

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

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

ISIN	Security Name	GBP Market Value as at 31/03/16
US90131HAQ83	21ST CENTURY 4.5% 15/02/2021	176,461
XS1144492532	2I RETE GAS 1.125% 02/01/2020	104,989
GB00B1YW4409	3I GROUP PLC	107,871,532
XS1058749018	AA BOND 3.781% 31/07/2043	2,019,979
XS0949169410	AA BOND 4.7201% 02/07/2043	3,331,181
GB00BMSKPJ95	AA PLC WI	3,492,897
US00037BAA08	ABB FINANCE USA 1.625% 08/05/2017	419,128
XS0616897616	ABBEY NATIONAL TREASURY SERVICES 5.125% 14/04/2021	3,848,599
US002799AX28	ABBEY NATIONAL TREASURY SERVICES 2.5% 14/03/2019	280,053
XS0746621704	ABBEY NATIONAL TREASURY SERVICES 5.25% 16/02/2029	2,960,445
US00287YAK55	ABBVIE INC 2% 06/11/2018	593,237
US00287YAT64	ABBVIE INC 2.5% 14/5/2020	764,901
US00287YAQ26	ABBVIE INC 3.6% 14/05/2025	248,219
XS0731583208	ABN AMRO BANK 4.875% 16/01/2019	3,961,079
XS1253955469	ABN AMRO BANK 2.875% 30/06/2025	80,867
XS0615797700	ABN AMRO BANK 4.25% 11/04/2016	238,019
XS0827817650	ABN AMRO BANK 6.25% 13/09/2022	167,223
NL0011540547	ABN AMRO GROUP NV DUTCH CERT	7,276,258
IE00B4BNMY34	ACCENTURE PLC	4,706,999
US00440EAU10	ACE INA HOLDING 2.875% 03/11/2022	32,355
US00440EAW75	ACE INA HOLDING 4.35% 03/11/2045	49,018
US00440EAV92	ACE INA HOLDING 3.35% 03/05/2026	32,497
XS0995111761	ACHMEA BV 2.5% 19/11/2020	365,069
US00507UAB70	ACTAVIS FUNDING 1.3% 15/06/2017	65,894
US00507UAP66	ACTAVIS FUNDING 3% 12/03/2020	601,491
US00507UAS06	ACTAVIS FUNDING 3.8% 15/03/2025	180,988
US00507UAT88	ACTAVIS FUNDING 4.55% 15/03/2035	143,754
US00507UAU51	ACTAVIS FUNDING 4.75% 15/03/2045	291,706
US00507V1098	ACTIVISION BLIZZARD INC	5,530,567
AU3CB0215457	ADANI ABBOT POINT TERMINAL PTY LTD 5.75% 01/11/2018	288,047
CH0012138605	ADECCO	3,461,026
XS1090334050	ADMIRAL GROUP PLC 5.5% 25/07/2024	197,210
XS0473964509	AEGON NV 6.625% 16/12/2039	1,517,852
ES0105046009	AENA	3,208,643
US00130H1059	AES TIETE ENERGIA	1,809,555
US00817YAN85	AETNA INC 2.2% 15/03/2019	80,937
XS0883686650	AFFINITY WATER PROGRAMME FINANCE LTD 4.5% 31/03/2036	1,120,199
US0010551028	AFLAC	8,328,084
US00847X1046	AGIOS PHARMACEUTICALS INC	2,275,620
AU000000AGL7	AGL ENERGY LIMITED	5,387,501
HK0000142486	AIA GROUP 1.75% 13/03/2018	340,030
HK0000069689	AIA GROUP LTD	55,339,514
XS1107552959	AIGUES DE BARCELONA FINANCE 1.944% 15/09/2021	176,448
NL0000235190	AIRBUS GROUP NV	3,026,848
US0116591092	ALASKA AIR GROUP INC	4,467,785

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

XS1148074518	ALBEMARLE CORP 1.875% 08/12/2021	78,471
US01609W1027	ALIBABA GROUP HOLDINGS LTD ADR	1,539,776
CA01626P4033	ALIMENTATION COUCHE-TARD INC	5,192,838
IE00BY9D5467	ALLERGAN PLC	3,685,151
US0185811082	ALLIANCE DATA SYSTEMS CORP	4,527,834
DE0008404005	ALLIANZ	22,585,638
XS0211637839	ALLIANZ FINANCE II 4.375%	100,909
DE000A1HG1L4	ALLIANZ FINANCE II 4.5% 13/03/2043	807,165
DE000A1YCQ29	ALLIANZ SE 4.75%	257,620
US02005N1000	ALLY FINANCIAL INC	3,288,887
US02043Q1076	ALNYLAM PHARMACEUTICALS INC	2,627,694
US02079K3059	ALPHABET INC A	14,903,885
US02079K1079	ALPHABET INC C	6,129,599
XS1323052180	ALSTRIA OFFICE REIT-AG 2.25% 24/03/2021	404,138
ES0109067019	AMADEUS IT HOLDINGS	11,012,251
US0231351067	AMAZON.COM INC	8,039,520
US00164V1035	AMC NETWORKS INC	3,135,491
AU0000000AMC4	AMCOR LTD	5,627,220
GB0022569080	AMDOCS LTD	5,753,934
XS0812855277	AMERICA MOVIL 4.375% 07/08/2041	4,554,746
XS0969340768	AMERICA MOVIL 5.125% 06/09/2073	120,207
XS0969342384	AMERICA MOVIL 6.375% 06/09/2073	2,222,000
US02364WBC82	AMERICA MOVIL SAB DE CV 2.375% 08/09/2016	139,732
US02364W1053	AMERICA MOVIL SAB DE CV ADR	1,582,930
US02376XAA72	AMERICAN AIRLINES 4.375% 01/04/2024	71,620
US025537AF85	AMERICAN ELECTRIC POWER CO INC 1.65% 15/12/2017	110,710
US0258161092	AMERICAN EXPRESS CO	3,664,558
US0258M0DT32	AMERICAN EXPRESS CREDIT CORP 2.375% 26/05/2020	84,430
US0258M0DG11	AMERICAN EXPRESS CREDIT CORP 1.3% 29/07/2016	522,542
US0259321042	AMERICAN FINANCIAL GROUP INC	3,984,766
US0268747849	AMERICAN INTERNATIONAL GROUP	6,782,732
US026874CZ88	AMERICAN INTERNATIONAL GROUP INC 2.3% 16/07/2019	379,366
US03027X1000	AMERICAN TOWER CORP REIT	7,587,560
US03073E1055	AMERISOURCEBERGEN CORP	3,767,615
XS1369278251	AMGEN INC 1.25% 25/02/2022	80,944
XS0829324457	AMGEN INC 4% 13/09/2029	2,316,008
AU0000000AMP6	AMP LTD	5,158,315
US0325111070	ANADARKO PETROLEUM CORP	1,555,249
US032511BM81	ANADARKO PETROLEUM CORP 4.85% 15/03/2021	63,250
US032511AX55	ANADARKO PETROLEUM CORP 5.95% 15/09/2016	304,366
US032511BH96	ANADARKO PETROLEUM CORP 6.375% 15/09/2017	298,763
XS0764876693	ANGLIAN WATER SERVICES FINANCING PLC 4.5% 05/10/2027	1,912,164
XS0890564544	ANGLIAN WATER SERVICES FINANCING PLC 4.5% 22/02/2026	1,234,997
XS0213721375	ANGLIAN WATER SERVICES FINANCING PLC 5.5% VRN 10/10/2040	1,647,182
XS0151946695	ANGLIAN WATER SERVICES FINANCING PLC 5.837% 30/07/2022	1,590,918
XS0093312550	ANGLIAN WATER SERVICES FINANCING PLC 6.375% STEP 15/01/2029	1,139,172
GB00B1XZS820	ANGLO AMERICAN PLC	99,651,091
US035242AL09	ANHEUSER BUSCH INBEV FINANCE INC 3.3% 01/02/2023	307,578
BE6000183549	ANHEUSER BUSCH INBEV 6.5% 23/06/2017	4,246,371
BE6285452460	ANHEUSER BUSCH INBEV 0.875% 17/03/2022	448,919
US035242AM81	ANHEUSER BUSCH INBEV FINANCE INC 4.7% 01/02/2036	101,248
US035242AP13	ANHEUSER BUSCH INBEV FINANCE INC 3.65% 01/02/2026	361,905
US035242AN64	ANHEUSER BUSCH INBEV FINANCE INC 4.9% 01/02/2046	128,510
XS0083080043	ANNINGTON FINANCE NO 4 PLC 0% 07/12/2022	1,988,181

**GMF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

XS0198259904	ANNINGTON FINANCE NO 4 PLC 1.739% 10/01/2023	1,682,335
XS0143398179	ANNINGTON FINANCE NO 4 PLC 8.07% 10/01/2023	642,778
XS0162726987	ANNINGTON REPACKAGING NO I LTD 5.3236% 10/01/2023	2,169,677
AU000000ANN9	ANSELL LTD	2,292,742
KYG040111059	ANTA SPORTS PRODUCTS LTD	1,830,135
GB00B5BT0K07	AON PLC	9,558,546
US00185AAJ34	AON PLC 2.8% 15/03/2021	182,824
XS0911553039	AP MOLLER - MAERSK 4% 04/04/2025	2,283,619
XS0821175717	AP MOLLER - MAERSK 3.375% 28/08/2019	267,153
AU000000APA1	APA GROUP STAPLED SECURITY	2,680,627
US0378331005	APPLE INC	16,180,556
US037833AH30	APPLE INC 0.45% 03/05/2016	289,403
US037833BN98	APPLE INC 1.3% 23/02/2018	77,040
XS1269175466	APPLE INC 3.05% 31/07/2029	1,034,552
XS1205617829	APT PIPELINES LTD 3.5% 22/03/2030	1,448,217
US0404131064	ARISTA NETWORKS INC	1,341,959
GB0000595859	ARM HOLDINGS PLC	2,200,380
XS0895821055	ARQIVA FINANCING PLC 4.04% 30/06/2035	2,376,692
XS0895820834	ARQIVA FINANCING PLC 4.882% 31/12/2032	2,022,712
XS1024447010	ARQIVA FINANCING PLC 5.34% 30/12/2037	1,956,752
JP3116000005	ASAHI GROUP HOLDINGS LTD	8,414,209
JP3111200006	ASAHI KASEI CORP	11,155,404
AU000000AIO7	ASCIANO LTD	2,462,721
XS0172546698	ASIF III JERSEY LTD 5% 18/12/2018	165,548
NL0000334118	ASM INTERNATIONAL	2,751,053
KYG0535Q1331	ASM PACIFIC TECHNOLOGY LTD	2,494,875
NL0010273215	ASML HOLDING NV	7,346,334
USN070592100	ASML HOLDING REG EUR0.09	3,017,148
XS0250116273	ASPIRE DEFENCE FINANCE PLC 4.674% 31/03/2040	2,796,460
SE0007100581	ASSA ABLOY AB	13,399,334
GB0006731235	ASSOCIATED BRITISH FOODS PLC	1,741,480
GB0009895292	ASTRAZENECA PLC	51,777,511
XS0330497149	ASTRAZENECA PLC 5.75% 13/11/2031	1,194,547
US00206R1023	AT & T INC	7,631,460
US00206RCV24	AT & T INC 2.4% 15/03/2017	773,589
US00206RCL42	AT & T INC 2.45% 30/06/2020	211,105
US00206RCR12	AT & T INC 2.8% 17/02/2021	598,489
XS0932036154	AT & T INC 4.25% 01/06/2043	1,732,315
XS0785710046	AT & T INC 4.875% 01/06/2044	1,953,356
XS1374393103	AT & T INC 5.2% 18/11/2033	1,710,357
XS0291949120	AT & T INC 5.5% 15/03/2027	298,966
XS0426513031	AT & T INC 5.875% 28/04/2017	8,377,395
XS0426513387	AT & T INC 7% 30/04/2040	1,185,458
US0465131078	ATARA BIOTHERAPEUTICS INC	633,743
IT0003506190	ATLANTIA SPA	32,786,982
SE0006886750	ATLAS COPCO AB	27,540,795
AU000000ANZ3	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	4,651,060
XS1316567343	AUTOSTRADA PER L'ITALIA SPA 1.125% 04/11/2021	162,930
XS0177447983	AVIVA 6.125% VRN PERP	1,224,560
XS0364880186	AVIVA 6.875% VRN 20/05/2058	1,516,806
GB0002162385	AVIVA PLC	92,750,254
XS0138717441	AVIVA PLC 6.12/5% 14/11/2036	2,913,583
XS1242413166	AVIVA PLC 5.125% VRN 04/06/2050	1,151,035
XS0206511486	AVIVA PLC 5.9021% VRN PERP 20/05/2058	2,208,110

