

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) E ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☐ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan RHUMLINE SMALL-CAP INDEX FUND POOLED TRUST
1b	Three-digit plan number (PN) ▶ 001
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) RHUMLINE ADVISERS CORP. C/O STATE STREET BANK AND TRUST CO. 2323 GRAND BLVD. 5TH FLOOR KANSAS CITY, MO 64108
2b	Employer Identification Number (EIN) 04-6793528
2c	Plan Sponsor's telephone number 816-871-4100
2d	Business code (see instructions)

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/07/2025	JOEL DANIEL
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1)** ☐ **R** (Retirement Plan Information)
- (2)** ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3)** ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4)** ☐ **DCG** (Individual Plan Information) – Number Attached _____
- (5)** ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- (1)** ☒ **H** (Financial Information)
- (2)** ☐ **I** (Financial Information – Small Plan)
- (3)** ☐ **A** (Insurance Information) – Number Attached _____
- (4)** ☒ **C** (Service Provider Information)
- (5)** ☒ **D** (DFE/Participating Plan Information)
- (6)** ☐ **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan RHUMLINE SMALL-CAP INDEX FUND POOLED TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 RHUMLINE ADVISERS CORP.	D Employer Identification Number (EIN) 04-6793528	

Part I	Service Provider Information (see instructions)
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You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☐ Yes ☒ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

STATE STREET BANK & TRUST

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 28 99	TRUSTEE	44408	Yes ☒ No ☐	Yes ☐ No ☒	0	Yes ☒ No ☐

(a) Enter name and EIN or address (see instructions)

WOLF & COMPANY, P.C.

04-2689883

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	AUDITOR	5961	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

JEFFERIES + COMPANY INC.

95-2622900

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 71	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	9013	Yes ☐ No ☒

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

INVESTMENT TECHNOLOGY GROUP INC.

95-2848406

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 71	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	8587	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

PENSERRA SECURITIES

26-0721935

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 71	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	7597	Yes ☐ No ☒

(a) Enter name and EIN or address (see instructions)

LIQUIDNET INC.

13-4095933

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 71	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	5840	Yes ☐ No ☒

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
STATE STREET BANK & TRUST	19 28 99	44408
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
RHUMBLINE SMALL-CAP POOLED INDEX TR 04-6793528	STIF COMPENSATION 25 BASIS POINTS OVERDRAFT COMPENSATION FED FUNDS RATE PLUS 200 BASIS POINTS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INVESTMENT TECHNOLOGY GROUP INC.	33 71	8587
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
RHUMBLINE SMALL-CAP POOLED INDEX TR 04-6793528	BROKER COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
JEFFERIES + COMPANY INC.	33 71	9013
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
RHUMBLINE SMALL-CAP POOLED INDEX TR 04-6793528	BROKER COMMISSIONS	

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LIQUIDNET INC.	33 71	5840

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RHUMBLINE SMALL-CAP POOLED INDEX TR 04-6793528	BROKER COMMISSIONS

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
PENSERRA SECURITIES	33 71	7597

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RHUMBLINE SMALL-CAP POOLED INDEX TR 04-6793528	BROKER COMMISSIONS

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
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(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)		
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)		
a Plan name	CHATHAM COUNTY OPEB	
b Name of plan sponsor	CHATHAM COUNTY	c EIN-PN 58-6001113-
a Plan name	CITY OF FORT LAUDERDALE POLICE AND FIRE RETIREMENT SYSTEM	
b Name of plan sponsor	CITY OF FORT LAUDERDALE	c EIN-PN 59-6000319-
a Plan name	MIRAMAR MANAGEMENT RETIREMENT PLAN	
b Name of plan sponsor	MIRAMAR	c EIN-PN 59-3128206-
a Plan name	CHATHAM COUNTY PENSION	
b Name of plan sponsor	CHATHAM COUNTY	c EIN-PN 25-6135576-
a Plan name	SOMERVILLE RETIREMENT SYSTEM	
b Name of plan sponsor	SOMERVILLE RETIREMENT SYSTEM	c EIN-PN 04-3094948-
a Plan name	THE GENERAL EMPLOYEES' RETIREMENT SYSTEM OF THE CITY OF POMPANO BEACH	
b Name of plan sponsor	CITY OF POMPANO BEACH	c EIN-PN 59-6531939-
a Plan name	NBA PENSION PLAN FOR COACHES, ASSISTANT COACHES AND TRAINERS	
b Name of plan sponsor	NATIONAL BASKETBALL ASSOCIATION	c EIN-PN 13-5582586-
a Plan name	TOWN OF ANDOVER CONTRIBUTORY RETIREMENT SYSTEM	
b Name of plan sponsor	TOWN OF ANDOVER	c EIN-PN 04-6001069-
a Plan name	TOWN OF CONCORD	
b Name of plan sponsor	TOWN OF CONCORD	c EIN-PN 04-6001121-
a Plan name	FALMOUTH RETIREMENT SYSTEM	
b Name of plan sponsor	FALMOUTH RETIREMENT SYSTEM	c EIN-PN 04-6001148-
a Plan name	NORFOLK COUNTY	
b Name of plan sponsor	NORFOLK COUNTY	c EIN-PN 04-6056124-
a Plan name	POLICE DEFERRED COMPENSATION	
b Name of plan sponsor	NORTH MIAMI POLICE PENSION PLAN	c EIN-PN 46-4367433-

Part II		Information on Participating Plans (to be completed by DFEs, other than DCGs)	
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)			
a	Plan name	LABORERS DISTRICT COUNCIL OF W PA PENSION FUND	
b	Name of plan sponsor	LABORERS DISTRICT COUNCIL OF WESTERN PENNSYLVANIA FUND	c EIN-PN 25-6135576-001
a	Plan name	MIRAMAR FIREFIGHTERS' RETIREMENT PLAN	
b	Name of plan sponsor	MIRAMAR FIREFIGHTERS'	c EIN-PN 27-3772862-
a	Plan name	RETIREMENT PLAN FOR CHICAGO TRANSIT AUTHORITY EMPLOYEE TRUST (CTA)	
b	Name of plan sponsor	CHICAGO TRANSIT AUTHORITY	c EIN-PN 36-6799717-
a	Plan name	THE CITY OF DETROIT EMPLOYEES' BENEFIT PLAN	
b	Name of plan sponsor	THE CITY OF DETROIT EMPLOYEES' BENEFIT PLAN	c EIN-PN 38-2491315-
a	Plan name	THE MARYLAND-NATIONAL CAPITAL PARK & PLANNING COMMISSION	
b	Name of plan sponsor	THE MARYLAND-NATIONAL CAPITAL PARK & PLANNING COMMISSION	c EIN-PN 52-6001550-
a	Plan name	WMATA LOCAL 2 RETIREMENT PLAN	
b	Name of plan sponsor	WMATA LOCAL 2	c EIN-PN 52-0847040-
a	Plan name	MIAMI BEACH EMP RET PLAN	
b	Name of plan sponsor	MIAMI BEACH	c EIN-PN 59-1632562-
a	Plan name	IRON WORKERS LOCAL 397 PENSION FUND	
b	Name of plan sponsor	IRON WORKERS LOCAL 397 PENSION FUND	c EIN-PN 59-6168650-001
a	Plan name	I.B.E.W LOCAL NO. 728 PENSION FUND	
b	Name of plan sponsor	TRUSTEES OF I.B.E.W LOCAL NO.728	c EIN-PN 59-6510428-001
a	Plan name	BAY HARBOR	
b	Name of plan sponsor	BAY HARBOR	c EIN-PN 59-6771745-
a	Plan name	PALM BEACH GARDENS	
b	Name of plan sponsor	PALM BEACH GARDENS	c EIN-PN 65-0711582-
a	Plan name	DALLAS FW AIRPORT	
b	Name of plan sponsor	DALLAS FW	c EIN-PN 75-1279194-

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name MCCA OTHER POST-EMPLOYMENT BENEFITS TRUST**b** Name of plan sponsor MCCA OTHER POST-EMPLOYMENT**c** EIN-PN 82-6670794-**a** Plan name MCCA PENSION BENEFITS TRUST**b** Name of plan sponsor MCCA PENSION BENEFITS**c** EIN-PN 82-6675062-**a** Plan name SAN MATEO HOTEL EMPLOYEES & RESTAURANT EMPLOYEES WELFARE FUND**b** Name of plan sponsor SAN MATEO HOTEL EMPLOYEES & RESTAURANT EMPLOYEES WELFARE FUND**c** EIN-PN 94-6081299-501**a** Plan name CHATHAM COUNTY PENSION**b** Name of plan sponsor CHATHAM COUNTY**c** EIN-PN 25-6135576-**a** Plan name DANVERS RETIREMENT**b** Name of plan sponsor DANVERS RETIREMENT**c** EIN-PN 04-6001125-**a** Plan name SWAMPSCOTT CONTRIBUTORY RETIREMENT SYSTEM**b** Name of plan sponsor SWAMPSCOTT CONTRIBUTORY RETIREMENT SYSTEM**c** EIN-PN 04-6006247-**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan RHUMBLINE SMALL-CAP INDEX FUND POOLED TRUST	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 RHUMBLINE ADVISERS CORP.	D Employer Identification Number (EIN) 04-6793528

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	2109143	637212
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	440412	467480
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	326833363	356396266
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)	30887818	31535452
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	2369593	2468473
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)		

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	362640329	391504883
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	1851299	398258
k Total liabilities (add all amounts in lines 1g through 1j)	1k	1851299	398258
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	360789030	391106625

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	19712	
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		19712
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	7123035	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	40835	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		7163870
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	120347473	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	117382479	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	19832306	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		23378
d Total income. Add all income amounts in column (b) and enter total	2d		30004260

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)	5961	
(5) Investment advisory and investment management fees	2i(5)	3415	
(6) Bank or trust company trustee/custodial fees	2i(6)	45976	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	1724	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		57076
j Total expenses. Add all expense amounts in column (b) and enter total	2j		57076

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		29947184
l Transfers of assets:			
(1) To this plan	2l(1)		30875323
(2) From this plan	2l(2)		30504912

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) ☐ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☒ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: **BKD, LLP**

(2) EIN: **44-0160260**

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) ☐ This form is filed for a CCT, PSA, DCG or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)			
4a			
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		X	
4b			
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
4c			
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
4d			
e Was this plan covered by a fidelity bond?			
4e			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)			
4j			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
4k			
l Has the plan failed to provide any benefit when due under the plan?			
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☐ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☐ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

RhumbLine Small-Cap Index Fund Pooled Trust

Financial Statements
and Supplementary Information

December 31, 2024

RhumbLine Small-Cap Index Fund Pooled Trust

Financial Statements
and Supplementary Information
December 31, 2024

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Independent Auditor's Report

Directors and Participants

RhumbLine Small-Cap Index Fund Pooled Trust:

Opinion

We have audited the financial statements of the RhumbLine Small-Cap Index Fund Pooled Trust (the "Trust"), which comprise the statement of assets and liabilities, including the condensed schedule of investments, as of December 31, 2024, and the related statements of operations and changes in net assets for the year then ended, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the financial position of the Trust as of December 31, 2024, and the results of its operations and the changes in net assets for the year then ended in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Trust and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Trust's ability to continue as a going concern within one year after the date that the financial statements are available to be issued.

Auditor's Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Trust's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Trust's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Supplementary Information

Our audit was conducted for the purpose of forming an opinion on the financial statements as a whole. The schedule of investment purchases and sales is presented for purposes of additional analysis and is not a required part of the financial statements. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements.

The information has been subjected to the auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

Wolf & Company, P.C.

Boston, Massachusetts
March 31, 2025

RhumbLine Small-Cap Index Fund Pooled Trust

Statement of Assets and Liabilities

December 31, 2024

ASSETS

Investments, at fair value (cost \$329,715,996)	\$ 390,400,191
Cash and cash equivalents	467,480
Receivable for:	
Dividends and interest	522,000
Due from broker	<u>115,212</u>
 Total Assets	 <u>391,504,883</u>

LIABILITIES

Accounts payable and accrued liabilities	<u>398,258</u>
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NET ASSETS

\$ 391,106,625

Units Outstanding	4,530,914
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Net Asset Value Per Unit

\$ 86.32

See accompanying notes to financial statements

RhumbLine Small-Cap Index Fund Pooled Trust

Condensed Schedule of Investments
December 31, 2024

Number of Shares	Description	% of Net Assets	Fair Value
Investments in Securities			
<u>Common Stocks - United States of America</u>			
	Communication Services	3.07%	\$ 12,024,427
	Consumer Discretionary	14.68	57,403,092
	Consumer Staples	2.97	11,630,365
	Energy	4.81	18,828,862
	Financials	17.61	68,881,861
	Health Care	10.94	42,774,909
	Industrials	17.78	69,532,842
	Information Technology	12.28	48,011,203
	Materials	4.37	17,103,506
	Real Estate	0.57	2,232,376
	Utilities	2.04	<u>7,972,823</u>
	Total Common Stocks (cost \$292,172,847)	91.12%	<u>\$ 356,396,266</u>
<u>Real Estate Investment Trusts - United States of America</u>			
	Financials	1.13%	\$ 4,402,798
	Real Estate	6.94	<u>27,132,654</u>
	Total Real Estate Investment Trusts (cost \$34,973,249)	8.07%	<u>\$ 31,535,452</u>

See accompanying notes to financial statements

RhumbLine Small-Cap Index Fund Pooled Trust

Condensed Schedule of Investments (continued)
December 31, 2024

Number of Shares	Description	% of Net Assets	Fair Value
<u>Mutual Fund - United States of America</u>			
	Financials	0.63%	<u>\$ 2,468,473</u>
	Total Mutual Fund (cost \$2,569,900)	0.63%	<u>\$ 2,468,473</u>
	Total Investments in Securities (cost \$329,715,996)	99.82%	<u>\$ 390,400,191</u>

See accompanying notes to financial statements

RhumbLine Small-Cap Index Fund Pooled Trust

Statement of Operations Year Ended December 31, 2024

INCOME

Interest	\$ 19,712
Dividends	7,163,870
Other	<u>23,378</u>

Total Income	<u>7,206,960</u>
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EXPENSES

Custody	45,976
Professional	9,376
Filing fees	<u>1,724</u>

Total Expenses	<u>57,076</u>
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NET INVESTMENT INCOME	<u>7,149,884</u>
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NET REALIZED AND UNREALIZED GAIN ON INVESTMENTS

Net realized gain	18,607,063
Net change in unrealized appreciation	<u>4,190,237</u>

Net realized and unrealized gain	<u>22,797,300</u>
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NET INCREASE IN NET ASSETS RESULTING FROM OPERATIONS	<u>\$ 29,947,184</u>
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See accompanying notes to financial statements

RhumbLine Small-Cap Index Fund Pooled Trust

Statement of Changes In Net Assets Year Ended December 31, 2024

OPERATIONS

Net investment income	\$ 7,149,884
Net realized gain	18,607,063
Net change in unrealized appreciation	<u>4,190,237</u>

Net increase in net assets resulting from operations	29,947,184
--	------------

NET INCREASE IN NET ASSETS FROM PARTICIPANT TRANSACTIONS	<u>370,411</u>
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NET INCREASE IN NET ASSETS	30,317,595
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NET ASSETS

Beginning of year	<u>360,789,030</u>
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End of year	<u><u>\$ 391,106,625</u></u>
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See accompanying notes to financial statements

RhumbLine Small-Cap Index Fund Pooled Trust

Notes to Financial Statements

December 31, 2024

1. Nature of Operations and Summary of Significant Accounting Policies

Nature of Operations

The RhumbLine Small-Cap Index Fund Pooled Trust (the “Trust”) was formed under a Declaration of Trust. The investment objective of the Trust is to match the return of the S&P Small-Cap 600 Index through investments in substantially all of the stocks contained in that index. State Street Bank and Trust Company (“State Street Bank”) is the Trustee along with the Custodian and Recordkeeper. RhumbLine Advisers Limited Partnership is the Trust’s Investment Manager (“Investment Manager”). The Investment Manager is registered with the United States Securities Exchange Commission as an investment adviser under the Investment Adviser’s Act of 1940.

