 4.875% 19/01/39	841,795
WAL MART 5.25% 28/09/35	2,301,094
WAL MART 5.625% 27/03/34	975,785
WAL MART 5.75% 19/12/30	3,221,644
WALES & WEST 5.125% 02/12/16	1,054,512
WALES & WEST 5.75% 29/03/30	1,976,131
WALES & WEST 6.25% 30/11/21	3,759,853
WEATHERFORD INTERNATIONAL	2,383,441
WELLS FARGO & CO	6,752,726
WELLS FARGO 4.6% 01/04/21	89,585
WELLS FARGO 5.2% 15/06/16	251,349
WESFARMERS	1,924,349
WESTFIELD 3.625% 27/06/12	134,089
WESTFIELD 5.5% 27/06/17	1,263,822
WESTFIELD GROUP	2,387,829
WESTFIELD RETAIL TRUST	667,978
WESTPAC BANKING	17,639,884
WHARF HOLDINGS	10,280,716
WHITE CITY PROP 5.1202% 17/04/35	1,217,280
WILLIAM HILL	45,346,914
WILLIAMS PAT 3.8% 15/02/15	90,257
WILLIAMS PAT 5.25% 15/03/20	159,459
WILMAR INTERNATIONAL	6,485,459
WING HANG BANK	2,379,484
WOLSELEY	75,365,405
WOLTERS KLUWER CERT	4,062,370
WOOLWICH BS 9.5% 07/08/21	4,524,932
WOOLWORTHS	5,160,537
WPP GROUP 6% 04/04/17	2,235,998
YAHOO JAPAN	8,679,187
YAMAHA MOTOR	5,774,012
YASKAWA ELECTRIC	8,334,645
YORKSHIRE WATER 6% 21/08/19	408,225
YORKSHIRE WATER 6%VRN 24/04/17	3,168,851
YORKSHIRE WATER 6.375% 19/08/39	1,066,791
YORKSHIRE WATER 6.6011% 17/04/31	215,777
YULE CATTO	21,234,244
ZURICH FIN 5.75% 02/10/23	164,881
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Legal & General UK Equity Index	768,530,128
Legal & General Europe Index	205,254,993
Legal & General Japan Equity Index	103,383,584

GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2011

Legal & General North America Equity Index	447,957,155
Legal & General Investment Grade Corporate Bond All Stks Index	128,859,230
Legal & General All Stocks Gilt	212,625,972
Legal & General All Stocks I-L Gilts Index	153,115,731
Legal & General Overseas Bond index	56,854,892
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