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

XS0260056048	AXA 6.6666% VRN PERP	4,044,040
FR0000120628	AXA SA	34,061,950
XS1004674450	AXA SA 5.625% VRN 16/01/2054	666,964
XS0323922376	AXA SA 6.211% VRN PERP	252,718
XS1134541561	AXA SA VRN PERP	3,554,370
GB0002634946	BAE SYSTEMS PLC	98,768,147
GB0000961622	BALFOUR BEATTY PLC	67,940,629
GB0000978204	BALFOUR BEATTY PLC 9.675% CV PREF	699,804
US059500AD06	BANC OF AMERICA COMMERCIAL MORTGAGE TRUST 5.889% VRN 10/07/2	33,284
US059513AG65	BANC OF AMERICA COMMERCIAL MORTGAGE TRUST FRN 10/02/2051	119,169
US059512AE35	BANC OF AMERICA COMMERCIAL MORTGAGE TRUST FRN 10/06/2049	146,021
IT0001031084	BANCA GENERALI	6,480,037
IT0004776628	BANCA MEDIOLANUM	4,998,852
ES0413860323	BANCO DE SABADELL 3.375% 23/01/2018	84,027
TH0001010014	BANGKOK BANK PCL	1,242,147
TH0001010R16	BANGKOK BANK PCL NVDR	2,045,476
XS1107731702	BANK OF AMERICA CORP 1.375% 10/09/2021	274,589
XS1002977103	BANK OF AMERICA CORP 1.875% 10/01/2019	362,940
US06051GFS30	BANK OF AMERICA CORP 3.875% 01/08/2025	470,175
XS1002979141	BANK OF AMERICA CORP 4.25% 10/12/2026	3,712,454
XS0267828308	BANK OF AMERICA CORP 4.625% 14/09/2018	193,802
XS0181389304	BANK OF AMERICA CORP 5.5% 04/12/2019	1,070,063
XS0379947236	BANK OF AMERICA CORP 7% 31/07/2028	3,692,313
XS0361197725	BANK OF AMERICA CORP 7.75% 30/04/2018	4,142,496
US06050TLT78	BANK OF AMERICA NA 1.25% 14/02/2017	1,250,659
CA063671WW79	BANK OF MONTREAL 6.02% 02/05/2018	147,089
US06406HCJ68	BANK OF NEW YORK MELLON CORP 1.35% 06/03/2018	305,709
CA064149B892	BANK OF NOVA SCOTIA 4.1% 08/06/2017	172,352
USJ0423YBU76	BANK OF TOKYO-MITSUBISHI UFJ LTD 2.35% 08/09/2019	288,002
XS1379128215	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 14/06/2019	158,410
XS1181873776	BAO TRANS ENTERPRISES LTD 1.625% 23/02/2018	90,775
XS0772609359	BARCLAYS BANK PLC 2.25% 10/05/2017	232,200
XS0729895200	BARCLAYS BANK PLC 4.25% 12/01/2022	2,265,003
XS0134886067	BARCLAYS BANK PLC 5.75% 14/09/2026	3,203,640
XS0611398008	BARCLAYS BANK PLC 6.625% 30/03/2022	431,409
XS0334370565	BARCLAYS BANK PLC 6.75% VRN 16/01/2023	3,051,703
XS0068009637	BARCLAYS BANK PLC 9.5% 07/08/2021	3,006,423
GB0031348658	BARCLAYS PLC	118,516,955
XS1319647068	BARCLAYS PLC 2.625% VRN 11/11/2025	102,178
US06738EAE59	BARCLAYS PLC 3.65% 16/03/2025	212,901
GB0000811801	BARRATT DEVELOPMENTS PLC	5,550,530
XS1144218804	BASF SE 1.375% 15/12/2017	1,006,828
XS1017828911	BASF SE 1.375% 22/01/2019	114,533
US07177MAA18	BAXALTA INC 4% 23/06/2025	177,033
XS0255605239	BAYER AG 5.625% 23/05/2018	3,071,357
XS1055241373	BBVA SUBORDINATED CAPITAL 3.5% VRN 11/04/2024	325,973
US07388QAE98	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES TRUST VRN 11/06	69,338
US075887BE86	BECTON DICKINSON & CO 2.675% 15/12/2019	182,662
US075887BF51	BECTON DICKINSON & CO 3.734% 15/12/2024	140,643
US075887BG35	BECTON DICKINSON & CO 4.685% 15/12/2044	98,271
US084664BW02	BERKSHIRE HATHAWAY FINANCE CORP 1.3% 15/05/2018	90,622
US084664BT72	BERKSHIRE HATHAWAY FINANCE CORP 3% 15/05/2022	343,341
XS1380333929	BERKSHIRE HATHAWAY FINANCE INC 0.5% 13/03/2020	143,453
US084670BQ02	BERKSHIRE HATHAWAY FINANCE INC 2.2% 15/03/2021	351,562

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

US0865161014	BEST BUY CO INC	2,349,280
XS0702029132	BG ENERGY CAPITAL PLC 5% 04/11/2036	1,937,406
XS0564485273	BG ENERGY CAPITAL PLC 5.125% 01/12/2025	3,266,462
XS0796069366	BG ENERGY CAPITAL PLC 6.5% VRN 30/11/2072	1,522,858
XS0431150654	BG ENERGY CAPITAL PLC 5.125% 07/12/2017	1,918,933
XS0997979249	BHARTI AIRTEL INTERNATIONAL 4% 10/12/2018	255,084
XS0834399635	BHP BILLITON FINANCE LTD 3.25% 25/09/2024	784,349
XS0834399981	BHP BILLITON FINANCE LTD 4.3% 25/09/2042	2,311,777
US055451AV01	BHP BILLITON FINANCE LTD 5% 30/09/2043	527,144
XS1309437215	BHP BILLITON FINANCE LTD 6.5% VRN 22/10/2077	1,995,100
AU000000BHP4	BHP BILLITON LTD	1,424,930
JP3800390001	BIC CAMERA INC	4,609,232
US0893021032	BIG LOTS INC	2,973,117
US09062XAC74	BIOGEN INC 2.9% 15/09/2020	336,040
US09062XAF06	BIOGEN INC 4.05% 15/09/2025	238,029
US09062XAD57	BIOGEN INC 5.2% 15/09/2045	130,398
US0905722072	BIO-RAD LABORATORIES INC	2,033,518
	BLACK LION RESOURCES PLC	-
XS0994746617	BMW FINANCE NV 1.75% 20/11/2017	4,023,521
XS1327430531	BMW FINANCE NV 2.375% 01/12/2021	770,464
XS0739933421	BMW FINANCE NV 3.375% 14/12/2018	788,305
FR0000131104	BNP PARIBAS SA	4,201,069
US05574LPT97	BNP PARIBAS SA 2.7% 20/08/2018	195,038
XS0142073419	BNP PARIBAS SA 5.75% 24/01/2022	1,112,845
HK2388011192	BOC HONG KONG HOLDINGS LTD	3,951,361
ES00000126B2	BONOS Y OBLIG 2.75% 31/10/2024	888,430
ES00000123U9	BONOS Y OBLIG 5.4% 31/01/2023	3,202,898
US05565QCE61	BP CAPITAL MARKETS PLC 1.375% 10/05/2018	414,384
GB0007980591	BP PLC	215,603,007
FR0011855287	BPCE SA 5.25% 16/04/2029	4,794,752
US05578QAA13	BPCE SA 5.7% 22/10/2023	154,759
AU000000BXB1	BRAMBLES LTD	1,550,840
US07330NAK19	BRANCH BANKING & TRUST CO 1.35% 01/10/2017	173,902
DE000A1DAH00	BRENNTAG AG	12,226,391
JP3830800003	BRIDGESTONE CORP	5,349,349
XS1377680381	BRITISH TELECOMMUNICATIONS PLC 0.625% 10/03/2021	197,953
XS0306772939	BRITISH TELECOMMUNICATIONS PLC 6.625% 23/06/2017	1,927,327
XS0052067583	BRITISH TELECOMMUNICATIONS PLC 8.625% 16/03/2020	1,007,998
US111021AK71	BRITISH TELECOMMUNICATIONS PLC 2.35% 14/02/2019	141,515
XS0306772699	BRITISH TELECOMMUNICATIONS PLC 6.375% 23/06/2037	1,641,338
SG9999014823	BROADCOM LTD	20,156,361
XS0211898126	BROADDATE FINANCING PLC 5.098% 05/04/2035	770,419
XS0211898043	BROADGATE FINANCING PLC 4.999% 05/10/2033	575,480
XS0213092652	BROADGATE FINANCING PLC 4.821% 05/07/2036	637,725
XS0211897821	BROADGATE FINANCING PLC 4.851% 05/04/2033	1,128,003
XS0211897664	BROADGATE FINANCING PLC 4.949% 05/04/2031	1,043,062
GB0030913577	BT GROUP PLC	8,314,142
DE0001102374	BUNDESREPUBLIK 0.5% 15/02/2025	3,467,068
IT0005024234	BUONI POLIENNALI 3.5% 01/03/2030	1,940,840
XS0920221453	BUPA FINANCE PLC 5% 25/04/2023	1,506,951
XS1075309754	BUPA FINANCE PLC 3.375% 17/06/2021	2,517,526
XS0208374891	BUPA FINANCE PLC 6.125% PERP	1,556,721
GB0031743007	BURBERRY GROUP PLC	1,774,500
US12189TBC71	BURLINGTON NORTHERN SANDA FE LLC 4.7% 01/10/2019	153,398

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

PTCGHUOE0015	CAIXA GERAL DE DEPOSITOS SA 3.75% 18/01/2018	84,382
XS0989061345	CAIXABANK SA 5% VRN 14/11/2023	487,692
ES0140609019	CAIXABANK SA	7,729,693
ES0140609308	CAIXABANK SA	122,692
US13057Q1076	CALIFORNIA RESOURCES CORP	-
US13063BJC72	CALIFORNIA ST 7.6% 01/11/2040	492,200
AU000000CTX1	CALTEX AUSTRALIA LTD	4,554,279
CA1360691010	CANADIAN IMPERIAL BANK OF COMMERCE	6,099,428
CA1363751027	CANADIAN NATIONAL RAILWAY CO	5,119,993
CA1363851017	CANADIAN NATURAL RESOURCES LTD	5,996,763
CA13645T1003	CANADIAN PACIFIC RAILWAY LTD	4,641,465
XS0130681512	CANARY WHARF FINANCE II PLC 5.952% 22/10/2037	1,376,456
XS0112279616	CANARY WHARF FINANCE II PLC 6.455% 22/10/2033	666,974
XS0112281190	CANARY WHARF FINANCE II PLC 6.8% 22/10/2033	1,104,966
FR0000125338	CAP GEMINI SA	3,783,477
LU0098008088	CAPITAL GROUP GLOBAL HIGH INCOME OPPORTUNITIES	20,976,652
LU0121463458	CAPITAL INTERNATIONAL EMERGING MARKETS	252,876,794
DK0010181759	CARLSBERG A/S	10,796,528
GB0031215220	CARNIVAL PLC	61,517,341
JP3209000003	CASIO COMPUTER CO LTD	7,074,765
US1488061029	CATALENT INC	3,077,825
US14912L6B25	CATERPILLAR FINANCIAL SERVICES CORP 2.1% 09/06/2019	177,562
US1491231015	CATERPILLAR INC	3,695,249
US1248572026	CBS CORP	15,319,184
US161175AK05	CCO SAFARI 3.579% 23/07/2020	174,181
IT0005117095	CDP RETI SRL 1.875% 29/05/2022	179,782
US12514G1085	CDW CORP	2,081,901
US1508701034	CELANESE CORP	3,507,927
US151020AS39	CELGENE CORP 3.875% 15/08/2025	329,530
CA15135U1093	CENOVUS ENERGY INC	3,628,280
US15189WAG50	CENTERPOINT ENERGY RESOURCES CORP 4.5% 15/01/2021	102,330
CA1520061021	CENTERRA GOLD INC	1,853,358
GB00B033F229	CENTRICA	64,288,570
XS1216020161	CENTRICA PLC 3% VRN 10/04/2076	234,038
XS0753789980	CENTRICA PLC 4.375% 13/03/2029	5,803,091
XS1216019585	CENTRICA PLC 5.25%VRN 10/4/2075	1,138,263
US1567821046	CERNER CORP	2,755,625
IT0005010423	CERVED INFORMATION SOLUTIONS SPA	8,265,581
US12527GAA13	CF INDUSTRIES INC 6.875% 01/05/2018	324,575
IL0010824113	CHECK POINT SOFTWARE TECHNOLOGIES LTD	8,146,705
GB00B45C9X44	CHEMRING GROUP PLC	19,863,665
BMG2098R1025	CHEUNG KONG INFRASTRUCTURE HOLDINGS LTD	26,425,231
KYG2103F1019	CHEUNG KONG PROPERTY HOLDINGS LTD	4,034,489
US1667641005	CHEVRON CORP	2,203,401
US166764AE09	CHEVRON CORP 1.718% 24/6/2018	245,590
US12572Q1058	CHICAGO MERCANTILE EXCHNGE GROUP	22,687,380
US16934W1062	CHIMERIX INC	443,856
CNE1000002H1	CHINA CONSTRUCTION BANK	5,269,457
BMG2113M1203	CHOW SANG SANG HOLDINGS INTERNATIONAL	1,991,359
CH0044328745	CHUBB LTD	2,090,620
JP3519400000	CHUGAI PHARMACEUTICAL CO LTD	6,935,143
XS0274270817	CIE DE SAINT-GOBAIN 5.625% 15/11/2024	1,174,095
CH0210483332	CIE FINANCIERE RICHEMONT SA	35,016,968
US1255091092	CIGNA CORP	5,202,478