The Trust follows accounting standards established by the Financial Accounting Standards Board (the “FASB”) to ensure consistent reporting of financial condition and results of operations. References to accounting principles generally accepted in the United States of America (“U.S. GAAP”) in these notes are to the FASB Accounting Standards Codification (“ASC”).

The Trust qualifies as an investment company, defined in FASB, ASC Topic 946 Financial Services – Investment Companies and, therefore, is applying the specialized accounting and reporting guidance in ASC Topic 946.

Use of Estimates

The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosures of contingent assets and liabilities at the date of the financial statements and the reported amounts of investment income and expenses during the reporting period. Actual results could differ from those estimates.

Investment Valuation

All investments in securities are recorded at their estimated fair value. Transfers in and out of Level 1 (quoted market prices), Level 2 (significant other observable inputs), and Level 3 (significant unobservable inputs) are recognized on the period ending date.

Investment Transactions

Investment transactions are accounted for on the trade date. Realized gains and losses from investment transactions and unrealized appreciation or depreciation on investments are reported on the average cost basis.

RhumbLine Small-Cap Index Fund Pooled Trust

Notes to Financial Statements

December 31, 2024

1. Nature of Operations and Summary of Significant Accounting Policies (*continued*)

Investment Income and Distribution of Income

Dividend income less foreign taxes withheld, if any, is recorded on the ex-dividend date and interest income is recorded on the accrual basis from settlement date. Net investment income is allocated ratably on the valuation dates among all participants. No distributions are made to participants in the Trust until units owned are redeemed, at which time the market value of redeemed units is distributed. Investment income and realized gains (if any) earned by the Trust are reinvested, thereby increasing the respective unit values.

Cash and Cash Equivalents

Cash represents cash on hand and demand deposits held at financial institutions. Cash equivalents include short-term highly liquid investments of sufficient credit quality that are readily convertible to known amounts of cash and have original maturities of three months or less. Cash equivalents are held in short-term investment funds or money market funds to meet short-term liquidity requirements, rather than for investment purposes.

Valuation of Participants' Interest

The net asset value of the Trust is determined daily ("valuation date"). Issuances and redemptions of the Trust are made on such days, based upon the closing value of the securities bought or sold as of the valuation date, adjusted for the related market effect and transaction costs, which are allocated to the applicable participant. Transaction costs include brokerage commissions, taxes, and other direct costs related to security transactions. Market effect is the difference between the execution price of the investment on the trade date and the investments' closing market value on the valuation date.

Income Taxes

The Trust complies with the requirements under Section 501(a) of the Internal Revenue Code and apportions all of its taxable income to its participants. Therefore, the Trust is exempt from federal and state income taxes and no income tax provision is required.

2. Expenses

Under the Declaration of Trust, the Trust may pay certain expenses for services received during the year, which include custodian and professional fees. State Street Bank is paid a custody fee by the Trust based upon the Trust's average net assets. The Investment Manager's fee is not charged to the Trust but is paid directly by the participants in the Trust. Each participant agrees to and contracts with the Investment Manager independently to a fee related to the chosen investment mix and services based upon the participant's assets under management which is typically paid quarterly.

RhumbLine Small-Cap Index Fund Pooled Trust

Notes to Financial Statements

December 31, 2024

3. Financial Highlights

For a unit of participation outstanding throughout the year:

Net asset value, beginning of year	\$ <u>79.42</u>
Net investment income	1.65
Net realized and unrealized gain	<u>5.25</u>
Net increase from investment operations	<u>6.90</u>
Net asset value, end of year	\$ <u><u>86.32</u></u>
Total return	8.69 %
Ratio to average net assets:	
Net investment income	1.92 %
Expenses	0.02 %

4. Participant Unit Transactions

	<u>Units</u>	<u>Amounts</u>
Proceeds from sale of units	367,221	\$30,875,323
Cost of units redeemed	<u>(378,923)</u>	<u>(30,504,912)</u>
Net increase from participant transactions	<u>(11,702)</u>	<u>\$ 370,411</u>

There is no minimum initial investment from a new unit holder. There is no minimum for additional capital contribution amounts from an existing unit holder. Withdrawals can be made in any amount provided at least five business days' notice, typically on the last business day of each month, or additional days as designated by the Investment Manager.

5. Disclosures About Fair Value of Financial Instruments

Fair value is the price that would be received to sell an asset, or paid to transfer a liability, in an orderly transaction between market participants at the measurement date. Fair value measurements must maximize the use of observable inputs and minimize the use of unobservable inputs. There is a hierarchy of three levels of inputs that may be used to measure fair value:

Level 1: Quoted prices in active markets for identical assets or liabilities that the Trust can access at the measurement date.

Level 2: Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities; quoted prices for identical instruments in markets that are not active; or other inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities.

RhumbLine Small-Cap Index Fund Pooled Trust

Notes to Financial Statements

December 31, 2024

5. Disclosures About Fair Value of Financial Instruments *(continued)*

Level 3: Unobservable inputs that are supported by little or no market activity and that are significant to the fair value of the assets or liabilities.

Following is a description of the valuation methodologies and inputs used for assets measured at fair value on a recurring basis and recognized in the accompanying statement of assets and liabilities, as well as the general classification of such assets pursuant to the valuation hierarchy. There have been no significant changes in the valuation techniques during the year ended December 31, 2024.

Equity Securities (Common Stocks, Real Estate Investment Trusts and Mutual Fund)

Securities traded on a national securities exchange (or reported on the NASDAQ national market) are valued at the last reported sales price or official closing price as reported by an independent pricing service on the primary market or exchange on which they are traded and are categorized as Level 1 in the hierarchy.

The following table presents the fair value measurements of assets recognized in the accompanying statement of assets and liabilities measured at fair value on a recurring basis and the level within the fair value hierarchy in which the fair value measurements fall on December 31, 2024:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Fair Value Measurement Using Significant Other Observable Inputs (Level 2)		Significant Unobservable Inputs (Level 3)	Total
Common stocks	\$ 356,396,266	\$ -		\$ -	\$ 356,396,266
Real estate investment trusts	31,535,452	-		-	31,535,452
Mutual fund	<u>2,468,473</u>	<u>-</u>		<u>-</u>	<u>2,468,473</u>
Total	<u>\$ 390,400,191</u>	<u>\$ -</u>		<u>\$ -</u>	<u>\$ 390,400,191</u>

6. Due from broker

The clearing and depository operations for the Trust's security transactions are provided by one broker. Due from broker includes amounts for net trading profits, unsettled trades, margin deposits and cash balances, including amounts deposited to collateralize securities borrowed and margin debt. At December 31, 2024, all of the securities and amounts due from broker reflected in the statement of assets and liabilities are positions with and amounts due from this broker. For financial reporting purposes, amounts due to this broker have been offset against amounts due from this broker. The broker's right to sell or repledge this collateral is limited to 140% of the amount due to the broker after adjusting for securities sold short and other items.

RhumbLine Small-Cap Index Fund Pooled Trust

Notes to Financial Statements

December 31, 2024

7. Risk Factors

The Trust invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the accompanying statement of assets and liabilities.

8. Indemnifications

In the normal course of business, the Trust enters into contracts that contain a variety of representations and warranties that provide indemnifications under certain circumstances. The Trust's maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the Trust that have not yet occurred. The Trust expects the risk of future obligation under these indemnifications to be remote.

9. Subsequent Events

Subsequent events have been evaluated through March 31, 2025, which is the date the financial statements were available to be issued. There were no subsequent events that require adjustment to or disclosure in the financial statements.

RhumbLine Small-Cap Index Fund Pooled Trust

Supplementary Information

December 31, 2024

RhumbLine Small-Cap Index Fund Pooled Trust

Schedule of Investment Purchases and Sales Year Ended December 31, 2024

Purchases			
Investment Type	Cost		
Common stocks	\$ 90,446,064		
Real estate investment trusts	6,567,784		
Mutual fund	<u>30,845,743</u>		
Total Investments Purchased	<u>\$ 127,859,591</u>		

Sales			
Investment Type	Proceeds	Cost	Realized Gain (Loss)
Common stocks	\$ 85,182,307	\$ 65,078,558	\$ 20,103,749
Real estate investment trusts	4,529,226	6,168,228	(1,639,002)
Mutual fund	<u>30,635,940</u>	<u>30,493,624</u>	<u>142,316</u>
Total Investments Sold	<u>\$ 120,347,473</u>	<u>\$ 101,740,410</u>	<u>\$ 18,607,063</u>

See independent auditor's report

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE MAT DATE (D) COST	(E) CURRENT VALUE

INTEREST BEARING CASH				

	928HVN110 STIF 25 BPS	STIF 25 BPS	1.000 12/31/2050	
		467,491.48	467,491.48	467,491.48
		-----	-----	-----
		467,491.48	467,491.48	467,491.48

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE

CORPORATE STOCKS - COMMON					

	G0084M101 ADIENT PLC	COMMON STOCK USD-.001 25,013.000	568,344.82		430,973.99
	G01767105 ALKERMES PLC	COMMON STOCK USD-.01 46,421.000	1,273,235.07		1,335,067.96
	G0585R106 ASSURED GUARANTY LTD	COMMON STOCK USD-.01 13,734.000	502,046.05		1,236,197.34
	G2717B108 CUSHMAN + WAKEFIELD PLC	COMMON STOCK USD-.01 65,839.000	760,709.04		861,174.12
	G3673B105 FRESH DEL MONTE PRODUCE INC	COMMON STOCK USD-.01 9,632.000	324,729.59		319,878.72
	G3910B108 GATES INDUSTRIAL CORP PLC	COMMON STOCK USD-.01 65,041.000	1,131,392.78		1,337,893.37
	G4388N106 HELEN OF TROY LTD	COMMON STOCK USD.1 6,555.000	391,773.44		392,185.65
	G4740B105 ICHOR HOLDINGS LTD	COMMON STOCK USD-.0001 9,680.000	310,815.99		311,889.60
	G6331P104 ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK 6,831.000	269,729.10		252,951.93
	G6359F137 NABORS INDUSTRIES LTD	COMMON STOCK USD-.001 2,638.000	342,453.64		150,814.46
	G81276100 SIGNET JEWELERS LTD	COMMON STOCK USD.18 12,642.000	405,853.82		1,020,335.82
	G8192H106 SIRIUSPOINT LTD	COMMON STOCK USD.1 26,467.000	336,238.20		433,794.13
	G8232Y101 PENGUIN SOLUTIONS INC	COMMON STOCK USD-.01 15,290.000	302,393.25		293,415.10
	Y2106R110 DORIAN LPG LTD	COMMON STOCK USD-.01 10,576.000	165,344.87		257,737.12
	Y41053102 INTERNATIONAL SEAWAYS INC	COMMON STOCK 10,908.000	390,451.86		392,033.52
	000361105 AAR CORP	COMMON STOCK USD1.0 10,119.000	376,329.25		620,092.32
	000899104 ADMA BIOLOGICS INC	COMMON STOCK USD-.0001 67,825.000	1,354,253.84		1,163,198.75
	000957100 ABM INDUSTRIES INC	COMMON STOCK USD-.01 18,015.000	665,487.26		922,007.70
	001744101 AMN HEALTHCARE SERVICES INC	COMMON STOCK USD-.01 10,918.000	593,715.22		261,158.56
	00182C103 ANI PHARMACEUTICALS INC	COMMON STOCK USD-.0001 4,766.000	244,911.58		263,464.48

