

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
B	This return/report is: ☐ 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 RUSSELL 1000 VALUE INDEX 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) 04-6941665
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 RHUMBLINE RUSSELL 1000 VALUE INDEX 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) 04-6941665

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	103186	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	13834	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PKF O'CONNOR DAVIES, LLP

27-1728945

(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?
49 99	NONE	5316	Yes ☐ No ☒	Yes ☐ No ☐		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	103186

(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.
RHUMLINE RUSSELL 1000 VALUE INDEX 04-6941665	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

(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.

(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
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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

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
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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
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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	CITY OF PONTIAC POLICE & FIRE RETIREMENT SYSTEM
b	Name of plan sponsor	CITY OF PONTIAC
c	EIN-PN	38-6110381-
a	Plan name	MTA OF HARRIS COUNTY, TRANSPORT WORKERS UNION PENSION PLAN LOCAL 260
b	Name of plan sponsor	MTA OF HARRIS COUNTY, TRANSPORT WORKERS UNION PENSION PLAN LOCAL 260
c	EIN-PN	74-1998278-
a	Plan name	CITY OF QUINCY
b	Name of plan sponsor	CITY OF QUINCY
c	EIN-PN	04-2620519-
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	PLYMOUTH COUNTY RETIREMENT ASSOCIATION
b	Name of plan sponsor	PLYMOUTH COUNTY
c	EIN-PN	32-0091442-
a	Plan name	CITY PENSION FUND FOR FIREFIGHTERS AND POLICE OFFICERS IN THE CITY OF MIAMI BEACH, FLORIDA
b	Name of plan sponsor	MIAMI BEACH
c	EIN-PN	59-1362514-
a	Plan name	WEST PALM BEACH POLICE PENSION FUND
b	Name of plan sponsor	WEST PALM BEACH POLICE PENSION FUND
c	EIN-PN	59-6128697-
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	DELRAY BEACH
b	Name of plan sponsor	DELRAY BEACH
c	EIN-PN	59-6763714-
a	Plan name	PALM BEACH GARDENS POLICE FUND
b	Name of plan sponsor	PALM BEACH GARDENS POLICE FUND
c	EIN-PN	65-0711582-
a	Plan name	MEMPHIS LIGHT, GAS & WATER RETIREMENT & PENSION SYSTEM
b	Name of plan sponsor	MEMPHIS LIGHT, GAS & WATER RETIREMENT & PENSION SYSTEM
c	EIN-PN	62-6052975-

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	COOPER CITY
b	Name of plan sponsor	COOPER CITY
c	EIN-PN	65-1037552-
a	Plan name	MTA OF HARRIS COUNTY NON-UNION PENSION PLAN
b	Name of plan sponsor	MTA OF HARRIS COUNTY NON-UNION PENSION PLAN
c	EIN-PN	74-1998278-
a	Plan name	CPS ENERGY PENSION TRUST
b	Name of plan sponsor	CPS ENERGY PENSION TRUST
c	EIN-PN	74-2211235-
a	Plan name	DELRAY BEACH POLICE OFFICERS RETIREMENT SYSTEM
b	Name of plan sponsor	DELRAY BEACH POLICE OFFICERS RETIREMENT SYSTEM
c	EIN-PN	81-4462472-
a	Plan name	MCCA OTHER POST-EMPLOYMENT BENEFITS TRUST
b	Name of plan sponsor	MCCA OTHER POST-EMPLOYMENT BENEFITS TRUST
c	EIN-PN	82-6670794-
a	Plan name	MCCA PENSION BENEFITS TRUST
b	Name of plan sponsor	MCCA PENSION BENEFITS TRUST
c	EIN-PN	82-6675062-
a	Plan name	FULTON FISH MARKET PENSION FUND
b	Name of plan sponsor	BOARD OF TRUSTEES FULTON FISH MARKET PENSION FUND
c	EIN-PN	51-6134362-001
a	Plan name	MEDFORD RETIREMENT BOARD FUND
b	Name of plan sponsor	MEDFORD RETIREMENT BOARD FUND
c	EIN-PN	04-3003851-
a	Plan name	BOSTON WATER AND SEWER
b	Name of plan sponsor	BOSTON WATER AND SEWER
c	EIN-PN	04-2621990-
a	Plan name	BOSTON WATER AND SEWER OPEB FUND
b	Name of plan sponsor	BOSTON WATER AND SEWER OPEB FUND
c	EIN-PN	04-2621990-
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 RUSSELL 1000 VALUE INDEX 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) 04-6941665

