

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2017**

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ISIN	Security Name	GBP Market Value as at 31/03/17
US90131HAQ83	21st Century Fox America 4.5% 15/02/2021	196,016
GB00B1YW4409	3I Group Ord GBP0.738636	147,884,759
XS1529687870	AA Bond Co Ltd 2.875% 31/01/2022	4,994,380
XS0949169410	AA Bond Co Ltd 4.7201% 02/07/2043	159,395
US00037BAA08	ABB Finance USA Inc 1.625% 08/05/2017	479,923
CH0012221716	ABB Ltd R CHF1.03	7,787,568
US002824BD12	Abbott Laboratories 2.9% 30/11/2021	803,330
XS1520897163	AbbVie Inc 0.375% 18/11/2019	386,729
US00287YAT64	Abbvie Inc 2.5% 14/05/2020	1,103,162
US00287YAQ26	Abbvie Inc 3.6% 14/05/2025	271,448
XS0731583208	ABN Amro Bank 4.875% 16/01/2019	4,447,397
XS0827817650	ABN Amro Bank NV 6.25% VRN 13/09/2022	187,392
NL0011540547	ABN AMRO Group NV CVA W/I GDR(V1 Ord)	12,487,057
IE00B4BNMY34	Accenture Com USD0.00002	5,617,952
US00440EAV92	Ace Ina Holdings 3.35% 03/05/2026	36,310
US00440EAW75	Ace Ina Holdings 4.35% 03/11/2045	54,864
XS0995111761	Achmea BV 2.5% 19/11/2020	395,684
US00507UAB70	Actavis Funding SCS 1.3% 15/06/2017	75,927
US00507UAP66	Actavis Funding SCS 3% 12/03/2020	682,718
US00507UAS06	Actavis Funding SCS 3.8% 15/03/2025	201,584
US00507UAT88	Actavis Funding SCS 4.55% 15/03/2035	160,377
US00507UAU51	Actavis Funding SCS 4.75% 15/03/2045	322,304
US00507V1098	Activision Inc New Com NPV	2,889,861
AU3CB0215457	Adani Abbot Point Terminal 5.75% 01/11/2018	357,850
KR7054620000	Advanced Process Systems Cor KRW500	1,399,373
XS0473964509	Aegon 6.625% 16/12/2039	1,684,131
ES0105046009	Aena SA EUR10	16,466,689
US00130H1059	AES Com USD0.01	3,298,639
US0010551028	Aflac Com USD0.10	9,589,483
US00847X1046	Agios Pharmaceuticals Inc Com USD0.001	8,993,681
AU000000AGL7	AGL Energy Limited NPV	9,128,269
HK0000069689	AIA GROUP	64,786,941
HK0000142486	AIA Group Ltd 1.75% 13/03/2018	390,879
XS1107552959	Aigues De Barcelona 1.944% 15/09/2021	196,029
NZAIRE0001S2	Air New Zealand NPV	582,857
NL0000235190	Airbus Group NV EUR1	8,894,462
US0116591092	Alaska Air Group Com USD1	7,655,045
XS1148074518	Albemarle Corp 1.875% 08/12/2021	89,827
US01609W1027	Alibaba Group Holding Ltd ADR(V1 Ord)	10,037,516
CA01626P4033	Alimentation Couche-Tard NPV	7,990,319
IE00BY9D5467	Allergan Plc USD0.0033	6,452,443
DE000A1HG1L4	Allianz Finance II B.V 4.5% 13/03/2043	2,283,582
DE000A1YCQ29	Allianz SE 4.75% VRN PERP	289,221
US0200021014	Allstate Corp Com USD0.01	7,475,212
US02005N1000	Ally Financial Inc Com USD0.10	5,448,138
US02043Q1076	Alnylam Pharmaceuticals Com USD0.01	3,662,505

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US02079K1079	Alphabet Inc C Com NPV	8,843,908
US02079K3059	Alphabet Inc Class A Com NPV	43,793,113
XS1323052180	Alstria Office REIT AG 2.25% 24/03/2021	451,452
NL0011333752	Altice NV A WI EUR0.01	20,298,116
ES0109067019	Amadeus IT Group SA A EUR0.01	16,581,495
US0231351067	Amazon.Com Com USD0.01	29,348,093
US00164V1035	AMC Networks Inc USD0.01	4,310,381
AU000000AMC4	Amcor AUD NPV	10,236,931
GB0022569080	Amdocs Com GBP0.01 (NYS)	8,850,134
US02364WAV72	America Movil 5% 30/03/2020	171,169
XS0519906761	America Movil 5.75% 28/06/2030	640,900
US02364W1053	America Movil SA De C V ADR(V20 L Ord)	3,700,688
XS0812855277	America Movil Sab De CV 4.375% 07/08/2041	4,902,645
XS0969340768	America Movil Sab De CV 5.125% VRN 06/09/2073	129,914
XS0969342384	America Movil SAB DE CV 6.375% VRN 06/09/2073	2,125,500
US02376XAA72	American Airlines 14-1 B PTT 4.375% 01/04/2024	75,538
US025537AF85	American Elelectric Power 1.65% 15/12/2017	127,916
US0258161092	American Express Com USD0.20	8,811,717
US0259321042	American Financial Group Com NPV	8,232,956
XS1582233760	American Honda Finance Corp 1.3% 21/03/2022	999,394
US026874CX31	American Intl Group 3.375% 15/08/2020	409,841
US03027X1000	American Tower COM USD 0.01	9,457,269
XS1369278251	Amgen Inc 1.25% 25/02/2022	114,466
US031162CH16	Amgen Inc 2.25% 19/08/2023	420,544
XS0829324457	Amgen Inc 4% 13/09/2029	4,889,278
AU000000AMP6	AMP NPV	8,344,311
US0325111070	Anadarko Petroleum Com USD0.10	2,380,327
US032511BM81	Anadarko Petroleum Corp 4.85% 15/03/2021	76,979
XS0151946695	Anglian Water 5.837% 30/07/2022	1,615,561
XS0093312550	Anglian Water 6.375% Step 15/01/2029	1,203,818
XS0764876693	Anglian Water Service 4.5% 05/10/2027	1,604,937
XS0213721375	Anglian Water Services 5.5% VRN 10/10/2040	1,431,780
XS0890564544	Anglian Water Services Fin 4.5% 22/02/2026	1,307,286
XS1577797456	Anglian Water Services Fin PLC 2.625% 15/06/2027	803,680
GB00B1XZS820	Anglo American USD0.549	115,216,470
US035242AL09	Anheuser Busch Inbev Finance Inc 3.3% 01/02/2023	134,069
US035242AN64	Anheuser Busch Inbev Finance Inc 4.9% 01/02/2046	141,916
BE0974293251	Anheuser Busch InBev NPV	30,716,319
BE6285452460	Anheuser Busch InBev SA NV 0.875% 17/03/2022	332,871
XS0083080043	Annington Finance 0% 07/12/2022	1,978,864
XS0198259904	Annington Finance 1.739% VRN 10/01/2023	718,369
XS0143398179	Annington Finance No.4 8.07% 10/01/2023	649,432
XS0162726987	Annington Repack 5.3236% 10/01/2023	2,080,284
AU000000ANN9	Ansell NPV	3,669,475
KYG040111059	Anta Sports Products NPV	3,468,352
GB00B5BT0K07	AON Com USD0.01	8,147,060
US00185AAJ34	Aon Plc 2.8% 15/03/2021	208,731
XS0911553039	AP Moeller - Maersk A/S 4% 04/04/2025	2,073,867
US037833BN98	Apple Inc 1.3% 23/02/2018	87,968
US037833CM07	Apple Inc 2.5% 09/02/2022	364,635
US037833AR12	Apple Inc 2.85% 06/05/2021	368,463
XS1269175466	Apple Inc 3.05% 31/07/2029	1,099,845
US037833CJ77	Apple Inc 3.35% 09/02/2027	327,753
XS1269176191	Apple Inc 3.6% 31/07/2042	2,619,809
US0378331005	Apple Inc Com NPV	31,811,223

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US0382221051	Applied Mats Com USD0.01	4,597,756
XS1205616268	APT Pipelines Ltd 1.375% 22/03/2022	175,024
XS1205617829	APT Pipelines Ltd 3.5% 22/03/2030	3,560,364
US0404131064	Arista Networks Inc Com USD0.0001	2,691,234
FR0010313833	Arkema EUR10	4,857,123
XS0895821055	Arqiva Finance PLC 4.04% 30/06/2035	2,297,994
XS0895820834	Arqiva Finance PLC 4.882% 31/12/2032	1,992,120
XS1024447010	Arqiva Financing Plc 5.34% 30/12/2037	1,657,320
JP3116000005	Asahi Group Holdings Ltd NPV	7,129,855
JP3111200006	Asahi Kasei JPY50	18,765,065
XS0172546698	ASIF III Jersey Ltd 5% 18/12/2018	163,630
KYG0535Q1331	ASM Pacific Technology HKD0.10	10,385,903
NL0010273215	ASML Holding NV EUR0.09	18,016,521
USN070592100	ASML Holding-NY Reg Shares EUR0.09	4,587,598
XS0250116273	Aspire Defence Finance 4.674% 31/03/2040	2,829,397
NL0011872643	ASR Nederland NPV	6,730,819
SE0007100581	Assa Abloy AB B Shares NPV	16,710,416
GB0006731235	Associated British Foods Ord GBP0.057	4,107,056
XS0330497149	Astrazeneca 5.75% 13/11/2031	1,279,834
GB0009895292	AstraZeneca USD0.25	65,571,657
XS0426513387	AT & T 7% 30/04/2040	1,113,856
US00206R1023	AT & T Inc Com USD1	12,335,078
XS0932036154	AT And T 4.25% 01/06/2043	3,485,322
US00206RCL42	AT And T Inc 2.45% 30/06/2020	519,816
US00206RCR12	AT And T Inc 2.8% 17/02/2021	673,268
US00206RDQ20	AT And T Inc 4.25% 01/03/2027	275,376
XS1374393103	AT And T Inc 5.2% 18/11/2033	1,816,653
XS0291949120	AT&T 5.5% 15/03/2027	3,123,978
XS0785710046	AT&T Inc 4.875% 01/06/2044	1,934,916
XS0193942124	Atlantia 6.25% 09/06/2022	4,495,958
IT0003506190	Atlantia EUR1.0	38,476,472
AU000000ANZ3	Australia & NZ Banking Group NPV	9,510,423
US05252BCS60	Australia and New Zealand Bnkn Grp FRN 23/09/2019	201,168
AU0000XCLWM5	Australia Government 5.75% 15/05/2021	1,186,104
XS1316567343	Autostrade Per Litalia 1.125% 04/11/2021	175,484
XS0206511486	Aviva 5.9021% VRN Perp	2,362,450
XS0177447983	Aviva 6.125% VRN Perp	1,198,187
XS0364880186	Aviva 6.875% VRN 20/05/2058	3,034,305
GB0002162385	Aviva Ord GBP0.25	106,758,674
XS0138717441	Aviva PLC 6.125% 14/11/2036	3,137,408
XS1490131056	Aviva PLC 0.10% 13/12/2018	111,338
XS1242413166	Aviva PLC 5.125% VRN 04/06/2050	1,073,225
FR0000120628	Axa EUR2.29	26,817,163
XS1004674450	AXA SA 5.625% VRN 16/01/2054	1,535,207
XS0323922376	AXA SA 6.211% VRN Perp	264,272
XS1134541561	AXA SA VRN Perp	3,753,925
GB0002634946	BAE Systems Ord GBP0.025	123,012,587
GB0000978204	Balfour Beatty 9.675% CV Pref 01/07/2020	730,497
GB0000961622	Balfour Beatty Ord GBP0.50	70,945,081
US059513AG65	Banc of America Comm Mtg FRN 10/08/2017	133,228
IT0001031084	Banca Generali EUR1	1,898,831
IT0004776628	Banca Mediolanum NPV	7,970,861
ES0413860323	Banco De Sabadell SA 3.375% 23/01/2018	88,039
XS1557268221	Banco Santander SA 1.375% 09/02/2022	258,732
TH0001010R16	Bangkok Bank NVDR THB10	2,427,173