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
002121101	A10 NETWORKS INC	COMMON STOCK USD-.00001			
		21,167.000	310,553.40		389,472.80
002474104	AZZ INC	COMMON STOCK USD1.0			
		8,573.000	418,582.41		702,300.16
004021107	ACADEMY SPORTS + OUTDOORS IN	COMMON STOCK USD-.01			
		20,176.000	768,978.65		1,160,725.28
004239109	ACADIA REALTY TRUST	REIT USD.001			
		34,324.000	818,471.12		829,267.84
004498101	ACI WORLDWIDE INC	COMMON STOCK USD-.005			
		30,096.000	827,732.52		1,562,283.36
006530102	ADAPTHEALTH CORP	COMMON STOCK USD-.0001			
		30,475.000	633,752.11		290,122.00
006739106	ADDUS HOMECARE CORP	COMMON STOCK USD-.001			
		5,146.000	460,745.63		645,051.10
006760107	ADEIA INC	COMMON STOCK			
		31,343.000	385,161.25		438,175.14
007371103	ADTALEM GLOBAL EDUCATION INC	COMMON STOCK USD-.01			
		10,756.000	434,098.64		977,182.60
007511106	ADVANCE AUTO PARTS INC	COMMON STOCK USD-.0001			
		17,031.000	1,138,308.90		805,395.99
007730101	ADVANSIX INC	COMMON STOCK USD-.01			
		7,671.000	190,147.79		218,546.79
007973100	ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD-.001			
		10,810.000	710,615.78		1,249,960.30
008073108	AEROVIRONMENT INC	COMMON STOCK USD-.0001			
		8,036.000	614,536.45		1,236,660.04
008470105	AGILYSYS INC	COMMON STOCK USD-.3			
		6,416.000	222,329.46		845,051.36
009120302	AIR LEASE CORP	COMMON STOCK USD-.01			
		29,719.000	1,401,333.49		1,432,752.99
011311107	ALAMO GROUP INC	COMMON STOCK USD.1			
		2,976.000	314,982.53		553,268.16
011642105	ALARM.COM HOLDINGS INC	COMMON STOCK			
		14,183.000	801,833.18		862,326.40
011659109	ALASKA AIR GROUP INC	COMMON STOCK USD-.01			
		36,424.000	1,433,889.93		2,358,454.00
012348108	ALBANY INTL CORP CL A	COMMON STOCK USD-.001			
		8,979.000	564,374.06		718,050.63
014491104	ALEXANDER + BALDWIN INC	REIT			
		20,832.000	430,620.36		369,559.68
017410102	ATI INC	COMMON STOCK USD.1			
		40,926.000	867,274.45		2,252,567.04
017480102	ALLEGiant TRAVEL CO	COMMON STOCK USD-.001			
		4,173.000	617,587.77		392,762.76

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
018581108	BREAD FINANCIAL HOLDINGS INC	COMMON STOCK USD-.01 14,269.000	532,222.36		871,265.14
020764106	ALPHA METALLURGICAL RESOURCE	COMMON STOCK USD-.01 3,137.000	699,165.21		627,776.44
023139884	AMBAC FINANCIAL GROUP INC	COMMON STOCK USD-.01 13,612.000	249,018.42		172,191.80
023939101	AVENTUM HOLDINGS INC	COMMON STOCK 35,600.000	682,630.00		748,668.00
024013104	AMERICAN ASSETS TRUST INC	REIT USD.01 13,630.000	505,388.22		357,923.80
024061103	AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK USD-.01 33,733.000	462,162.35		196,663.39
02553106	AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD-.01 50,139.000	612,172.00		835,817.13
029899101	AMERICAN STATES WATER CO	COMMON STOCK 10,848.000	640,707.49		843,106.56
030506109	AMERICAN WOODMARK CORP	COMMON STOCK 4,451.000	366,195.56		353,988.03
030711100	AMERISAFE INC	COMMON STOCK USD-.01 5,471.000	288,288.26		281,975.34
03076K108	AMERIS BANCORP	COMMON STOCK USD1.0 18,558.000	748,412.25		1,161,174.06
03209R103	AMPHASTAR PHARMACEUTICALS IN	COMMON STOCK USD.0001 10,758.000	238,522.99		399,444.54
034164103	ANDERSONS INC/THE	COMMON STOCK 9,222.000	285,913.21		373,675.44
037598109	APOGEE ENTERPRISES INC	COMMON STOCK USD.333 6,296.000	236,436.33		449,597.36
03762U105	APOLLO COMMERCIAL REAL ESTAT	REIT USD.01 36,473.000	611,626.27		315,856.18
03763A207	ASTRAEA HEALTH INC	COMMON STOCK USD-.001 11,926.000	893,744.74		376,026.78
03784Y200	APPLE HOSPITALITY REIT INC	REIT 64,014.000	1,031,203.90		982,614.90
038923108	ARBOR REALTY TRUST INC	REIT USD.01 54,108.000	767,370.36		749,395.80
03937C105	ARCBEST CORP	COMMON STOCK USD-.01 6,716.000	278,746.93		626,737.12
03940R107	ARCH RESOURCES INC	COMMON STOCK USD-.01 5,196.000	830,807.09		733,779.12
03957W106	ARCHROCK INC	COMMON STOCK USD-.01 50,256.000	624,654.25		1,250,871.84
039653100	ARCOSA INC	COMMON STOCK USD-.01 14,001.000	590,397.52		1,354,456.74

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	03969F109 ARCUS BIOSCIENCES INC	COMMON STOCK USD.0001 15,482.000		510,971.58	230,526.98
	04206A101 ARLO TECHNOLOGIES INC	COMMON STOCK USD.001 28,788.000		218,899.88	322,137.72
	04208T108 ARMADA HOFFER PROPERTIES IN	REIT USD.01 22,866.000		312,771.89	233,919.18
	042315705 ARMOUR RESIDENTIAL REIT INC	REIT USD.0001 15,991.000		721,199.36	301,590.26
	04247X102 ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01 12,507.000		1,265,504.27	1,767,614.31
	04316A108 ARTISAN PARTNERS ASSET MA A	COMMON STOCK USD.01 20,102.000		788,616.43	865,391.10
	043436104 ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01 5,620.000		669,017.62	1,365,828.60
	046224101 ASTEC INDUSTRIES INC	COMMON STOCK USD.2 6,541.000		324,511.95	219,777.60
	04911A107 ATLANTIC UNION BANKSHARES CO	COMMON STOCK USD1.33 25,755.000		896,747.98	975,599.40
	05350V106 AVANOS MEDICAL INC	COMMON STOCK USD.01 13,183.000		510,783.78	209,873.36
	05379B107 AVISTA CORP	COMMON STOCK 22,719.000		914,037.16	832,196.97
	054540208 AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001 9,330.000		374,173.20	651,887.10
	05465C100 AXOS FINANCIAL INC	COMMON STOCK USD.01 15,564.000		520,461.80	1,087,145.40
	05508R106 B+G FOODS INC	COMMON STOCK USD.01 22,714.000		608,794.20	156,499.46
	056525108 BADGER METER INC	COMMON STOCK USD1.0 8,439.000		574,794.94	1,790,080.68
	057665200 BALCHEM CORP	COMMON STOCK USD.0667 9,328.000		857,719.64	1,520,417.36
	05945F103 BANCFIRST CORP	COMMON STOCK USD1.0 5,704.000		374,093.32	668,394.72
	05969A105 BANCORP INC/THE	COMMON STOCK USD1.0 13,758.000		352,407.01	724,083.54
	05990K106 BANC OF CALIFORNIA INC	COMMON STOCK USD.01 39,523.000		632,928.00	611,025.58
	062540109 BANK OF HAWAII CORP	COMMON STOCK USD.01 11,406.000		473,494.44	812,563.44
	06652K103 BANKUNITED INC	COMMON STOCK USD.01 21,448.000		603,886.07	818,670.16
	06652V208 BANNER CORPORATION	COMMON STOCK USD.01 9,886.000		503,943.09	660,088.22

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	067806109 BARNES GROUP INC	COMMON STOCK USD.01			
		13,157.000	587,271.37		621,799.82
	070830104 BATH + BODY WORKS INC	COMMON STOCK USD.5			
		62,870.000	2,008,787.94		2,437,469.90
	08160H101 BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1			
		10,331.000	280,929.33		469,027.40
	084680107 BERKSHIRE HILLS BANCORP INC	COMMON STOCK USD.01			
		12,091.000	377,510.64		343,747.13
	088929104 BGC GROUP INC A	COMMON STOCK USD.01			
		106,232.000	892,410.31		962,461.92
	09062W204 BIOLIFE SOLUTIONS INC	COMMON STOCK USD.001			
		10,376.000	501,533.77		269,360.96
	09180C106 BJ S RESTAURANTS INC	COMMON STOCK			
		6,545.000	256,552.98		229,958.58
	09239B109 BLACKLINE INC	COMMON STOCK USD.01			
		14,886.000	967,761.71		904,473.36
	09257W100 BLACKSTONE MORTGAGE TRU CL A	REIT USD.01			
		49,632.000	1,150,057.48		864,093.12
	094235108 BLOOMIN BRANDS INC	COMMON STOCK USD.01			
		21,664.000	437,039.37		264,517.44
	09739D100 BOISE CASCADE CO	COMMON STOCK USD.01			
		11,020.000	531,615.70		1,309,837.20
	099406100 BOOT BARN HOLDINGS INC	COMMON STOCK USD.0001			
		8,759.000	414,745.20		1,329,791.38
	10316T104 BOX INC CLASS A	COMMON STOCK USD.0001			
		41,094.000	1,215,538.09		1,298,570.40
	104674106 BRADY CORPORATION CL A	COMMON STOCK USD.01			
		12,644.000	553,291.29		933,759.40
	105368203 BRANDYWINE REALTY TRUST	REIT USD.01			
		49,535.000	556,120.58		277,396.00
	10948W103 ACADIAN ASSET MANAGEMENT INC	COMMON STOCK USD.001			
		8,030.000	101,718.52		211,510.20
	109641100 BRINKER INTERNATIONAL INC	COMMON STOCK USD.1			
		12,748.000	446,979.75		1,686,432.92
	11040G103 BRISTOW GROUP INC	COMMON STOCK USD.01			
		7,063.000	193,244.77		242,260.90
	11373W107 BROOKLINE BANCORP INC	COMMON STOCK USD.01			
		25,559.000	350,911.79		301,596.20
	114340102 AZENTA INC	COMMON STOCK USD.01			
		13,075.000	590,532.38		653,750.00
	118440106 BUCKLE INC/THE	COMMON STOCK USD.01			
		8,581.000	250,680.16		436,000.61
	126349109 CSG SYSTEMS INTL INC	COMMON STOCK USD.01			
		7,994.000	324,248.31		408,573.34

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
126402106	CSW INDUSTRIALS INC	COMMON STOCK USD.01 4,825.000	1,734,608.76		1,702,260.00
126501105	CTS CORP	COMMON STOCK 8,644.000	223,537.03		455,798.12
126600105	CVB FINANCIAL CORP	COMMON STOCK 37,666.000	759,573.52		806,429.06
12662P108	CVR ENERGY INC	COMMON STOCK USD.01 9,805.000	288,552.10		183,745.70
12685J105	CABLE ONE INC	COMMON STOCK USD.01 1,323.000	520,866.04		479,084.76
127203107	CACTUS INC A	COMMON STOCK USD.01 19,127.000	966,918.26		1,116,251.72
128030202	CAL MAINE FOODS INC	COMMON STOCK USD.01 11,678.000	481,250.98		1,201,899.76
129500104	CALERES INC	COMMON STOCK USD.01 10,094.000	250,666.88		233,777.04
13057Q305	CALIFORNIA RESOURCES CORP	COMMON STOCK USD.01 20,467.000	927,096.39		1,062,032.63
130788102	CALIFORNIA WATER SERVICE GRP	COMMON STOCK USD.01 17,067.000	743,003.46		773,647.11
13100M509	CALIX INC	COMMON STOCK 16,930.000	579,292.32		590,349.10
131193104	TOPGOLF CALLAWAY BRANDS CORP	COMMON STOCK USD.01 40,611.000	562,282.04		319,202.46
14057J101	CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK USD.01 35,037.000	377,280.79		207,068.67
14174T107	CARETRUST REIT INC	REIT USD.01 53,747.000	1,176,429.97		1,453,856.35
141788109	CARGURUS INC	COMMON STOCK USD.001 25,236.000	577,429.76		922,123.44
14575E105	CARS.COM INC	COMMON STOCK USD.01 17,089.000	280,151.11		296,152.37
146229109	CARTER S INC	COMMON STOCK USD.01 10,340.000	575,369.30		560,324.60
14888U101	CATALYST PHARMACEUTICALS INC	COMMON STOCK USD.001 32,166.000	504,334.49		671,304.42
149150104	CATHAY GENERAL BANCORP	COMMON STOCK USD.01 20,429.000	764,453.57		972,624.69
149568107	CAVCO INDUSTRIES INC	COMMON STOCK USD.01 2,327.000	425,307.36		1,038,377.21
15202L107	CENTERSPACE	REIT 4,757.000	378,649.54		314,675.55
153527106	CENTRAL GARDEN + PET CO	COMMON STOCK USD.01 2,800.000	70,502.75		108,640.00

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
153527205	CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01 14,924.000		373,357.72	493,238.20
154760409	CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK 7,764.000		217,042.79	225,544.20
156431108	CENTURY ALUMINUM COMPANY	COMMON STOCK USD.01 14,910.000		202,073.68	271,660.20
156504300	CENTURY COMMUNITIES INC	COMMON STOCK USD.01 7,914.000		299,448.61	580,571.04
15687V109	CERTARA INC	COMMON STOCK USD.01 31,399.000		755,881.68	334,399.35
157210105	CEVA INC	COMMON STOCK USD.001 6,781.000		235,685.94	213,940.55
163072101	CHEESECAKE FACTORY INC/THE	COMMON STOCK USD.01 13,474.000		425,400.48	639,206.56
163086101	CHEFS WAREHOUSE INC/THE	COMMON STOCK USD.01 9,873.000		312,333.52	486,936.36
165303108	CHESAPEAKE UTILITIES CORP	COMMON STOCK USD.4867 6,566.000		617,356.53	796,784.10
17243V102	CINEMARK HOLDINGS INC	COMMON STOCK USD.001 30,641.000		543,712.93	949,258.18
177835105	CITY HOLDING CO	COMMON STOCK USD2.5 4,219.000		277,395.91	499,867.12
18467V109	CLEAR SECURE INC CLASS A	COMMON STOCK USD.00001 26,980.000		886,176.96	718,747.20
18539C105	CLEARWAY ENERGY INC A	COMMON STOCK USD.01 9,932.000		239,416.06	242,837.40
18539C204	CLEARWAY ENERGY INC C	COMMON STOCK 23,761.000		605,757.60	617,786.00
19239V302	COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.001 12,112.000		651,579.37	933,471.84
19247A100	COHEN + STEERS INC	COMMON STOCK USD.01 7,694.000		542,697.03	710,463.96
192576106	COHU INC	COMMON STOCK USD1.0 13,369.000		345,410.79	356,952.30
19459J104	COLLEGIUM PHARMACEUTICAL INC	COMMON STOCK USD.001 9,247.000		234,154.84	264,926.55
203607106	COMMUNITY FINANCIAL SYSTEM I	COMMON STOCK USD1.0 15,081.000		843,037.98	930,196.08
205768302	COMSTOCK RESOURCES INC	COMMON STOCK USD.5 25,995.000		307,923.51	473,628.90
20603L102	CONCENTRA GROUP HOLDINGS W/I	COMMON STOCK USD.01 30,859.000		441,440.43	610,391.02
207410101	CONNED CORP	COMMON STOCK USD.01 8,862.000		694,412.24	606,515.28