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)	1099756	922970
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	625756	1126949
(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)	747369567	810612110
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)	37826560	37380258
(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)	2094544	3084451
(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	789016183	853126738
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	28886	32496
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	28886	32496
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	788987297	853094242

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)	50894	
(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)		50894
(2) Dividends: (A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)	18361498	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	92335	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C).....	2b(2)(D)		18453833
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)	183641701	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	173521278	
(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)	84385767	
(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		79583
d Total income. Add all income amounts in column (b) and enter total	2d		113090500

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)	13834	
(5) Investment advisory and investment management fees	2i(5)	7149	
(6) Bank or trust company trustee/custodial fees	2i(6)	104966	
(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)	3710	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		129659
j Total expenses. Add all expense amounts in column (b) and enter total	2j		129659

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		112960841
l Transfers of assets:			
(1) To this plan	2l(1)		22000000
(2) From this plan	2l(2)		70853896

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 Russell 1000 Value Index Pooled Trust

Financial Statements
and Supplementary Information

December 31, 2024

RhumbLine Russell 1000 Value Index Pooled Trust

Financial Statements
and Supplementary Information
December 31, 2024

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Independent Auditor's Report

Directors and Participants

RhumbLine Russell 1000 Value Index Pooled Trust:

Opinion

We have audited the financial statements of the RhumbLine Russell 1000 Value Index 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 Russell 1000 Value Index Pooled Trust

Statement of Assets and Liabilities December 31, 2024

ASSETS

Investments, at fair value (cost \$660,035,658)	\$ 851,076,819
Cash and cash equivalents	1,126,949
Dividends and interest receivable	<u>922,970</u>
Total Assets	<u>853,126,738</u>

LIABILITIES

Accounts payable and accrued liabilities	<u>32,496</u>
--	---------------

NET ASSETS

	<u>\$ 853,094,242</u>
Units Outstanding	14,502,552
Net Asset Value Per Unit	<u>\$ 58.82</u>

See accompanying notes to financial statements

RhumbLine Russell 1000 Value Index 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	4.32%	\$ 36,850,663
	Consumer Discretionary	6.29	53,643,088
	Consumer Staples	7.85	66,944,518
	Energy	6.68	57,026,192
	Financials	22.83	194,738,029
	Health Care	14.09	120,243,362
	Industrials	14.51	123,806,132
	Information Technology	9.29	79,294,889
	Materials	4.18	35,645,158
	Real Estate	0.39	3,283,043
	Utilities	4.59	<u>39,137,036</u>
	Total Common Stocks (cost \$622,059,693)	95.02%	<u>\$ 810,612,110</u>
<u>Real Estate Investment Trusts - United States of America</u>			
	Financials	0.11%	\$ 969,566
	Real Estate	4.27	<u>36,410,692</u>
	Total Real Estate Investment Trusts (cost \$34,948,655)	4.38%	<u>\$ 37,380,258</u>

See accompanying notes to financial statements

RhumbLine Russell 1000 Value Index 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	0.36%	\$ <u>3,084,451</u>
	Total Mutual Fund (cost \$3,027,310)	0.36%	\$ <u>3,084,451</u>
	Total Investments in Securities (cost \$660,035,658)	99.76%	\$ <u>851,076,819</u>

See accompanying notes to financial statements

RhumbLine Russell 1000 Value Index Pooled Trust

Statement of Operations
Year Ended December 31, 2024

INCOME

Interest	\$ 50,894
Dividends	18,453,833
Other	<u>79,583</u>
Total Income	<u>18,584,310</u>

EXPENSES

Custody	104,966
Professional	20,983
Filing fees	<u>3,710</u>
Total Expenses	<u>129,659</u>