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TH0001010014	Bangkok Bank THB10 FB	2,476,907
XS0181389304	Bank of America 5.5% 04/12/2019	2,178,694
XS0379947236	Bank of America 7% 31/07/2028	3,816,023
XS0361197725	Bank Of America 7.75% 30/04/2018	3,968,846
XS1002977103	Bank of America Corp 1.875% 10/01/2019	388,552
XS1458411276	Bank of America Corp 2.3% 25/07/2025	2,010,614
US06051GFW42	Bank Of America Corp 2.625% 19/04/2021	678,108
US06051GFS30	Bank of America Corp 3.875% 01/08/2025	528,897
XS1002979141	Bank of America Corp 4.25% 10/12/2026	3,557,700
XS0267828308	Bank Of America Corp 4.625% 14/09/2018	204,398
CA063671WW79	Bank Of Montreal 6.02% 02/05/2018	315,322
US06406HCJ68	Bank of New York Mellon 1.35% 06/03/2018	350,407
US0640581007	Bank of New York Mellon USD7.5	8,564,778
CA064149B892	Bank of Nova Scotia 4.1% 08/06/2017	186,930
CA0641491075	Bank Of Nova Scotia NPV	9,724,092
USJ0423YBU76	Bank Of Tokyo Mitsubishi UFJ 2.35% 08/09/2019	328,283
ES0113307021	Bankia SA EUR0.01	11,489,448
XS1379128215	Banque Federative du Credit Mutuel 0.25% 14/06/2019	171,716
XS0429325748	Barclays Bank 10% 21/05/2021	1,284,689
XS0772609359	Barclays Bank 2.25% 10/05/2017	263,958
XS0729895200	Barclays Bank 4.25% 12/01/2022	2,074,194
XS0134886067	Barclays Bank 5.75% 14/09/2026	3,238,170
XS0611398008	Barclays Bank 6.625% 30/03/2022	646,887
XS0334370565	Barclays Bank 6.75% VRN 16/01/2023	2,065,800
XS0068009637	Barclays Bank 9.5% 07/08/2021	2,805,727
GB0031348658	Barclays Ord GBP0.25	189,803,829
XS1319647068	Barclays Plc 2.625% VRN 11/11/2025	120,706
XS1550975079	Barclays Plc 3.125% 17/01/2024	2,102,570
XS1472663670	Barclays PLC 3.25% 12/02/2027	2,680,300
US06738EAE59	Barclays Plc 3.65% 16/03/2025	253,489
US06738EAS46	Barclays PLC 3.684% 10/01/2023	212,942
XS1571333811	Barclays Plc 7.25% VRN Perp	821,683
GB0000811801	Barratt Developments Ord GBP0.10	7,179,835
XS1500337990	BASF SE 0.875% 06/10/2023	975,275
XS1144218804	BASF SE 1.375% 15/12/2017	352,135
XS1017828911	BASF SE 1.375% 22/01/2019	122,476
XS1548422846	BASF SE 1.75% 11/03/2025	657,601
US07177MAB90	Baxalta Inc 4% 23/06/2025	203,707
XS0255605239	Bayer AG 5.625% 23/05/2018	1,581,150
XS1055241373	BBVA Sub Capital Unipers 3.5% VRN 11/04/2024	359,275
US0733021010	BE Aerospace Com USD0.01	6,812,711
US07388QAE98	Bear Stearns Commerical VRN 11/06/2050	62,977
US075887BE86	Becton Dickinson And Co 2.675% 15/12/2019	184,136
CA07813ZBG87	Bell Canada 3.15% 29/09/2021	62,556
US084664BW02	Berkshire Hathaway Finance Corp 1.3% 15/05/2018	103,715
US084664BT72	Berkshire Hathaway Finance Corp 3% 15/05/2022	389,224
XS1380333929	Berkshire Hathaway Inc 0.5% 13/03/2020	155,786
US084670BQ02	Berkshire Hathaway Inc 2.2% 15/03/2021	400,281
XS0796069366	BG Energy Capital 6.5% VRN 30/11/2072	1,503,546
XS0702029132	BG Energy Capital 5% 04/11/2036	1,904,636
XS0564485273	BG Energy Capital 5.125% 01/12/2025	3,471,969
XS0997979249	Bharti Airtel Internatio 4% 10/12/2018	272,517
US055451AV01	BHP Billiton Fin USA Ltd 5% 30/09/2043	670,709
XS0834399635	BHP Billiton Finance Ltd 3.25% 25/09/2024	857,384
XS0834399981	BHP Billiton Finance Ltd 4.3% 25/09/2042	2,532,986

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XS1309437215	BHP Billiton Finance Ltd 6.5% VRN 22/10/2077	1,651,260
AU000000BHP4	BHP Billiton NPV	5,061,514
US0893021032	Big Lots Com USD0.01	4,870,503
US09062X1037	Biogen Idec USD0.0005	3,612,000
US09062XAC74	Biogen Inc 2.9% 15/09/2020	381,827
US0905722072	Bio-Rad Laboratories Com USD0.0001	7,211,163
US09075E1001	Bioverativ Inc Com USD0.001	1,914,554
	Black Lion Resouces Ord GBP0.001	0
XS1473527437	BMW Finance NV 0.875% 16/08/2022	2,687,874
XS1327430531	BMW Finance NV 2.375% 01/12/2021	1,058,732
XS1473446604	BNP Paribas 1.125% 16/08/2022	993,416
US05574LPT97	BNP Paribas 2.7% 20/08/2018	383,963
XS0142073419	BNP Paribas 5.75% 24/01/2022	1,163,649
FR0000131104	BNP Paribas EUR2	53,774,802
HK2388011192	BOC Hong Kong Holdings HKD5	16,151,285
ES00000128H5	Bonos Y Oblig Del Estado 1.3% 31/10/2026	3,788,312
GB0001859296	Bovis Homes Group Ord GBP0.50	4,945,789
XS1475051162	BP Capital Markets PLC 1.177% 12/08/2023	3,126,985
US05565QCE61	BP Capital Markets PLC 1.375% 10/05/2018	479,108
GB0007980591	BP Plc Ord USD0.25	274,759,535
FR0011855287	BPCE SA 5.25% 16/04/2029	4,944,948
US05578QAA13	BPCE SA 5.7% 22/10/2023	177,697
AU000000BXB1	Brambles NPV	4,626,471
US07330NAK19	Branch Banking And Trust Co 1.35% 01/10/2017	199,688
DE000A1DAH0	Brenntag AG NPV	13,802,269
XS0306772699	British Telecom 6.375% 23/06/2037	3,165,131
XS0052067583	British Telecom 8.625% 26/03/2020	977,708
US111021AK71	British Telecom Plc 2.35% 14/02/2019	160,962
XS1377680381	British Telecommunications PLC 0.625% 10/03/2021	214,668
SG9999014823	Broadcom Ltd Com NPV	27,355,399
XS0213092652	Broadgate 4.821% 05/07/2033	696,098
XS0211897664	Broadgate 4.949% 05/04/2029	1,028,931
XS0211898043	Broadgate 4.999% 05/10/2031	599,828
XS0211897821	Broadgate Finance 4.851% 05/04/2031	1,204,012
XS0211898126	Broadgate Financing 5.098% 05/04/2035 Sink	801,971
GB00B1P6ZR11	Brown (N) Group Ord GBP0.1105263157	26,384,987
GB0030913577	BT Group Ord GBP0.05	40,274,090
IT0004801541	BTP Italy (Govt) 5.5% 01/09/2022	1,648,207
IT0005135840	Buoni Poliennali Del Tesoro 1.45% 15/09/2022	2,168,726
XS0208374891	BUPA Finance 6.125% VRN Perp	1,435,027
XS1592647264	BUPA Finance PLC 2% 05/04/2024	991,990
XS1075309754	Bupa Finance Plc 3.375% 17/06/2021	2,045,514
XS0920221453	BUPA Finance PLC 5% 25/04/2023	3,082,409
US12189TBC71	Burlington North Santa Fe 4.7% 01/10/2019	170,916
PTCGHUOE0015	Caixa Geral De Depsitos 3.75% 18/01/2018	88,099
XS0989061345	CaixaBank 5% VRN 14/11/2023	545,120
ES0140609019	CaixaBank EUR1	9,679,912
US13063BJC72	California State Municipal 7.6% 01/11/2040	542,383
AU000000CTX1	Caltex Australia NPV	5,837,819
CA135087D507	Canada (Government Of) 2.25% 01/06/2025	1,549,160
CA1360691010	Canadian Imperial Bank NPV	10,964,884
CA1363751027	Canadian National Railway Com NPV (NYS)	5,971,394
CA1363851017	Canadian Natural Resources NPV	5,918,146
XS0130681512	Canary Wharf 5.952% 22/01/2035	1,397,345
XS0112279616	Canary Wharf 6.455% 22/10/2033	606,468

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XS0112281190	Canary Wharf Finance II 6.8% 22/10/2033	1,056,286
GB00B23K0M20	Capita Plc	3,438,731
LU0121463458	Capital International Emerging Markets Fund	375,164,514
LU0098008088	Capital International Global	27,682,956
US1423391002	Carlisle Companies Com USD1	5,633,389
DK0010181759	Carlsberg B DKK20	21,705,020
PA1436583006	Carnival Com USD0.01	8,364,834
GB0031215220	Carnival Ord USD1.66	74,086,506
US1488061029	Catalent Inc Com USD0.01	6,195,062
US1491231015	Caterpillar Com USD1	7,393,501
US14912L6B25	Caterpillar Financial Services Corp 2.1% 09/06/2019	200,472
US1248572026	CBS Corp Class B Com USD0.001	31,664,888
IT0005117095	CDP Reti SRL 1.875% 29/05/2022	192,321
US1510201049	Celgene Com USD0.01	8,119,867
US151020AS39	Celgene Corp 3.875% 15/08/2025	367,963
XS0753789980	Centrica 4.375% 13/03/2029	7,073,937
GB00B033F229	Centrica Ord GBP0.061728	78,272,015
XS0825385858	Centrica Plc 4.25% 12/09/2044	1,293,164
US1567821046	Cerner Com USD0.01	4,776,618
IT0005010423	Cerved Information Solutions SpA NPV	11,180,247
US12527GAA13	CF Industries 6.875% 01/05/2018	358,491
US12527GAG82	CF Industries Inc 3.4% 01/12/2021	111,232
US12541W2098	CH Robinson Worldwide USD0.10	3,554,061
US161175BB96	Charter Communications Operating 4.464% 23/07/2022	210,881
GB00B45C9X44	Chemring Ord GBP0.01	28,892,604
BMG2098R1025	Cheung Kong Infrastructure HKD1	18,420,715
KYG2103F1019	Cheung Kong Property Holdings Ltd NPV	14,177,243
US166764AE09	Chevron Corp 1.718% 24/06/2018	280,725
US166764BL33	Chevron Corp 2.954% 16/05/2026	256,380
US1667641005	Chevron Corp Com USD0.75	6,342,455
US12572Q1058	Chicago Mercantile Exchange Com USD0.01	33,156,797
US00440EAU10	Chubb Ina Holdings Inc 2.875% 03/11/2022	36,224
CH0044328745	Chubb Ltd CHF24.15	2,746,013
JP3519400000	Chugai Pharmaceutical JPY50	4,076,673
US1255091092	Cigna Com USD0.25	13,116,287
US1727551004	Cirrus Logic Com USD0.001	2,697,638
US17275R1023	Cisco Systems Com USD0.001	8,557,251
US17275RBA95	Cisco Systems Inc 1.4% 28/02/2018	215,922
US1255818015	CIT Group Com USD0.01	8,999,659
US17325FAB40	Citibank NA FRN 20/03/2019	383,862
XS0173603969	Citigroup 5.125% 12/12/2018	6,760,521
XS0168658853	Citigroup 5.15% 21/05/2026	6,140,051
US1729674242	Citigroup Com USD0.01	16,866,327
US17322AAA07	Citigroup Commercial Mortgage Trust 1.199% 10/3/2047	18,670
US172967JH59	Citigroup Inc 1.8% 05/02/2018	320,136
US172967JE29	Citigroup Inc 1.85% 24/11/2017	400,016
US172967KK69	Citigroup Inc 2.7% 30/03/2021	480,460
SG1R89002252	City Developments SGD0.50	4,256,783
HK0002007356	CLP Holdings Ltd HKD5	3,244,023
XS0789991527	Clydesdale Bank PLC 4.625% 08/06/2026	3,828,097
US125896BL30	CMS Energy Corp 4.7% 31/03/2043	41,021
HK0883013259	Cnooc Ltd HKD0.02	5,382,051
USG22004AD07	CNPC General Capital Ltd 1.95% 16/04/2018	319,443
AU3CB0237915	Coca Cola Co 2.6% 09/06/2020	134,643
US1912161007	Coca Cola Com USD0.25	3,002,386

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XS1415535183	Coca Cola European Partn 0.75% 24/02/2022	86,379
XS0944362812	Coca-Cola Hbc Finance BV 2.375% 18/06/2020	272,583
US1940141062	Colfax Com USD0.001	3,152,964
US1941621039	Colgate-Palmolive Com USD1	9,701,853
US20030N1019	Comcast Com USD1	24,695,979
XS0562326214	Comcast Corp 5.5% 23/11/2029	1,345,499
US12591UAA16	Commercial Mortgage Trust 1.298% 10/03/2047	143,318
US20047RAF01	Commercial Mortgage Trust 5.7956% VRN 10/12/2049	777
US20271RAL42	Commonwealth Bank of Australia 1.75% 02/11/2018	598,661
AU000000CBA7	Commonwealth Bank of Australia NPV	10,127,684
US20826FAR73	ConocoPhillips Co 5.95% 15/03/2046	69,137
US20826FAJ57	Conocophillips Company 2.2% 15/05/2020	292,130
US20826FAS56	ConocoPhillips Company 4.2% 15/03/2021	161,595
US210518CT13	Consumers Energy Co 2.85% 15/05/2022	67,126
DE0005439004	Continental NPV	5,793,401
NL0000200384	Core Laboratories EUR0.04	11,383,524
DE0006062144	Covestro AG NPV	14,524,627
XS1240170099	CPUK Finance Ltd 2.666% 28/02/2042	3,216,801
FR0000045072	Credit Agricole EUR3	16,338,477
US225313AF24	Credit Agricole SA 4.375% 17/03/2025	257,827
FR0010301713	Credit Logement SA 4.604% VRN Perp	106,078
CH0330938876	Credit Suisse 2.75% 08/08/2025	1,496,714
US22545YAF88	Credit Suisse Commercial Mortgage Tst VRN 15/01/2049	8,361
XS1237961369	Credit Suisse Group Fun Ltd 3% 27/05/2022	5,055,376
US22546QAR83	Credit Suisse New York 3% 29/10/2021	644,578
US22546QAN79	Credit Suisse/New York 2.3% 28/05/2019	401,234
XS1328187627	CRH Finance UK PLC 4.125% 02/12/2029	2,326,714
AU000000CSL8	CSL NPV	3,535,915
US22943F1003	Ctrip Com International ADR(V2 Ord)	3,317,414
US2310211063	Cummins Inc USD2.50	9,082,274
US126650CJ78	CVS Health Corp 2.8% 20/07/2020	389,912
JP3481800005	Daikin Industries JPY50	9,130,942
GB0009457366	Daily Mail & General Trust Ord NV GBP0.125	12,787,188
XS1550144072	Daimler AG 1.5% 13/01/2022	1,007,765
XS1015890210	Daimler AG 2.375% 16/07/2018	1,018,693
XS1076016432	Daimler AG 2.75% 04/12/2020	3,075,719
XS1575980070	Daimler AG 2.75% 04/12/2020	1,368,303
USU2339CBS62	Daimler Finance 1.65% 02/03/2018	223,740
US233851BR47	Daimler Finance NA LLC 2.25% 02/03/2020	438,478
US233851CH55	Daimler Finance North America 2% 06/07/2021	969,151
USU2339CBW74	Daimler Finance North America LLC 2.45% 18/05/2020	199,912
JP3502200003	Daiwa Securities Group NPV	9,034,603
US2358511028	Danaher Com USD0.01	23,841,150
FR0000120644	Danone EUR0.25	3,856,827
FR0013216900	Danone SA 0.424% 03/11/2022	593,418
DK0010274414	Danske Bank DKK10	8,673,247
SG1L01001701	DBS Group SGD1	15,232,628
US23317HAD44	DDR Corp 3.625% 01/02/2025	99,614
US251591AY95	DDR Corp 4.75% 15/04/2018	106,319
US2441991054	Deere & Company Com USD1	5,181,955
US2466471016	Delek US Holdings Com USD0.01	3,064,097
JE00B783TY65	Delphi Automotive Com USD0.01	5,495,049
US247361ZJ00	Delta Air Lines Inc 3.625% 15/03/2022	105,811
US2476293061	Delta Electronics GDR (V5 Ord)	5,125,900
JP3551500006	Denso JPY50	6,788,598