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	218352102 CORCEPT THERAPEUTICS INC	COMMON STOCK USD-.001 26,759.000		532,979.16	1,348,386.01
	21867A105 CORE LABORATORIES INC	COMMON STOCK USD-.01 13,467.000		309,756.38	233,113.77
	21871N101 CORECIVIC INC	COMMON STOCK USD-.01 31,635.000		315,496.38	687,744.90
	218937100 CORE NATURAL RESOURCES INC	COMMON STOCK USD-.01 7,675.000		204,540.13	818,769.00
	219798105 QUIDELORTHO CORP	COMMON STOCK USD-.001 18,907.000		745,565.77	842,306.85
	22041X102 CORSAIR GAMING INC	COMMON STOCK 13,161.000		271,990.98	86,994.21
	221006109 CORVEL CORP	COMMON STOCK USD-.0001 7,815.000		203,847.29	869,496.90
	22410J106 CRACKER BARREL OLD COUNTRY	COMMON STOCK USD-.01 6,375.000		685,696.36	336,982.50
	228903100 ARTIVION INC	COMMON STOCK USD-.01 10,820.000		225,886.50	309,343.80
	23128Q101 CURELINE PROPERTIES CORP	REIT USD.01 27,122.000		593,971.80	629,772.84
	23204G100 CUSTOMERS BANCORP INC	COMMON STOCK USD1.0 8,364.000		237,325.22	407,159.52
	23285D109 CYTEK BIOSCIENCES INC	COMMON STOCK USD-.001 29,933.000		300,590.26	194,265.17
	233377407 DXP ENTERPRISES INC	COMMON STOCK USD-.01 3,649.000		135,106.55	301,480.38
	23355L106 DXC TECHNOLOGY CO	COMMON STOCK USD-.01 51,935.000		1,098,829.05	1,037,661.30
	235825205 DANA INC	COMMON STOCK USD-.01 37,018.000		613,681.16	427,928.08
	238337109 DAVE + BUSTER S ENTERTAINMEN	COMMON STOCK USD-.01 9,021.000		316,818.53	263,322.99
	248019101 DELUXE CORP	COMMON STOCK USD1.0 12,703.000		372,983.84	286,960.77
	252784301 DIAMONDROCK HOSPITALITY CO	REIT USD.01 59,556.000		604,481.12	537,790.68
	253798102 DIGI INTERNATIONAL INC	COMMON STOCK USD-.01 10,442.000		167,931.11	315,661.66
	25402D102 DIGITALOCEAN HOLDINGS INC	COMMON STOCK USD-.00025 18,264.000		658,848.53	622,254.48
	25432X102 DIME COMMUNITY BANCSHARES IN	COMMON STOCK USD-.01 11,265.000		316,341.90	346,229.78
	254543101 DIODES INC	COMMON STOCK USD-.667 13,296.000		630,965.58	819,964.32

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	25787G100 DONNELLEY FINANCIAL SOLUTION	COMMON STOCK USD-.01 7,620,000		198,629.22	478,002.60
	258278100 DORMAN PRODUCTS INC	COMMON STOCK USD-.01 7,793,000		578,781.65	1,009,583.15
	25862V105 DOUBLEVERIFY HOLDINGS INC	COMMON STOCK USD-.001 40,286,000		1,138,946.86	773,894.06
	25960P109 DOUGLAS EMMETT INC	REIT USD-.01 48,036,000		624,803.78	891,548.16
	26154D100 DREAM FINDERS HOMES INC A	COMMON STOCK USD-.01 7,855,000		248,650.03	182,785.85
	267475101 DYCOM INDUSTRIES INC	COMMON STOCK USD-.3333333 8,351,000		844,346.69	1,453,575.06
	268158201 DYNAVAX TECHNOLOGIES CORP	COMMON STOCK USD-.001 35,074,000		356,371.48	447,894.98
	268948106 EAGLE BANCORP INC	COMMON STOCK USD-.01 8,659,000		425,642.87	225,393.77
	27616P103 EASTERLY GOVERNMENT PROPERTI	REIT USD-.01 28,280,000		578,823.43	321,260.80
	278768106 EHOSTAR CORP A	COMMON STOCK USD-.001 34,666,000		638,928.44	783,851.40
	28035Q102 EDGEWELL PERSONAL CARE CO	COMMON STOCK USD-.01 13,981,000		543,735.00	469,761.60
	28852N109 ELLINGTON FINANCIAL INC	REIT 25,386,000		426,228.68	307,678.32
	29082K105 EMBECTA CORP	COMMON STOCK USD-.01 16,550,000		490,802.06	341,757.50
	292218104 EMPLOYERS HOLDINGS INC	COMMON STOCK USD-.01 7,089,000		241,700.63	363,169.47
	292554102 ENCORE CAPITAL GROUP INC	COMMON STOCK USD-.01 6,803,000		249,161.35	324,979.31
	29272W109 ENERGIZER HOLDINGS INC	COMMON STOCK 18,750,000		639,915.67	654,187.50
	292765104 ENERPAC TOOL GROUP CORP	COMMON STOCK USD-.2 15,547,000		371,358.65	638,826.23
	29355X107 ENPRO INC	COMMON STOCK USD-.01 6,024,000		434,028.49	1,038,838.80
	29357K103 ENOVA INTERNATIONAL INC	COMMON STOCK USD-.00001 7,517,000		182,829.21	720,729.96
	294268107 EPIJUS INC	COMMON STOCK USD-.01 7,612,000		291,670.31	562,374.56
	29430C102 VESTIS CORP	COMMON STOCK USD-.01 32,816,000		629,378.08	500,115.84
	296315104 ESCO TECHNOLOGIES INC	COMMON STOCK USD-.01 7,390,000		524,313.44	984,421.90

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	29670E107 ESSENTIAL PROPERTIES REALTY	REIT USD.01			
		50,304.000	1,225,675.79		1,573,509.12
	297602104 ETHAN ALLEN INTERIORS INC	COMMON STOCK USD.01			
		6,487.000	163,596.06		182,349.57
	29786A106 ETSY INC	COMMON STOCK USD.001			
		32,282.000	1,745,570.08		1,707,394.98
	30040P103 EVERTEC INC	COMMON STOCK USD.01			
		18,252.000	482,763.76		630,241.56
	300426103 EVERUS CONSTRUCTION GROUP	COMMON STOCK			
		14,630.000	737,931.80		961,922.50
	30212W100 EXP WORLD HOLDINGS INC	COMMON STOCK USD.00001			
		24,228.000	472,642.49		278,864.28
	30226D106 EXTREME NETWORKS INC	COMMON STOCK USD.001			
		37,912.000	449,502.56		634,646.88
	302301106 EZCORP INC CL A	COMMON STOCK USD.01			
		14,774.000	151,394.19		180,538.28
	30257X104 FB FINANCIAL CORP	COMMON STOCK USD1.0			
		10,041.000	346,576.60		517,211.91
	313855108 FEDERAL SIGNAL CORP	COMMON STOCK USD1.0			
		17,539.000	497,373.26		1,620,428.21
	318672706 FIRST BANCORP PUERTO RICO	COMMON STOCK USD.1			
		46,722.000	410,562.31		868,561.98
	318910106 FIRST BANCORP/NC	COMMON STOCK			
		11,861.000	421,507.92		521,528.17
	319829107 FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.0			
		29,108.000	360,505.21		492,507.36
	320209109 FIRST FINANCIAL BANCORP	COMMON STOCK			
		27,399.000	649,974.77		736,485.12
	32051X108 FIRST HAWAIIAN INC	COMMON STOCK USD.01			
		36,692.000	755,681.18		952,157.40
	344849104 FOOT LOCKER INC	COMMON STOCK USD.01			
		23,676.000	442,350.56		515,189.76
	346375108 FORMFACTOR INC	COMMON STOCK USD.001			
		22,223.000	547,799.01		977,812.00
	34965K107 FORTREA HOLDINGS INC	COMMON STOCK USD.001			
		25,731.000	930,528.03		479,883.15
	349853101 FORWARD AIR CORP	COMMON STOCK USD.01			
		5,617.000	298,392.52		181,148.25
	35086T109 FOUR CORNERS PROPERTY TRUST	REIT USD.0001			
		27,752.000	692,668.08		753,189.28
	35138V102 FOX FACTORY HOLDING CORP	COMMON STOCK USD.001			
		11,960.000	596,628.78		362,029.20
	35243J101 FRANKLIN BSP REALTY TRUST IN	REIT USD.01			
		23,477.000	357,681.19		294,401.58

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D)	MAT DATE (D)	COST	(E) CURRENT VALUE
	353514102 FRANKLIN ELECTRIC CO INC	COMMON STOCK USD.1 11,274.000		606,594.43		1,098,651.30
	35905A109 FRONTDOOR INC	COMMON STOCK USD.01 21,759.000		566,808.24		1,189,564.53
	359664109 FULGENT GENETICS INC	COMMON STOCK USD.0001 5,877.000		358,232.79		108,548.19
	359694106 H.B. FULLER CO.	COMMON STOCK USD1.0 15,673.000		793,723.60		1,057,614.04
	360271100 FULTON FINANCIAL CORP	COMMON STOCK USD2.5 52,226.000		709,845.06		1,006,917.28
	36162U106 GEO GROUP INC/THE	COMMON STOCK USD.01 39,042.000		344,937.87		1,092,395.16
	36237H101 G III APPAREL GROUP LTD	COMMON STOCK USD.01 11,075.000		356,630.03		361,266.50
	36251C103 GMS INC	COMMON STOCK USD.01 11,273.000		349,904.54		956,288.59
	37247D106 GENWORTH FINANCIAL INC	COMMON STOCK USD.001 122,519.000		546,301.54		856,407.81
	37253A103 GENTHERM INC	COMMON STOCK 8,889.000		428,073.39		354,893.33
	374297109 GETTY REALTY CORP	REIT USD.01 14,580.000		410,333.51		439,295.40
	374689107 GIBALTAR INDUSTRIES INC	COMMON STOCK USD.01 8,707.000		402,355.63		512,842.30
	377322102 GLAUKOS CORP	COMMON STOCK USD.001 15,821.000		934,506.76		2,372,200.74
	379378201 GLOBAL NET LEASE INC	REIT USD.01 56,824.000		834,014.84		414,815.20
	38046C109 GOGO INC	COMMON STOCK USD.0001 16,955.000		312,647.04		137,165.95
	381013101 GOLDEN ENTERTAINMENT INC	COMMON STOCK USD.01 5,901.000		309,562.56		186,471.60
	38267D109 GOOSEHEAD INSURANCE INC A	COMMON STOCK USD.01 6,999.000		495,691.08		750,432.78
	387328107 GRANITE CONSTRUCTION INC	COMMON STOCK USD.01 12,549.000		399,054.29		1,100,672.79
	392709101 GREEN BRICK PARTNERS INC	COMMON STOCK USD.01 8,813.000		308,332.40		497,846.37
	39304D102 GREEN DOT CORP CLASS A	COMMON STOCK USD.001 15,425.000		545,057.41		164,122.00
	393222104 GREEN PLAINS INC	COMMON STOCK USD.001 18,550.000		458,372.34		175,854.00
	393657101 GREENBRIER COMPANIES INC	COMMON STOCK 8,999.000		365,931.03		548,849.01

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	39813G109 GRID DYNAMICS HOLDINGS INC	COMMON STOCK USD.0001			
		17,230.000		383,281.35	383,281.35
	398433102 GRIFFON CORP	COMMON STOCK USD.25			
		11,386.000		300,260.84	811,480.22
	39874R101 GROCERY OUTLET HOLDING CORP	COMMON STOCK USD.001			
		27,866.000		586,975.60	434,988.26
	398905109 GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01			
		3,730.000		432,562.86	1,572,120.40
	401617105 GUESS? INC	COMMON STOCK USD.01			
		7,817.000		140,319.01	109,907.02
	40416E103 HCI GROUP INC	COMMON STOCK			
		2,437.000		165,006.96	283,983.61
	404251100 HNI CORP	COMMON STOCK USD1.0			
		13,713.000		504,229.05	690,723.81
	405217100 HAIN CELESTIAL GROUP INC	COMMON STOCK USD.01			
		25,873.000		427,976.28	159,118.95
	410345102 HANESBRANDS INC	COMMON STOCK USD.01			
		101,138.000		525,674.34	823,263.32
	410495204 HANMI FINANCIAL CORPORATION	COMMON STOCK USD.001			
		8,608.000		197,320.07	203,320.96
	41068X100 HA SUSTAINABLE INFRASTRUCTUR	COMMON STOCK USD.01			
		34,052.000		867,806.71	913,615.16
	413160102 HARMONIC INC	COMMON STOCK USD.001			
		33,425.000		233,618.43	442,212.75
	413197104 HARMONY BIOSCIENCES HOLDINGS	COMMON STOCK USD.00001			
		10,958.000		437,476.73	377,064.78
	415864107 ENVIRI CORP	COMMON STOCK USD1.25			
		22,983.000		379,952.69	176,969.10
	420261109 HAWKINS INC	COMMON STOCK USD.01			
		5,460.000		151,374.04	669,778.20
	421298100 HAYWARD HOLDINGS INC	COMMON STOCK USD.001			
		40,795.000		595,676.71	623,755.55
	421906108 HEALTHCARE SERVICES GROUP	COMMON STOCK USD.01			
		21,025.000		513,641.72	244,205.38
	42222N103 HEALTHSTREAM INC	COMMON STOCK			
		6,890.000		175,886.15	219,102.00
	422347104 HEARTLAND EXPRESS INC	COMMON STOCK USD.01			
		12,387.000		231,391.04	138,982.14
	422819102 HEIDRICK + STRUGGLIES INTL	COMMON STOCK USD.01			
		5,861.000		174,743.45	259,700.91
	42330P107 HELIX ENERGY SOLUTIONS GROUP	COMMON STOCK			
		41,023.000		280,013.47	382,334.36
	423452101 HELMERICH + PAYNE	COMMON STOCK USD.1			
		28,331.000		651,975.52	907,158.62