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

US17275RBA95	CISCO SYSTEM INC 1.4% 28/02/2018	189,421
US17275R1023	CISCO SYSTEMS INC	7,921,209
US1255818015	CIT GROUP COM	5,662,484
US1729674242	CITIGROUP	12,242,891
XS0173603969	CITIGROUP 5.125% 12/12/2018	10,666,948
XS0168658853	CITIGROUP 5.15% 21/05/2026	4,229,385
US17310MAE03	CITIGROUP CM 5.431% 15/10/2049	119,778
US17322AAA07	CITIGROUP COM 1.199% 10/03/2047	50,769
US172967JE29	CITIGROUP INC 1.85% 24/11/2017	348,738
US172967KK69	CITIGROUP INC 2.7% 30/03/2021	243,756
KYG217651051	CK HUTCHISON HOLDINGS LTD	9,297,261
XS0789991527	CLYDESDALE BANK PLC 4.625% 08/06/2026	3,943,226
US125896BL30	CMS ENERGY CORP 4.7% 31/03/2043	35,916
US126117AQ37	CNA FINANCIAL CORP 5.875% 15/08/2020	131,747
HK0883013259	CNOOC LTD	3,572,473
USG22004AD07	CNPC GENERAL CAPITAL LTD 1.95% 16/04/2018	277,819
US19075F1066	COBALT INTERNATIONAL ENERGY INC	1,592,187
US191241AG32	COCA COLA FEMSA SAB 2.375% 26/11/2018	133,531
US1912161007	COCA COLA CO	1,942,165
US191216BD19	COCA-COLA CO 0.75% 01/11/2016	222,684
XS0944362812	COCA-COLA HBC FINANCE 2.375% 18/06/2020	253,604
US1924461023	COGNIZANT TECHNOLOGY SOLUTIONS CORP	1,814,736
US1940141062	COLFAX CORP	1,388,277
US20030N1019	COMCAST CORP	16,470,777
XS0562326214	COMCAST CORP 5.5% 23/11/2029	953,802
US12591UAA16	COMM 2014-UBS2 MORTGAGE TRUST 1.298% 10/03/2047	171,667
US20047EAF97	COMM 2006-C8 MORTGAGE TRUST 5.292% 10/12/2046	15,541
US20047RAF01	COMM 2007-CP MORTGAGE TRUST 5.7956%VRN 10/12/2049	8,748
US20271RAL42	COMMONWEALTH BANK AUSTRALIA/NEW YORK 1.75% 01/11/2018	521,660
US20825C1045	CONOCOPHILLIPS	12,075,280
US20826FAJ57	CONOCOPHILLIPS 2.2% 15/05/2020	248,451
US20826FAS56	CONOCOPHILLIPS 4.2% 15/03/2021	137,229
US20826FAR73	CONOCOPHILLIPS 5.95% 15/03/2046	51,410
DE0005439004	CONTINENTAL AG	13,218,108
US21870LAA44	CORE INDUSTRIAL TRUST 3.04% 10/02/2034	217,861
NL0000200384	CORE LABORATORIES NV	8,972,818
US21925Y1038	CORNERSTONE ONDEMAND INC	1,625,774
JP3298400007	COSMOS PHARMACEUTICAL CORP	2,685,562
XS0618833635	COVENTRY BUILDING SOCIETY 4.625% 19/04/2018	2,680,296
DE0006062144	COVESTRO AG	19,125,130
XS1240170099	CPUK FINANCE LTD 2.666% 28/02/2042	3,262,200
US22546QAN79	CRED SUISSE AG/NEW YORK 2.3% 28/05/2019	175,624
XS1237961369	CRED SUISSE GROUP GP 3% 27/05/2022	2,456,003
US225313AF24	CREDIT AGRICOLE SA 4.375% 17/03/2025	224,649
FR0010301713	CREDIT LOGEMENT 4.604% VRN	88,932
JP3271400008	CREDIT SAISON CO LTD	4,957,259
US22545YAF88	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST VRN 15/01/2049	35,603
XS0595225318	CREDIT SUISSE GUERNSEY 7.875% VRN 24/02/2041	134,215
US22545MAE75	CREDIT SUISSE MORTGAGE CAPITAL 5.46% 15/ 9/2039	117,807
US22546QAR83	CREDIT SUISSE NY 3% 29/10/2021	390,359
CH0012138530	CREDIT SUISSE R	1,688,823
XS1328187627	CRH FINANCE UK PLC 4.125% 02/12/2029	320,904
US22943F1003	CTRIIP.COM INTERNATIONAL ADR	2,597,239
US126650CA69	CVS CAREMARK CORP 1.2% 05/12/2016	38,354

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

US126650BE90	CVS CAREMARK CORP 6.125% 15/08/2016	354,762
US1266501006	CVS HEALTH	6,698,263
US126650CJ78	CVS HEALTH 2.8% 20/07/2020	346,216
JP3311530004	CYBERDYNE INC	2,203,963
JP3476480003	DAI-ICHI MUTUAL LIFE INSURANCE CO	1,818,089
GB0009457366	DAILY MAIL & GENERAL TRUST PLC	12,377,855
XS1166284817	DAIMLER AG 1.25% 01/12/2017	996,957
XS1015890210	DAIMLER AG 2.375% 16/07/2018	1,020,080
XS1076016432	DAIMLER AG 2.75% 4/12/2020	3,416,934
USU2339CBS62	DAIMLER FINANCE 1.65% 02/03/2018	194,939
US233851BR47	DAIMLER FINANCE 2.25% 02/03/2020	383,312
JP3502200003	DAIWA SECURITIES GROUP	3,091,244
US2358511028	DANAHER	19,841,888
GB0033040113	DARTY PLC ORD EUR0.3	34,150,568
US23918K1088	DAVITA HEALTHCARE	3,593,716
US240019BS73	DAYTON POWER & LIGHT 1.875% 15/09/2016	348,730
SG1L01001701	DBS GROUP	4,358,965
US23317HAD44	DDR CORP 3.625% 01/02/2025	87,282
US251591AY95	DDR CORP 4.75% 15/04/2018	94,032
JE00B783TY65	DELPHI AUTOMOTIVE	3,115,216
US247367BH79	DELTA AIRLINES 6.821% 10/02/2024	19,963
US2476293061	DELTA ELECTRONICS INC GDR (V5 ORD)	3,682,870
JP3551500006	DENSO	3,358,139
JP3551520004	DENTSU	1,401,006
XS1117300837	DEUTSCHE 4% VRN PERP	156,392
DE0005557508	DEUTSCHE TELEKOM	63,531,480
XS1382792197	DEUTSCHE TELEKOM 0.625% 04	150,248
US25156PAN33	DEUTSCHE TELEKOM 6% 08/07/2019	98,142
DE000A0T5X07	DEUTSCHE TELEKOM 6% 20/01/2017	33,217
XS0423048247	DEUTSCHE TELEKOM 6.5% 08/04/2022	7,102,419
DE000A0HN5C6	DEUTSCHE WOHNEN	14,398,662
GB0002374006	DIAGEO	36,705,289
US25243YAS81	DIAGEO CAPITAL 0.625% 29/4/2016	347,840
US25271CAN20	DIAMOND OFFSHORE DRILLING INC 4.875% 01/11/2043	31,905
US2538681030	DIGITAL REALTY TRUST REIT	2,929,919
XS1115295823	DIGNITY FINANCE 3.5456% 31/12/2034	1,431,855
GB00BY9D0Y18	DIRECT LINE INSURANCE PLC	13,794,145
GB00B4Y7R145	DIXONS CARPHONE PLC	33,179,262
CH0126673539	DKSH HOLDING	9,359,951
NO0010031479	DNB ASA	7,460,037
XS0765615678	DNB BANK 3.2% 03/04/2017	247,737
US25659T1079	DOLBY LABORATORIES INC	2,755,431
US257375AG05	DOMINION GAS HOLDINGS 2.5% 15/12/2019	203,280
XS1227607402	DONG ENERGY 3% VRN 06/11/3015	106,760
US2605431038	DOW CHEMICALS	5,615,166
KR7213420003	DUK SAN NEOLUX CO LTD	1,094,673
US26441CAN56	DUKE ENERGY CORP 3.75% 15/04/2024	401,782
XS0128311965	DWR CYM 6.907% 31/03/2021	1,161,702
XS0408958683	E.ON INTERNATIONAL FINANCE 6.75% 27/01/2039	2,860,876
XS0686172601	EASTERN POWER NETWORKS PLC 4.75% 30/09/2021	4,221,151
IE00B8KQN827	EATON CORP PLC	8,267,307
US2786421030	EBAY	4,221,100
XS0256997007	EDP FINANCE 4.625% 13/06/2016	319,800
XS0397015537	EDP FINANCE 8.625% 04/01/2024	2,677,099

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

XS0152784715	EDP FINANCE 6.625% 09/08/2017	2,892,755
XS0764313291	EE FINANCE PLC 4.375% 28/03/2019	1,631,101
XS0922370951	EI TOWERS 3.875% 26/04/2018	201,413
US28370TAE91	EL PASO PIPELINE PARTNERS 5% 01/10/2021	64,111
FR0011710284	ELECTRICITE DE FRANCE 6% 23/1/2114	1,617,590
US268317AS33	ELECTRICITE DE FRANCE 3.625% 13/10/2025	85,173
FR0011697010	ELECTRICITE DE FRANCE 4.125%VRN PERP	75,563
USF2893TAM83	ELECTRICITE DE FRANCE 5.625% VRN PERP	63,612
GB0003096442	ELECTROCOMPONENTS PLC	22,124,475
XS1005068587	ELENIA FINANCE 2.875% 17/12/2020	289,363
US5324571083	ELI LILLY & CO	12,214,409
US532457BK39	ELI LILLY & CO 1.25% 01/03/2018	173,883
DE0007856023	ELRINGKLINGER	8,866,858
US2686481027	EMC CORP	4,998,845
US26867LAL45	EMD FINANCE 3.25% 19/03/2025	242,002
US292480AG53	ENABLE MIDSTREAM PARTNERS 2.4% 15/05/2019	172,499
US29250RAN61	ENBRIDGE ENERGY PARTNERS 6.5% 15/04/2018	146,123
CA29250N1050	ENBRIDGE INC	3,056,559
XS0306647792	ENEL 5.75% 22/06/2037	1,904,086
XS0306647016	ENEL 6.25% 20/06/2019	2,270,399
XS1014987355	ENEL 6.625% VRN 15/09/2076	102,060
XS0954674825	ENEL 7.75% VRN 10/9/2075	538,617
XS0452188054	ENEL FINANCE 5.625% 14/08/2024	1,015,463
XS0452187320	ENEL FINANCE 5.75% 14/09/2040	6,820,109
PTEDP0AM0009	ENERGIAS DE PORTUGAL	6,782,423
US29273RAX70	ENERGY TRANSFER PARTNERS 4.15% 01/10/2020	134,337
US29379VBD47	ENTERPRISE PRODUCTS 2.55% 15/10/2015	209,278
US29413U1034	ENVISION HEALTHCARE HOLDINGS INC	2,135,616
US26875P1012	EOG RESOURCES	10,116,914
US26885KAA88	EQTY MORTGAGE FRN 8/5/2019	157,011
XS0169950531	EQUITY RELEASE FUNDING PLC 5.05% 26/04/2033	4,030,572
US26884AAX19	ERP OPERATING 5.75% 15/06/2017	97,740
FR0000121667	ESSILOR INTERNATIONAL	1,624,609
BE0003816338	EURONAV	3,488,284
DE000EVNK013	EVONIK INDUSTRIES AG	1,115,277
US30212P3038	EXPEDIA	1,848,621
XS1030998469	EXPERIAN FINANCE 3.5% 15/10/2021	1,598,569
US30219G1085	EXPRESS SCRIPTS HOLDING CO	4,623,475
US30219GAH11	EXPRESS SCRIPTS HOLDING CO 2.25% 15/06/2019	177,869
US30231G1022	EXXON MOBIL	8,032,533
US30231GAL68	EXXON MOBIL 1.305% 06/03/2018	212,981
US30231GAP72	EXXON MOBIL 1.708% 01/03/2019	210,728
US30231GAD43	EXXON MOBIL 1.819% 15/03/2019	169,409
US30303M1027	FACEBOOK NPV	4,824,992
JP3802400006	FANUC CORP	8,266,856
XS1069529490	FCE BANK PLC 2.625% 20/11/2018	923,752
XS1136679153	FCE BANK PLC 2.759% 13/11/2019	2,054,913
XS0995022406	FCE BANK PLC 3.25% 19/11/2020	3,150,265
DE0001135481	FEDERAL REPUBLIC OF GERMANY 2.5% 04/07/2044	1,606,743
GB0007590234	FIDESSA GROUP	6,260,520
US32008D1063	FIRST DATA CORPORATION	1,161,334
CA3359341052	FIRST QUANTUM MINERALS	4,311,780
GB0003452173	FIRSTGROUP	16,257,995
US3377381088	FISERV	4,621,207

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

SG9999000020	FLEXTRONICS INTERNATIONAL	3,296,961
NL0011279492	FLOW TRADERS NV	4,610,647
US3448491049	FOOT LOCKER	3,406,164
US345397XQ11	FORD MOTOR CREDIT 3.2% 15/01/2021	575,973
US345397WD17	FORD MOTOR CREDIT CO LLC 3%	563,398
FR0013131877	FRANCE (GOV) 0.5% 25/05/2026	2,458,884
FR0011619436	FRANCE (GOV) 2.25% 25/05/2024	2,824,081
FR0011962398	FRANCE GOV 1.75% 25/11/2024	2,996,778
US35671DBG97	FREEDPORT MCM 3.1% 15/03/2020	339,178
JP3814800003	FUJI HEAVY INDUSTRIES	4,019,911
XS0596919539	GATWICK FNDING 6.5% 02/03/2043	1,675,108
XS0733786130	GATWICK FUNDINGG 5.75% 23/01/2037	2,301,361
US20173QAF81	GCCFC 5.426% 10/03/2039	112,884
US20173VAF76	GCCFC 5.704% 10/12/2049	214,549
US20173VAG59	GCCFC 5.867% VRN 10/12/2049	35,769
US20173MAF77	GCCFC 6.11007% VRN 10/07/2038	7,654
FR0011289222	GDF SUEZ 1.5% 20/07/2017	282,509
FR0011942226	GDF SUEZ 3% VRN PERP	323,613
FR0011531722	GDF SUEZ 4.625% VRN PERP	1,036,550
FR0010946855	GDF SUEZ 5% 01/10/2060	4,455,088
XS1288976316	GE CAPITAL INTERNATIONAL FUNDING 1.363% 15/04/2016	797,045
US36164NFF78	GE CAPITAL INTERNATIONAL FUNDING 2.342% 15/11/2020	498,214
XS0740772420	GE CAPITAL UK FUNDING 4.375% 31/07/2019	816,118
XS0340495216	GE CAPITAL UK FUNDING 5.875% 18/01/2033	3,029,125
US36164NFE04	GE CAPITAL UK FUNDING 0.964% 15/04/2016	342,327
XS1078758833	GE CAPITAL UK FUNDING 2.375% 19/12/2018	514,139
XS0254673964	GE CAPITAL UK FUNDING 5.125% 24/05/2023	606,157
XS0463588052	GE CAPITAL UK FUNDING 5.875% 04/11/2020	4,709,343
XS0361336356	GE CAPITAL UK FUNDING 6.25% 05/05/2038	1,103,396
NL0000400653	GEMALTO	12,665,649
US3687361044	GENERAC HOLDINGS INC	4,083,832
US36962G4R28	GENERAL ELECTRIC CO 4.375% 16/09/2020	194,416
XS0229561831	GENERAL ELECTRIC CO 4.875% 18/09/2037	4,346,431
XS0182703743	GENERAL ELECTRIC CO 5.375% 18/12/2040	406,257
XS0092499077	GENERAL ELECTRIC CO 5.5% 07/06/2021	4,137,031
XS0267167566	GENERAL ELECTRIC CO 5.5% VRN 15/09/2066	4,026,162
XS0118106243	GENERAL ELECTRIC CO 6.25% 29/09/2020	4,856,496
US37045V1008	GENERAL MOTORS	4,355,298
US37045XAN66	GENERAL MOTORS 3.5% 10/7/2019	181,658
XS0256975888	GENERALI FIN 6.214% VRN P	952,375
DK0010272202	GENMAB	11,643,056
GB0043620292	GENTING SINGAPORE	2,414,780
US3755581036	GILEAD SCIENCES	13,558,894
US375558AV54	GILEAD SCIENCES 2.05% 01/04/2019	198,518
US375558BB81	GILEAD SCIENCES 2.55% 01/09/2020	221,857
US375558AT09	GILEAD SCIENCES 3.05% 01/12/2016	14,104
US375558BF95	GILEAD SCIENCES 3.65% 01/03/2026	37,020
CH0010645932	GIVAUDAN N	10,838,372
XS0830978259	GKN HOLDINGS PLC 5.375% 19/09/2022	1,107,507
GB0030646508	GKN PLC	14,278,948
XS0350820931	GLAXO SMITHKLINE 6.375 09/03/2039	2,403,670
GB0009252882	GLAXOSMITHKLINE	152,171,482
XS0866588527	GLAXOSMITHKLINE 3.375% 20/12/2027	2,329,286
US377373AC98	GLAXOSMITHKLINE CAPITAL 1.5% 08/05/2017	209,945