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XS1117300837	Deutsche Ann Fin BV 4% VRN Perp	179,774
DE000DL19TA6	Deutsche Bank AG 1.5% 20/01/2022	782,209
XS1573156681	Deutsche Bank AG 1.875% 28/02/2020	3,799,563
US25152R5D13	Deutsche Bank AG 2.85% 10/05/2019	337,555
DE0005557508	Deutsche Telekom NPV	43,549,360
XS0423048247	Deutsche Telekom 6.5% 08/04/2022	8,376,298
US25156PAN33	Deutsche Telekom International Fin 6% 08/07/2019	108,376
XS1382792197	Deutsche Telekom Intl Fin 0.625% 03/04/2023	162,276
DE000A0HN5C6	Deutsche Wohnen NPV	4,148,695
DE0001102390	Deutschland (Rep Of) 0.5% 15/02/2026	4,923,551
GB0002374006	Diageo Ord GBP0.289	44,710,313
US25272KAA16	Diamond 1 Finance 3.48% 01/06/2019	221,379
US25272KAD54	Diamond 1 Finance Corp Diamond 2 4.42% 15/06/2021	284,388
US25272KAG85	Diamond 1 Finance Corp/Diamond 2 5.45% 15/06/2023	189,838
XS1115295823	Dignity Finance Plc 3.5456% 31/12/2034	1,335,529
GB00BY9D0Y18	Direct Line Insurance Plc Ord GBP0.109	12,948,084
GB00B4Y7R145	Dixons Carphone PLC Ord GBP0.001	51,189,078
CH0126673539	DKSH Holding CHF0.1	12,132,629
NO0010031479	DNB ASA NOK10	11,497,331
XS0765615678	DNB Bank ASA 3.2% 03/04/2017	279,927
US25746UCJ60	Dominion Resources Inc 2% 15/08/2021	232,768
XS1227607402	Dong Energy AS 3% VRN 06/11/3015	123,249
US2605431038	Dow Chemicals Com USD2.50	11,287,300
DE0005545503	Drillisch AG NPV	7,694,506
DK0060079531	DSV DKK1	1,104,256
KR7213420003	Duk San Neolux Co Ltd KRW200	1,417,690
US26442CAK09	Duke Energy Carolinas 3.9% 15/06/2021	295,275
US26441CAN56	Duke Energy Corp 3.75% 15/04/2024	451,180
XS0128311023	DWR Cymru Finance 6.015% 31/03/2028	1,395,264
XS0128311965	DWR Cymru Finance 6.907% 31/03/21	1,163,087
XS0408958683	E.ON Int Finance 6.75% 27/01/39	4,338,407
XS0686172601	Eastern Power Networks PLC 4.75% 30/09/2021	4,295,903
US278058DH27	Eaton Corp 6.95% 20/03/2019	174,993
IE00B8KQN827	Eaton Corp Plc USD0.01	10,085,511
US2786421030	Ebay Com USD0.001	7,790,136
US278865AR13	Ecolab Inc 2.25% 12/01/2020	521,857
XS0152784715	EDP Finance 6.625% 09/08/2017	2,239,926
XS0397015537	EDP Finance 8.625% 04/01/2024	4,389,443
US28370TAE91	El Paso Pipeline Partners 5% 01/10/2021	77,130
FR0011697010	Electricite De France 4.125% VRN Perp	86,260
USF2893TAM83	Electricite De France 5.625% VRN Perp	78,284
FR0011710284	Electricite De France 6% 23/01/2114	1,769,328
GB0003096442	Electrocomp Ord GBP0.10	26,124,271
US2855121099	Electronic Arts Com USD0.01	2,585,479
XS1005068587	Elenia Finance OYJ 2.875% 17/12/2020	312,448
US532457BK39	Eli Lilly And Co 1.25% 01/03/2018	199,568
US5324571083	Eli Lilly Com NPV	7,163,593
US26867LAL45	EMD Finance LLC 3.25% 19/03/2025	276,599
US29089Q1058	Emergent Biosolutions Inc Com USD0.001	1,466,886
US292480AG53	Enable Midstream Partners 2.4% 15/05/2019	225,637
US29250RAN61	Enbridge Energy 6.5% 15/04/2018	173,040
US29250NAL91	Enbridge Inc 4.25% 01/12/2026	232,667
CA29250N1050	Enbridge NPV	17,028,704
XS0306647792	Enel 5.75% 22/06/2037	2,051,701
XS0306647016	Enel 6.25% 20/06/2019	2,204,903

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IT0003128367	Enel EUR1	2,778,029
XS0452188054	Enel Finance 5.625% 14/08/2024	1,035,113
XS0452187320	Enel Finance 5.75% 14/09/2040	6,786,472
XS0954674825	Enel Spa 7.75% VRN 10/09/2075	1,110,000
PTEDP0AM0009	Energias De Portugal EUR1	1,309,063
US29273RAX70	Energy Transfer Partners 4.15% 01/10/2020	166,038
US29273RBK41	Energy Transfer Partners LP 4.2% 15/04/2027	71,034
CA2927661025	Enerplus Corp NPV	3,528,890
US29274FAF18	Enerpris Americas SA 4% 25/10/2026	55,420
FR0011531730	Engie SA 4.75% VRN Perp	282,356
US26875P1012	EOG Resources Com USD0.01	17,866,913
US26885KAA88	EQTY Mortgage Trust FRN 08/05/2019	177,067
XS0169950531	Equity Release Funding 3 5.05% 26/04/2033	3,994,740
US26884AAX19	ERP Operating 5.75% 15/06/2017	107,436
AT0000652011	Erste Bank NPV	16,162,284
FR0000121667	Essilor International EUR0.35	1,838,233
BE0003816338	Euronav NPV	3,214,156
US298785HH21	European Investment Bank 2.25% 15/03/2022	901,217
XS0593975328	Eversholt Funding Plc 6.697% 22/02/2035	4,213,476
XS0764313291	Everything Everywhere 4.375% 28/03/2019	1,614,737
US30161NAT81	Exelon Corp 2.45% 15/04/2021	393,538
US30161NAU54	Exelon Corp 3.4% 15/04/2026	550,564
US30161NAW11	Exelon Corp 3.497% 01/06/2022 Step	385,436
US30212P3038	Expedia USD0.001	4,613,676
XS1030998469	Experian Finance PLC 3.5% 15/10/2021	2,194,592
US30219GAH11	Express Scripts Holding 2.25% 15/06/2019	203,856
US30231G1022	Exxon Mobil Com NPV	9,056,100
US30231GAP72	Exxon Mobil Corp 1.708% 01/03/2019	240,075
US30231GAL68	Exxon Mobil Corporation 1.305% 06/03/2018	243,595
US30231GAD43	Exxon Mobil Corporation 1.819% 15/03/2019	192,437
US30303M1027	FaceBook Inc Com NPV	11,040,583
JP3802400006	Fanuc Corporation JPY50	16,999,828
FR0000121147	Faurecia EUR 7	27,202,457
XS1069529490	FCE Bank Plc 2.625% 20/11/2018	931,589
XS1426024318	FCE Bank Plc 2.727% 03/06/2022	2,326,067
XS1136679153	FCE Bank PLC 2.759% 13/11/2019	2,436,773
XS0995022406	FCE Bank PLC 3.25% 19/11/2020	1,587,815
XS1319814064	Fedex Corp 0.50% 09/04/2020	155,169
US31677QBC24	Fifth Third Bank 2.875% 01/10/2021	242,595
CA3359341052	First Quantum Minerals NPV	1,348,925
GB0003452173	FirstGroup Ord GBP0.05	22,176,107
US3377381088	Fiserv Com USD0.01	7,910,462
US33829TAA43	Five Corners Funding TRS 4.419% 15/11/2023	414,469
SG9999000020	Flex LTD Com USD0.01	7,003,952
NL0011279492	Flow Traders NV NPV	3,625,584
US30254WAK53	FMS Wertmanagement 1% 16/08/2019	173,149
US31620R3030	FNFV Group NPV	5,244,132
US345397WD17	Ford Motor Credit Co LLC 3% 12/06/2017	641,580
US345397XQ11	Ford Motor Credit Co LLC 3.2% 15/01/2021	654,596
FR0013131877	France (Gov Of) 0.5% 25/05/2026	660,971
FR0011962398	France (Govt Of) 1.75% 25/11/2024	1,904,646
US35671DBG97	Freeport McMoran C & G 3.1% 15/03/2020	510,664
XS1554373164	Fresenius Fin Ireland PI 0.875% 31/01/2022	98,953
XS1554373248	Fresenius Finance Ireland PLC 1.5% 30/01/2024	82,705
DE0005785604	Fresenius SE & Co KGaA NPV	16,745,213

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GB00B01FLG62	G4S Ord GBP0.25	17,080,149
BE0003818359	Galapagos Nv NPV	4,508,534
HK0027032686	Galaxy Entertainment Group HKD.1	4,934,604
PTGGDAOE0001	Galp Gas Natural Distribuicao SA 1.375% 19/09/2023	84,335
US36467J1088	Gaming And Leisure Propertie Com NPV	4,598,634
XS0733786130	Gatwick Funding 5.75% 23/01/2037	1,997,614
XS1502174581	Gatwick Funding Limited 2.625% 07/10/2048	930,634
XS0596919539	Gatwick Funding Limited 6.5% 02/03/2043	1,866,043
US20173VAF76	GCCFC Commercial Mortgage Trust 5.704% 10/12/2049	199,601
US20173VAG59	GCCFC Commercial Mortgage Tst 5.867% VRN 10/12/2049	40,459
FR0011289222	GDF Suez 1.5% 20/07/2017	300,743
FR0011531722	GDF Suez 4.625% VRN Perp	933,984
FR0010946855	GDF Suez 5% 01/10/2060	4,823,101
US36164QMS48	GE Capital International Funding 2.342% 15/11/2020	560,631
XS0182703743	GE Capital UK 5.375% 18/12/2040	466,393
XS0340495216	GE Capital UK 5.875% 18/01/2033	4,633,250
XS1078758833	GE Capital UK Funding 2.375% 19/12/2018	513,200
XS0740772420	GE Capital UK Funding 4.375% 31/07/2019	811,129
XS0463588052	GE Capital UK Funding 5.875% 04/11/2020	3,172,971
NL0000400653	Gemalto NV EUR1	11,009,809
XS0092499077	Gen Elec Cap 5.5% 07/06/2021	5,333,309
XS0118106243	Gen Elec Cap 6.25% 29/09/2020	1,774,611
US36962G4R28	General Electric Cap 4.375% 16/09/2020	215,717
XS0229561831	General Electric Cap 4.875% 18/09/2037	4,161,464
US37045V1008	General Motors Com USD0.01	6,404,189
US37045XBM74	General Motors Financial Co Inc 3.2% 06/07/2021	200,706
DK0010272202	Genmab DKK1	12,908,551
US375558BB81	Gilead Sciences 2.55% 01/09/2020	250,602
US3755581036	Gilead Sciences Com USD0.001	6,571,322
US375558AV54	Gilead Sciences Inc 2.05% 01/04/2019	224,450
US375558BF95	Gilead Sciences Inc 3.65% 01/03/2026	40,293
CH0010645932	Givaudan N CHF10	11,400,772
XS0830978259	GKN Holdings 5.375% 19/09/2022	1,154,863
GB0030646508	GKN Ord GBP0.1	27,961,519
XS0140516864	Glaxosmithkline 5.25% 19/12/2033	4,157,922
XS0350820931	Glaxosmithkline 6.375% 09/03/2039	2,402,919
US377373AC98	GlaxoSmithKline Capital 1.50% 08/05/2017	239,986
XS0866588527	Glaxosmithkline Capital PLC 3.375% 20/12/2027	2,257,930
GB0009252882	GlaxoSmithKline Ord GBP0.25	176,636,782
XS0767865263	Glencore Finance Europe 5.5% 03/04/2022	4,546,549
XS1489184900	Glencore International AG 1.875% 13/09/2023	86,974
JE00B4T3BW64	Glencore PLC USD0.01	141,174,465
SG2C26962630	Global Logistic Properties NPV	10,175,039
JP3274400005	Glory JPY50	2,142,461
BMG9456A1009	Golar LNG USD1	4,036,226
US38141GGQ10	Goldman Sachs 5.25% 27/07/2021	569,695
XS0340470490	Goldman Sachs 6.875% 18/01/2038	2,200,550
XS0357124618	Goldman Sachs 7.25% 10/04/2028	5,672,476
XS1362373570	Goldman Sachs Group Inc 0.75% 10/05/2019	520,369
XS1173845436	Goldman Sachs Group Inc 1.375% 26/07/2022	203,098
US38148LAC00	Goldman Sachs Group Inc 3.5% 23/01/2025	51,777
US38143U8H71	Goldman Sachs Group Inc 3.75% 25/02/2026	96,442
XS1023626671	Goldman Sachs Group Inc 4.25% 29/01/2026	1,352,359
US3914161043	Great Western Bancorp Inc Com USD0.01	6,483,306
XS0995413340	Greater Gabbard Ofto Plc 4.137% 29/11/2032	2,128,831