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	42722X106 HERITAGE FINANCIAL CORP	COMMON STOCK			
		9,798.000		299,967.72	240,051.00
	42806J700 HERTZ GLOBAL HLDGS INC	COMMON STOCK USD-.01			
		36,021.000		145,435.88	131,836.86
	431284108 HIGHWOODS PROPERTIES INC	REIT USD-.01			
		30,413.000		710,732.31	930,029.54
	431571108 HILLENBRAND INC	COMMON STOCK			
		20,148.000		716,603.32	620,155.44
	432748101 HILLTOP HOLDINGS INC	COMMON STOCK USD-.01			
		13,233.000		437,673.62	378,860.79
	433000106 HIMS + HERS HEALTH INC	COMMON STOCK USD-.0001			
		54,850.000	1,032,309.69		1,326,273.00
	439407109 HOPE BANCORP INC	COMMON STOCK USD-.001			
		34,639.000	487,341.26		425,713.31
	440327104 HORACE MANN EDUCATORS	COMMON STOCK USD-.001			
		11,691.000	416,192.36		458,637.93
	443320106 HUB GROUP INC CL A	COMMON STOCK USD-.01			
		17,442.000	432,926.25		777,215.52
	44891N208 IAC INC	COMMON STOCK USD-.0001			
		20,325.000	1,119,178.82		876,820.50
	44930G107 ICU MEDICAL INC	COMMON STOCK USD-.1			
		7,025.000	706,779.33		1,090,069.25
	44952J104 CRESCENT ENERGY INC A	COMMON STOCK USD-.0001			
		50,110.000	644,849.18		732,107.10
	453204109 IMPINJ INC	COMMON STOCK USD-.001			
		6,575.000	1,331,148.52		955,084.50
	45332Y109 INARI MEDICAL INC	COMMON STOCK USD-.001			
		14,446.000	688,644.38		737,468.30
	453836108 INDEPENDENT BANK CORP/WA	COMMON STOCK USD-.01			
		12,195.000	887,536.48		782,797.05
	45384B106 INDEPENDENT BANK GROUP INC	COMMON STOCK USD-.01			
		10,346.000	520,587.52		627,691.82
	45688C107 INGEVITY CORP	COMMON STOCK USD-.01			
		10,431.000	556,673.92		425,063.25
	45765U103 INSIGHT ENTERPRISES INC	COMMON STOCK USD-.01			
		7,838.000	496,195.96		1,192,159.80
	457651107 INNOVEX INTERNATIONAL INC	COMMON STOCK USD-.01			
		10,125.000	373,368.29		141,446.25
	457686105 INNOSPEC INC	COMMON STOCK USD-.01			
		7,157.000	547,976.87		787,699.42
	457730109 INSPIRE MEDICAL SYSTEMS INC	COMMON STOCK USD-.001			
		8,599.000	1,825,521.84		1,594,082.62
	45774W108 INSTEEL INDUSTRIES INC	COMMON STOCK			
		5,575.000	174,631.29		150,580.75

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	45780R101 INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01 6,663.000		538,717.18	1,167,690.75
	45781M101 INNOVIVA INC	COMMON STOCK USD.01 15,799.000		205,483.51	274,112.65
	45781V101 INNOVATIVE INDUSTRIAL PROPER	REIT USD.001 8,136.000		1,002,018.56	542,183.04
	45798S208 INTEGRA LIFESCIENCES HOLDING	COMMON STOCK USD.01 19,037.000		551,800.35	431,759.16
	45826H109 INTEGER HOLDINGS CORP	COMMON STOCK USD.001 9,624.000		624,730.57	1,275,372.48
	458334109 INTERPARFUMS INC	COMMON STOCK USD.001 5,147.000		280,997.90	676,881.97
	45866S304 INTERFACE INC	COMMON STOCK USD.1 16,724.000		269,993.38	407,229.40
	45867G101 INTERDIGITAL INC	COMMON STOCK USD.01 7,272.000		550,416.83	1,408,731.84
	46333X108 IRONWOOD PHARMACEUTICALS INC	COMMON STOCK USD.001 40,399.000		448,228.14	178,967.57
	465741106 ITRON INC	COMMON STOCK 12,938.000		927,071.39	1,404,808.04
	46590V100 JBG SMITH PROPERTIES	REIT USD.01 24,233.000		351,215.62	372,461.21
	466032109 J + J SNACK FOODS CORP	COMMON STOCK 4,459.000		591,654.10	691,724.67
	466367109 JACK IN THE BOX INC	COMMON STOCK USD.01 5,491.000		481,932.17	228,645.24
	46817M107 JACKSON FINANCIAL INC A	COMMON STOCK USD.01 21,193.000		943,268.67	1,845,486.44
	477143101 JETBLUE AIRWAYS CORP	COMMON STOCK USD.01 85,593.000		433,594.02	672,760.98
	477839104 JBT MAREL CORP	COMMON STOCK USD.01 9,137.000		844,903.41	1,161,312.70
	48123V102 ZIFF DAVIS INC	COMMON STOCK USD.01 12,268.000		624,425.35	666,643.12
	48238T109 OPENLANE INC	COMMON STOCK USD.01 30,650.000		447,765.14	608,096.00
	48251K100 KKR REAL ESTATE FINANCE TRUS	REIT USD.01 16,765.000		328,793.47	169,326.50
	483007704 KAISER ALUMINUM CORP	COMMON STOCK USD.01 4,575.000		405,276.58	321,485.25
	489170100 KENNAMETAL INC	COMMON STOCK USD1.25 22,303.000		555,794.59	535,718.06
	489398107 KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.0001 33,898.000		546,744.89	338,641.02

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49926D109	KNOWLES CORP	COMMON STOCK USD.01 25,266.000		401,804.08	503,551.38
500255104	KOHL'S CORP	COMMON STOCK USD.01 31,910.000		661,849.06	448,016.40
50050N103	KONTOOR BRANDS INC	COMMON STOCK 14,238.000		592,803.80	1,216,067.58
50060P106	KOPPERS HOLDINGS INC	COMMON STOCK USD.01 5,810.000		207,180.24	188,244.00
500643200	KORN FERRY	COMMON STOCK USD.01 14,923.000		622,904.86	1,006,556.35
501147102	KRYSTAL BIOTECH INC	COMMON STOCK USD.00001 7,262.000		1,271,286.51	1,137,664.92
501242101	KULICKE + SOFFA INDUSTRIES	COMMON STOCK 15,459.000		417,705.93	721,316.94
50187T106	LGI HOMES INC	COMMON STOCK USD.01 5,938.000		443,738.10	530,857.20
50189K103	LCI INDUSTRIES	COMMON STOCK USD.01 7,306.000		714,417.69	755,367.34
502175102	LTC PROPERTIES INC	REIT USD.01 12,721.000		518,632.66	439,510.55
505336107	LA Z BOY INC	COMMON STOCK USD1.0 12,000.000		348,441.87	522,840.00
511656100	LAKELAND FINANCIAL CORP	COMMON STOCK 7,316.000		492,879.56	503,048.16
516806205	VITAL ENERGY INC	COMMON STOCK USD.01 7,737.000		549,802.28	239,228.04
524660107	LEGGETT + PLATT INC	COMMON STOCK USD.01 38,527.000		469,169.79	369,859.20
525558201	LEMAITRE VASCULAR INC	COMMON STOCK USD.01 5,869.000		243,978.58	540,769.66
527064109	LESLIE S INC	COMMON STOCK USD.001 54,290.000		670,853.12	121,066.70
529043101	LXP INDUSTRIAL TRUST	REIT USD.0001 84,497.000		885,517.76	686,115.64
53115L104	LIBERTY ENERGY INC	COMMON STOCK 46,886.000		863,120.14	932,562.54
53220K504	LIGAND PHARMACEUTICALS	COMMON STOCK USD.001 5,343.000		516,700.69	572,502.45
534187109	LINCOLN NATIONAL CORP	COMMON STOCK 48,875.000		1,291,563.14	1,549,826.25
535556106	LINDSAY CORP	COMMON STOCK USD1.0 3,112.000		298,491.19	368,180.72
53635B107	LIQUIDITY SERVICES INC	COMMON STOCK USD.001 6,390.000		85,413.22	206,333.10

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE	
	58463J304 MEDICAL PROPERTIES TRUST INC	REIT USD.001				
		172,266.000		771,285.97		680,450.70
	58502B106 PEDIATRIX MEDICAL GROUP INC	COMMON STOCK USD.01				
		24,245.000		478,945.38		318,094.40
	589378108 MERCURY SYSTEMS INC	COMMON STOCK USD.01				
		14,539.000		545,774.25		610,638.00
	589400100 MERCURY GENERAL CORP	COMMON STOCK				
		7,631.000		255,312.07		507,308.88
	589889104 MERIT MEDICAL SYSTEMS INC	COMMON STOCK				
		16,723.000		769,070.13		1,617,448.56
	59001A102 MERITAGE HOMES CORP	COMMON STOCK USD.01				
		10,381.000		739,138.83		1,596,805.42
	59064R109 MESA LABORATORIES INC	COMMON STOCK				
		1,559.000		375,560.33		205,585.33
	59100U108 PATHWARD FINANCIAL INC	COMMON STOCK USD.01				
		7,130.000		239,043.18		524,625.40
	596680108 MIDDLESEX WATER CO	COMMON STOCK				
		5,120.000		458,742.43		269,465.60
	600544100 MILLERKNOLL INC	COMMON STOCK USD.2				
		19,841.000		361,730.93		448,208.19
	603158106 MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1				
		9,154.000		514,977.93		697,626.34
	60646V105 MISTER CAR WASH INC	COMMON STOCK USD.01				
		26,807.000		222,386.83		195,423.03
	60786M105 MOELIS + CO CLASS A	COMMON STOCK USD.01				
		20,258.000		951,485.01		1,496,661.04
	609027107 MONARCH CASINO + RESORT INC	COMMON STOCK USD.01				
		3,642.000		156,956.00		287,353.80
	610236101 MONRO INC	COMMON STOCK USD.01				
		8,593.000		454,903.35		213,106.40
	615394202 MOOG INC CLASS A	COMMON STOCK USD1.0				
		8,254.000		644,333.29		1,624,717.36
	62482R107 MR COOPER GROUP INC	COMMON STOCK USD.01				
		18,360.000		583,996.94		1,762,743.60
	62855J104 MYRIAD GENETICS INC	COMMON STOCK USD.01				
		26,119.000		638,338.15		358,091.49
	628778102 N B T BANCORP INC	COMMON STOCK USD.01				
		13,533.000		459,330.26		646,336.08
	62878D100 N ABLE INC	COMMON STOCK USD.001				
		20,245.000		267,339.66		189,088.30
	62886E108 NCR VOYIX CORP	COMMON STOCK USD.01				
		41,880.000		701,006.95		579,619.20
	629209305 NMI HOLDINGS INC	COMMON STOCK USD.01				
		22,704.000		480,674.97		834,599.04

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	62945V109 NV5 GLOBAL INC	COMMON STOCK USD.01 14,932.000		469,360.06	281,318.88
	63001NI06 NCR ATLEOS CORP	COMMON STOCK USD.01 20,793.000		453,647.93	705,298.56
	633707I04 NATIONAL BANK HOLD CL A	COMMON STOCK 10,903.000		386,199.39	469,483.18
	635017I06 NATIONAL BEVERAGE CORP	COMMON STOCK USD.01 6,716.000		195,070.86	286,571.72
	635906I00 NATIONAL HEALTHCARE CORP	COMMON STOCK USD.01 3,545.000		338,798.81	381,300.20
	637215I04 NATIONAL PRESTO INDS INC	COMMON STOCK USD1.0 1,503.000		140,387.18	147,925.26
	63845R107 NATIONAL VISION HOLDINGS INC	COMMON STOCK USD.01 22,589.000		613,284.55	235,377.38
	63938CI08 NAVIENT CORP	COMMON STOCK USD.01 22,170.000		405,180.59	294,639.30
	64049M209 NEOGENOMICS INC	COMMON STOCK USD.001 36,822.000		960,482.70	606,826.56
	64115T104 NETSCOUT SYSTEMS INC	COMMON STOCK USD.001 20,568.000		667,993.44	445,502.88
	642045I08 ATLAS ENERGY SOLUTIONS INC	COMMON STOCK 17,390.000		412,577.75	385,710.20
	649604840 NEW YORK MORTGAGE TRUST INC	REIT USD.02 25,989.000		545,212.68	157,493.34
	651229I06 NEWELL BRANDS INC	COMMON STOCK USD1.0 119,358.000		1,109,985.24	1,188,805.68
	65341D102 NEXPOINT RESIDENTIAL	REIT USD.01 6,345.000		293,115.26	264,903.75
	66553I307 NORTHERN OIL AND GAS INC	COMMON STOCK USD.001 28,497.000		955,838.93	1,058,948.52
	667340I03 NORTHWEST BANCSHARES INC	COMMON STOCK USD.01 36,550.000		505,939.42	482,094.50
	66765NI05 NORTHWEST NATURAL HOLDING CO	COMMON STOCK 11,304.000		617,042.59	447,186.24
	67011P100 DNOW INC	COMMON STOCK USD.01 30,368.000		276,666.97	395,087.68
	67098H104 O I GLASS INC	COMMON STOCK USD.01 44,372.000		665,669.99	480,992.48
	67103X102 OFG BANCORP	COMMON STOCK USD1.0 13,174.000		237,579.93	557,523.68
	671044I05 OSI SYSTEMS INC	COMMON STOCK 4,460.000		340,652.06	746,737.80
	675232I02 OCEANEERING INTL INC	COMMON STOCK USD.25 28,992.000		423,253.62	756,111.36