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

XS0140516864	GLAXOSMITHLKINE 5.25% 19/12/2033	4,302,264
XS0767865263	GLENCORE FINANCE 5.5% 03/04/2022	3,708,687
US378272AB40	GLENCORE FUNDING 1.7% 27/05/2016	173,325
US378272AG37	GLENCORE FUNDING 3.125% 29/04/2019	413,562
JE00B4T3BW64	GLENCORE PLC	108,861,810
SG2C26962630	GLOBAL LOGISTIC PROPS	5,913,145
JP3274400005	GLORY	4,258,755
BMG9456A1009	GOLAR LNG LTD	1,750,365
US38141G1040	GOLDMAN SACHS GROUP	18,599,940
XS1362373570	GOLDMAN SACHS GROUP 0.75% 10/05/2019	480,168
US38148LAC00	GOLDMAN SACHS GROUP 3.5% 23/01/2025	45,515
US38143U8H71	GOLDMAN SACHS GROUP 3.75% 25/02/2026	85,640
XS1023626671	GOLDMAN SACHS GROUP 4.25% 29/01/2026	1,581,067
XS0494996043	GOLDMAN SACHS GROUP 4.375% 16/03/2017	618,935
US38141GVS01	GOLDMAN SACHS GROUP 4.75% 21/10/2045	43,700
US38141GGQ10	GOLDMAN SACHS GROUP 5.25% 27/07/2021	509,475
XS0340470490	GOLDMAN SACHS GROUP 6.875% 18/01/2038	2,075,092
XS0357124618	GOLDMAN SACHS GROUP 7.25% 10/04/2028	4,137,300
XS0612983121	GREAT ROLLING STOCK CO LTD 6.5% 05/04/2031	2,109,591
XS0526993802	GREAT ROLLING STOCK CO LTD 6.875% 27/07/2035	4,067,360
XS0995413340	GREATER GABBARD OFTO PLC 4.137% 29/11/2032	2,068,067
XS0213358608	GREENE KING FINANCE PLC 5.702% 15/12/2034	1,343,100
GB00B01FLG62	GROUP 4 SECURICOR	7,614,030
USY2R016AA33	GS CALTEX 3% 18/06/2019	141,446
US36246LAF85	GS MORTGAGE SECURITIES 5.796668%VRN 10/08/2045	31,068
US4026353049	GULFPORT ENERGY	1,077,393
KYG4232C1087	HAITIAN INTERNATIONAL HOLDINGS	2,392,966
US4062161017	HALLIBURTON	3,987,006
US406216BF76	HALLIBURTON 2.7% 15/11/2020	218,569
US406216BG59	HALLIBURTON 3.8% 15/11/2025	242,542
XS1311391012	HAMMERSON 3.5% 27/10/2025	512,376
HK0011000095	HANG SENG BANK	2,900,317
US416515AZ70	HARTFORD FINANCE 5.5% 30/03/2020	115,582
US4165151048	HARTFORD FINANCIAL SERVICES GROUP	3,981,672
US40414LAD10	HCP INC 5.375% 01/02/2021	189,425
US4223681002	HEARTWARE INTERNATIONAL	1,217,960
XS0383001996	HEATHROW FUNDING LTD 4.6% VRN 15/02/2018	171,327
XS0736300293	HEATHROW FUNDING LTD 4.375% 25/01/2017	245,868
XS0987355855	HEATHROW FUNDING LTD 4.625% 31/10/2046	2,307,662
XS0383002291	HEATHROW FUNDING LTD 5.225% VRN 15/02/2025	3,698,554
XS0383001053	HEATHROW FUNDING LTD 6.45% 10/12/2033	6,332,291
XS0471436088	HEATHROW FUNDING LTD 6.75% 03/12/2026	3,462,962
XS0383000832	HEATHROW FUNDING LTD 7.075% VRN 04/08/2030	1,493,853
DE0006047004	HEIDELBERG ZEMENT	3,407,496
XS0811554962	HEINEKEN NV 2.125% 04/08/2020	255,936
US4234521015	HELMERICH & PAYNE	3,092,150
JE00B3CM9527	HENDERSON GROUP	5,001,720
US42809H1077	HESS	5,060,507
US42824C1099	HEWLETT PACKARD ENTERPRISES	4,228,654
US4282911084	HEXCEL	2,970,493
XS0888566519	HIGH SPEED RAIL 4.375% 01/11/2038	1,708,854
XS1323450236	HISCOX LTD 6.125% VRN 24/11/2045	298,060
KYG451581055	HKBN LTD	1,306,853
HK0000093390	HKT TRUST AND TRUST	7,123,107

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

XS0425251542	HOLCIM FIN 8.75% 24/04/2017	1,874,380
US437076BL56	HOME DEPOT 2% 01/04/2021	175,715
US4385161066	HONEYWELL INTERNATIONAL	7,543,487
HK0388045442	HONG KONG EXCHANGES & CLEARING LTD	2,798,275
BMG4587L1090	HONGKONG LAND HOLDINGS LTD (SES)	3,102,960
XS0498768315	HSBC 6% 29/03/2040	3,370,184
XS0174470764	HSBC BANK 5.375% 22/08/2033	1,684,992
XS0159497162	HSBC BANK 5.75% 20/12/2027	1,039,539
XS0189704140	HSBC BANK 5.862% VRN PERP	3,386,095
XS0088317853	HSBC BANK 6.5% 07/07/2023	3,836,668
XS0247840969	HSBC BANK PLC 4.75% 24/03/2046	2,022,363
XS0179407910	HSBC FUNDING 5.844% VRN PERP	1,130,315
GB0005405286	HSBC HOLDINGS PLC	133,946,414
US404280AN99	HSBC HOLDINGS PLC 4% 30/03/2022	365,854
XS0326347373	HSBC HOLDINGS PLC 6.375% VRN 18/10/2022	2,088,065
US40428HPH92	HSBC USA 1.625% 16/01/2018	693,684
XS0790010747	HUTCHISON WHAMPPA 2.5% 06/06/2017	487,434
CA44810ZBJ80	HYDRO ONE INC 2.78% 09/10/2018	277,934
USY3815NAU55	HYUNDAI CAITAL SERVICES 2.625% 29/09/2020	139,219
KR7012330007	HYUNDAI MOBIS CO LTD	2,869,314
XS0435791180	IBERDROLA FINANZAS 6% 01/07/2022	3,317,325
XS0410370919	IBERDROLA FINANZAS 7.375% 29/01/2024	4,927,633
US459200HZ73	IBM CORP 1.125% 06/02/2018	243,476
XS0996288717	IBM CORP 2.75% 21/12/2020	1,053,702
US45167R1041	IDEX CORP	7,976,115
MYL5225OO007	IHH HEALTHCARE BHD	2,363,179
JP3134800006	IHI CORPORATION	3,877,494
XS1234953575	ILLINOIS TOOL WORKS 1.25% 22/05/2023	169,869
US4523271090	ILLUMINA INC	5,197,917
AU000000ILU1	ILUKA RESOURCES	5,208,347
US45256B1017	IMPAX LABORATORIES	2,062,219
US45337C1027	INCYTE GENOMICS	15,359,816
DE0006231004	INFINEON TECHNOLOGIES	18,334,636
FR0012236677	INFRA FOCH 1.25% 16/10/2020	81,536
NZIFTE0003S3	INFRATIL	4,785,574
XS0721807716	ING BANK 3.875% 23/12/2016	1,189,173
NL0000303600	ING GROEP CERTS	4,543,329
XS1241699922	INMOBILIARIA COLONIAL 1.863% 05/06/2019	162,644
AU000000IAG3	INSURANCE AUSTRALIA GROUP LTD	3,887,651
US458140AQ35	INTEL CORP 2.45% 29/07/2020	179,705
US45866F1049	INTERCONTINENTALEXCHANGE	6,460,763
ES0177542018	INTERNATIONAL CONSOLIDATED AIRLINES GROUP	16,338,269
XS0971213201	INTESA 6.625% 13/09/2023	331,744
IT0000072618	INTESA BCI	11,120,658
XS0842828120	INTESA SANPAOLO 4.375% 15/10/2019	178,813
US46115HAJ68	INTESA SANPAOLO 3.875% 16/01/2018	128,074
US46115HAT41	INTESA SANPAOLO 5.017% 26/06/2024	161,936
XS0994934965	INTU METRO 4.125% 6/12/2028	3,198,017
GB0006834344	INTU PROPERTIES PLC	7,745,373
BMG491BT1088	INVESCO	2,140,820
IE00BV8C9186	IRELAND (REP) 2% 18/02/2045	318,779
IE00B6X95T99	IRELAND (REP) 3.4% 03/2024	387,847
IE00B4S3JD47	IRELAND 3.9% 20/03/2023	1,075,259
IE00BV8C9418	IRISH TREASURY 1% 15/05/2026	894,297

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

JP3143600009	ITOCHU	3,304,206
US4663131039	JABIL CIRCUIT	1,791,637
JP1103291D68	JAPAN (20YR) 0.8% 20/6/2023	563,458
JP1201161A37	JAPAN (GOV) 2.2% 20/03/2030	4,321,061
JP1103401F97	JAPAN (GOVT) 0.4% 20/9/2025	1,197,089
JP1103251C91	JAPAN 0.8% 20/09/2022	3,494,033
JP1103371F10	JAPAN 10 YR 0.3% 20/12/2024	1,925,162
JP3705200008	JAPAN AIRLINES CO LTD NPV	12,721,771
JP1201451D66	JAPAN GOVT 1.7% 20/06/2033	1,031,637
JP1103361EC6	JAPAN(10YR) 0.5% 20/12/2024	2,610,487
SG1B51001017	JARDINE CYCLE & CARRIAGE	2,100,858
BMG507361001	JARDINE MTSN (SES)	6,122,235
IE00B4Q5ZN47	JAZZ PHARMACEUTICALS	2,314,037
FR0000077919	JC DECAUX SA	13,345,272
US47215P1066	JD COM INC ADR	1,702,968
US476556CM51	JERSEY CENTRAL POWER & LIGHT CO 5.625% 01/05/2016	177,948
JP3667600005	JGC CORP	5,653,336
XS1140961563	JOHN LEWIS PLC 4.25% 18/12/2034	1,089,641
XS0421003665	JOHN LEWIS PLC 8.375% 08/04/2019	1,179,100
US4781601046	JOHNSON & JOHNSON	6,387,697
BMG5150J1577	JOHNSON ELECTRIC HOLDINGS	1,014,039
US48020Q1076	JONES LANG LASALLE	2,969,640
US46625H1005	JP MORGAN CHASE & CO	6,042,311
US46625HQJ22	JP MORGAN CHASE 2.55% 01/03/2021	371,808
XS0269436472	JP MORGAN CHASE 5.375% 28/09/2016	1,528,350
US46629YAD13	JP MORGAN CHASE 5.431% VRN 12/06/2047	157,540
US46630JAD19	JP MORGAN CHASE 5.439% 15/01/2049	142,474
US46629GAG38	JP MORGAN CHASE 5.546% 12/05/2045	95,266
US46630VAF94	JP MORGAN CHASE 5.70273% VRN 12/02/2049	203,819
US46627QBM96	JP MORGAN CHASE 5.811% VRN 12/06/2043	9,559
US46632HAG65	JP MORGAN CHASE 5.85% VRN 15/02/2051	58,843
US46627QBA58	JP MORGAN CHASE VRN 12/06/2043	36,301
XS1185978696	JPMORGAN CHASE 1.875% 10/02/2020	980,740
US46625HKA76	JPMORGAN CHASE 2.25% 23/01/2020	1,142,811
US46625HNX43	JPMORGAN CHASE 2.55% 29/10/2020	49,263
XS0866897829	JPMORGAN CHASE 3.5% 18/12/2026	2,767,731
JP3207000005	KAKEN PHARMACEUTICAL	3,435,661
JP3205800000	KAO	9,335,159
JP3224200000	KAWASAKI HEAVY IND	5,549,575
BE0003565737	KBC GROUP	19,403,757
JP3496400007	KDDI	29,936,733
JP3236200006	KEYENCE	12,249,975
XS0200950326	KFW 4.875% 15/03/2037	2,134,950
XS0138036842	KFW 5.5% 18/06/2025	13,245,960
US49446RAN98	KIMCO REALTY 3.4% 01/11/2022	35,365
US494550BR64	KINDER MORGAN 2.65% 01/02/2019	240,057
US49456BAE11	KINDER MORGAN 3.05% 01/12/2019	239,732
US494550BT21	KINDER MORGAN 3.5% 01/03/2021	90,022
US494550BV76	KINDER MORGAN 4.25% 01/09/2024	45,531
US49456BAF85	KINDER MORGAN 4.3% 01/06/2025	145,393
JP3304200003	KOMATSU	3,707,907
XS0451790280	KONINKLIJKE 5.75% 17/09/2029	3,388,047
NL0010672325	KONINKLIJKE AHOLD NV	32,725,774
JP3283650004	KOSE	4,966,173