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XS0213358608	Greene King Finance 5.702% 15/12/2034	1,375,667
USY2R016AA33	GS Caltex Corp 3% 18/06/2019	161,782
US36246LAF85	GS Mortgage Securities Trust 5.796668% VRN 10/8/2045	25,259
KYG4232C1087	Haitian International Holdings Ltd HKD0.1	1,466,066
US406216BG59	Halliburton Co 3.8% 15/11/2025	283,021
US4062161017	Halliburton Com USD2.50	2,632,771
XS1311391012	Hammerson Plc 3.5% 27/10/2025	1,080,000
US416515AZ70	Hartford Financial Services 5.5% 30/03/2020	130,324
US40414LAD10	HCP Inc 5.375% 01/02/2021	217,338
XS0383001996	Heathrow Funding Ltd 4.6% VRN 15/02/2018	177,823
XS0987355855	Heathrow Funding Ltd 4.625% 31/10/2046	5,911,218
XS0383002291	Heathrow Funding Ltd 5.225% VRN 15/02/2025	3,624,791
XS0383001053	Heathrow Funding Ltd 6.45% 10/12/2033	6,145,404
XS0471436088	Heathrow Funding Ltd 6.75% 03/12/2026	2,895,937
XS0383000832	Heathrow Funding Ltd 7.075% VRN 04/08/2030	1,553,068
DE0006047004	Heidelberg Zement NPV	8,745,890
XS0811554962	Heineken NV 2.125% 04/08/2020	273,183
US4234521015	Helmerich & Payne USD0.10	4,469,945
JE00B3CM9527	Henderson Group Ord GBP0.125	2,690,416
XS1488419935	Henkel Ag And Co Kgaa 0.875% 13/09/2022	1,890,075
XS1488419695	Henkel AG And Co KGaA 1.50% 13/09/2019	370,391
FR0000052292	Hermes International NPV	2,452,710
US42809H1077	Hess Com USD1	8,312,808
US42824C1099	Hewlett Packard Enterprise WI Com USD0.01	7,612,766
US4282911084	Hexcel Com USD0.01	4,644,284
XS0888566519	High Speed Rail Finance 1 PLC 4.375% 01/11/2038	1,795,707
JP3792600003	Hino Motors JPY50	6,631,675
XS1323450236	Hiscox Ltd 6.125% VRN 24/11/2045	322,214
US423074AS29	HJ Heinz Co 4.875% 15/02/2025	145,329
KYG451581055	HKBN Ltd HKD0.0001	1,359,668
HK0000093390	HKT Trust and HKT NPV	7,665,794
XS0425251542	Holcim Finance 8.75% 24/04/2017	1,757,350
US4364401012	Hologic Com USD0.01	5,524,541
US437076BL56	Home Depot Inc 2% 01/04/2021	198,792
JP3854600008	Honda Motor JPY50	10,540,152
US4385161066	Honeywell International Com USD1	8,701,813
US438516BM77	Honeywell International Inc 1.85% 01/11/2021	172,205
JP3845770001	Hoshizaki Electric NPV	8,308,056
XS0498768315	HSBC 6% 29/03/2040	3,592,667
XS0326347373	HSBC 6.375% VRN 18/10/2022	2,043,800
XS0247840969	HSBC Bank 4.75% 24/03/2046	2,964,996
XS0174470764	HSBC Bank 5.375% 22/08/2033	1,503,343
XS0159497162	HSBC Bank 5.75% 20/12/2027	1,139,481
XS0189704140	HSBC Bank 5.862% VRN Perp	3,946,745
XS0088317853	HSBC Bank 6.5% 07/07/2023	4,981,880
XS0179407910	HSBC Bank Fund 5.844% VRN Perp	1,111,532
US404280AN99	HSBC Holdings 4% 30/03/2022	417,876
GB0005405286	HSBC Holdings Ord USD0.50	211,015,131
XS1473485925	HSBC Holdings PLC 2.625% 16/08/2028	1,900,645
XS0969636371	HSBC Holdings Plc 3.375% VRN 10/01/2024	718,292
US40428HPH92	HSBC USA Inc 1.625% 16/01/2018	799,392
CA4480551031	Husky Energy NPV	3,500,413
XS0790010747	Hutchison Whampoa Europe Fin 2.5% 06/06/2017	515,406
US44891AAL17	Hyundai Capital America 2.55% 03/04/2020	247,737
USY3815NAU55	Hyundai Capital Services Inc 2.625% 29/09/2020	158,775

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KR7012330007	Hyundai Mobis KRW5000	3,257,316
KR7005380001	Hyundai Motor KRW5000	1,485,821
XS0410370919	Iberdrola 7.375% 29/01/2024	6,369,657
ES0144580Y14	Iberdrola EUR0.75	2,727,079
XS0435791180	Iberdrola Fin 6% 01/07/2022	3,105,900
US459200HZ73	IBM Corp 1.125% 06/02/2018	279,395
XS0996288717	IBM Corp 2.75% 21/12/2020	1,070,321
US45104G1040	ICICI Bank ADR(V2 Ord)	3,182,652
US45167R1041	I dex Com USD0.01	4,835,889
MYL5225OO007	IHH Healthcare Bhd NPV	2,257,501
JP3134800006	IHI Corporation NPV	7,136,499
XS1234953575	Illinois Tool Works Inc 1.25% 22/05/2023	186,307
AU000000ILU1	Iluka Resources NPV	9,007,999
US45337C1027	Incyte Genomics Com USD0.001	34,370,010
DE0006231004	Infineon Technologies NPV	19,209,574
GB00BMJ6DW54	Informa Plc Ord GBP0.001	386,636
NZIFTE0003S3	Infratil NPV	4,896,665
XS0995102778	ING Bank NV 4.125% VRN 21/11/2023	196,030
US456837AG88	ING Groep NV 3.15% 29/03/2022	159,990
NL0011821202	ING Groep NV NPV	14,426,399
GB00B09LSH68	Inmarsat Ltd EUR0.0005	10,900,859
XS0170732738	Innogy Finance BV 5.625% 06/12/2023	4,908,566
XS0437306904	Innogy Finance BV 6.125% 06/07/2039	2,558,364
XS0127992336	Innogy Finance BV 6.5% 20/04/2021	2,747,508
AU000000IAG3	Insurance Australia Group NPV	7,786,540
US45866F1049	IntercontinentalExchange Group Inc Com USD0.01	11,024,181
ES0177542018	International Consolidated Airlines Group EUR0.	15,614,422
JE00BYVQYS01	International Workplace Group	32,687,747
IT0000072618	Intesa BCI EUR0.52	10,267,462
US46115HAJ68	Intesa Sanpaolo Spa 3.875% 16/01/2018	145,388
XS0842828120	Intesa Sanpaolo Spa 4.375% 15/10/2019	187,876
US46115HAT41	Intesa Sanpaolo SpA 5.017% 26/06/2024	187,093
XS0971213201	Intesa Sanpaolo Spa 6.625% 13/09/2023	353,731
XS0994934965	Intu Metrocentre Finance 4.125% 06/12/2028	1,120,871
GB0006834344	Intu Properties PLC REIT GBP0.5 Ord	6,908,705
IE00BV8C9186	Ireland (Rep Of) 2% 18/02/2045	314,439
IE00B6X95T99	Ireland (Republic Of) 3.4% 18/03/2024	409,370
IE00B4S3JD47	Ireland Treasury 3.9% 20/03/2023	1,132,125
XS1551917245	Italgas SPA 0.5% 19/01/2022	254,867
JP3143600009	Itochu JPY50	6,837,635
US4663131039	Jabil Circuit Com USD0.001	2,822,913
JP1103371F10	Japan (10 Yr Issue) 0.3% 20/12/2024	3,013,672
JP1103361EC6	Japan (10Year Issue) 0.5% 20/12/2024	3,730,650
JP1103291D68	Japan (10Year Issue) 0.8% 20/06/2023	643,507
JP1051281G68	Japan (5Year Issue) 0.1% 20/06/2021	1,486,253
JP1201161A37	Japan (Gov of) 20 Yr Issue 2.2% 20/03/2030	2,623,560
JP1103401F97	Japan (Govt Of) 0.4% 20/09/2025	1,370,608
JP1201451D66	Japan (Govt Of) 20 Year Issue 1.7% 20/06/2033	6,506,201
JP3705200008	Japan Airlines Co Ltd NPV	6,058,122
JP1103251C91	Japan Govt (10 Year Issue) 0.8% 20/09/2022	602,519
BMG507361001	Jardine Mtns (SES) USD0.25	7,004,224
FR0000077919	JC Decaux Sa NPV	13,920,149
US47215P1066	JD Com Inc ADR(V2 Ord)	3,816,445
XS0421003665	John Lewis 8.375% 08/04/2019	1,135,300
US4781601046	Johnson & Johnson Com USD1	19,749,539

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2017**

IE00BY7QL619	Johnson Controls Internation USD0.01	5,414,817
BMG5150J1577	Johnson Electric Holdings Limited HKD0.05	2,644,252
US46625HJQJ22	JP Morgan Chase And Co 2.55% 01/03/2021	423,925
XS0866897829	JP Morgan Chase And Co 3.5% 18/12/2026	3,140,007
US46632HAG65	JP Morgan Chase Comm Mortg 5.85% VRN 15/02/2051	38,823
US46630VAF94	JP Morgan Chase Comm Mortgage 5.70273% VRN 12/2/2049	66,479
XS1185978696	JPMorgan Chase And Co 1.875% 10/02/2020	1,005,978
US46625HRT94	JPMorgan Chase And Co 2.4% 07/06/2021	1,073,937
US46625HNX43	JPMorgan Chase And Co 2.55% 29/10/2020	56,179
GB00BKX5CN86	Just-Eat PLC WI Ord GBP0.01	4,246,409
JP3205800000	Kao JPY50	10,218,559
JP3224200000	Kawasaki Heavy Industries JPY50	4,072,855
BE0003565737	KBC GROUP NPV	23,664,946
JP3496400007	KDDI JPY5000	32,946,977
FR0000121485	Kering EUR4	3,362,860
JP3236200006	Keyence JPY50	12,736,603
XS0200950326	KFW 4.875% 15/03/2037	5,471,280
US49446RAR03	Kimco Realty Corp 2.7% 01/03/2024	182,575
US49446RAN98	Kimco Realty Corp 3.4% 01/11/2022	40,297
US494550BR64	Kinder Morgan Ener Part 2.65% 01/02/2019	282,586
US494550BT21	Kinder Morgan Energy Partners LP 3.5% 01/03/2021	109,526
US49456BAE11	Kinder Morgan Inc Delawa 3.05% 01/12/2019	284,576
US49456BAF85	Kinder Morgan Inc/Delawa 4.3% 01/06/2025	179,221
US28336LBQ14	Kinder Morgan Inc/Delawa 7% 15/06/2017	177,925
US49803L1098	Kite Pharma Incorporation Com USD0.001	3,207,705
JP3304200003	Komatsu JPY50	8,559,073
NL0011794037	Koninklijke Ahold Delhaize NV EUR0.01	43,559,519
NL0000009827	Koninklijke DSM NV	15,037,068
XS0451790280	Koninklijke KPN 5.75% 17/09/2029	3,203,517
JP3283650004	Kose JPY50	7,573,948
US50076QAY26	Kraft Foods Group Inc 2.25% 05/06/2017	320,301
XS1253559865	Kraft Heinz Foods Co 4.125% 01/07/2027	1,336,277
XS0138039275	Kredit Fuer Wiederaufbau 5% 09/06/2036	3,047,016
XS0138036842	Kredit Fuer Wiederaufbau 5.5% 18/06/2025	18,211,053
US500769HF48	Kreditanstalt Fuer Wiederaufbau 2.125% 07/03/2022	997,034
US501044DB41	Kroger Co 2.6% 01/02/2021	240,351
US5010441013	Kroger Com USD1	6,622,244
JP3266400005	Kubota JPY50	6,125,744
US50540R4092	Laboratory Corp Amer Hdg Com USD0.01	4,782,300
CH0012214059	LafargeHolcim Ltd CHF2	14,661,675
US5128071082	LAM Research Com USD0.001	11,823,350
XS0286155071	Land Securities 5.125% VRN 07/02/2036	2,900,172
XS0204779465	Land Securities 5.391% 31/03/2027	2,427,750
XS1559392490	Land Securities Capital Mkts PLC 2.399% 08/02/2031	938,268
XS1501363425	LANXESS AG 0.25% 07/10/2021	50,975
US5168061068	Laredo Petroleum Holdings Inc Com USD0.01	2,531,924
US5178341070	Las Vegas Sands Com USD0.001	5,993,615
US50177AAF66	LB Commercial Conduit Mortg 5.85832% VRN 15/07/2044	4,311
US5218652049	Lear Corporation NPV	6,423,602
XS0296889073	Legal and General 6.385% VRN Perp	802,160
XS1310962839	Legal And General Group 5.375% VRN 27/10/2045	4,118,109
XS1079028566	Legal And General Group 5.5% VRN 27/06/2064	562,853
US5260571048	Lennar Com USD0.10	5,661,049
US5288723027	Lexicon Pharmaceuticals Inc Com USD0.001	3,057,288
KR7051910008	LG Chem KRW5000	7,675,151