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	68213N109 OMNICELL INC	COMMON STOCK USD.001 13,287.000		730,624.42	591,537.24
	68218D202 OMNIAB INC	12.5 EARNOUT COMMON STOCK 2,101.000		0.00	0.00
	68218J301 OMNIAB INC	15.00 EARNOUT COMMON STOCK 2,101.000		0.00	0.00
	68622V106 ORGANON + CO	COMMON STOCK USD.01 73,893.000		1,227,178.48	1,102,483.56
	689648103 OTTER TAIL CORP	COMMON STOCK USD5.0 12,002.000		873,045.46	886,227.68
	690045109 REVELYST INC	COMMON STOCK 16,755.000		320,858.25	322,198.65
	69007J106 OUTFRONT MEDIA INC	REIT USD.01 39,525.000		715,422.64	701,173.50
	690732102 OWENS + MINOR INC	COMMON STOCK USD2.0 21,206.000		440,471.23	277,162.42
	691497309 OXFORD INDUSTRIES INC	COMMON STOCK USD1.0 4,231.000		285,291.91	333,318.18
	69318J100 PC CONNECTION INC	COMMON STOCK USD.01 3,552.000		192,905.57	246,047.04
	693282105 PDP SOLUTIONS INC	COMMON STOCK USD.00015 8,899.000		156,526.85	240,984.92
	69343T107 RJT PARTNERS INC	A COMMON STOCK USD.01 6,801.000		711,698.76	1,073,265.81
	69354N106 PRA GROUP INC	COMMON STOCK USD.01 11,304.000		379,130.52	236,140.56
	69478X105 PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01 27,667.000		921,482.17	689,461.64
	695127100 PACIRA BIOSCIENCES INC	COMMON STOCK USD.001 13,246.000		616,431.18	249,554.64
	69753M105 PALOMAR HOLDINGS INC	COMMON STOCK USD.0001 7,594.000		623,257.55	801,850.46
	698813102 PAPA JOHN S INTL INC	COMMON STOCK USD.01 9,368.000		710,043.18	384,743.76
	69888T207 PAR PACIFIC HOLDINGS INC	COMMON STOCK USD.01 16,054.000		291,488.42	263,125.06
	700658107 PARK NATIONAL CORP	COMMON STOCK 4,173.000		403,613.46	715,377.39
	703343103 PATRICK INDUSTRIES INC	COMMON STOCK 9,648.000		409,564.54	801,555.84
	703395103 PATTERSON COS INC	COMMON STOCK USD.01 22,504.000		642,185.45	694,473.44
	703481101 PATTERSON UTI ENERGY INC	COMMON STOCK USD.01 101,809.000		752,648.46	840,942.34

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	70451X104 PAYONEER GLOBAL INC	COMMON STOCK USD.01 73,663.000		528,341.11	739,576.52
	704551100 PEABODY ENERGY CORP	COMMON STOCK 34,858.000		885,570.98	729,926.52
	70509V100 PEBBLEBROOK HOTEL TRUST	REIT USD.01 34,342.000		454,907.13	465,334.10
	707569109 PENN ENTERTAINMENT INC	COMMON STOCK USD.01 42,930.000		850,335.78	850,872.60
	70931T103 PENNYMAC MORTGAGE INVESTMENT	REIT USD.01 24,916.000		470,640.21	313,692.44
	71363P106 PERDOCEO EDUCATION CORP	COMMON STOCK USD.01 17,722.000		211,891.03	469,101.34
	71742Q106 PHIBRO ANIMAL HEALTH CORP A	COMMON STOCK USD.001 5,977.000		173,136.31	125,517.00
	71844V201 PHILLIPS EDISON + COMPANY IN	REIT USD.01 35,179.000		1,206,753.32	1,317,805.34
	71880K101 PHINIA INC	COMMON STOCK USD.01 12,066.000		447,574.10	581,219.22
	719405102 PHOTONICS INC	COMMON STOCK USD.01 18,179.000		207,824.26	428,297.24
	724078100 PIPER SANDLER COS	COMMON STOCK USD.01 4,550.000		432,148.30	1,364,772.50
	724479100 PITNEY BOWES INC	COMMON STOCK USD1.0 45,615.000		303,347.65	330,252.60
	729132100 PLEXUS CORP	COMMON STOCK USD.01 7,812.000		501,546.65	1,222,421.76
	739128106 POWELL INDUSTRIES INC	COMMON STOCK USD.01 2,683.000		111,270.26	594,686.95
	740367404 PREFERRED BANK/LOS ANGELES	COMMON STOCK 3,565.000		226,892.29	307,944.70
	74051N102 PREMIER INC CLASS A	COMMON STOCK USD.01 27,573.000		602,261.70	584,547.60
	74112D101 PRESTIGE CONSUMER HEALTHCARE	COMMON STOCK USD.01 14,174.000		634,148.21	1,106,847.66
	741511109 PRICESMART INC	COMMON STOCK USD.0001 7,130.000		546,952.21	657,172.10
	74267C106 PROASSURANCE CORP	COMMON STOCK USD.01 14,674.000		539,765.61	233,463.34
	74276R102 PRIVIA HEALTH GROUP INC	COMMON STOCK USD.01 29,605.000		834,750.35	578,777.75
	74319R101 PROG HOLDINGS INC	COMMON STOCK USD.5 11,918.000		339,833.72	503,654.68
	743312100 PROGRESS SOFTWARE CORP	COMMON STOCK USD.01 12,311.000		441,886.65	802,061.65

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	74340E103 PROGYNV INC	COMMON STOCK USD-.0001 21,251.000		353,476.05	366,579.75
	74347M108 PROPETRO HOLDING CORP	COMMON STOCK 22,740.000		318,767.06	212,164.20
	74366E102 PROTAGONIST THERAPEUTICS INC	COMMON STOCK USD-.00001 17,101.000		599,517.58	660,098.60
	743713109 PROTO LABS INC	COMMON STOCK USD-.001 7,031.000		674,360.56	274,841.79
	74386T105 PROVIDENT FINANCIAL SERVICES	COMMON STOCK USD-.01 37,436.000		698,171.84	706,417.32
	747316107 QUAKER CHEMICAL CORPORATION	COMMON STOCK USD1.0 3,930.000		608,574.08	553,186.80
	74736K101 QORVO INC	COMMON STOCK USD-.0001 27,120.000	1,921,587.60		1,896,501.60
	747619104 QUANEX BUILDING PRODUCTS	COMMON STOCK USD-.01 13,486.000	294,718.76		326,900.64
	74874Q100 QUINSTREET INC	COMMON STOCK USD-.001 16,145.000	208,232.25		372,465.15
	749660106 RPC INC	COMMON STOCK USD.1 24,278.000	135,870.89		144,211.32
	74982T103 RXO INC	COMMON STOCK USD-.01 40,166.000	766,598.30		957,557.44
	750236101 RADIAN GROUP INC	COMMON STOCK USD-.001 42,733.000	917,964.96		1,355,490.76
	750491102 RADNET INC	COMMON STOCK USD-.0001 18,696.000	484,179.60		1,305,728.64
	75574U101 READY CAPITAL CORP	REIT USD.0001 48,353.000	581,867.78		329,767.46
	758075402 REDWOOD TRUST INC	REIT USD.01 37,944.000	506,322.72		247,774.32
	75970E107 RENASANT CORP	COMMON STOCK USD5.0 18,238.000	534,556.38		652,008.50
	76009N100 UPOUND GROUP INC	COMMON STOCK USD-.01 13,963.000	401,613.50		407,300.71
	76118Y104 RESIDRO TECHNOLOGIES INC	COMMON STOCK USD-.001 42,166.000	669,229.65		971,926.30
	76131N101 RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001 36,665.000	631,466.43		636,504.40
	761624105 REX AMERICAN RESOURCES CORP	COMMON STOCK USD-.01 4,437.000	119,832.36		184,978.53
	770323103 ROBERT HALF INC	COMMON STOCK USD-.001 29,123.000	1,899,607.55		2,052,006.58
	775133101 ROGERS CORP	COMMON STOCK USD1.0 4,873.000	595,589.20		495,145.53

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	781846209 RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01			
		17,882.000		903,919.01	979,754.78
	783859101 S + T BANCORP INC	COMMON STOCK USD2.5			
		10,973.000		358,270.42	419,388.06
	784305104 SJW GROUP	COMMON STOCK USD.001			
		8,708.000		659,411.20	428,607.76
	78440X887 SL GREEN REALTY CORP	REIT USD.01			
		20,287.000		615,655.03	1,377,893.04
	78454L100 SM ENERGY CO	COMMON STOCK USD.01			
		32,824.000		526,613.33	1,272,258.24
	78463M107 SPS COMMERCE INC	COMMON STOCK USD.001			
		10,780.000		769,652.19	1,983,412.20
	78473E103 SPX TECHNOLOGIES INC	COMMON STOCK USD.01			
		13,302.000		581,844.68	1,935,707.04
	78573M104 SABRE CORP	COMMON STOCK USD.01			
		110,703.000		644,027.62	404,065.95
	78646V107 SAFEHOLD INC	REIT USD.001			
		13,116.000		672,593.45	242,383.68
	78648T100 SAFETY INSURANCE GROUP INC	COMMON STOCK USD.01			
		4,261.000		311,815.17	351,106.40
	790148100 ST JOE CO/THE	COMMON STOCK			
		10,895.000		312,987.16	489,512.35
	79546E104 SALLY BEAUTY HOLDINGS INC	COMMON STOCK USD.01			
		29,224.000		315,406.04	305,390.80
	800422107 JOHN B. SANFILIPPO + SON INC	COMMON STOCK USD.01			
		2,587.000		195,276.31	225,353.57
	801056102 SANMINA CORP	COMMON STOCK USD.01			
		15,679.000		511,440.19	1,186,429.93
	804395101 SAUL CENTERS INC	REIT USD.01			
		3,547.000		170,292.80	137,623.60
	806037107 SCANSOURCE INC	COMMON STOCK			
		6,291.000		212,747.28	298,507.95
	80689H102 SCHNEIDER NATIONAL INC CL B	COMMON STOCK			
		13,487.000		364,911.02	394,899.36
	807066105 SCHOLASTIC CORP	COMMON STOCK USD.01			
		7,128.000		259,869.73	152,040.24
	80810D103 SCHRODINGER INC	COMMON STOCK USD.01			
		15,899.000		712,704.14	306,691.71
	808541106 MATIV HOLDINGS INC	COMMON STOCK USD.1			
		15,585.000		594,873.83	169,876.50
	811054402 EW SCRIPPS CO/THE A	COMMON STOCK USD.01			
		1.000		15.94	2.21
	811707801 SEACOAST BANKING CORP/FL	COMMON STOCK USD.1			
		24,293.000		712,966.73	668,786.29

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	81211K100 SEALED AIR CORP	COMMON STOCK USD.1 41,799.000		1,494,109.28	1,414,060.17
	81619Q105 SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.001 29,970.000		345,737.28	564,934.50
	816850101 SEMTECH CORP	COMMON STOCK USD.01 24,210.000		826,964.09	1,497,388.50
	81725T100 SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1 12,153.000		784,881.48	866,022.78
	81768T108 SERVISFIRST BANCSHARES INC	COMMON STOCK USD.001 14,403.000		621,530.44	1,220,510.22
	819047101 SHAKE SHACK INC CLASS A	COMMON STOCK USD.01 11,485.000		798,177.94	1,490,753.00
	82312B106 SHENANDOAH TELECOMMUNICATION	COMMON STOCK 13,152.000		517,205.12	165,846.72
	824889109 SHOE CARNIVAL INC	COMMON STOCK USD.01 5,068.000		93,838.44	167,649.44
	825690100 SHUTTERSTOCK INC	COMMON STOCK USD.01 6,902.000		389,766.39	209,475.70
	828730200 SIMMONS FIRST NATL CORP CL A	COMMON STOCK USD.01 36,026.000		919,857.94	789,056.68
	82900L102 SIMPLY GOOD FOODS CO/THE	COMMON STOCK USD.0001 26,169.000		826,741.74	1,020,067.62
	829214105 SIMULATIONS PLUS INC	COMMON STOCK USD.001 4,763.000		261,387.83	132,840.07
	82981J851 SITE CENTERS CORP	REIT USD.1 13,536.000		564,991.70	206,965.44
	82982T106 SITTIME CORP	COMMON STOCK USD.0001 5,430.000		664,224.36	1,164,897.90
	83001C108 SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK USD.025 26,755.000		1,304,624.36	1,289,323.45
	830830105 CHAMPION HOMES INC	COMMON STOCK USD.028 15,160.000		1,455,890.60	1,335,596.00
	830879102 SKYWEST INC	COMMON STOCK 11,571.000		496,790.12	1,158,604.23
	83417M104 SOLAREEDGE TECHNOLOGIES INC	COMMON STOCK USD.0001 16,729.000		1,563,605.88	227,514.40
	83417Q204 SOLARWINDS CORP	COMMON STOCK USD.001 15,661.000		201,880.33	223,169.25
	83545G102 SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.01 4,195.000		113,623.56	265,753.25
	83570H108 SONOS INC	COMMON STOCK USD.001 34,931.000		1,029,251.52	525,362.24
	84470P109 SOUTHSIDE BANCSHARES INC	COMMON STOCK USD1.25 8,171.000		271,014.43	259,510.96