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

US50076QAY26	KRAFT FOODS 2.25% 05/06/2017	282,120
XS1253559865	KRAFT HEINZ 4.125% 01/07/2027	1,561,770
US423074AS29	KRAFT HEINZ FOODS 4.875% 15/02/2025	130,301
JP3266400005	KUBOTA	8,608,013
XS0158276708	LAFARGE 6.625% 29/11/2017	2,678,000
CH0012214059	LAFARGEHOLCIM LTD	5,185,666
US5128071082	LAM RESEARCH CORP	5,606,731
XS0204779465	LAND SECURITIES CAPITAL MARKETS PLC 5.391% 31/03/2027	2,332,441
XS0286155071	LAND SECURITIES CAPITAL MARKETS PLC 5.125% VRN 07/02/2036	2,615,348
DE0005470405	LANXESS	1,655,381
US5168061068	LAREDO PETROLEUM HOLDINGS	1,123,828
US50177AAF66	LB COMMERCIAL MORTGAGE TRUST 5.85832% VRN 15/07/2044	13,497
US50180JAD72	LB-UBS COMMERCIAL MORTGAGE TRUST 5.43% 15/2/2040	126,784
US5218652049	LEAR CORP	3,308,671
XS1310962839	LEGAL & GENERAL GROUP PLC 5.375% VRN 27/10/2045	3,013,565
XS0296889073	LEGAL & GENERAL GROUP PLC 6.385% PERP	1,015,050
XS1079028566	LEGAL & GENERAL GROUP PLC 5.5% VRN 27/06/2064	497,476
US5260571048	LENNAR	1,823,225
HK0992009065	LENOVO GROUP	3,035,721
JP3167500002	LEOPALACE21 CORP	4,720,143
US5288723027	LEXICON PHARMACEUTICALS INC	2,983,015
KR7051910008	LG CHEM LTD	6,855,139
GB00B8W67662	LIBERTY GLOBAL PLC	10,933,857
XS0806873385	LIBRA LONGHURST GROUP TREASURY 5.125% 02/08/2038	638,088
US5341871094	LINCOLN NATIONAL	2,119,340
XS0718526790	LINDE FINANCE 3.125% 12/12/2018	85,828
XS0259607777	LINDE FINANCE 8.125% VRN 14/07/2066	1,596,555
XS0935312057	LIVERPOOL VICTORIA FRIENDLY SOCIETY 6.5% VRN 22/05/2043	2,530,482
XS1280783983	LLOYDS BANK 1.375% 08/09/2022	210,955
XS0717735582	LLOYDS BANK 10.75% 16/12/2021	1,056,070
XS0717735400	LLOYDS BANK 11.875% 16/12/2021	128,131
US53944VAA70	LLOYDS BANK 2.3% 27/11/2018	140,106
XS0737747211	LLOYDS BANK 5.125% 07/03/2025	12,010,439
XS0543369184	LLOYDS BANK 6.5% 17/09/2040	1,696,072
XS0497187640	LLOYDS BANK 6.5% 24/03/2020	577,417
XS0422704071	LLOYDS BANK 7.5% 15/04/2024	2,744,548
XS0503834821	LLOYDS BANK 7.625% 22/04/2025	1,827,609
XS0043098127	LLOYDS BANK 9.625% 06/04/2023	2,989,991
GB0008706128	LLOYDS BANKING GROUP	130,296,375
XS0769361709	LONDON & QUADRANT HOUSING TRUST 4.625% 05/12/2033	2,901,175
XS0466117057	LONDON POWER NETWORKS PLC 5.125% 11/11/2016	2,048,340
GB00BYSRJ698	LONMIN PLC	2,663
FR0000120321	L'OREAL	17,624,146
KR7011170008	LOTTE CHEMICAL CORP	2,246,814
US548661DB02	LOWES COS INC FRN 10/9/2019	243,267
US5500211090	LULULEMON ATHLETICA INC	2,925,479
XS0189888018	LUNAR FUNDING I LTD 5.494% 29/07/2020	289,636
XS0221574774	LUNAR FUNDING I LTD 6.125% 09/06/2027	313,500
US552081AG61	LYONDELLBASELL INDUSTRIES 5% 15/4/2019	370,983
XS1033977825	MACQUARIE 3.5% 18/12/2020	523,889
US5560991094	MACROGENICS INC	169,851
JP3862400003	MAKITA CORP	3,632,875
MYBMX1000038	MALAYSIAN 4.498% 15/04/2030	727,185
IE00BBGT3753	MALLINCKRODT PLC - W/I	1,555,434

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

GB00B83VD954	MAN GROUP PLC	17,267,282
XS1032630771	MANCHESTER AIRPORT GROUP FUNDING PLC 4.75% 31/03/2034	4,328,785
IM00BHY3RF70	MANX TELECOM PLC	5,656,266
US565849AN67	MARATHON OIL CORP 2.7% 01/06/2020	88,192
US56585AAK88	MARATHON PETROLEUM CORP 2.7% 14/12/2018	173,105
GB0031274896	MARKS & SPENCER GROUP	30,250,182
US5717481023	MARSH & MCLENNAN	7,361,064
US57772K1016	MAXIM INTEGRATED PRODUCTS INC	1,680,194
PA5800371096	MCDERMOTT INTERNATIONAL INC	1,629,695
US58013MEX83	MCDONALDS CORP 2.75% 09/12/2020	108,131
US58013MEY66	MCDONALDS CORP 3.7% 30/01/2026	140,028
XS1075996907	MCDONALDS CORP 4.125% 11/06/2054	1,500,421
US58013MEZ32	MCDONALDS CORP 4.7% 09/12/2035	59,934
US58013MFA71	MCDONALDS CORP 4.875% 09/12/2045	95,095
US5846881051	MEDICINES COMPANY	1,760,821
US585055BB18	MEDTRONIC INC 0.875% 27/02/2017	264,120
US585055BG05	MEDTRONIC INC 2.5% 15/03/2020	568,678
IE00BTN1Y115	MEDTRONIC PLC	3,729,461
US5854641009	MELCO CROWN ENTERTAINMENT.ADR 1:3	3,199,078
IL0011017329	MELLANOX TECHNOLOGIES	3,390,664
XS0266758555	MELLON CAPITAL 6.369% VRN 05/09/2066	1,641,453
XS1028941976	MERCK & CO 1.125% 15/10/2021	193,284
US58933YAA38	MERCK & CO 3.875% 15/01/2021	172,105
US59025KAE29	MERRILL LYNCH VRN 12/06/2050	82,370
US59156R1086	METLIFE INC	3,100,288
XS0207636712	METLIFE INC 5.375% 09/12/2024	1,787,746
XS1299286382	METROPOLITAN FUNDING PLC 4.125% 05/04/2048	534,641
CA592179JQ95	METROPOLITAN LIFE GLOBAL FUNDING 2.682% 16/04/2019	176,079
XS0873675846	METROPOLITAN LIFE GLOBAL FUNDING 2.875% 11/01/2023	4,753,955
MX0MGO0000N7	MEXICAN BONOS 6.5% 10/06/2021	1,342,985
MX0MGO000078	MEXICAN BONOS 10% 05/12/2024	1,745,931
MX0MGO0000B2	MEXICAN BONOS 10% 20/11/2036	728,720
MX0MGO0000Y4	MEXICAN BONOS 5.75% 05/03/2026	1,119,657
US5951121038	MICRON TECH	2,841,972
US5949181045	MICROSOFT	31,142,651
US594918BF05	MICROSOFT CORP 1.3% 03/11/2018	456,142
US595620AN51	MIDAMERICAN ENERGY 4.4% 15/10/2044	20,507
US595620AJ40	MIDAMERICAN ENERGY 2.4% 15/03/2019	362,943
JP3906000009	MINEBEA	3,436,441
XS0179133953	MITCHELLS & BUTLERS 5.574% 15/12/2030	353,922
XS0179135909	MITCHELLS & BUTLERS 5.965% 15/12/2023	45,379
JP3898400001	MITSUBISHI CORP	5,073,375
JP3902400005	MITSUBISHI ELECTRIC	6,643,076
JP3899600005	MITSUBISHI ESTATE	6,625,608
JP3899800001	MITSUBISHI MOTORS	4,838,447
JP3902900004	MITSUBISHI UFJ FINANCIAL GROUP	8,069,487
US606822AA24	MITSUBISHI UFJ FINANCIAL GROUP 2.95% 01/03/2021	141,223
USJ46186AT93	MIZUHO BANK LTD FRN 25/09/2017	173,683
XS1197275966	MONDELEZ INTERNATIONAL 3.875% 06/03/2045	1,700,323
XS1324085304	MONDELEZ INTERNATIONAL 4.5% 03/12/2035	1,058,335
US6092071058	MONDELEZ INTERNATIONAL INC CLASS A	7,165,773
US61166W1018	MONSANTO CO	8,943,095
US611662BM89	MONSANTO CO 2.75% 15/04/2016	215,855
US6153691059	MOODYS	2,995,675

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

GB0006027295	MORGAN ADVANCED	12,585,980
US6174464486	MORGAN STANLEY	6,480,362
US61746BDR42	MORGAN STANLEY 2.375% 27/07/2019	800,976
US61746BDX10	MORGAN STANLEY 2.45% 01/02/2019	352,599
US61747YDW21	MORGAN STANLEY 2.65% 27/01/2020	353,083
US61750WAS26	MORGAN STANLEY 5.319% 15/12/2043	103,055
XS0287135684	MORGAN STANLEY 5.75% 14/02/2017	3,174,610
GB0006043169	MORRISON (WM) SUPERMARKET	16,000,483
XS1088016206	MOTABILITY OPERATIONS GROUP PLC 3.75% 16/07/2026	1,411,375
XS0561876003	MOTABILITY OPERATIONS GROUP PLC 5.625% 29/11/2030	2,372,505
GB0009067447	MOTHERCARE	12,145,482
SE0000412371	MTG MODERN TIMES GP B	8,193,286
HK0066009694	MTR CORP LTD	5,132,490
DE000A0D9PT0	MTU AERO ENGINES	11,655,159
DE0008430026	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT	7,126,189
XS0764278288	MUNICH RE 6.625% VRN 0542	1,254,468
XS0167260529	MUNICH RE FIN 7.625% 27/06/2028	715,336
JP3914400001	MURATA MANUFACTURING	19,369,758
NL0011031208	MYLAN NV	3,543,674
GB00B1P6ZR11	N BROWN GROUP PLC	40,149,818
JP3651210001	NABTESCO	6,256,155
ZAE000015889	NASPERS LTD N SHS	7,897,814
AU000000NAB4	NATIONAL AUSTRALIA BANK LTD	11,376,086
XS1193180921	NATIONAL AUSTRALIA BANK LTD 1.875% 20/02/2020	1,388,950
US63254AAB44	NATIONAL AUSTRALIA BANK 2.75% 09/03/2017	494,200
XS1136227094	NATIONAL AUSTRALIA BANK LTD 2% VRN 12/11/2024	203,435
XS0177395901	NATIONAL CAPITAL TRUST 5.62% PERP	2,435,787
GB0006215205	NATIONAL EXPRESS	32,819,708
XS0891393414	NATIONAL GRID 1.75% 20/02/2018	244,806
XS0094073672	NATIONAL GRID 5.875% 02/02/2024	2,774,780
XS0407912053	NATIONAL GRID ELECTRICITY 7.375% 13/01/2031	257,324
XS0789331948	NATIONAL GRID ELECTRICITY 4% 08/06/2027	3,553,976
GB00B08SNH34	NATIONAL GRID PLC NEW ORD	6,621,102
US637432MW21	NATIONAL RURAL UTILITIES 1.1% 27/01/2017	296,196
US637432NB74	NATIONAL RURAL UTILITIES 2.3% 15/11/2019	209,788
XS1225626974	NATIONWIDE BUILDING SOCIETY 2.25% 29/04/2022	1,560,135
XS0584363724	NATIONWIDE BUILDING SOCIETY 5.625% 28/01/2026	2,996,027
XS0174424902	NATS EN ROUTE PLC 5.25% 31/03/2026	2,053,482
US63946BAE02	NBC UNIVERSAL MEDIA 4.375% 01/04/2021	77,673
CH0038863350	NESTLE SA	26,923,953
XS0860561942	NESTLE FINANCE 2.25% 30/11/2023	1,033,143
XS0795390318	NESTLE HOLDINGS 1.375% 21/06/2017	174,656
US64110D1046	NETAPP INC	2,093,498
XS0206361221	NETWORK RAIL INFRASTRUCTURE FINANCE 4.75% 29/11/2035	2,699,310
US64952WBZ59	NEW YORK LIFE 1.3% 27/04/2018	174,014
US64952WBC64	NEW YORK LIFE 2.45% 14/07/2016	524,358
US6512291062	NEWELL RUBBERMAID INC	9,379,539
US651229AV81	NEWELL RUBBERMAID INC 3.85% 01/04/2023	115,450
US651229AX48	NEWELL RUBBERMAID INC 5.375% 01/04/2036	14,882
US651229AW64	NEWELL RUBBERMAID INC 4.2% 01/04/2026	268,471
US651229AY21	NEWELL RUBBERMAID INC 5.5% 01/04/2046	223,586
XS0903532090	NGG FINANCE PLC 5.625% VRN 18/06/2073	1,551,698
US65364UAH95	NIAGARA MOHAWK POWER CORP 4.278% 01/10/2034	35,765
US65364UAK25	NIAGARA MOHAWK POWER CORP 3.508% 01/10/2024	64,677