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2017**

KR7051900009	LG Household & Healthcare KRW5000	4,767,744
KR7011070000	LG Innotek KRW5000	2,309,037
GB00B8W67662	Liberty Global Plc USD0.01	11,715,229
US53079EBE32	Liberty Mutual Group Inc 4.25% 15/06/2023	243,470
KR7079550000	LIG Nex1 Co Ltd KRW5000	1,423,228
XS0718526790	Linde Finance 3.125% 12/12/2018	90,115
US5018892084	LKQ Com NPV	4,609,459
XS1517174626	Lloyds Bank Group Plc 1% 09/11/2023	232,518
XS0737747211	Lloyds Bank Plc 5.125% 07/03/2025	11,766,453
XS0503834821	Lloyds Bank Plc 7.625% 22/04/2025	3,247,935
GB0008706128	Lloyds Banking Group Ord GBP0.1	173,083,927
XS0543369184	Lloyds TSB Bank 6.5% 17/09/2040	3,400,982
XS0497187640	Lloyds TSB Bank 6.5% 24/03/2020	620,835
XS0422704071	Lloyds TSB Bank 7.5% 15/04/2024	4,199,852
XS0043098127	Lloyds TSB Bank 9.625% 06/04/2023	3,070,449
XS0769361709	London & Quardrant 4.625% 05/12/2033	2,772,752
FR0000120321	L'Oreal EUR0.20	19,816,463
KR7011170008	Lotte Chemical Corporation KRW5000	6,211,218
CA5503721063	Lundin Mining Corporation NPV	5,043,408
FR0000121014	LVMH EUR0.30	4,288,133
NL0009434992	Lyondell Basell Industries NPV	6,554,660
XS1033977825	Macquarie Bank Ltd 3.5% 18/12/2020	541,831
JP3862400003	Makita NPV	7,866,166
MYBMO1600034	Malaysia (Govt Of) 3.9% 30/11/2026	1,061,952
MYBMO1500010	Malaysia (Govt Of) 3.955% 15/09/2025	1,083,311
MYBMX1000038	Malaysian (Govt of) 4.498% 15/04/2030	713,942
IE00BBGT3753	Mallinckrodt PLC - W/I Com USD0.20	3,380,958
GB00B83VD954	Man Group Ord USD1.36 New	36,816,978
XS1032630771	Manc Airport Group Funding PLC 4.75% 31/03/2034	1,283,854
KR7204320006	Mando Corp/New KRW5000	3,001,031
US565849AK29	Marathon Oil Corp 2.8% 01/11/2022	122,944
US56585AAK88	Marathon Petroleum Corporation 2.7% 14/12/2018	201,726
GB0031274896	Marks & Spencer Ord GBP0.25	30,992,107
US5717481023	Marsh & McLennan Com USD1	23,842,045
BMG5876H1051	Marvell Tech Group Com USD0.002	4,741,296
US58013MEX83	Mcdonalds Corp 2.75% 09/12/2020	121,714
US58013MEY66	McDonalds Corp 3.7% 30/01/2026	155,005
XS1075996907	McDonalds Corp 4.125% 11/06/2054	1,812,438
US58013MFA71	McDonalds Corp 4.875% 09/12/2045	106,666
XS1567174526	Mckesson Corp 3.125% 17/02/2029	1,329,096
US5846881051	Medicines Company Com USD0.001	3,986,503
US585055BG05	Medtronic INC 2.5% 15/03/2020	324,185
IE00BTN1Y115	Medtronic Plc Com USD0.10	4,606,374
JP3918000005	Meiji Holdings NPV	2,481,533
XS1028941976	Merck And Co Inc 1.125% 15/10/2021	208,521
US58933YAF25	Merck And Co Inc 2.8% 18/05/2023	136,320
DE0006599905	Merck KGAA NPV	20,174,041
US59025KAE29	Merrill Lynch Mortgage Trust VRN 12/06/2050	68,760
CA592179JQ95	Met Life Glob Funding I 2.682% 16/04/2019	196,558
XS0207636712	Metlife 5.375% 09/12/2024	1,514,434
US59156R1086	Metlife Com USD0.01	12,207,263
XS1299286382	Metropolitan Funding PLC 4.125% 05/04/2048	623,604
XS0873675846	Metropolitan Life Global Funding I 2.875% 11/01/2023	4,759,110
MX0MGO0000Y4	Mex Bonos Desarr Fix RT 5.75% 05/03/2026	1,865,508
MX0MGO0000B2	Mexican Bonos 10% 20/11/2036	697,627

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2017**

MX0MGO000078	Mexico (State) 10% 05/12/2024	1,673,296
MX0MGO0000N7	Mexico 6.5% 10/06/2021	1,320,728
GB00BQY7BX88	Micro Focus International Ord GBP0.1	3,494,452
US5951121038	Micron Tech Com USD0.10	6,557,130
US5951371005	Microsemi Com USD0.20	2,170,436
US5949181045	Microsoft Com NPV	46,694,579
US594918BF05	Microsoft Corp 1.3% 03/11/2018	519,153
US594918BP86	Microsoft Corp 1.55% 08/08/2021	233,399
US594918BR43	Microsoft Corp 2.4% 08/08/2026	431,105
US594918BY93	Microsoft Corp 3.3% 06/02/2027	348,877
US595620AJ40	Midamerican Energy Co 2.4% 15/03/2019	412,421
US595620AN51	MidAmerican Energy Co 4.4% 15/10/2044	22,935
JP3906000009	Minebea JPY50	8,762,074
AU000000MGR9	Mirvac Group NPV	5,278,009
XS0179133953	Mitchells & Butler 5.574% 15/12/2030	349,746
XS0179135909	Mitchells & Butler 5.965% 15/12/2023	41,191
JP3898400001	Mitsubishi Corp NPV	12,546,462
JP3902400005	Mitsubishi Electric JPY50	7,459,014
JP3899600005	Mitsubishi Estate JPY50	8,098,328
US606822AA24	Mitsubishi UFJ Financial Gp Inc 2.95% 01/03/2021	161,269
JP3902900004	Mitsubishi UFJ Financial Group	15,495,197
USJ46186AT93	Mizuho Bank Ltd FRN 25/09/2017	200,088
US60871RAF73	Molson Coors Brewing Co 2.1% 15/07/2021	429,526
XS1197275966	Mondelez International 3.875% 06/03/2045	1,801,449
XS1003251441	Mondelez International Inc 2.375% 26/01/2021	367,250
US6092071058	Mondelez International Inc Class A Com NPV	16,455,874
US61166W1018	Monsanto Com USD0.01	13,262,266
US6153691059	Moodys Com USD0.01	5,043,923
GB0006027295	Morgan Advanced Materials PLC GBP0.25	17,156,154
US61746BDX10	Morgan Stanley 2.45% 01/02/2019	403,458
US61746BEA08	Morgan Stanley 2.5% 21/04/2021	111,400
XS1577762823	Morgan Stanley 2.625% 09/03/2027	4,021,257
US61747YDW21	Morgan Stanley 2.65% 27/01/2020	1,178,174
US61761J3R84	Morgan Stanley 3.125% 27/07/2026	213,712
US6174464486	Morgan Stanley USD0.01	10,374,796
GB0006043169	Morrison (Wm) Supermarkets Ord GBP0.10	19,335,931
XS1578213933	Motability Operations Group PLC 2.375% 14/03/2032	925,712
GB0009067447	Mothercare Ord GBP0.50	15,685,544
SE0000412371	MTG Modern Times Group B Shares	10,583,701
HK0066009694	MTR Corp HKD10	2,403,072
DE000A0D9PT0	MTU Aero Engines AG NPV	26,257,188
DE0008430026	Muenchener Ruecker AG NPV	25,372,119
XS0764278288	Munich Re 6.625% VRN 26/05/2042	1,062,613
XS0167260529	Munich Re Finance 7.625% VRN 21/06/2028	697,246
JP3914400001	Murata Manufacturing JPY50	33,310,137
XS1492457236	Mylan NV 1.25% 23/11/2020	96,197
JP3651210001	Nabtesco NPV	6,317,604
ZAE000015889	Naspers Ltd N Shs ZAR0.02	13,754,026
XS0174424902	Nat En Route PLC 5.25% 31/03/2026	1,738,148
XS1193180921	National Australia Bank 1.875% 20/02/2020	2,447,036
XS1136227094	National Australia Bank Ltd 2% VRN 12/11/2024	228,285
XS0177395901	National Capital Trust 5.62% VRN Perp	2,405,110
GB0006215205	National Express Ord GBP0.05	33,929,119
XS0094073672	National Grid 5.875% 02/02/2024	2,591,094
XS0407912053	National Grid Elec Trans 7.375% 13/01/2031	268,770

**GMPF Mainstream Securities Holdings, including 'holdings' of
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XS0789331948	National Grid Elect 4% 08/06/2027	2,902,866
XS0363511873	National Grid Gas 6% 13/05/2038	2,057,535
XS1492680811	National Grid Gas Fin 1.125% 22/09/2021	2,164,033
XS1492681033	National Grid Gas Finance PLC 2.625% 22/09/2038	485,935
XS1492681116	National Grid Gas Finance PLC 2.75% 22/09/2046	2,448,672
XS0891393414	National Grid Na Inc 1.75% 20/02/2018	260,654
GB00B08SNH34	National Grid New Ord GBP0.114	9,013,177
US637432NB74	National Rural Utilities Cooperative 2.3% 15/11/2019	237,401
XS1225626974	Nationwide Building Society 2.25% 29/04/2022	1,418,821
XS0584363724	Nationwide Building Society 5.625% 28/01/2026	3,081,543
US63946BAE02	NBC Universal 4.375% 01/04/2021	85,939
XS1520713022	Nederlandse Gasunie N V 0% 18/11/2019	119,579
XS0860561942	Nestle Finance Intl Ltd 2.25% 30/11/2023	1,607,545
XS0795390318	Nestle Holdings Inc 1.375% 21/06/2017	199,984
CH0038863350	Nestle R CHF0.1	34,135,321
XS0236698972	Network Rail 4.375% 09/12/2030	9,189,670
XS0206361221	Network Rail 4.75% 29/11/2035	11,081,224
US64828T2015	New Residential Investment Com USD0.01	3,319,495
US64952WBZ59	New York Life Global Funding 1.3% 27/04/2018	199,436
AU000000NCM7	Newcrest Mining NPV	7,261,533
US6512291062	Newell Brands Com USD1	14,629,169
US651229AV81	Newell Rubbermaid Inc 3.85% 01/04/2023	132,339
US651229AW64	Newell Rubbermaid Inc 4.2% 01/04/2026	307,941
US651229AY21	Newell Rubbermaid Inc 5.5% 01/04/2046	136,092
XS1410414954	Next Plc 3.625% 18/05/2028	256,794
XS0903532090	NGG Finance PLC 5.625% VRN 18/06/2073	3,093,440
US65364UAK25	Niagara Mohawk Power 3.508% 01/10/2024	73,281
US65364UAH95	Niagara Mohawk Power 4.278% 01/10/2034	40,725
US6536561086	Nice ADR(V1 Ord)	5,495,809
JP3734800000	Nidec NPV	8,968,287
GB00BWFY5505	Nielsen Holdings PLC Ord EUR0.07	6,595,714
JP3756200006	Nifco NPV	2,831,295
US6541061031	Nike B Com NPV	5,191,235
JP3735400008	Nippon Tel & Tel JPY50000	21,477,720
JP3756100008	Nitori Holdings NPV	11,351,922
XS1550988569	NN Group NV 0.875% 13/01/2023	171,133
XS1028950290	NN Group NV 4.5% VRN Perp	218,242
XS1054522922	NN Group NV 4.625% VRN 08/04/2044	444,403
US65504LAM90	Noble Holding Intl Ltd 4% 16/03/2018	144,308
XS1136388425	Nomura Europe Finance NV 1.5% 12/05/2021	159,539
XS0916242497	Nordea Bank AB 1.375% 12/04/2018	304,014
XS1317439559	Nordea Bank AB 1.875% VRN 10/11/2025	159,643
XS1241052346	Nordea Bank AB 2.375% 02/06/2022	4,751,932
SE0000427361	Nordea NPV	17,818,691
US6558441084	Norfolk Sthn Com USD1	6,435,369
NO0005052605	Norsk Hydro NOK18.30	5,633,874
XS0234964459	Northern Gas 4.875% 30/06/2027	2,887,695
XS0234964533	Northern Gas Network 4.875% 15/11/2035	1,275,418
XS0494932741	Northern Gas Network 5.625% 23/03/2040	578,593
XS0436054885	Northern Gas Networks 5.875% 08/07/2019	2,151,562
XS0733486848	Northumbrian Water Fin 5.125% 23/01/2042	2,991,462
XS1499724638	Northumbrian Water Finance PLC 1.625% 11/10/2026	1,661,355
NO0010572878	Norway(Govt) 3.75% 25/05/2021	1,711,208
BMG667211046	Norwegian Cruise Line Holdings Ltd Com USD0.001	4,659,598
XS1034376100	Notting Hill Housing Trust 4.375% 20/02/2054	696,140