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	847215100 SPARTANNASH CO	COMMON STOCK			
		9,677,000	213,329.93		177,282.64
	852087L107 SPRINKLR INC A	COMMON STOCK USD-.00003			
		31,824,000	418,395.10		268,912.80
	852312305 STAAR SURGICAL CO	COMMON STOCK USD-.01			
		14,131,000	593,483.73		343,241.99
	853666105 STANDARD MOTOR PRODS	COMMON STOCK USD2.0			
		5,922,000	230,312.49		183,463.56
	854231107 STANDEX INTERNATIONAL CORP	COMMON STOCK USD1.5			
		3,468,000	309,023.34		648,481.32
	858586100 STEPAN CO	COMMON STOCK USD1.0			
		6,074,000	523,886.88		392,987.80
	858927106 STELLAR BANCORP INC	COMMON STOCK USD-.01			
		13,633,000	358,179.52		386,495.55
	85914M107 STEEPSTONE GROUP INC CLASS A	COMMON STOCK USD-.001			
		18,149,000	834,098.29		1,050,464.12
	860372101 STEWART INFORMATION SERVICES	COMMON STOCK USD1.0			
		7,955,000	343,369.60		536,882.95
	861896108 STONEX GROUP INC	COMMON STOCK USD-.01			
		8,145,000	266,619.27		797,965.65
	86272C103 STRATEGIC EDUCATION INC	COMMON STOCK USD-.01			
		6,984,000	558,274.75		652,445.28
	86333M108 STRIDE INC	COMMON STOCK USD-.0001			
		12,298,000	552,795.61		1,278,131.14
	864159108 STURM RUGER + CO INC	COMMON STOCK USD1.0			
		4,814,000	252,767.04		170,271.18
	866082100 SUMMIT HOTEL PROPERTIES INC	REIT			
		31,107,000	378,210.09		213,082.95
	866683105 SUN COUNTRY AIRLINES HOLDING	COMMON STOCK USD-.01			
		11,234,000	199,955.12		163,791.72
	86722A103 SUNCoke ENERGY INC	COMMON STOCK USD-.01			
		24,122,000	221,612.65		258,105.40
	86771W105 SUNRUN INC	COMMON STOCK USD-.0001			
		64,361,000	864,329.56		595,339.25
	867892101 SUNSTONE HOTEL INVESTORS INC	REIT USD.01			
		57,636,000	633,605.58		682,410.24
	868459108 SUPERNUS PHARMACEUTICALS INC	COMMON STOCK USD-.001			
		15,844,000	465,781.91		572,919.04
	871332102 SYLVAMO CORP	COMMON STOCK USD1.0			
		9,881,000	359,590.52		780,796.62
	87265H109 TRI POINTE HOMES INC	COMMON STOCK USD-.01			
		26,853,000	600,998.32		973,689.78
	87305R109 TTM TECHNOLOGIES	COMMON STOCK USD-.001			
		29,250,000	399,765.37		723,937.50

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	87484TL108 TALOS ENERGY INC	COMMON STOCK 35,620.000		529,245.66	345,870.20
	875372203 TANDEM DIABETES CARE INC	COMMON STOCK 18,848.000		774,519.72	678,904.96
	875465106 TANGER INC	REIT USD.01 31,756.000		526,505.57	1,083,832.28
	87874R308 TECHTARGET INC	COMMON STOCK USD.001 7,558.000		208,175.56	149,799.56
	87901J105 TEGNA INC	COMMON STOCK USD1.0 46,225.000		702,228.63	845,455.25
	879433829 TELEPHONE AND DATA SYSTEMS	COMMON STOCK USD.01 27,978.000		539,543.86	954,329.58
	880345103 TENNANT CO	COMMON STOCK USD.375 5,416.000		359,799.61	441,566.48
	88146M101 TERRENO REALTY CORP	REIT USD.01 28,620.000		1,688,436.90	1,692,586.80
	88322Q108 TG THERAPEUTICS INC	COMMON STOCK USD.001 38,295.000		944,989.85	1,152,679.50
	88337F105 ODP CORP/THE	COMMON STOCK USD.01 8,639.000		248,434.71	196,450.86
	886029206 THRYV HOLDINGS INC	COMMON STOCK 11,569.000		323,423.03	171,221.20
	88642R109 TIDEWATER INC	COMMON STOCK 13,812.000		1,288,339.98	755,654.52
	887399103 METALLUS INC	COMMON STOCK 10,729.000		147,031.15	151,600.77
	88830M102 TITAN INTERNATIONAL INC	COMMON STOCK 13,760.000		158,985.89	93,430.40
	890110109 TOMPKINS FINANCIAL CORP	COMMON STOCK USD.1 3,591.000		256,541.84	243,577.53
	890516107 TOOTSIE ROLL INDS	COMMON STOCK USD.694 4,725.000		154,112.56	152,759.25
	89377M109 TRANSMEDICS GROUP INC	COMMON STOCK 9,635.000		1,512,743.18	600,742.25
	89469A104 TREEHOUSE FOODS INC	COMMON STOCK USD.01 13,217.000		517,212.35	464,313.21
	896522109 TRINITY INDUSTRIES INC	COMMON STOCK USD.01 23,569.000		555,669.03	827,271.90
	89679R300 TRIUMPH FINANCIAL INC	COMMON STOCK USD.01 6,301.000		301,166.15	572,634.88
	896818101 TRIUMPH GROUP INC	COMMON STOCK USD.001 22,184.000		451,947.65	413,953.44
	896945201 TRIPADVISOR INC	COMMON STOCK USD.001 31,583.000		507,491.69	466,480.91

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	898202106 TRUPANION INC	COMMON STOCK USD-.00001 9,599.000	679,297.38		462,671.80
	998349204 TRUSTCO BANK CORP NY	COMMON STOCK USD1.0 5,457.000	209,151.67		181,772.67
	998402102 TRUSTMARK CORP	COMMON STOCK 17,547.000	565,242.69		620,637.39
	90187B804 TWO HARBORS INVESTMENT CORP	REIT CNY1.0 29,732.000	811,156.32		351,729.56
	902673102 UFP TECHNOLOGIES INC	COMMON STOCK USD-.01 2,092.000	401,214.67		511,514.92
	90328M107 USANA HEALTH SCIENCES INC	COMMON STOCK USD-.001 3,248.000	262,975.54		116,570.72
	90337L108 U.S. PHYSICAL THERAPY INC	COMMON STOCK USD-.01 4,331.000	376,318.34		384,203.01
	90385V107 ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD-.001 12,924.000	376,698.91		464,617.80
	904708104 UNIFIRST CORP/MA	COMMON STOCK USD.1 4,308.000	672,852.48		737,055.72
	90984P303 UNITED COMMUNITY BANKS/GA	COMMON STOCK USD1.0 34,220.000	965,312.54		1,105,648.20
	910340108 UNITED FIRE GROUP INC	COMMON STOCK USD-.001 6,105.000	225,011.21		173,687.25
	911163103 UNITED NATURAL FOODS INC	COMMON STOCK USD-.01 17,187.000	389,449.15		469,376.97
	91325V108 UNITI GROUP INC	REIT USD.0001 70,038.000	645,592.61		385,209.00
	913259107 UNITIL CORP	COMMON STOCK 4,644.000	267,068.70		251,658.36
	913456109 UNIVERSAL CORP/VA	COMMON STOCK 7,087.000	377,545.34		388,651.08
	91359E105 UNIVERSAL HEALTH RLTY INCOME	REIT USD.01 3,745.000	239,008.35		139,351.45
	91704F104 URBAN EDGE PROPERTIES	REIT USD.01 35,476.000	645,531.24		762,734.00
	917047102 URBAN OUTFITTERS INC	COMMON STOCK USD-.0001 16,153.000	355,300.17		886,476.64
	918204108 VF CORP	COMMON STOCK 94,943.000	1,375,740.48		2,037,476.78
	922417100 VEECO INSTRUMENTS INC	COMMON STOCK USD-.01 16,288.000	350,964.49		436,518.40
	923451108 VERITEX HOLDINGS INC	COMMON STOCK USD-.01 15,633.000	435,008.20		424,592.28
	92346J108 VERICEL CORP	COMMON STOCK 14,159.000	811,056.94		777,470.69

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	92511U102 VERRA MOBILITY CORP	COMMON STOCK USD-.0001 47,278.000		857,802.30	1,143,182.04
	92552R406 PURSUIT ATTRACTIONS AND HOSP	COMMON STOCK USD1.5 6,080.000		257,192.44	258,460.80
	92552V100 VIASAT INC	COMMON STOCK USD-.0001 24,313.000		777,930.46	206,903.63
	925550105 VIAVI SOLUTIONS INC	COMMON STOCK USD-.001 63,643.000		719,550.12	642,794.30
	925815102 VICOR CORP	COMMON STOCK USD-.01 6,609.000		351,175.06	319,346.88
	926400102 VICTORIA S SECRET + CO	COMMON STOCK USD-.01 22,530.000		448,360.91	933,192.60
	92764N102 VIR BIOTECHNOLOGY INC	COMMON STOCK 26,904.000		618,367.07	197,475.36
	928254101 VIRTU FINANCIAL INC CLASS A	COMMON STOCK USD-.00001 23,177.000		542,263.79	826,955.36
	92828Q109 VIRTUS INVESTMENT PARTNERS	COMMON STOCK USD-.01 1,893.000		276,235.51	417,557.94
	928298108 VISHAY INTERTECHNOLOGY INC	COMMON STOCK USD.1 32,300.000		555,075.50	547,162.00
	929236107 WD 40 CO	COMMON STOCK USD-.001 3,889.000		622,149.09	943,782.52
	929328102 WSFS FINANCIAL CORP	COMMON STOCK USD-.01 16,898.000		868,564.56	897,790.74
	92942W107 WK KELLOGG CO	COMMON STOCK USD-.0001 19,018.000		257,812.47	342,133.82
	929566107 WABASH NATIONAL CORP	COMMON STOCK USD-.01 12,430.000		204,566.56	212,925.90
	93148P102 WALKER + DUNLOP INC	COMMON STOCK 9,207.000		571,286.61	895,012.47
	93627C101 WARRIOR MET COAL INC	COMMON STOCK USD-.01 15,013.000		344,920.41	814,305.12
	938824109 WAFD INC	COMMON STOCK USD1.0 23,298.000		719,805.44	751,127.52
	939653101 ELME COMMUNITIES	REIT USD.01 25,244.000		647,848.57	385,475.88
	950755108 WERNER ENTERPRISES INC	COMMON STOCK USD-.01 17,734.000		636,711.34	637,005.28
	957090103 WESTAMERICA BANCORPORATION	COMMON STOCK 7,653.000		430,525.74	401,476.38
	966084204 WHITESTONE REIT	REIT USD.001 12,947.000		154,685.18	183,458.99
	968223206 WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD1.0 11,825.000		404,081.21	516,870.75

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	974637100 WINNEBAGO INDUSTRIES	COMMON STOCK USD.5 8,299.000	366,032.95		396,526.22
	97717P104 WISDOMTREE INC	COMMON STOCK USD.01 32,829.000	258,155.73		344,704.50
	977852102 WOLFSPEED INC	COMMON STOCK USD.00125 36,765.000	301,462.29		244,854.90
	978097103 WOLVERINE WORLD WIDE INC	COMMON STOCK USD1.0 22,973.000	592,166.62		510,000.60
	981419104 WORLD ACCEPTANCE CORP	COMMON STOCK 927.000	84,508.64		104,231.88
	981475106 WORLD KINECT CORP	COMMON STOCK USD.01 16,666.000	553,232.42		458,481.66
	981811102 WORTHINGTON ENTERPRISES INC	COMMON STOCK 8,944.000	418,329.89		358,743.84
	982104101 WORTHINGTON STEEL INC	COMMON STOCK USD.0001 10,048.000	255,566.78		319,727.36
	98379L100 XPEL INC	COMMON STOCK 6,501.000	403,546.24		259,649.94
	98401F105 XENCOR INC	COMMON STOCK USD.01 20,071.000	777,292.41		461,231.58
	984017103 XENIA HOTELS + RESORTS INC	REIT USD.01 29,204.000	575,150.60		433,971.44
	98421M106 XEROX HOLDINGS CORP	COMMON STOCK USD1.0 33,186.000	524,892.30		279,757.98
	985817105 YELP INC	COMMON STOCK USD.000001 18,883.000	555,733.51		730,772.10
	98983L108 ZURN ELKAY WATER SOLUTIONS C	COMMON STOCK USD.01 40,904.000	1,428,079.47		1,525,719.20
		12,507,474.000	327,146,096.06		387,931,717.97

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE MAT DATE (D) COST	(E) CURRENT VALUE
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REGISTERED INVESTMENT COMPANY

464287804	ISHARES CORE S+P SMALL CAP ETF	ISHARES CORE S+P SMALL CAP E	21,424,000	2,569,899.95
				2,468,473.28

RHUMBLINE ADVISERS
SCHEDULE H, LINE 41 - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

ASSET CATEGORY	UNITS	COST	CURRENT VALUE
INTEREST BEARING CASH	467,491.480	467,491.48	467,491.48
CERTIFICATES OF DEPOSIT	0.000	0.00	0.00
U.S. GOVERNMENT SECURITIES	0.000	0.00	0.00
CORP. DEBT INSTR. - PREFERRED	0.000	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER	0.000	0.00	0.00
CORPORATE STOCKS - PREFERRED	0.000	0.00	0.00
CORPORATE STOCKS - COMMON	12,507,474.000	327,146,096.06	387,931,717.97
PARTN./JOINT VENTURE INTERESTS	0.000	0.00	0.00
REAL ESTATE-INCOME PRODUCING	0.000	0.00	0.00
REAL ESTATE-NON INC. PRODUCING	0.000	0.00	0.00
LOANS SECURED BY MTGES-RESID.	0.000	0.00	0.00
LOANS SECURED BY MTGES-COM'L	0.000	0.00	0.00
LOANS TO PARTIC. - MORTGAGES	0.000	0.00	0.00
LOANS TO PARTICIPANTS - OTHER	0.000	0.00	0.00
OTHER	0.000	0.00	0.00
COMMON/COLLECTIVE TRUSTS	0.000	0.00	0.00
POOLED SEPARATE ACCOUNTS	0.000	0.00	0.00
103-12 INVESTMENTS	0.000	0.00	0.00
REGISTERED INVESTMENT COMPANY	21,424.000	2,569,899.95	2,468,473.28
INSURANCE CO. GENERAL ACCOUNT	0.000	0.00	0.00
** ASSET CATEGORY NOT FOUND **	0.000	0.00	0.00
GRAND TOTALS	12,996,389.480	330,183,487.49	390,867,682.73

RHUMBLINE ADVISERS

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 360,789,029.83
5% OF ASSET VALUE: 18,039,451.49

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET	RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	#TOTAL
		(H) CURR VALUE			(I) GAIN/LOSS	

INTEREST BEARING CASH

928HVNII0	STIP 25 BPS			1.000	12/31/2050	
203	16,364,823.46	41	16,337,744.30	0.00	16,337,744.30	244
					32,702,567.76	0.00

INTEREST BEARING CASH TOTALS

203	16,364,823.46	41	16,337,744.30	0.00	16,337,744.30	244
					32,702,567.76	0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