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

US6536561086	NICE SYSTEMS ADR	3,439,419
JP3734800000	NIDEC	6,166,849
GB00BWFY5505	NIELSEN HOLDINGS PLC	11,225,325
JP3715200006	NIPPON SHOKUBAI	2,644,979
JP3735400008	NIPPON TEL & TEL	20,546,713
JP3672400003	NISSAN MOTOR	5,590,490
JP3756100008	NITORI HOLDINGS	8,577,555
JP3684000007	NITTO DENKO	3,371,415
XS1028950290	NN GROUP 4.5% VRN PERP	192,160
XS1054522922	NN GROUP 4.625% VRN 08/04/2044	397,132
NL0010773842	NN GROUP NV	3,542,786
GB00BFG3KF26	NOBLE CORP PLC	1,467,603
US6550441058	NOBLE ENERGY	1,799,114
US65504LAM90	NOBLE HOLDING INTERNATIONAL 4% 16/03/2018	116,328
XS1136388425	NOMURA EUROPE FINANCE 1.5% 12/05/2021	144,681
JP3762900003	NOMURA REAL ESTATE HOLDINGS	7,715,237
SE0000427361	NORDEA BANK	13,858,199
XS0916242497	NORDEA BANK 1.375% 12/04/2018	284,744
XS1317439559	NORDEA BANK 1.875% VRN 10/11/2025	144,355
XS1241052346	NORDEA BANK 2.375% 02/06/2022	3,699,640
US6558441084	NORFOLK SOUTHERN CORP	1,753,740
XS0234964533	NORTHERN GAS NETWORKS 4.875% 15/11/2035	1,376,395
XS0234964459	NORTHERN GAS NETWORKS 4.875% 30/6/2027	2,813,979
XS0494932741	NORTHERN GAS NETWORKS 5.625% 23/03/2040	500,181
XS0436054885	NORTHERN GAS NETWORKS 5.875% 08/07/2019	2,189,347
XS0733486848	NORTHUMBRIAN WATER FINANCE PLC 5.125% 01/01/2042	3,084,426
XS0868031781	NOTTING HILL HOUSING TRUST 3.75% 20/12/2032	2,095,175
XS1034376100	NOTTING HILL HOUSING TRUST 4.375% 20/02/2054	565,802
CH0012005267	NOVARTIS R	11,660,418
TW0003034005	NOVATEK MICROELS.	2,869,467
DK0060534915	NOVO NORDISK B	70,264,736
JP3165650007	NTT DOCOMO INC	9,788,083
FR0011594233	NUMERICABLE SFR	6,458,140
NL0009538784	NXP SEMICONDUCTORS	5,756,404
DK0009798647	NYKREDIT REAL 2% 01/10/2037	1,949,424
DK0009798803	NYKREDIT REAL 2.5% 01/10/2047	664,327
US6742151086	OASIS PETROLEUM	1,569,910
JP3190000004	OBAYASHI	11,223,500
US674599CD51	OCCIDENTAL 1.5% 15/02/2018	207,675
US6745991058	OCCIDENTAL PETROLEUM CORP	5,242,638
PG0008579883	OIL SEARCH	14,026,238
JP3201200007	OLYMPUS OPTICAL	8,773,485
US6821891057	ON SEMICONDUCTOR CORP	5,506,514
US68233JAX28	ONCOR ELECTRIC DELIVERY 2.15% 01/06/2019	350,731
US68389XAU90	ORACLE CORP 3.4% 08/07/2024	55,529
XS0562107762	ORANGE 5.375% 22/11/2050	4,128,892
FR0010039008	ORANGE 5.625% 23/01/2034	1,243,091
XS1115502988	ORANGE SA 5.75% VRN PERP	1,644,583
XS0399412443	ORANGE SA 8.125% 20/11/2028	1,498,285
US35177PAL13	ORANGE SA 8.5% STEP 01/03/2031	58,697
AU0000000ORG5	ORIGIN ENERGY LTD	3,387,208
US68620YAC66	ORIGIN ENERGY LTD 3.5% 09/10/2018	164,953
XS0920705737	ORIGIN ENERGY LTD 2.5% 23/10/2020	372,998
JP3200450009	ORIX	3,778,208

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

JP3188200004	OTSUKA	4,552,109
JP3188220002	OTSUKA HOLDINGS	4,684,770
XS1237268393	PACCAR FINANCIAL 1.513% 29/05/2018	752,037
US694308HE06	PACIFIC GAS & ELECTRIC CO 3.85% 15/11/2023	75,023
US694308HA83	PACIFIC GAS & ELECTRIC CO 3.75% 15/08/2042	93,002
KYG686121032	PACIFIC TEXTILES HOLDINGS	4,625,771
DK0060252690	PANDORA	8,532,845
CH0024608827	PARTNERS GROUP	3,339,345
US70450Y1038	PAYPAL HOLDINGS INC	5,938,728
US69290R1041	PDVWIRELESS INC	1,509,316
XS1004042575	PEABODY CAPITAL 4.625% 12/12/2053	2,144,696
US7134481081	PEPSICO INC	17,799,660
US714264AD02	PERNOD RICARD 4.45% 15/01/2022	112,127
FR0000120693	PERNOD-RICARD	46,251,147
XS0835886598	PETROBRAS GLOBAL 3.25% 01/04/2019	359,076
XS0197620411	PETROLEOS MEXICANOS 6.375% 05/08/2016	120,936
US7170811035	PFIZER INC	9,059,314
US717081DR15	PFIZER INC 5.2% 12/08/2020	191,135
XS0432072022	PFIZER INC 6.5% 03/06/2038	3,585,850
US69331CAF59	PG & E 2.4% 01/03/2019	49,326
XS1075312626	PGE SWEDEN 1.625% 09/06/2019	79,900
XS1081768738	PGH CAPITAL 5.75% 07/07/2021	1,619,453
XS1171593293	PGH CAPITAL 6.625% 18/12/2025	944,524
US718549AA60	PHILLIPS 2.646% 15/02/2020	166,371
CNE100000593	PICC PROP & CASUALTY	4,254,209
US69349LAP31	PNC BANK 1.15% 01/11/2016	348,292
US693475AP09	PNC FINANCIAL SERVICES 3.9% 29/04/2024	83,892
US693475AL94	PNC FINANCIAL SERVICES 8.729% STEP 09/11/2022	280,343
US693476BM42	PNC FUNDING 2.7% 19/9/2016	175,277
XS1077588017	POHJOLA BANK 1.125% 17/06/2019	150,662
XS1234804653	POHJOLA BANK 2.5% 20/05/2022	1,489,809
PL0000108197	POLAND (GOVT) 3.25% 25/07/2025	1,218,529
PL0000107264	POLAND (GOVT) 4% 25/10/2023	1,024,303
PL0000102646	POLAND (GOVT) 5.75% 23/09/2022	718,830
US74005P1049	PRAXAIR	2,237,169
GB0006925266	PREMIER 0.892% CV PREF 1	4,923,043
GB0003318416	PREMIER FARNELL	19,385,562
US74112D1019	PRESTIGE BRANDS HOLDING	3,024,449
US7415034039	PRICELINE GROUP	11,441,865
XS0283808797	PRINCIPAL FINANCIAL GLOBAL FUNDING 4.5% 26/01/2017	286,463
US7427181091	PROCTER & GAMBLE	13,142,799
XS0106655235	PROCTER & GAMBLE 6.25% 31/01/2030	383,131
DE000PSM7770	PROSIEBEN SAT.1 MEDIA AG	12,413,433
XS0083544212	PRUDENTIAL 6.875% 20/01/2023	1,265,000
US74432QBR56	PRUDENTIAL FINANCIAL INC 3% 12/05/2016	383,389
GB0007099541	PRUDENTIAL PLC	26,501,643
XS1169595854	PRUDENTIAL PLC 1.375% 19/01/2018	1,100,320
XS1327048564	PRUDENTIAL PLC 1.75% 27/11/2018	753,711
XS1243995302	PRUDENTIAL PLC 5% VRN 20/07/2055	3,075,007
XS1003373047	PRUDENTIAL PLC 5.7% VRN 19/12/2063	1,009,683
XS0140198044	PRUDENTIAL PLC 6.125% 19/12/2031	1,524,820
IT0004176001	PRYSMIAN SPA	21,620,544
US7445731067	PUBLIC SERVICE ENTERPRISE GROUP	5,625,681
FR0000130577	PUBLICIS GROUPE	4,438,880

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

US745310AD42	PUGET ENERGY 6% 01/09/2021	50,772
XS0615238473	QBE CAPITAL FUNDING 7.5% 5/41	3,125,869
USQ78063AF38	QBE INSURANCE 2.4% 01/05/2018	153,075
US74728GAD25	QBE INSURANCE 2.4% 01/05/2018	209,429
NL0000240000	QIAGEN NMBC (FRA)	13,444,323
US74736K1016	QORVO INC	1,513,037
US74834L1008	QUEST DIAGNOSTICS	3,767,586
XS0827563452	RABO NED 5.25% 14/09/2027	514,181
XS1205680785	RABOBANK 2.25% 23/03/2022	1,788,230
XS0954910146	RABOBANK 3.875% 25/07/2023	223,647
US21684AAA43	RABOBANK 4.625% 01/12/2023	368,181
XS1069886841	RABOBANK 4.625% 23/05/2029	6,289,253
XS1171914515	RABOBANK 5.5% VRN PERP	489,303
XS0203782551	RABOBANK CAPITAL 5.556% VRN	1,529,200
XS0758779192	RABOBANK INTERNATIONAL 4% 19/09/2022	2,589,826
US74977EPZ06	RABOBANK NED 1.7% 19/3/2018	376,654
SG1E34851329	RAFFLES MEDICAL GROUP	1,443,421
JP3967200001	RAKUTEN INC	4,030,595
XS0997797054	RBS 1.5% 28/11/2016	959,591
XS0731407655	RBS 5.125% 13/01/2024	2,769,733
XS0356705219	RBS 6.934% 09/04/2018	191,623
FR0012188670	RCI BANQUE 2.125% 6/10/2017	753,115
XS0921284666	RCI BANQUE 3.25% 25/04/2018	2,054,710
XS1064797126	RCI BANQUE SA 3% 09/05/2019	800,936
AU0000000REA9	REA GROUP LTD	2,881,619
DK0009292633	REALKREDIT DAN 2% 01/10/2037	273,274
GB00B24CGK77	RECKITT BENCKISER	7,810,838
JP3970300004	RECRUIT HOLDINGS CO LTD	6,208,907
ES0173093115	RED ELECTRICA CORPORATION.	5,545,705
XS1090334563	REED ELSEVIER 2.75% 01/08/2019	1,035,343
US7587501039	REGAL BELOIT	2,937,642
US75915K1016	REGULUS THERAPEUTICS INC	252,000
JE00B3CGFD43	REGUS GROUP	28,474,630
GB00B2B0DG97	RELX PLC	25,044,479
XS0982774399	REN FINANCE 4.75% 16/10/2020	132,425
FR0000131906	RENAULT	21,732,336
GB00B082RF11	RENTOKIL INITIAL	33,938,887
XS0145515655	REPSOL OIL & GAS 6.625% 05/12/2017	2,429,222
US87425EAM57	REPSOL OIL 3.75% 01/2/21	158,526
IT0004801541	REPUBLIC OF ITALY 5.5% 01/09/2022	1,627,884
JP3500610005	RESONA	5,712,775
JP3973400009	RICOH CO LTD	6,629,213
GB0007188757	RIO TINTO	124,796,311
XS0863076930	RIO TINTO FINANCE 4% 11/12/2029	762,478
CH0012032048	ROCHE HOLDING GSH	80,090,869
US771196BE11	ROCHE HOLDING 3.35% 30/09/2024	369,886
JP3982800009	ROHM	2,432,785
CA7800871021	ROYAL BANK CANADA	2,072,380
CA7800858C33	ROYAL BANK CANADA 2.98% 07/05/2019	117,858
GB00B7T77214	ROYAL BANK SCOTLAND ORD GBP1	21,529,696
LR0008862868	ROYAL CARIBBEAN CRUISES LTD	11,442,587
GB00B03MLX29	ROYAL DUTCH SHELL 'A'	23,255,023
GB00B03MM408	ROYAL DUTCH SHELL 'B'	228,545,637
GB00BDVZY77	ROYAL MAIL PLC	35,417,481