**GMPF Mainstream Securities Holdings, including 'holdings' of
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CH0012005267	Novartis R CHF0.50	5,553,567
DK0060534915	Novo Nordisk B DKK0.2	52,946,707
JP3165650007	NTT Docomo Inc NPV	7,963,643
NL0009538784	NXP Semiconductors NPV	7,585,641
DK0009798647	Nykredit Realkredit 2% 01/10/2037	1,442,910
DK0009798803	Nykredit Realkredit AS 2.5% 01/10/2047	693,473
US6742151086	Oasis Petroleum Com USD0.001	3,820,305
JP3190000004	Obayashi JPY50	7,477,785
US674599CD51	Occidental Petroleum Corp 1.5% 15/02/2018	239,818
US6745991058	Occidental Ptl Com USD0.20	3,028,054
PG0008579883	Oil Search NPV	10,846,718
JP3201200007	Olympus Optical JPY50	5,995,042
JP3197800000	Omron NPV	5,543,240
US6821891057	ON Semicon Com USD0.01	12,602,774
US68233JAX28	Oncor Electric Delivery Co LLC 2.15% 01/06/2019	401,888
US682680AR43	Oneok Inc 7.5% 01/09/2023	242,987
US68389XBK00	Oracle Corp 1.9% 15/09/2021	235,794
XS0562107762	Orange 5.375% 22/11/2050	4,719,512
FR0010039008	Orange 5.625% 23/01/2034	1,332,018
XS1115502988	Orange SA 5.75% VRN Perp	1,775,900
XS0399412443	ORANGE SA 8.125% 20/11/2028	1,539,375
US35177PAL13	ORANGE SA 8.5% Step 01/03/2031	66,054
XS0920705737	Origin Energy Finance 2.5% 23/10/2020	458,600
US68620YAC66	Origin Energy Finance 3.5% 09/10/2018	197,889
JP3200450009	Orix JPY50	20,915,859
JP3188200004	Otsuka NPV	4,642,565
XS1577799312	Oversea Chinese Banking Corp Ltd 0.25% 21/03/2022	120,130
XS1237268393	PACCAR Financial Europe 1.513% 29/05/2018	756,375
US694308GT83	Pacific Gas & Electric 3.5% 01/10/2020	414,857
US694308HE06	Pacific Gas and Electric 3.85% 15/11/2023	83,594
US694308HA83	Pacific Gas And Electric Co 3.75% 15/08/2042	107,096
KYG686121032	Pacific Textiles Holding NPV	4,079,924
CA6993202069	Paramount Resources A NPV	393,580
CH0024608827	Partners Group AG	5,119,811
US70450Y1038	PayPal Holdings Inc Com USD0.0001	9,989,021
US7134481081	Pepsico Com USD0.017	29,284,136
US713448DJ46	Pepsico Inc 1.35% 04/10/2019	106,975
XS0849673602	Pepsico Inc 2.5% 01/11/2022	1,610,478
US714264AD02	Pernod Ricard 4.45% 15/01/2022	127,154
FR0000120693	Pernod-Ricard EUR 1.55	18,575,307
US714295AB80	Perrigo Finance Plc 3.5% 15/12/2021	202,841
US71654QBX97	Petroleos Mexicanos 5.625% 23/01/2046	252,203
FR0000121501	Peugeot SA EUR1	41,777,506
XS0432072022	Pfizer 6.5% 03/06/2038	4,792,175
US7170811035	Pfizer Com USD0.05	15,936,716
XS1574156623	Pfizer Inc 0% 06/03/2020	123,716
US717081DR15	Pfizer Inc 5.2% 12/08/2020	228,517
US69331CAF59	PG And E Corp 2.4% 01/03/2019	56,114
XS1075312626	PGE Sweden AB 1.625% 09/06/2019	87,838
XS1081768738	PGH Capital Ltd 5.75% 07/07/2021	3,148,759
XS1551285007	PGH Capital PLC 4.125% 20/07/2022	884,318
US718546AC87	Phillips 66 4.3% 01/04/2022	126,866
US718549AA60	Phillips 66 Partners LP 2.646% 15/02/2020	201,018
CNE100000593	PICC Property & Casualty CNY1	5,458,751
US72650RAZ55	Plains All American Pipeline 3.65% 01/06/2022	56,681

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2017**

US69349LAG32	PNC Bank NA 2.7% 01/11/2022	198,250
US693475AL94	PNC Financial Svs Group Inc 8.729% 09/11/2022 Step	319,491
KR7005490008	Pohang Iron Steel(Posco) KRW5000	7,450,411
XS1077588017	Pohjola Bank Plc 1.125% 17/06/2019	162,176
XS1234804653	Pohjola Bank PLC 2.5% 20/05/2022	2,016,578
PL0000108197	Poland (Govt Of) 3.25% 25/07/2025	1,258,271
PL0000107264	Poland (Govt Of) 4% 25/10/2023	2,565,850
PL0000102646	Poland (Govt) 5.75% 23/09/2022	735,062
PL0000106670	Poland Government 5.75% 25/10/2021	909,851
US69352PAF09	PPL Capital Funding Inc 3.4% 01/06/2023	161,516
US74005P1049	Praxair Com USD0.01	3,797,759
US7415034039	Priceline Group USD0.008	20,669,215
XS0106655235	Procter & Gamble 6.25% 31/01/2030	180,306
US7427181091	Procter & Gamble Com NPV	5,450,998
US742718EQ89	Procter and Gamble Co/The 1.7% 03/11/2021	94,111
US743315AM58	Progressive Corp 6.7% VRN 15/06/2037	485,675
DE000PSM7770	Prosieben Sat.1 Media AG REG NPV	5,363,207
US748149AM34	Province of Quebec Canada 2.375% 31/01/2022	519,431
XS0140198044	Prudential Corp 6.125% 19/12/2031	2,342,805
XS0083544212	Prudential Corp 6.875% 20/01/2023	1,291,281
GB0007099541	Prudential Ord GBP0.05	33,847,252
XS1169595854	Prudential PLC 1.375% 19/01/2018	1,105,390
XS1327048564	Prudential Plc 1.75% 27/11/2018	761,106
XS1243995302	Prudential PLC 5% VRN 20/07/2055	3,037,152
XS1003373047	Prudential PLC 5.7% VRN 19/12/2063	1,152,173
IT0004176001	Prysmian Spa EUR0.1	29,006,446
US69370C1009	PTC Inc Com USD0.01	4,416,142
TH0646010015	PTT Public Company THB10 FB	6,520,763
US7445731067	Pub Ser Enter Gp Com NPV	8,067,827
FR0000130577	Publicis Groupe EUR0.40	6,737,153
US745310AD42	Puget Energy Inc 6% 01/09/2021	57,023
US74728GAD25	QBE Insurance Group Ltd 2.4% 01/05/2018	240,368
USQ78063AF38	QBE Insurance Group Ltd 2.4% 01/05/2018	176,494
XS1419859142	QBE Insurance Group Ltd 6.115% VRN 24/05/2042	3,293,297
AU000000QBE9	QBE Insurance Group NPV	4,639,417
US74736K1016	Qorvo Inc NPV	2,713,372
US74834L1008	Quest Diagnostics Com USD0.01	7,793,001
XS0203782551	Rabobank Cap Funding Trust 5.556% VRN Perp	1,372,719
XS0758779192	Rabobank Intl 4% 19/09/2022	3,806,975
US74977EPZ06	Rabobank Nederland 1.7% 19/03/2018	432,190
XS1205680785	Rabobank Nederland 2.25% 23/03/2022	1,568,679
XS0954910146	Rabobank Nederland 3.875% 25/07/2023	247,489
US21684AAA43	Rabobank Nederland 4.625% 01/12/2023	421,596
XS1069886841	Rabobank Nederland 4.625% 23/05/2029	6,160,613
XS0827563452	Rabobank Nederland 5.25% 14/09/2027	545,297
XS1171914515	Rabobank Nederland 5.5% VRN Perp	563,670
US7502361014	Radian Group Com USD0.001	5,106,215
JP3967200001	Rakuten Inc JPY50	8,069,363
XS1064797126	RCI Banque SA 3% 09/05/2019	672,167
XS0921284666	RCI Banque SA 3.25% 25/04/2018	2,042,108
AU000000REA9	REA Group Ltd NPV	3,613,605
DK0009292633	Realkredit Danmark 2% 01/10/2037	1,357,369
GB00B24CGK77	Reckitt Benckiser Ord GBP0.10	9,853,004
JP3970300004	Recruit Holdings Co Ltd NPV	11,813,491
ES0173093024	Red Electrica Corporacion SA EUR0.5	7,483,104

**GMPF Mainstream Securities Holdings, including 'holdings' of
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XS1050547931	Redexis Gas Finance BV 2.75% 08/04/2021	370,563
GB00B2B0DG97	Relx PLC Ord GBP0.1444	32,432,203
XS0982774399	REN Finance BV 4.75% 16/10/2020	141,498
FR0000131906	Renault EUR3.81	17,882,508
GB00B082RF11	Rentokil Initial Ord GBP0.01	39,414,341
ES0173516115	Repsol EUR1	7,037,648
XS0145515655	Repsol Oil & Gas Canada Inc 6.625% 05/12/2017	2,121,340
ZAG000077488	Republic of South Africa 6.5% 28/02/2041	204,217
JP3500610005	Resona NPV	4,939,420
JP3974450003	Resort Trust NPV	1,909,263
XS0863076930	Rio Tinto Finance PLC 4% 11/12/2029	1,470,165
GB0007188757	Rio Tinto Ord GBP0.10	144,472,857
CH0012032048	Roche Holding Gsh NPV	74,402,718
US771196BL53	Roche Holdings Inc 2.375% 28/01/2027	188,072
CA7800858C33	Royal Bank Of Canada 2.98% 07/05/2019	130,156
CA7800871021	Royal Bank of Canada NPV	2,571,673
XS0731407655	Royal Bank of Scotland 5.125% 13/01/2024	2,602,803
XS0356705219	Royal Bank of Scotland 6.934% 09/04/2018	200,705
XS1575979148	Royal Bank of Scotland Group PLC 2% VRN 08/03/2023	146,366
US780097BD21	Royal Bank Of Scotland Group PLC 3.875% 12/09/2023	157,771
GB00B7T77214	Royal Bank Of Scotland Ord GBP1	59,425,922
LR0008862868	Royal Caribbean Cruises Com USD0.01	18,315,206
GB00B03MLX29	Royal Dutch Shell 'A' EUR0.07	32,419,528
GB00B03MM408	Royal Dutch Shell 'B' EUR0.07	285,177,475
GB00BDVZY77	Royal Mail Plc Ord .01	44,629,395
GB0007594764	RPS Group Ord GBP0.03	22,058,827
GB00BKKMKR23	RSA Insurance Group PLC Ord GBP1	33,342,720
XS0652913988	RWE AG 7% VRN Perp	1,161,600
IE00BYTBXV33	Ryanair Holdings PLC EUR0.006	30,486,271
JP3976300008	Ryohin Keikaku JPY50	9,325,936
FR0000073272	Safran SA EUR0.2	27,849,973
FI0009003305	Sampo OYJ A Shs NPV	29,965,289
LU0633102719	Samsonite International USD0.01	11,892,017
US7960508882	Samsung Elec Spn GDR(V0.5 Ord)	7,238,304
KR7005930003	Samsung Electronics KRW5000	38,999,777
KR7000810002	Samsung Fire & Marine Insurance KRW50	4,007,797
KYG7800X1079	Sands China USD0.01	15,161,838
FR0013201613	Sanofi 0% 13/01/2020	255,895
FR0000120578	Sanofi EUR2 XPAR	49,200,993
XS1345415472	Santander UK Group Holdings 3.625% 14/01/2026	3,671,383
US80281LAF22	Santander UK Group Holdings PLC 3.571% 10/01/2023	160,096
US80283LAK98	Santander Uk Plc 2.5% 14/03/2019	322,278
XS0616897616	Santander UK Plc 5.125% 14/04/2021	3,263,251
XS0746621704	Santander UK Plc 5.25% 16/02/2029	2,844,147
JP3336000009	Santen Pharmaceutical JPY50	4,911,471
XS0543710395	Santos Finance 8.25% 22/09/2070	219,286
DE0007164600	SAP NPV	51,395,901
US80585Y3080	Sberbank of Russia ADR(V1 4Ord)	4,987,196
US806213AB00	Scentre Group Trust 1/2 3.5% 12/02/2025	79,928
XS1383389670	Scentre Management Ltd 1.375% 22/03/2023	272,868
XS1087819634	Scentre Management Ltd 1.5% 16/07/2020	97,417
XS1215153930	Scentre Management Ltd 2.375% 08/04/2022	4,072,411
XS1087821531	Scentre Management Ltd 3.875% 16/07/2026	3,201,498
US80622GAC87	Scentre Management Ltd RE1 3.75% 23/03/2027	68,400
AN8068571086	Schlumberger (NYS) Com USD0.01	15,247,827