RHUMBLINE ADVISERS

BEGINNING NET ASSET VALUE: 360,789,029.83

5% OF ASSET VALUE: 18,039,451.49

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET	RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET #TOTAL	(H) CURR VALUE
(I) GAIN/LOSS						

CORPORATE STOCKS - COMMON

CORPORATE STOCKS - COMMON TOTALS

0	0.00	0	0.00	0.00	0	0.00	0.00
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RHUMBLINE ADVISERS

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 360,789,029.83

5% OF ASSET VALUE: 18,039,451.49

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET		RATE		MAT DATE	
#PUR	(C) PURCHASE PRICE #SALE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET #TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	

REGISTERED INVESTMENT COMPANY

464287804	ISHARES CORE S+P SMALL CAP ETF	ISHARES CORE S+P SMALL CAP E					
19	30,845,742.82	25	30,635,939.62	4,539.99	30,493,623.75	44	61,481,682.44

142,315.87

REGISTERED INVESTMENT COMPANY TOTALS

19	30,845,742.82	25	30,635,939.62	4,539.99	30,493,623.75	44	61,481,682.44
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142,315.87

RHUMLINE ADVISERS

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 360,789,029.83

5% OF ASSET VALUE: 18,039,451.49

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET	(F) EXPENSES INCURRED	(G) COST OF ASSET	RATE	MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F)	(G)	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS

INTEREST BEARING CASH							
203	16,364,823.46	41	16,337,744.30	0.00	16,337,744.30	244	32,702,567.76
CERTIFICATES OF DEPOSIT							
0	0.00	0	0.00	0.00	0.00	0	0.00
U.S. GOVERNMENT SECURITIES							
0	0.00	0	0.00	0.00	0.00	0	0.00
CORP. DEBT INSTR. - PREFERRED							
0	0.00	0	0.00	0.00	0.00	0	0.00
CORP. DEBT INSTR. - ALL OTHER							
0	0.00	0	0.00	0.00	0.00	0	0.00
CORPORATE STOCKS - PREFERRED							
0	0.00	0	0.00	0.00	0.00	0	0.00
CORPORATE STOCKS - COMMON							
0	0.00	0	0.00	0.00	0.00	0	0.00
PARTN./JOINT VENTURE INTERESTS							
0	0.00	0	0.00	0.00	0.00	0	0.00
REAL ESTATE-INCOME PRODUCING							
0	0.00	0	0.00	0.00	0.00	0	0.00
REAL ESTATE-NON INC. PRODUCING							
0	0.00	0	0.00	0.00	0.00	0	0.00
LOANS SECURED BY MTGES-RESID.							
0	0.00	0	0.00	0.00	0.00	0	0.00
LOANS SECURED BY MTGES-COM'L							
0	0.00	0	0.00	0.00	0.00	0	0.00
LOANS TO PARTIC. - MORTGAGES							
0	0.00	0	0.00	0.00	0.00	0	0.00
LOANS TO PARTICIPANTS - OTHER							
0	0.00	0	0.00	0.00	0.00	0	0.00
OTHER							
0	0.00	0	0.00	0.00	0.00	0	0.00
COMMON/COLLECTIVE TRUSTS							
0	0.00	0	0.00	0.00	0.00	0	0.00
POOLED SEPARATE ACCOUNTS							
0	0.00	0	0.00	0.00	0.00	0	0.00
103-12 INVESTMENTS							
0	0.00	0	0.00	0.00	0.00	0	0.00
REGISTERED INVESTMENT COMPANY							
19	30,845,742.82	25	30,635,939.62	4,539.99	30,493,623.75	44	61,481,682.44
INSURANCE CO. GENERAL ACCOUNT							
0	0.00	0	0.00	0.00	0.00	0	0.00
** ASSET CATEGORY NOT FOUND **							
0	0.00	0	0.00	0.00	0.00	0	0.00
REPORTABLE TRANSACTION TOTALS							

222	47,210,566.28	66	46,973,683.92	4,539.99	46,831,368.05	288	94,184,250.20
NON-REPORTABLE TRANSACTION TOTALS							

1469	98,086,009.22	3856	90,839,584.38	40,355.49	72,318,947.79	5325	188,925,593.60
RUN DATE: 02/26/25							
18,520,636.59							

BEGINNING NET ASSET VALUE: 360,789,029.83
5% OF ASSET VALUE: 18,039,451.49

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE		MAT DATE		(H) CURR VALUE		(I) GAIN/LOSS	
#PUR (C) PURCHASE PRICE #SALE (D) SELLING PRICE	(F) EXPENSES INCURRED (G) COST OF ASSET #TOTAL	-----		-----		-----		-----	

INTEREST BEARING CASH

928HVNII0	STIP 25 BPS	STIP 25 BPS		1.000		12/31/2050			
203	16,364,823.46	41	16,337,744.30	0.00	16,337,744.30	244	32,702,567.76	0.00	

INTEREST BEARING CASH TOTALS

203	16,364,823.46	41	16,337,744.30	0.00	16,337,744.30	244	32,702,567.76	0.00	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

RHUMBLINE ADVISERS

BEGINNING NET ASSET VALUE: 360,789,029.83

5% OF ASSET VALUE: 18,039,451.49

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE	MAT DATE			
#PUR (C) PURCHASE PRICE #SALE (D) SELLING PRICE	(F) EXPENSES INCURRED (G) COST OF ASSET #TOTAL	(H) CURR VALUE	(I) GAIN/LOSS	-----		

CORPORATE STOCKS - COMMON

CORPORATE STOCKS - COMMON TOTALS

0	0.00	0	0.00	0.00	0	0.00	0.00
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SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES
BEGINNING NET ASSET VALUE: 360,789,029.83
5% OF ASSET VALUE: 18,039,451.49

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	(C) PURCHASE PRICE	(D) SALE PRICE	(E) EXPENSES INCURRED	(G) COST OF ASSET	(H) TOTAL	(I) GAIN/LOSS
#PUR							

REGISTERED INVESTMENT COMPANY

464287804	ISHARES CORE S+P SMALL CAP ETF			ISHARES CORE S+P SMALL CAP E			
19	30,845,742.82	25	30,635,939.62	4,539.99	30,493,623.75	44	61,481,682.44

142,315.87

REGISTERED INVESTMENT COMPANY TOTALS

19	30,845,742.82	25	30,635,939.62	4,539.99	30,493,623.75	44	61,481,682.44
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142,315.87

RHUMLINE ADVISERS

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

BEGINNING NET ASSET VALUE: 360,789,029.83

5% OF ASSET VALUE: 18,039,451.49

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET	(F) EXPENSES INCURRED	(G) COST OF ASSET	RATE	MAT DATE	
#PUR	(C) PURCHASE PRICE	#SALE (D) SELLING PRICE	(F)	(G)	#TOTAL	(H) CURR VALUE	(I) GAIN/LOSS

INTEREST BEARING CASH							
203	16,364,823.46	41	16,337,744.30	0.00	16,337,744.30	244	32,702,567.76
CERTIFICATES OF DEPOSIT							
0	0.00	0	0.00	0.00	0.00	0	0.00
U.S. GOVERNMENT SECURITIES							
0	0.00	0	0.00	0.00	0.00	0	0.00
CORP. DEBT INSTR. - PREFERRED							
0	0.00	0	0.00	0.00	0.00	0	0.00
CORP. DEBT INSTR. - ALL OTHER							
0	0.00	0	0.00	0.00	0.00	0	0.00
CORPORATE STOCKS - PREFERRED							
0	0.00	0	0.00	0.00	0.00	0	0.00
CORPORATE STOCKS - COMMON							
0	0.00	0	0.00	0.00	0.00	0	0.00
PARTN./JOINT VENTURE INTERESTS							
0	0.00	0	0.00	0.00	0.00	0	0.00
REAL ESTATE-INCOME PRODUCING							
0	0.00	0	0.00	0.00	0.00	0	0.00
REAL ESTATE-NON INC. PRODUCING							
0	0.00	0	0.00	0.00	0.00	0	0.00
LOANS SECURED BY MTGES-RESID.							
0	0.00	0	0.00	0.00	0.00	0	0.00
LOANS SECURED BY MTGES-COM'L							
0	0.00	0	0.00	0.00	0.00	0	0.00
LOANS TO PARTIC. - MORTGAGES							
0	0.00	0	0.00	0.00	0.00	0	0.00
LOANS TO PARTICIPANTS - OTHER							
0	0.00	0	0.00	0.00	0.00	0	0.00
OTHER							
0	0.00	0	0.00	0.00	0.00	0	0.00
COMMON/COLLECTIVE TRUSTS							
0	0.00	0	0.00	0.00	0.00	0	0.00
POOLED SEPARATE ACCOUNTS							
0	0.00	0	0.00	0.00	0.00	0	0.00
103-12 INVESTMENTS							
0	0.00	0	0.00	0.00	0.00	0	0.00
REGISTERED INVESTMENT COMPANY							
19	30,845,742.82	25	30,635,939.62	4,539.99	30,493,623.75	44	61,481,682.44
INSURANCE CO. GENERAL ACCOUNT							
0	0.00	0	0.00	0.00	0.00	0	0.00
** ASSET CATEGORY NOT FOUND **							
0	0.00	0	0.00	0.00	0.00	0	0.00
REPORTABLE TRANSACTION TOTALS							

222	47,210,566.28	66	46,973,683.92	4,539.99	46,831,368.05	288	94,184,250.20
NON-REPORTABLE TRANSACTION TOTALS							

1469	98,086,009.22	3856	90,839,584.38	40,355.49	72,318,947.79	5325	188,925,593.60
RUN DATE: 02/26/25							
18,520,636.59							

RHUMBLINE ADVISERS

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 360,789,029.83

5% OF ASSET VALUE: 18,039,451.49

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	RATE	(H) CURR VALUE	MAT DATE	(I) GAIN/LOSS
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INTEREST BEARING CASH

INTEREST BEARING CASH TOTALS

0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

RHUMBLINE ADVISERS

BEGINNING NET ASSET VALUE: 360,789,029.83

5% OF ASSET VALUE: 18,039,451.49

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE		MAT DATE	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS

CORPORATE STOCKS - COMMON					

CORPORATE STOCKS - COMMON TOTALS					

0.00	0.00	0.00	0.00	0.00	0.00

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET	RATE		MAT DATE		(I) GAIN/LOSS	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE				
REGISTERED INVESTMENT COMPANY								

REGISTERED INVESTMENT COMPANY		TOTALS						
			0.00	0.00	0.00	0.00	0.00	0.00

RHUMBLINE ADVISERS

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 360,789,029.83

5% OF ASSET VALUE: 18,039,451.49

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE		MAT DATE		
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

INTEREST BEARING CASH						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
CERTIFICATES OF DEPOSIT						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
U.S. GOVERNMENT SECURITIES						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
CORP. DEBT INSTR. - PREFERRED						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
CORPORATE STOCKS - PREFERRED						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
CORPORATE STOCKS - COMMON						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
PARTN./JOINT VENTURE INTERESTS						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
REAL ESTATE-INCOME PRODUCING						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
REAL ESTATE-NON INC. PRODUCING						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
LOANS SECURED BY MTGES-RESID.						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
LOANS SECURED BY MTGES-COM'L						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
LOANS TO PARTIC. - MORTGAGES						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
LOANS TO PARTICIPANTS - OTHER						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
OTHER						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
COMMON/COLLECTIVE TRUSTS						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
POOLED SEPARATE ACCOUNTS						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
103-12 INVESTMENTS						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
REGISTERED INVESTMENT COMPANY						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
INSURANCE CO. GENERAL ACCOUNT						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
** ASSET CATEGORY NOT FOUND **						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
REPORTABLE TRANSACTION TOTALS						

0.00	0.00	0.00	0.00	0.00	0.00	0.00

RHUMBLINE ADVISERS

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 360,789,029.83

5% OF ASSET VALUE: 18,039,451.49

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	RATE	(H) CURR VALUE	MAT DATE	(I) GAIN/LOSS
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INTEREST BEARING CASH

INTEREST BEARING CASH TOTALS

0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

RHUMBLINE ADVISERS

BEGINNING NET ASSET VALUE: 360,789,029.83

5% OF ASSET VALUE: 18,039,451.49

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE		MAT DATE		
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

CORPORATE STOCKS - COMMON						

CORPORATE STOCKS - COMMON TOTALS						

0.00	0.00	0.00	0.00	0.00	0.00	0.00

(A) IDENTITY OF PARTY		(B) DESCRIPTION OF ASSET	RATE		MAT DATE		(I) GAIN/LOSS	
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE				
REGISTERED INVESTMENT COMPANY								
REGISTERED INVESTMENT COMPANY TOTALS								
0.00	0.00	0.00	0.00	0.00			0.00	

RHUMBLINE ADVISERS

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE

BEGINNING NET ASSET VALUE: 360,789,029.83

5% OF ASSET VALUE: 18,039,451.49

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE		MAT DATE		
(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	(H) CURR VALUE	(I) GAIN/LOSS	

INTEREST BEARING CASH						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
CERTIFICATES OF DEPOSIT						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
U.S. GOVERNMENT SECURITIES						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
CORP. DEBT INSTR. - PREFERRED						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
CORPORATE STOCKS - PREFERRED						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
CORPORATE STOCKS - COMMON						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
PARTN./JOINT VENTURE INTERESTS						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
REAL ESTATE-INCOME PRODUCING						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
REAL ESTATE-NON INC. PRODUCING						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
LOANS SECURED BY MTGES-RESID.						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
LOANS SECURED BY MTGES-COM'L						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
LOANS TO PARTIC. - MORTGAGES						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
LOANS TO PARTICIPANTS - OTHER						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
OTHER						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
COMMON/COLLECTIVE TRUSTS						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
POOLED SEPARATE ACCOUNTS						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
103-12 INVESTMENTS						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
REGISTERED INVESTMENT COMPANY						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
INSURANCE CO. GENERAL ACCOUNT						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
** ASSET CATEGORY NOT FOUND **						
0.00	0.00	0.00	0.00	0.00	0.00	0.00
REPORTABLE TRANSACTION TOTALS						

	0.00	0.00	0.00	0.00	0.00	0.00