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

GB0007594764	RPS GROUP	18,599,813
GB00BKMKR23	RSA INSURANCE GROUP	27,477,181
XS1219498141	RWE AG 2.75% VRN 21/04/2075	88,592
XS0652913988	RWE AG 7% VRN PERP	1,055,230
XS0170732738	RWE FINANCE 5.625% 06/12/2023	3,109,929
XS0437306904	RWE FINANCE 6.125% 06/07/2039	2,022,502
XS0127992336	RWE FINANCE 6.5% 20/04/2021	2,768,285
IE00BYTBXV33	RYANAIR HOLDINGS	1,797,529
JP3976300008	RYOHIN KEIKAKU	6,939,105
FR0000073272	SAFRAN SA	21,939,661
XS1110299036	SAMPO OYJ 1.5% 16/09/2021	121,658
FI0009003305	SAMPO OYJ A NPV	41,416,284
LU0633102719	SAMSONITE INTERNATIONAL	7,995,545
KR7005930003	SAMSUNG ELECTRONICS CO LTD	17,766,375
KR7000810002	SAMSUNG FIRE & MARINE INSURANCE CO LTD	2,618,049
US7960508882	SAMSUNG GDR	1,407,802
KYG7800X1079	SANDS CHINA	9,533,220
FR0000120578	SANOFI EUR2	35,991,779
XS1188117391	SANTANDER CONSUMER FINANCE 0.9% 18/2/2020	316,862
XS1046276504	SANTANDER INTERNATIONAL DEBT SAU 1.375% 25/03/2017	642,271
XS0543710395	SANTOS FINANCE 8.25% 22/09/2070	182,591
AU000000STO6	SANTOS LTD	1,803,582
DE0007164600	SAP	25,596,086
XS1384762271	SATO OYJ 2.375% 24/03/2021	127,108
SG1I52882764	SATS LTD	1,025,232
US80585Y3080	SBERBANK OF RUSSIA ADR	2,616,850
US806213AB00	SCENTRE GROUP 3.5% 12/02/2025	69,997
XS1087821531	SCENTRE GROUP TRUST 3.875% 16/07/2026	2,466,361
XS1383389670	SCENTRE GROUP TRUST 1.375% 22/03/2023	247,845
XS1087819634	SCENTRE GROUP TRUST 1.5% 16/07/2020	89,723
XS1215153930	SCENTRE GROUP TRUST 2.375% 08/04/2022	4,222,174
US806851AG69	SCHLUMBERGER HOLDINGS 4% 21/12/2025	246,250
US806851AC55	SCHLUMBERGER HOLDINGS 3% 12/2020	133,025
AN8068571086	SCHLUMBERGER LTD	11,427,068
XS0914791768	SCOTTISH WIDOWS LTD 7% 16/06/2043	3,789,199
BMG7945E1057	SEADRILL	790,778
SE0000148884	SEB A	15,694,932
AU000000SEK6	SEEK	10,632,321
JP3417200007	SEIBU HOLDINGS INC	11,440,332
JP3420600003	SEKISUI HOUSE	4,314,164
US8168511090	SEMPRA ENERGY	3,568,959
US816851AW92	SEMPRA ENERGY 2.4% 15/03/2020	173,165
GB0007973794	SERCO GROUP	39,674,114
US81761R1095	SERVICEMASTER GLOBAL HOLDING	2,218,447
US81763U1007	SERVICEMASTER INTL	826,851
LU0088087324	SES GLOBAL FDR (V1)	9,480,167
JP3422950000	SEVEN & I HOLDINGS	15,127,807
XS0875301912	SEVERN TRENT UTILITIES 3.625% 16/01/2026	1,070,792
KR7056190002	SFA ENGINEERING CORP	1,169,319
US822582BK73	SHELL INTERNATIONAL FINANCE 1.25% 10/11/2017	243,491
XS1135277736	SHELL INTERNATIONAL FINANCE 2% 20/12/2019	2,036,292
US822582BG61	SHELL INTERNATIONAL FINANCE 2.125% 11/05/2020	351,011
JP3358000002	SHIMANO INC	7,039,108
JP3347200002	SHIONOGI & CO LTD	4,206,106

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

JE00B2QKY057	SHIRE LTD	5,207,541
SG1I53882771	SIA ENGINEERING	806,117
DE0007236101	SIEMENS	8,104,508
DE000A1G85D0	SIEMENS FIN 3.75% 10/09/2042	644,619
XS0413806596	SIEMENS FIN 5.125% 20/02/2017	157,434
XS0266840486	SIEMENS FIN 6.125% VRN 14/09/2066	2,334,909
GB0008025412	SIG	27,985,884
US8288061091	SIMON PROPERTY GROUP	4,684,508
SG1T75931496	SINGAPORE TELECOM	21,151,903
USG81877AB17	SINOPEC CAPITAL 1.875% 24/04/18	187,226
KR7006120000	SK CHEMICALS	3,036,810
XS0906852529	SKANDINAVISKA ENSKILDA BANKEN 1.75% 19/3/2018	309,678
XS1109741246	SKY PLC 1.5% 15/09/2021	97,449
XS1141970092	SKY PLC 2.875% 24/11/2020	827,419
US83088M1027	SKYWORKS SOLUTIONS	1,789,186
JP3162600005	SMC CORP	10,225,077
SG1I86884935	SMRT CORPORATION LTD	2,327,870
XS0829183614	SNAM SPA 3.875% 19/03/2018	129,194
FR0011693001	SOCIETE DES AUTOROUTES 2.25% 16/01/2020	255,247
FR0000130809	SOCIETE GENERALE	24,853,006
JP3436100006	SOFTBANK	15,047,674
JP3165000005	SOMPO JAPAN NIPPONKOA HLD	4,899,816
JP3435000009	SONY	9,375,833
ZAG000077488	SOUTH AFRICA 6.5% 28/02/2041	158,806
ZAG000096165	SOUTH AFRICA 7.75% 28/02/2023	794,617
XS0139563166	SOUTHERN ELECTRIC POWER DISTRIBUTION PLC 5.5% 07/06/2032	627,669
XS0232335769	SOUTHERN GAS NETWORKS PLC 4.875% 21/03/2029	4,175,848
XS1180063056	SOUTHERN GAS NETWORKS PLC 2.5% 03/02/2025	576,620
XS0220566383	SOUTHERN WATER SERVICES 5% 31/03/2041	896,668
XS0220565732	SOUTHERN WATER SERVICES 5% 31/03/2021	1,136,022
XS0172992637	SOUTHERN WATER SERVICES 6.64% 31/03/2026	2,476,869
ES00000124C5	SPAIN 5.15% 31/10/2028	623,456
GB0007908733	SSE PLC	30,848,969
XS1196713298	SSE PLC 2.375% VRN PERP	184,616
XS1196714429	SSE PLC 3.875% VRN PERP	2,570,450
XS0399111912	SSE PLC 8.375% 20/11/2028	5,908,012
US7908491035	ST JUDE MEDICAL	3,286,468
US78454L1008	ST MARY LAND & EXP	1,484,183
XS0222434200	STANDARD CHARTERED BANK 5.375% VRN PE	712,538
XS0876756452	STANDARD CHARTERED PLC 4.375% 18/01/2038	2,961,268
XS0803659340	STANDARD CHARTERED PLC 4 % 12/07/2022	313,347
US8552441094	STARBUCKS	10,465,373
US85571Q1022	STARZ	747,400
NO0010096985	STATOIL	10,931,976
US85771PAG72	STATOIL ASA 2.45% 17/01/2023	303,222
US85771PAR38	STATOIL ASA 1.95% 08/11/2018	175,077
GB00B0KM9T71	STHREE	5,000,440
GB00B3CX3644	STV GROUP	9,842,013
US86562MAB63	SUMITOMO 2.934% 09/03/2021	126,875
JP3407400005	SUMITOMO ELECTRIC INDUSTRIES LTD	3,938,310
JP3890350006	SUMITOMO MITSUI FINANCIAL	8,342,464
JP3892100003	SUMITOMO MITSUI TRUST HOLDINGS	9,101,883
US86722TAA07	SUNCOR ENERGY 6.1% 01/06/2018	184,531
CA8672241079	SUNCOR ENERGY NPV	1,425,079

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

AU000000SUN6	SUNCORP GROUP LTD	4,044,615
US8672EN2A96	SUNCORP-METWAY LTD 1.7% 28/03/2017	174,182
JP3336600006	SUNDRUG	2,365,899
US86787EAP25	SUNTRUST BANK 1.35% 15/02/2017	347,343
US867914BF90	SUNTRUST BANK 2.35% 01/11/2018	139,743
US8679141031	SUNTRUST BANKS	4,435,533
JP3411000007	SURUGA BANK	8,488,312
XS0966280561	SVENSKA 1.875% 29/08/2017	1,007,222
XS1194054166	SVENSKA 5.25% VRN PERP	147,095
US86960BAH50	SVENSKA HAND FRN 17/06/2019	514,084
SE0007100599	SVENSKA HANDELSBANKEN AB	11,989,249
US8447411088	SW AIRLINES	4,547,638
XS1218319538	SWEDBANK AB 1.625% 15/04/2019	1,757,105
XS1190655776	SWEDBANK AB 5.5% VRN PERP	136,450
SE0004869071	SWEDISH GOV 1.5% 13/11/2023	372,579
SE0003784461	SWEDISH GOV 3.5% 01/06/2022	1,495,473
HK0000063609	SWIRE PROPERTIES	3,724,266
XS0293392105	SWISS REINSURANCE CO 6.3024% VRN PER	1,586,218
AU000000SYD9	SYDNEY AIRPORT NPV	2,379,776
US8715031089	SYMANTEC	2,720,825
US87157D1090	SYNAPTICS	2,715,254
US87165B1035	SYNCHRONY FINANCIAL	4,301,586
GB0009887422	SYNTHOMER	46,291,496
JP3351100007	SYSMEX	4,406,367
TW0002330008	TAIWAN SEMICON MNFG	3,202,036
US8740391003	TAIWAN SEMICON SP ADR	25,093,523
GB0008754136	TATE & LYLE	19,940,318
AU000000TTS5	TATTERSALL'S	4,800,720
GB0008782301	TAYLOR WIMPEY	6,341,648
DK0060228559	TDC	5,071,955
FR0013016631	TDF INFRASTRUCTURE SAS 2.875% 19/10/2022	169,699
JP3538800008	TDK	3,650,245
US878744AA99	TECK RESOURCES LTD 3% 01/ 03/2019	278,300
XS0470740530	TELEFONICA EMISIONES SAU 5.289% 09/12/2022	1,193,806
XS0241945582	TELEFONICA EMISIONES SAU 5.375% 02/02/2026	461,389
XS0545440900	TELEFONICA EMISIONES SAU 5.445% 08/10/2029	5,046,652
XS0987936076	TELEREAL SECURED FINANCE PLC 4.01% 10/12/2033	3,079,421
XS0274204865	TELEREAL SECURITISATION PLC 4.9741% 10/09/2027	2,019,875
XS0186855234	TELEREAL SECURITISATION PLC 5.4252% 10/12/2031	563,500
MX01SI080020	TELESITES SAB	57,691
XS0746276335	TELFONICA EMISIONS SAU 4.797% 21/02/2018	430,597
AU000000TLS2	TELSTRA CORPORATION LTD	7,264,705
JP3547670004	TEMP HOLDINGS	2,063,926
KYG875721634	TENCENT HOLDINGS LTD	6,131,992
US88032XAB01	TENCENT HOLDINGS LTD 3.375% 02/05/2019	194,135
GB0008847096	TESCO PLC	67,264,157
USG87623JH16	TESCO PLC 2.7% 05/01/2017	348,535
XS0512401976	TESCO PROPERTY FINANCE 5.744% SK 13/04/2040	1,321,548
XS0588909878	TESCO PROPERTY FINANCE 5.8006% 13/10/2040	1,302,600
US8816242098	TEVA PHARM ADR	5,103,489
US88322Q1085	TG THERAPEUTICS	345,850
XS0557312922	THAMES WATER UTILITIES 3.25% 09/11/2016	323,168
XS1371533867	THAMES WATER UTILITIES 3.5% 25/02/2028	1,504,672
XS0590171103	THAMES WATER UTILITIES 5.5% 11/02/2041	3,362,652

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

XS0540190096	THAMES WATER UTILITIES 5.75% 13/09/2030	3,370,559
US61945C1036	THE MOSAIC COMPANY	1,087,262
CH0012255144	THE SWATCH GROUP R	2,188,393
CH0012255151	THE SWATCH GROUP B	3,788,385
US8835561023	THERMO FISHER SCIENTIFIC	6,086,821
US883556BA95	THERMO FISHER SCIENTIFIC 2.25% 15/08/2016	349,538
US883556BE18	THERMO FISHER SCIENTIFIC 2.4% 01/02/2019	259,377
US883556BF82	THERMO FISHER SCIENTIFIC 4.15% 01/02/2024	99,243
XS0438974205	THFC FUNDING 6.35% 08/07/2039	5,326,547
GB00B1VYCH82	THOMAS COOK GROUP	3,537,585
US884903BN49	THOMSON REUTERS 1.3% 23/02/2017	264,976
US8851601018	THOR INDUSTRIES	2,665,402
US8873173038	TIME WARNER	2,488,647
XS0798491113	TIME WARNER CABLE INC 5.25% 15/07/2042	1,209,896
XS0630584166	TIME WARNER CABLE INC 5.75% 02/06/2031	1,853,137
US88732JAW80	TIME WARNER CABLE INC 5% 01/02/2020	150,273
US8725901040	T-MOBILE US	2,126,259
JP3910660004	TOKIO MARINE HOLDINGS	4,092,969
JP3630400004	TOPCON	5,300,767
CA8911605092	TORONTO DOMINION BANK	2,366,184
US89114QAT58	TORONTO DOMINION BK FRN 02/07/2019	342,759
JP3595200001	TOSOH	1,934,219
FR0000120271	TOTAL	23,248,760
US89153VAC37	TOTAL CAPITAL 1.55% 28/06/2017	377,301
XS1244160278	TOTAL CAPITAL 2.25% 09/06/2022	1,020,792
XS1138641508	TOTAL CAPITAL 2.25% 17/12/2020	3,010,411
US89153VAB53	TOTAL CAPITAL 2.875% 17/02/2022	391,388
XS0578264870	TOTAL CAPITAL 3.875% 14/12/2018	801,911
US89153VAN91	TOTAL CAPITAL FRN 19/06/2019	183,111
XS1195201931	TOTAL SA 2.25% VRN PERP	171,412
JP3610600003	TOYO TIRE & RUBBER	2,858,551
JP3633400001	TOYOTA MOTOR	7,764,136
US89233P7E07	TOYOTA MOTOR 1.375% 10/01/2018	64,241
XS0954684972	TOYOTA MTR 1.8% 23/07/2020	126,475
US89352HAQ20	TRANSCANADA PIPELINES LTD 1.625% 09/11/2017	207,853
US8936411003	TRANSDIGM GROUP	6,434,857
US893830AY53	TRANSOCEAN 6.5% 15/11/2020	435,174
XS0977502110	TRANSURBAN 2.5% 08/10/2020	189,897
AU000000TCL6	TRANSURBAN GROUP	7,960,314
AU000000TWE9	TREASURY WINE ESTATES	4,762,530
GB0008711763	TT ELECTRONICS	12,829,237
DE000TUAG000	TUI	12,299,925
GB00B1H0DZ51	TULLETT PREBON	4,820,197
GB0001500809	TULLOW OIL	5,268,617
XS1043513529	TVO 2.5% 17/03/2021	92,019
XS0740810881	TVO POWER 4.625% 04/02/2019	172,517
US9024941034	TYSON FOODS	6,557,335
CH0236733827	UBS AG 4.75% VRN 12/02/2026	82,868
US90261XHL91	UBS AG STAMFORD 1.375% 01/06/2017	187,590
GB00B28Z6802	UBS GLOBAL EMERGING MARKET	321,957,648
US90351DAA54	UBS GROUP 2.95% 24/09/2020	303,091
CH0244767585	UBS GROUP AG	9,848,930
GB00B7F9S958	UK TREASURY 1% 07/09/2017	26,326,287
GB00B6460505	UK TREASURY 4.25% 07/12/2040	15,795,231