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US806851AC55	Schlumberger Hldgs Corp 3% 21/12/2020	154,316
US806851AG69	Schlumberger Hldgs Corp 4% 21/12/2025	287,047
XS0399111912	Scottish & Southern 8.375% 20/11/2028	6,704,957
XS0383187720	Scottish & Southern Energy 6.25% 27/08/2038	922,096
XS0914791768	Scottish Widows PLC 7% 16/06/2043	4,214,244
DE000A12DM80	Scout24 AG NPV	3,608,777
BMG7945E1057	Seadrill Ltd USD2	380,888
US8125781026	Seattle Genetics Com USD0.001	2,332,523
AU000000SEK6	Seek NPV	2,272,763
JP3417200007	Seibu Holdings Inc NPV	6,087,601
JP3420600003	Sekisui House JPY50	6,392,971
SG1H97877952	Sembcorp Marine Ltd SGD0.10	1,791,335
US8168511090	Sempra En Com NPV	5,696,302
US816851AW92	Sempra Energy 2.4% 15/03/2020	200,692
GB0007973794	Serco Group Ord GBP0.02	43,937,882
LU0088087324	Ses Global FDR (V1)	20,774,951
XS1529614726	Severn Trent Water Util 2.75% 05/12/2031	525,361
XS0875301912	Severn Trent Water Utilities 3.625% 16/01/2026	1,126,446
KR7056190002	SFA Engineering Corporation KRW500	1,963,515
US822582BK73	Shell International Fin 1.25% 10/11/2017	279,675
XS1135277736	Shell International Finance 2% 20/12/2019	1,033,052
US822582BS00	Shell International Finance BV 1.875% 10/05/2021	399,047
JP3358000002	Shimano JPY50	5,722,675
JP3371200001	Shin-Etsu Chemical JPY50	13,322,154
KR7055550008	Shinhan Financial Group KRW5000	5,740,280
JP3729000004	Shinsei Bank NPV	7,663,722
JP3347200002	Shionogi JPY50	7,366,381
US82481LAB53	Shire Acquisitions Inv Ireland 2.40% 23/09/2021	1,012,932
US82481LAC37	Shire Acquisitions Inv Ireland 2.875% 23/09/2023	124,066
US82481LAD10	Shire Acquisitions Inv Ireland 3.2% 23/09/2026	106,775
JE00B2QKY057	Shire Ltd GBP0.05	8,129,064
US82620KAR41	Siemens Financieringsmaats chappij 2.7% 16/03/2022	395,739
DE000A1G85C2	Siemens Financieringsmat 2.75% 10/09/2025	1,091,564
DE000A1G85D0	Siemens Financieringsmat 3.75% 10/09/2042	745,802
DE0007236101	Siemens NPV	15,912,291
GB0008025412	SIG GBP 0.1	35,373,073
US8288061091	Simon Property Group Com USD0.0001	6,397,789
US8292261091	Sinclair Broadcast Group A Com USD0.01	6,099,088
SG1T75931496	Singapore Telecommunications SGD0.15	24,045,354
USG81877AB17	Sinopec Capital 2013 Ltd 1.875% 24/04/2018	215,383
KR7000660001	Sk hynix inc	6,047,599
XS1467389745	Skandinaviska Enskilda 1.25% 05/08/2022	3,389,133
XS0906852529	Skandinaviska Enskilda Banken AB 1.75% 19/03/2018	355,979
US830505AW36	Skandinaviska Enskilda Banken AB 2.8% 11/03/2022	881,267
XS1109741246	Sky PLC 1.5% 15/09/2021	283,271
XS1141970092	Sky PLC 2.875% 24/11/2020	848,846
US83088M1027	Skyworks Solutions Com USD0.25	2,851,446
JP3162600005	SMC JPY50	34,105,672
XS0497367465	SNCF Reseau 4.83% 25/03/2060	3,891,840
FR0011693001	Societe Des Autoroutes 2.25% 16/01/2020	271,253
JP3436100006	Softbank NPV	27,551,884
JP3165000005	Sompo Japan Nipponkoa Holdings NPV	9,643,489
JP3435000009	Sony NPV	13,659,711
ZAG000096165	South Africa (Rep Of) 7.75% 28/02/2023	1,041,826
AU000000S320	South32 NPV	4,325,144

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US842587CQ87	Southern Co 1.85% 01/07/2019	238,582
XS0139563166	Southern Electric 5.5% 07/06/2032	687,375
XS0232335769	Southern Gas Network 4.875% 21/03/2029	4,107,047
XS1180063056	Southern Gas Networks PLC 2.5% 03/02/2025	829,566
XS0220565732	Southern Water 5% 31/03/2021	1,149,547
XS0220566383	Southern Water 5% 31/03/2041	911,338
XS0172992637	Southern Water 6.64% 31/03/2026	2,585,054
US845437BP68	Southwestern Electric Power Co 2.75% 01/10/2026	302,546
US845437BM38	Southwestern Electric Power Co 3.55% 15/02/2022	329,539
ES00000124W3	Spain (Kingdom Of) 3.8% 30/04/2024	2,711,776
GB0007908733	SSE Ord GBP0.05	30,086,385
XS1196713298	SSE PLC 2.375% VRN Perp	212,914
XS1196714429	SSE Plc 3.875% VRN Perp	2,289,341
XS0274270817	St Gobain 5.625% 15/11/2024	1,248,382
XS0803659340	Standard Chartered Plc 4% 12/07/2022	361,670
XS0222434200	Standard Chartered 5.375% VRN Perp	759,707
XS0876756452	Standard Chartered Bank 4.375% 18/01/2038	2,915,933
US8552441094	Starbucks Com USD0.001	13,284,968
US85771PAR38	Statoil ASA 1.95% 08/11/2018	200,417
US85771PAG72	Statoil ASA 2.45% 17/01/2023	353,286
NO0010096985	Statoil NOK2.50	47,107,586
GB00B0KM9T71	SThree Ord GBP0.01	10,294,912
GB00B3CX3644	STV Group Ord GBP0.50	8,936,453
JP3814800003	Subaru Corp JPY50	6,358,734
LU0075646355	Subsea 7 SA USD2	5,348,680
JP3407400005	Sumitomo Electric Industries JPY50	6,157,510
US86562MAB63	Sumitomo Mitsui Financial Group 2.934% 09/03/2021	145,242
JP3890350006	Sumitomo Mitsui Financial NPV	26,913,901
JP3892100003	Sumitomo Mitsui Trust Holdings NPV	10,761,421
CA8672241079	Suncor Energy Com NPV	3,700,464
US86722TAA07	Suncor Energy Inc 6.1% 01/06/2018	209,531
US8679141031	Suntrust Banks Com USD1	10,380,472
US867914BF90	Suntrust Banks Inc 2.35% 01/11/2018	161,020
US867914BM42	Suntrust Banks Inc 2.7% 27/01/2022	278,770
XS1346180869	Svenska Handelsbanken Ab 2.375% 18/01/2022	4,227,015
US86960BAH50	Svenska Handelsbanken AB FRN 17/06/2019	600,568
SE0007100599	Svenska Handelsbanken AB NPV	14,913,302
SE0000242455	Swedbank A SEK20	8,438,957
XS1218319538	Swedbank AB 1.625% 15/04/2019	1,576,090
XS1530835336	Swedbank Hypotek AB 1.125% 07/12/2021	2,015,400
XS1506497574	Sweden (Kingdom Of) 1.125% 21/10/2019	829,736
SE0003784461	Sweden(Govt) 3.5% 01/06/2022	1,534,122
SE0004869071	Swedish Government 1.5% 13/11/2023	583,265
HK0000063609	Swire Properties Ltd	5,069,801
XS0293392105	Swiss Reinsurance 6.3024% VRN PERP	1,673,690
AU000000SYD9	Sydney Airport NPV	2,749,331
US87165B1035	Synchrony Financial Com USD0.001	5,486,025
GB0009887422	Synthomer Plc GBP0.10	37,837,207
AU000000TAH8	Tabcorp Holdings AUD0.25	6,769,324
TW0002330008	Taiwan Semicon Manufacturing TWD10	7,168,114
US8740391003	Taiwan Semiconductor SP ADR(V5 Ord)	37,615,923
US8740541094	Take Two Interactive Software Com USD0.01	2,069,325
US87612EAV83	Target Corp 3.875% 15/07/2020	295,465
GB0008754136	Tate & Lyle GBP0.25	7,257,597
DK0060228559	TDC DKK5	6,161,084

**GMPF Mainstream Securities Holdings, including 'holdings' of
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FR0013016631	TDF Infrastructure SAS 2.875% 19/10/2022	184,877
HK0669013440	Techtronic Industries Co HKD0.10	2,434,978
XS0545440900	Telefonica Emis 5.445% 08/10/2029	5,006,080
XS0746276335	Telefonica Emisiones 4.797% 21/02/2018	445,713
XS0470740530	Telefonica Emisiones 5.289% 09/12/2022	1,225,134
XS0907289978	Telefonica Emisiones SAU 3.961% 26/03/2021	97,339
XS0241945582	Telefonica Emisiones Sau 5.375% 02/02/2026	481,236
XS0186855234	Telereal Sec 5.4252% 10/12/2031	589,139
XS0987936076	Telereal Secured Finance PLC 4.01% 10/12/2033	2,944,350
XS0274204865	Telereal Securitisation 4.9741% 10/09/2027	1,866,443
AU000000TLS2	Telstra Corporation NPV	4,203,996
JP3547670004	Temp Holdings Company NPV	4,872,391
US88032XAB01	Tencent Holdings Ltd 3.375% 02/05/2019	220,616
KYG875721634	Tencent Holdings Ltd HKD0.00002	8,352,244
XS1043513529	Teollisuuden Voima Oyj 2.5% 17/03/2021	103,217
GB0008847096	Tesco Ord GBP0.05	67,670,534
XS0512401976	Tesco Property 5.744% Sink 13/04/2040	1,425,963
XS0588909878	Tesco Property 5.8006% 13/10/2040	1,428,632
US88167AAC53	Teva Pharmaceuticals Ne 2.2% 21/07/2021	538,086
US88322Q1085	TG Therapeutics Com USD0.001	866,570
FR0000121329	Thales (Ex Thomson-Csf) EUR3	24,191,565
XS0540190096	Thames Water 5.75% 13/09/2030	3,937,179
XS0590171103	Thames Water Utilities 5.5% 11/02/2041	6,106,739
XS1371533867	Thames Water Utilities Cayman Fin 3.5% 25/02/2028	2,199,923
US883556BE18	Thermo Fisher Scientific 2.4% 01/02/2019	298,073
US8835561023	Thermo Fisher Scientific Inc COM USD 1	10,060,987
XS0438974205	THFC Funding 6.35% 08/07/2039	5,971,138
GB00B1VYCH82	Thomas Cook Group Ord EUR0.10	3,248,025
US8851601018	Thor Industries Com USD0.1	3,932,968
US8865471085	Tiffany & Co Com USD0.01	6,665,371
XS0798491113	Time Warner Cable 5.25% 15/07/2042	1,767,794
US88732JAW80	Time Warner Cable Inc 5% 01/02/2020	170,006
XS0630584166	Time Warner Cable Inc 5.75% 02/06/2031	3,838,218
US8725401090	TJX Cos New Com USD1	5,445,021
US8725901040	T-Mobile US Inc USD0.0001	5,148,088
JP3910660004	Tokio Marine Holdings NPV	7,770,097
JP3630400004	Topcon Corp NPV	3,399,638
US89114QAT58	Toronto Dominion Bank FRN 02/07/2019	401,097
CA8911605092	Toronto-Dominion Bank NPV	2,314,047
US89153VAB53	Total Capital 2.875% 17/02/2022	443,853
XS0578264870	Total Capital 3.875% 14/12/2018	788,729
US89153VAN91	Total Capital International FRN 19/06/2019	215,933
XS1244160278	Total Capital International SA 2.25% 09/06/2022	1,053,382
XS1138641508	Total Capital International SA 2.25% 17/12/2020	3,064,312
US89153VAC37	Total Capital Intl SA 1.55% 28/06/2017	432,147
FR0011075043	Total Infrastructures 4.339% 07/07/2021	295,242
XS1195201931	Total SA 2.25% VRN Perp	197,172
FR0000120271	Total SA EUR2.5	63,797,271
JP3634600005	Toyota Industries Corp JPY50	7,142,765
XS0595707570	Toyota Motor Credit 4% 07/12/2017	511,650
XS1496010155	Toyota Motor Credit Corp 1% 27/09/2022	991,351
US89233P7E07	Toyota Motor Credit Corp 1.375% 10/01/2018	73,551
XS0954684972	Toyota Motor Credit Corp 1.8% 23/07/2020	135,456
JP3633400001	Toyota Motor JPY50	3,459,738
GB00B1H0DZ51	TP Icap Plc Ord GBP0.25	6,367,979