NET INVESTMENT INCOME	<u>18,454,651</u>
------------------------------	-------------------

NET REALIZED AND UNREALIZED GAIN ON INVESTMENTS

Net realized gain	37,254,949
Net change in unrealized appreciation	<u>57,251,241</u>
Net realized and unrealized gain	<u>94,506,190</u>

NET INCREASE IN NET ASSETS RESULTING FROM OPERATIONS	<u><u>\$ 112,960,841</u></u>
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See accompanying notes to financial statements

RhumbLine Russell 1000 Value Index Pooled Trust

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

OPERATIONS

Net investment income	\$ 18,454,651
Net realized gain	37,254,949
Net change in unrealized appreciation	<u>57,251,241</u>

Net increase in net assets resulting from operations 112,960,841

NET DECREASE IN NET ASSETS FROM PARTICIPANT TRANSACTIONS (48,853,896)

NET INCREASE IN NET ASSETS 64,106,945

NET ASSETS

Beginning of year	<u>788,987,297</u>
End of year	<u>\$ 853,094,242</u>

See accompanying notes to financial statements

RhumbLine Russell 1000 Value Index Pooled Trust

Notes to Financial Statements

December 31, 2024

1. Nature of Operations and Summary of Significant Accounting Policies

Nature of Operations

The RhumbLine Russell 1000 Value Index Pooled Trust (the “Trust”) was formed under a Declaration of Trust. The investment objective of the Trust is to match the return of the Russell 1000 Value Index through investment 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 disclosure 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.

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.

RhumbLine Russell 1000 Value Index 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 (continued)

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 investment's 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 Russell 1000 Value Index 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>51.44</u>
Net investment income	1.21
Net realized and unrealized gain	<u>6.17</u>
Net increase from investment operations	<u>7.38</u>
Net asset value, end of year	<u>\$ 58.82</u>
Total return	14.35 %
Ratio to average net assets:	
Net investment income	2.17 %
Expenses	0.02 %

4. Participant Unit Transactions

	<u>Units</u>	<u>Amounts</u>
Proceeds from sale of units	416,949	\$ 22,000,000
Cost of units redeemed	<u>(1,251,081)</u>	<u>(70,853,896)</u>
Net decrease from participant transactions	<u>(834,132)</u>	<u>\$ (48,853,896)</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.

RhumbLine Russell 1000 Value Index Pooled Trust

Notes to Financial Statements

December 31, 2024

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

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.

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:

	<u>Fair Value Measurement Using</u>			Total
	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	
Common stocks	\$ 810,612,110	\$ -	\$ -	\$ 810,612,110
Real estate investment trusts	37,380,258	-	-	37,380,258
Mutual fund	<u>3,084,451</u>	<u>-</u>	<u>-</u>	<u>3,084,451</u>
Total	<u>\$ 851,076,819</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 851,076,819</u>

RhumbLine Russell 1000 Value Index Pooled Trust

Notes to Financial Statements
December 31, 2024

6. 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.

7. 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.

8. 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 Russell 1000 Value Index Pooled Trust

Supplementary Information

December 31, 2024

RhumbLine Russell 1000 Value Index Pooled Trust**Schedule of Investment Purchases and Sales**
Year Ended December 31, 2024

Purchases			
Investment Type	Cost		
Common stocks	\$ 129,737,612		
Real estate investment trusts	3,406,718		
Mutual fund	<u>19,777,329</u>		
Total Investments Purchased	<u>\$ 152,921,659</u>		

Sales			
Investment Type	Proceeds	Cost	Realized Gain
Common stocks	\$ 159,582,091	\$ 123,439,741	\$ 36,142,350
Depository receipts	100,786	92,548	8,238
Real estate investment trusts	4,353,157	4,024,311	328,846
Mutual fund	<u>19,605,667</u>	<u>18,830,152</u>	<u>775,515</u>
Total Investments Sold	<u>\$ 183,641,701</u>	<u>\$ 146,386,752</u>	<u>\$ 37,254,949</u>