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

GB0009081828	UK TRSY 2.5% IL 16/04/2020	123,059,040
GB0009075325	UK TRSY 2.5% IL 26/07/2016	15,581,476
GB00B84Z9V04	UK TRSY 3.25% 22/01/2044	20,903,973
GB00B52WS153	UK TRSY 4.5% 07/09/2034	1,713,550
GB00B8KP6M44	UK TRSY GILT 1.25% 22/07/2018	753,764
GB00BDV0F150	UK TRSY GILT 1.75% 22/07/2019	7,365,327
GB00BTHH2R79	UK TRSY GILT 2% 07/09/2025	6,256,961
GB00BN65R198	UK TRSY GILT 2% 22/07/2020	4,316,562
GB00BN65R313	UK TRSY GILT 3.5% 22/01/2045	5,709,340
JP3951600000	UNICHARM CORP	7,190,308
XS0925177130	UNICREDIT SPA 6.375% VRN 02/05/2023	252,974
NL0000009355	UNILEVER	50,308,681
GB00B10RZP78	UNILEVER	38,141,593
XS1048655184	UNILEVER PLC 2% 19/12/2018	1,028,597
US9078181081	UNION PACIFIC CORP	9,350,267
XS1045409965	UNITED 3.75% VRN 19/09/2024	143,263
US9100471096	UNITED CONTINENTAL	4,161,172
DE0005089031	UNITED INTERNET	18,003,985
SG1M31001969	UNITED OVERSEAS BANK	8,097,822
US9130171096	UNITED TECHNOLOGIES	3,131,982
US913017BU24	UNITED TECHNOLOGIES 1.8% 01/06/2017	140,544
XS0942125963	UNITED USAF II PLC 3.374% 30/06/2023	1,865,632
US91324P1021	UNITEDHEALTH GROUP	13,012,639
US91324PCM23	UNITEDHEALTH GROUP 2.7% 15/07/2020	90,247
XS0841542961	UNIVERSITY OF CAMBRIDGE 3.75% 17/10/2052	2,696,043
FI0009005987	UPM-KYMMENE	2,837,466
US9029733048	US BANCORP DEL NEW	3,481,800
US90331HMQ38	US BANK NA 1.35% 26/01/2018	466,082
US912828UX60	US TREAS 0.125% IL 15/04/2018	13,787,455
US912828K338	US TREAS 0.125% IL 15/04/2020	81,560,629
US912810RL44	US TREAS 0.75% IL 15/02/2045	14,881,333
US912828P873	US TREAS 1.125% 28/02/2021	1,091,310
US912828P790	US TREAS 1.5% 28/02/2023	3,642,553
US912810PV44	US TREAS 1.75% IL 15/01/2028	48,831,093
US912828L328	US TREAS NB 1.375% 31/08/2020	3,546,746
US912810QV35	US TREASURY 0.75% IL 15/02/2042	1,585,745
US912810RR14	US TREASURY 1% IL 15/02/2046	580,403
US912828WU04	US TRSY 0.125% IL 15/07/2024	45,244,353
US912828H458	US TRSY 0.25% IL 15/01/2025	88,088,085
US912810RF75	US TRSY 1.375% IL 15/02/2044	22,230,117
US912810QS06	US TRSY 3.75% 15/08/2041	6,861
US912810FT08	US TRSY 4.5% 15/02/2036	17,660,401
US912810RP57	US TRSY BOND 3% 15/11/2045	8,149,540
US912828SQ48	US TRSY NOTE 0.125% 15/04/2017	63,662,843
US912828P535	US TRSY NOTE 0.75% 15/02/2019	2,150,418
US912828H524	US TRSY NOTE 1.25% 31/01/2020	2,192,666
US912828P469	US TRSY NOTE 1.625% 15/02/2026	1,371,278
US912828XH83	US TRSY NOTE 1.625% 30/06/2020	1,192,053
US912828D804	US TRSY NOTE 1.625% 31/08/2019	4,302,289
US912828G955	US TRSY NOTE 1.625% 31/12/2019	2,131,438
US912828N480	US TRSY NOTE 1.75% 30/12/2020	2,779,878
US912828M805	US TRSY NOTE 2% 30/11/2022	2,150,599
US912810RQ31	US TRSY NOTE 2.5% 15/2/2046	508,787
US912810RJ97	US TRSY NOTE 3% 15/11/2044	24,025,091

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

US912828B253	US TSY 0.625% IL 15/01/2024	4,516,102
US912828N712	US TSY 0.625% IL 15/01/2024	3,879,763
US912828UH11	US TSY IL 0.125% 15/01/2023	37,958,814
US91086QBB32	UTD MEXICO ST 4.75% 08/03/2044	555,208
US91911TAG85	VALE OVERSEAS LTD 6.25% 23/01/2017	176,668
US91912E2046	VALE SA ADR	4,574,394
FR0000130338	VALEO SA	19,680,255
US91913Y1001	VALERO ENERGY CORP	6,471,683
US91913YAM21	VALERO ENERGY CORP 6.125% 15/06/2017	333,216
US92210H1059	VANTIV INC	3,925,130
SG0531000230	VENTURE CORP LTD	1,416,753
US92343E1029	VERISIGN INC	2,642,411
US92343VCH50	VERIZON COMMUNICATIONS INC 2.625% 21/02/2020	859,098
US92343VCV45	VERIZON COMMUNICATIONS INC 4.272% 15/01/2036	175,409
US92343VCX01	VERIZON COMMUNICATIONS INC 4.522% 15/09/2048	334,796
US92343VCE20	VERIZON COMMUNICATIONS INC 1.35% 09/06/2017	390,201
XS1030900325	VERIZON COMMUNICATIONS INC 4.75% 17/2/2034	5,771,864
DK0010268606	VESTAS WIND SYSTEMS	3,187,885
US925524BB50	VIACOM INC 6.25% 30/04/2016	41,895
KR7141000000	VIATRON TECHNOLOGIES INC	1,075,758
XS1387869438	VICINITY CENTRES 3.375% 07/04/2026	1,427,202
US927804FC37	VIRGINIA ELECTRIC & POWER CO 5.95% 15/09/2017	148,393
US92826C8394	VISA INC	16,278,910
US9285634021	VMWARE INC	2,730,819
GB00BH4HKS39	VODAFONE GROUP PLC	84,118,087
XS1372838240	VODAFONE GROUP PLC 1.25% 25/08/2021	170,120
US928668AH55	VOLKSWAGEN 2.45% 20/11/2019	137,438
DE0007664039	VOLKSWAGEN AG PREFERENCE	19,636,781
XS1219421861	VOLKSWAGEN FINANCIAL SERVICES 1.75% 17/04/2020	1,485,757
GB00BN3ZZ526	VOLUTION GROUP PLC	10,985,384
US9290891004	VOYA FINANCIAL INC	3,572,484
XS0262913725	WACHOVIA BANK 5.25% 01/08/2023	3,330,172
US92978TAF84	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST 5.5% 15/04/2047	35,720
US92978TAH41	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST 5.591% VRN 15/04/204	57,061
XS0419834931	WAL MART 5 STORES INC .625% 27/03/2034	3,695,439
XS0279211832	WAL MART STORES INC 4.875% 19/01/2039	3,390,141
XS0202077953	WAL MART STORES INC 5.25% 28/09/2035	2,329,624
XS0497976562	WALES & WEST UTILITIES FINANCE PLC 5.75% 29/03/2030	2,479,861
XS0438200361	WALES & WEST UTILITIES FINANCE PLC 6.25% 30/11/2021	4,440,601
XS0497976133	WALES & WEST UTILITIES FINANCE PLC 6.75% VRN 17/12/2036	1,107,184
US9314271084	WALGREENS BOOTS ALLIANCE INC	4,404,304
US931427AA66	WALGREENS BOOTS ALLIANCE INC 2.7% 18/11/2019	333,655
XS1138358699	WALGREENS BOOTS ALLIANCE INC 2.875% 20/11/2020	2,109,261
XS1138359663	WALGREENS BOOTS ALLIANCE INC 3.6% 20/11/2025	2,987,376
US2546871060	WALT DISNEY CO	9,563,286
US92890HAA05	WEA FINANCE 1.75% 15/09/2017	138,426
US92890HAB87	WEA FINANCE 2.7% 17/09/2019	139,706
US92890HAE27	WEA FINANCE 3.25% 5/10/2020	141,738
US92890HAC60	WEA FINANCE 3.75% 17/09/2024	421,958
XS1065371277	WELLCOME TRUST LTD 4% 9/5/2059	2,687,004
US9497461015	WELLS FARGO & CO	10,320,587
XS0828013838	WELLS FARGO & CO 3.5% 12/09/2029	4,535,998
XS1221677476	WELLS FARGO & CO 2.125% 22/04/2022	999,759
US94974BGF13	WELLS FARGO & CO 2.15% 30/01/2020	280,687

**GMPF Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

XS0273815026	WELLS FARGO & CO 4.625% 02/11/2035	2,310,340
XS1061043797	WELLS FARGO & CO FRN 24/04/2019	150,549
XS0994433836	WELLTOWER INC 4.8% 20/11/2028	1,671,733
AU000000WES1	WESFARMERS LTD	8,474,594
XS0731849831	WESSEX WATER SERVICES FINANCE 4% 24/09/2021	1,392,320
JP3659000008	WEST JAPAN RAILWAY CO	9,099,305
XS0627336323	WEST POWER DISTRIBUTION WEST MIDLANDS PLC 5.75% 16/04/2032	4,723,217
US9581021055	WESTERN DIGITAL CORP	1,804,684
XS0979476602	WESTERN POWER DISTRIBUTION WEST MIDLANDS PLC 3.875% 17/10/2021	2,160,705
US9598021098	WESTERN UNION CO	4,249,568
XS0630545852	WESTPAC BANKING CORP 4.125% 25/05/2018	258,001
AU000000WBC1	WESTPAC BANKING CORP	18,345,981
US96145D1054	WESTROCK COMPANY	3,232,119
HK0004000045	WHARF HOLDINGS LTD	1,339,809
US9633201069	WHIRLPOOL CORP	4,578,435
XS0215248161	WHITE CITY PROPERTY FINANCE PLC 5.12% 17/04/2035	3,334,208
US912828XE52	WI TRSY 1.500% 31/05/2020	1,412,425
US912828XM78	WI TRSY 1.625% 31/07/2020	709,528
US96950FAM68	WILLIAMS PARTNERS LP 4.3% 04/03/2024	207,890
KR7074600008	WONIK QNC CORP	1,291,619
AU000000WPL2	WOODSIDE PETROLEUM LTD	1,606,196
AU000000WOR2	WORLEYPARSONS LTD	1,721,219
XS120534297	WPP FINANCE 0.43% 23/03/2018	198,765
XS0294391684	WPP GROUP 6% 04/04/2017	626,289
KYG981491007	WYNN MACAU LTD	1,981,965
US9831341071	WYNN RESORTS LTD	5,686,617
US98389BAS97	XCEL ENERGY INC 2.4% 15/03/2021	104,582
US9839191015	XILINX INC	6,471,177
JP3933800009	YAHOO JAPAN CORP	10,798,585
JP3942800008	YAMAHA MOTOR CO LTD	2,530,448
JP3940400009	YAMATO KOGYO CO LTD	2,938,339
NO0010208051	YARA INTERNATIONAL ASA	1,069,703
XS0439818039	YORKSHIRE WATER SERVICES BRADFORD FINANCE LTD 6.375% 24/8/203	2,457,499
XS1381944260	YORKSHIRE WATER SERVICES BRADFORD FINANCE LTD 3.75% VRN 22/0	1,935,785
XS0439817908	YORKSHIRE WATER SERVICES BRADFORD FINANCE LTD 6% 21/08/2019	1,143,011
XS0504218990	YORKSHIRE WATER SERVICES BRADFORD FINANCE LTD 6%VRN 24/04/20	1,378,818
XS0439817577	YORKSHIRE WATER SERVICES ODSAL FINANCE LTD 6.6011% 17/04/2031	1,382,972
KR7000100008	YUHAN CORP	2,309,064
US9884981013	YUM BRANDS INC	8,131,128
US98956P1021	ZIMMER BIOMET HOLDINGS INC	6,593,432
US98956PAG72	ZIMMER BIOMET HOLDINGS INC 4.25% 15/08/2035	33,692
US98956PAK84	ZIMMER BIOMET HOLDINGS INC 2.7% 01/04/2020	426,285
FR0000125684	ZODIAC AREOSPACE	6,749,801
XS0177600920	ZURICH FINANCE 6.625% VRN PERP	2,687,625
		8,712,028,502

Name	Amount
LEGAL & GENERAL UK EQUITY INDEX	997,163,338
LEGAL & GENERAL NORTH AMERICA EQUITY INDEX	1,277,455,160
LEGAL & GENERAL EUROPE EQUITY INDEX	796,515,452
LEGAL & GENERAL JAPAN EQUITY INDEX	379,156,452
LEGAL & GENERAL ASIA PACIFIC EX JAPAN EQUITY INDEX	191,836,767
LEGAL & GENERAL EMERGING MARKETS EQUITY INDEX	422,846,227
LEGAL & GENERAL INVESTMENT GRADE CORPORATE BOND ALL STKS IN	334,264,713

**GMPE Mainstream Securities Holdings, including 'holdings' of
L&G securities pooled vehicles as at 31 March 2016**

LEGAL & GENERAL USD CORPORATE BOND AAA-AA-A FUND	22,174,445
LEGAL & GENERAL ALL STOCKS GILT	424,731,004
LEGAL & GENERAL OVERSEAS BOND INDEX	161,362,958
LEGAL & GENERAL ALL STOCKS I-L GILTS INDEX	306,211,237
LEGAL & GENERAL OVER 5YR US INDEX LINKED INDEX FUND	41,599,193
	5,355,316,945
	14,067,345,447