**GMPF Mainstream Securities Holdings, including 'holdings' of
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US89352HAQ20	Trans Canada Pipelines 1.625% 09/11/2017	239,890
US8936411003	TransDigm Group Com USD0.01	9,607,670
XS0977502110	Transurban Finance Co 2.5% 08/10/2020	205,968
AU000000TCL6	Transurban Group NPV	4,063,034
AU000000TWE9	Treasury Wine Estates Ltd	6,927,751
US8962391004	Trimble Navigation Limited NPV	7,787,635
JP3535400000	Tsubakimoto Chain JPY50	3,905,255
GB0008711763	TT Electronics Ord GBP0.25	17,220,452
GB0001500809	Tullow Oil Ord GBP0.10	10,226,205
XS0740810881	TVO Power 4.625% 04/02/2019	184,321
CH0236733827	UBS AG 4.75% VRN 12/02/2026	93,873
US90261XHL91	UBS AG Stamford CT 1.375% 01/06/2017	215,901
GB00B28Z6802	UBS Global Emerging Markets Equity Fund	371,593,191
CH0244767585	UBS Group AG CHF0.10	11,208,719
US90351DAA54	UBS Group Funding 2.95% 24/09/2020	506,741
GB00BD0PCK97	UK Gilt 0.5% 22/07/2022	12,659,360
GB00BYZW3G56	UK Treasury (Govt Of) 1.5% 22/07/2026	9,806,076
GB00B7L9SL19	UK Treasury 1.75% 07/09/2022	11,406,200
GB0009081828	UK Treasury 2.5% IL 16/04/2020	127,001,364
GB00B16NNR78	UK Treasury 4.25% 07/12/2027	6,762,774
GB00B6460505	UK Treasury 4.25% 07/12/2040	1,827,017
GB00B128DP45	UK Treasury 4.25% 07/12/2046	7,584,096
GB00B39R3707	UK Treasury 4.25% 07/12/2049	8,783,684
GB00B06YGN05	UK Treasury 4.25% 07/12/2055	880,690
GB00B52WS153	UK Treasury 4.5% 07/09/2034	35,897,832
GB00B24FF097	UK Treasury 4.75% 07/12/2030	5,902,753
GB0030880693	UK Treasury 5% 07/03/2025	7,916,820
GB0002404191	UK Treasury 6% 07/12/2028	4,037,461
GB00B8KP6M44	UK Treasury Gilt 1.25% 22/07/2018	28,665,275
GB00BYY5F581	UK Treasury Gilt 1.5% 22/01/2021	31,335,300
GB00BZB26Y51	UK Treasury Gilt 1.75% 07/09/2037	8,660,207
GB00BDV0F150	UK Treasury Gilt 1.75% 22/07/2019	24,696,784
GB00BD0XH204	UK Treasury Gilt 1.75% 22/07/2057	5,472,968
GB00BTHH2R79	UK Treasury Gilt 2% 07/09/2025	22,293,545
GB00B84Z9V04	Uk Treasury Gilt 3.25% 22/01/2044	19,721,850
GB00BN65R313	UK Treasury Gilt 3.5% 22/01/2045	18,214,416
GB00B6RNH572	UK Treasury Gilt 3.75% 22/07/2052	8,514,808
GB00B3KJDS62	Uk Tsy 4.25% 07/09/2039	11,562,203
GB00B7F9S958	UKTreasury 1% 07/09/2017	12,046,200
US90385D1072	Ultimate Software Group Com USD0.01	2,424,168
US90400D1081	Ultragenyx Pharmaceutical Inc Com USD0.001	5,495,689
JP3951600000	Uni Charm JPY50	9,078,366
XS0925177130	Unicredit SPA 6.375% VRN 02/05/2023	296,447
IT0005239360	Unicredit SPA NPV	10,686,358
US904764AT48	Unilever Capital Corp 1.375% 28/07/2021	84,365
NL0000009355	Unilever EUR0.16	40,923,714
GB00B10RZP78	Unilever Ord GBP0.031	47,800,317
XS1560644830	Unilever PLC 1.125% 03/02/2022	2,194,955
US9078181081	Union Pacific Com USD2.50	4,769,370
GB00BYMZ75	United Kingdom Gilt 2.5% 22/07/2065	14,911,884
US91086QBB32	United Mexican States 4.75% 08/03/2044	622,176
XS1045409965	United Overseas Bank Ltd 3.75% VRN 19/09/2024	162,929
SG1M31001969	United Overseas Bank SGD1	8,634,089
US9130171096	United Technologies Com USD1	5,794,928
US913017BU24	United Technologies Corp 1.8% 01/06/2017	160,054

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US913017CG21	United Technologies Corp 1.95% 01/11/2021	195,998
US91324P1021	Unitedhealth Gp Com USD0.01	20,958,541
US91324PCM23	UnitedHealth Group Inc 2.7% 15/07/2020	273,277
US91529Y1064	Unum Group USD0.10	7,182,881
FI0009005987	UPM-Kymmene NPV	6,898,367
US9029733048	US Bancorp Del New Com USD0.01	5,626,161
US90331HMQ38	US Bank NA Cincinnati 1.35% 26/01/2018	535,152
US912828UX60	US Treasury 0.125% IL 15/04/2018	14,081,816
US912828C996	US Treasury 0.125% IL 15/04/2019	32,685,995
US912828K338	US Treasury 0.125% IL 15/04/2020	14,894,348
US912828Q608	US Treasury 0.125% IL 15/04/2021	61,774,575
US912828H458	US Treasury 0.25% IL 15/01/2025	52,969,911
US912828V491	US Treasury 0.375% IL 15/01/2027	520,201
US912828B253	US Treasury 0.625% IL 15/01/2024	7,786,072
US912828N712	US Treasury 0.625% IL 15/01/2024	3,951,883
US912810RL44	US Treasury 0.75% IL 15/02/2045	8,571,171
US912810RW09	US Treasury 0.875% IL 15/02/2047	2,970,038
US912810RR14	US Treasury 1% IL 15/02/2046	9,708,412
US912828JE19	US Treasury 1.375% IL 15/07/2018	23,273,530
US912810PV44	US Treasury 1.75% IL 15/01/2028	42,915,404
US912810QS06	US Treasury 3.75% 15/08/2041	7,255
US912810FT08	US Treasury 4.5% 15/02/2036	129,817,253
US912828S505	US Treasury Bond 0.125% IL 15/07/2026	13,474,328
US912810RF75	US Treasury Bond 1.375% IL 15/02/2044	18,845,165
US912810RS96	US Treasury Bond 2.5% 15/05/2046	1,611,475
US912828UH11	US Treasury Index Linked 0.125% 15/01/2023	51,024,692
US912828V566	US Treasury NB 1.125% 31/01/2019	4,716,884
US912828WU04	US Treasury Note 0.125% IL 15/07/2024	27,587,665
US912828T834	US Treasury Note 0.75% 31/10/2018	2,382,268
US912828H524	US Treasury Note 1.25% 31/01/2020	1,692,408
US912810RJ97	US Treasury Note 3% 15/11/2044	25,473,837
US912828D804	US Treasury Note WI 1.625% 31/08/2019	82,058
US912828D721	US Treasury Note WI 2% 31/08/2021	3,136,178
US91911TAP84	Vale Overseas Ltd 6.25% 10/08/2026	104,242
US91912E2046	Vale SA ADR(V1 Prf)	15,776,132
FR0013176526	Valeo SA EUR1	29,784,694
US91913Y1001	Valero En New Com USD0.01	8,677,700
US92210H1059	Vantiv CI A Com USD0.00001	7,117,289
FR0010535567	Veolia Environnement 6.125% 29/10/2037	1,840,829
US92343E1029	Verisign Com USD0.001	2,063,889
US92343VCV45	Verizon Communications 4.272% 15/01/2036	188,877
XS1030900325	Verizon Communications 4.75% 17/02/2034	6,201,540
US92343VDM37	Verizon Communications Inc 2.946% 15/03/2022	975,948
XS1405769727	Verizon Communications Inc 3.125% 02/11/2035	2,154,973
DK0010268606	Vestas Windsystems DKK1	5,621,071
KR7141000000	Viatron Technologies Inc KRW500	1,130,023
XS1387869438	Vicinity Centres 3.375% 07/04/2026	2,239,920
US927804FC37	Virginia Elec & Power 5.95% 15/09/2017	163,285
US927804FM19	Virginia Electric And Power Co 1.20% 15/01/2018	239,074
US92826C8394	Visa Com - Class A Shares USD0.0001	27,786,541
US9285634021	Vmware Com NPV	7,120,855
XS0158715713	Vodafone Group 5.9% 26/11/2032	653,801
GB00BH4HKS39	Vodafone Group Ord USD0.2095238	97,016,226
XS1372838240	Vodafone Group PLC 1.25% 25/08/2021	185,284
XS1472483772	Vodafone Group Plc 3% 12/08/2056	1,795,876

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XS1468494239	Vodafone Group Plc 3.375% 08/08/2049	1,249,291
XS1219421861	Volkswagen Financial Services 1.75% 17/04/2020	1,115,214
US928668AH55	Volkswagen Group of America Fin 2.45% 20/11/2019	159,958
XS1586555606	Volkswagen International Finance 0.5% 30/03/2021	684,832
XS1586555861	Volkswagen International Finance 1.125% 02/10/2023	686,067
GB00BN3ZZ526	Volution Group Plc WI	12,933,263
US9290891004	Voya Financial Inc Com USD0.01	12,779,874
US92978TAH41	Wachovia Bank Commercial Mtge 5.591% Vrn 15/04/2047	55,849
XS0497976562	Wales & West Utilities Financial 5.75% 29/03/2030	2,688,214
XS0438200361	Wales & West Utl Fin 6.25% 30/11/2021	4,484,520
XS0497976133	Wales & West Utl Fin 6.75% VRN 17/12/2036	974,939
XS1138358699	Walgreens Boots Alliance 2.875% 20/11/2020	4,026,190
US931427AA66	Walgreens Boots Alliance Inc 2.7% 18/11/2019	380,673
XS1138359663	Walgreens Boots Alliance Inc 3.6% 20/11/2025	3,276,469
US9314271084	Walgreens Boots Alliance Inc Com USD0.01	9,149,652
XS0279211832	Wal-mart Stores 4.875% 19/01/2039	3,449,629
XS0202077953	Wal-Mart Stores 5.25% 28/09/2035	2,562,486
XS0419834931	Wal-Mart Stores 5.625% 27/03/2034	3,210,203
US2546871060	Walt Disney Com USD0.01	15,222,667
US25468PDL76	Walt disney Company 0.875% 12/07/2019	117,663
US92890HAA05	WEA Finance Llc/Westfiel 1.75% 15/09/2017	159,974
US92890HAB87	WEA Finance Llc/Westfiel 2.7% 17/09/2019	160,822
US92890HAE27	WEA Finance LLC/Westfiel 3.25% 05/10/2020	161,446
US92890HAC60	WEA Finance LLC/Westfiel 3.75% 17/09/2024	487,197
US947075AH03	Weatherford International Ltd 5.875% CV 01/07/2021	3,459,375
XS1065371277	Wellcome Trust Finance PLC 4% 09/05/2059	3,096,688
XS0828013838	Wells Fargo & Co 3.5% 12/09/2029	4,200,410
US9497461015	Wells Fargo & Co Com USD1.666	24,180,658
XS0273815026	Wells Fargo 4.625% 02/11/2035	2,543,100
US949746SA05	Wells Fargo And Co 2.1% 26/07/2021	227,066
XS1556174461	Wells Fargo And Co 2.125% 20/12/2023	6,048,936
XS1457522727	Wells Fargo And Company 2% 28/07/2025	1,726,867
US94974BGF13	Wells Fargo And Company 2.15% 30/01/2020	319,676
XS1061043797	Wells Fargo and Company FRN 24/04/2019	163,303
US95082P1057	WESCO International Com USD0.01	5,733,641
AU000000WES1	Wesfarmers NPV	5,959,491
XS0731849831	Wessex Water Services 4% 24/09/2021	1,425,556
JP3659000008	West Japan Railway NPV	11,467,597
US9581021055	Western Digital Com USD0.01	6,912,865
XS0627336323	Western Power Distribution 5.75% 16/04/2032	6,539,788
XS0979476602	Western Power Distribution Holding 3.875% 17/10/2024	3,525,744
US9598021098	Western Union Company Com USD0.01	6,834,358
XS1587946911	Westfield America Manage 2.625% 30/03/2029	3,221,657
AU000000WBC1	Westpac Banking NPV	20,583,185
XS1558450745	Westpac Banking Corp 2.125% 02/05/2025	1,832,946
US961214DG53	Westpac Banking Corp 2.8% 11/01/2022	100,483
XS0630545852	Westpac Banking Corp 4.125% 25/05/2018	269,047
XS1591674459	Westpac Trust Securities NZ Ltd 0.25% 06/04/2022	188,117
US96145D1054	WestRock Company Com NPV	6,573,393
KYG960071028	WH Group Ltd USD0.0001	5,512,535
US9633201069	Whirlpool Com USD1	3,726,364
XS0215248161	White City Property 5.1202% 17/04/2035	3,230,022
US912828XE52	WI Treasury Sec 1.500% 31/05/2020	1,595,426
US912828XM78	WI Treasury Sec 1.625% 31/07/2020	799,806
US96950FAM68	Williams Partners LP 4.3% 04/03/2024	296,344

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KR7074600008	Wonik QNC Corporation KRW500	1,865,228
AU000000WPL2	Woodside Petroleum NPV	4,199,855
AU000000WOW2	Woolworths NPV	5,922,597
AU000000WOR2	Worleyparsons NPV	3,920,248
XS1205534297	WPP Finance 2013 0.43% 23/03/2018	214,389
XS1489364395	WPP Finance 2013 2.875% 14/09/2046	3,396,597
NL0011327523	Wright Medical Group USD0.03	2,527,478
KYG981491007	Wynn Macau HKD0.001	15,019,268
US9831341071	Wynn Resorts Com USD0.01	6,516,102
US98389BAS97	Xcel Energy Inc 2.4% 15/03/2021	119,544
US9839191015	Xilinx Com USD0.01	6,064,368
JP3940400009	Yamato Kogyo NPV	3,999,295
XS0439817908	Yorkshire Water 6% 21/08/2019	1,120,120
XS0504218990	Yorkshire Water 6% VRN 24/04/2025	2,033,273
XS0439818039	Yorkshire Water 6.375% 19/08/2039	3,878,147
XS0439817577	Yorkshire Water 6.6011% 17/04/2031	1,511,870
US9884981013	Yum Brands Com NPV	3,093,333
US98956P1021	Zimmer Biomet Holdings Inc Com USD0.01	11,396,141
US98956PAK84	Zimmer Holdings Inc 2.7% 01/04/2020	241,629
XS0177600920	Zurich Finance 6.625% VRN Perp	2,906,300
		11,306,522,040

Name	Amount
LEGAL & GENERAL UK EQUITY INDEX	1,094,887,580
LEGAL & GENERAL NORTH AMERICA EQUITY INDEX	1,391,676,756
LEGAL & GENERAL EUROPE EQUITY INDEX	885,113,196
LEGAL & GENERAL JAPAN EQUITY INDEX	405,366,087
LEGAL & GENERAL ASIA PACIFIC EX JAPAN EQUITY INDEX	195,432,095
LEGAL & GENERAL EMERGING MARKETS EQUITY INDEX	446,723,641
LEGAL & GENERAL INVESTMENT GRADE CORPORATE BOND ALL STKS IN	370,277,268
LEGAL & GENERAL USD CORPORATE BOND AAA-AA-A FUND	21,890,992
LEGAL & GENERAL ALL STOCKS GILT	485,417,548
LEGAL & GENERAL OVERSEAS BOND INDEX	183,421,766
LEGAL & GENERAL ALL STOCKS I-L GILTS INDEX	354,214,199
LEGAL & GENERAL OVER 5YR US INDEX LINKED INDEX FUND	41,919,578
	5,876,340,706
	17,182,862,746