See independent auditor's report

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

INTEREST BEARING CASH					

	928HVN110 STIF 25 BPS	STIF 25 BPS	1.000	12/31/2050	
		1,119,424.92		1,119,424.92	1,119,424.92
		-----		-----	-----
		1,119,424.92		1,119,424.92	1,119,424.92

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

CORPORATE STOCKS - COMMON					

	G0176U109 ALLEGION PLC	COMMON STOCK USD.01 3,014.000	349,698.33		393,869.52
	G0250X107 AMCOR PLC	COMMON STOCK USD.01 49,487.000	513,269.34		465,672.67
	G0260P102 AMER SPORTS INC	COMMON STOCK 2,001.000	25,155.97		55,947.96
	G02602103 AMDOCS LTD	COMMON STOCK GBP.0001 3,967.000	246,180.81		337,750.38
	G0403H108 AON PLC CLASS A	COMMON STOCK 6,767.000	2,209,327.67		2,430,435.72
	G0450A105 ARCH CAPITAL GROUP LTD	COMMON STOCK USD.01 12,448.000	548,333.19		1,149,572.80
	G0585R106 ASSURED GUARANTY LTD	COMMON STOCK USD.01 1,782.000	56,514.08		160,397.82
	G0692U109 AXIS CAPITAL HOLDINGS LTD	COMMON STOCK USD.0125 2,657.000	141,159.00		235,463.34
	G0750C108 AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.0 7,537.000	215,733.72		257,916.14
	G1151C101 ACCENTURE PLC CL A	COMMON STOCK USD.0000225 21,632.000	6,563,646.32		7,609,921.28
	G1890L107 CAPRI HOLDINGS LTD	COMMON STOCK 4,029.000	145,456.36		84,850.74
	G21810109 CLARIVATE PLC	COMMON STOCK USD.01 14,497.000	341,424.93		73,644.76
	G25508105 CRH PLC	COMMON STOCK EUR.32 23,710.000	1,778,506.64		2,193,649.20
	G29183103 EATON CORP PLC	COMMON STOCK USD.01 13,643.000	1,285,035.34		4,527,702.41
	G3223R108 EVEREST GROUP LTD	COMMON STOCK USD.01 1,241.000	310,044.32		449,812.86
	G3265R107 APTIV PLC	COMMON STOCK USD.01 9,372.000	856,061.40		566,818.56
	G39108108 GATES INDUSTRIAL CORP PLC	COMMON STOCK USD.01 6,996.000	109,839.09		143,907.72
	G3922B107 GENPACT LTD	COMMON STOCK USD.01 6,038.000	228,045.41		259,332.10
	G39387108 GLOBALFOUNDRIES INC	COMMON STOCK USD.02 3,344.000	177,299.69		143,491.04
	G4474V214 JANUS HENDERSON GROUP PLC	COMMON STOCK USD1.5 4,390.000	167,543.19		186,706.70

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	G491BT108 INVESCO LTD	COMMON STOCK USD.2 12,677.000	320,194.43		221,593.96
	G50871105 JAZZ PHARMACEUTICALS PLC	COMMON STOCK USD.0001 2,121.000	251,404.53		261,201.15
	G51502105 JOHNSON CONTROLS INTERNATIONAL	COMMON STOCK USD.01 22,991.000	1,044,257.47		1,814,679.63
	G54950103 LINDE PLC	COMMON STOCK 16,564.000	5,230,712.59		6,934,849.88
	G59601103 MEDTRONIC PLC	COMMON STOCK USD.1 44,217.000	3,812,065.06		3,532,053.96
	G611188101 LIBERTY GLOBAL LTD A	COMMON STOCK USD.01 5,690.000	52,431.85		72,604.40
	G611188127 LIBERTY GLOBAL LTD C	COMMON STOCK USD.01 5,510.000	52,569.23		72,401.40
	G6700G107 NVENT ELECTRIC PLC	COMMON STOCK USD.01 5,666.000	133,381.03		386,194.56
	G7S00T104 PENTAIR PLC	COMMON STOCK USD.01 5,689.000	244,347.60		572,540.96
	G7496G103 RENAISSANCE HOLDINGS LTD	COMMON STOCK USD1.0 1,768.000	300,235.76		439,896.08
	G76279101 ROIVANT SCIENCES LTD	COMMON STOCK USD.0000001 14,816.000	159,910.16		175,273.28
	G7709Q104 ROYALTY PHARMA PLC CL A	COMMON STOCK 13,400.000	578,127.97		341,834.00
	G8060N102 SENSATA TECHNOLOGIES HOLDING	COMMON STOCK EUR.01 5,107.000	218,835.98		139,931.80
	G8068L108 SHARKNINJA INC	COMMON STOCK USD.2 1,846.000	138,730.03		179,726.56
	G8267P108 SMURFIT WESTROCK PLC	COMMON STOCK 17,801.000	843,902.60		958,761.86
	G8473T100 STERIS PLC	COMMON STOCK USD75.0 3,396.000	498,196.24		698,081.76
	G87110105 TECHNIPMC PLC	COMMON STOCK USD1.0 14,832.000	221,970.53		429,238.08
	G8994E103 TRANE TECHNOLOGIES PLC	COMMON STOCK USD1.0 5,143.000	691,320.78		1,899,567.05
	G9618E107 WHITE MOUNTAINS INSURANCE GP	COMMON STOCK USD1.0 86.000	74,078.82		167,275.16
	G96629103 WILLIS TOWERS WATSON PLC	COMMON STOCK USD.000304635 3,522.000	595,604.02		1,103,231.28
	G97822103 PERRIGO CO PLC	COMMON STOCK EUR.001 4,613.000	388,469.50		118,600.23
	G98239109 XP INC CLASS A	COMMON STOCK 12,547.000	287,755.86		148,681.95

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	HL1356104 BUNGE GLOBAL SA	COMMON STOCK USD.01 4,902.000	366,910.31		381,179.52
	HL4670104 CHUBB LTD	COMMON STOCK 13,948.000	1,969,106.60		3,853,832.40
	H2906T109 GARMIN LTD	COMMON STOCK CHF.1 5,336.000	380,215.94		1,100,603.36
	IL44385109 GLOBANT SA	COMMON STOCK USD1.2 370.000	65,956.83		79,335.40
	M2029K104 BIRKENSTOCK HOLDING PLC	COMMON STOCK 1,324.000	69,758.71		75,017.84
	N20944109 CNH INDUSTRIAL NV	COMMON STOCK EUR.01 30,006.000	413,437.14		339,967.98
	N53745100 LYONDELBASELL INDU CL A	COMMON STOCK EUR.04 8,947.000	773,060.71		664,493.69
	N72482149 QIAGEN N.V.	COMMON STOCK EUR.01 7,645.000	279,276.74		340,431.85
	V7780T103 ROYAL CARIBBEAN CRUISES LTD	COMMON STOCK USD.01 5,335.000	439,041.89		1,230,731.15
	00090Q103 ADT INC	COMMON STOCK USD.01 10,247.000	78,684.68		70,806.77
	001055102 AFLAC INC	COMMON STOCK USD.1 19,230.000	806,343.66		1,989,151.20
	001084102 AGCO CORP	COMMON STOCK USD.01 2,164.000	162,795.03		202,290.72
	00123Q104 AGNC INVESTMENT CORP	REIT USD.01 24,975.000	433,279.55		230,019.75
	00130H105 AES CORP	COMMON STOCK USD.01 24,587.000	393,953.74		316,434.69
	00187Y100 API GROUP CORP	COMMON STOCK USD.0001 7,777.000	292,661.73		279,738.69
	00206R102 AT+T INC	COMMON STOCK USD1.0 247,427.000	6,244,983.02		5,633,912.79
	002824100 ABBOTT LABORATORIES	COMMON STOCK 59,630.000	5,180,290.86		6,744,749.30
	00287Y109 ABBVIE INC	COMMON STOCK USD.01 34,693.000	5,951,194.08		6,164,946.10
	00404A109 ACADIA HEALTHCARE CO INC	COMMON STOCK USD.01 3,131.000	160,836.44		124,144.15
	00508Y102 ACUITY BRANDS INC	COMMON STOCK USD.01 1,071.000	144,503.73		312,871.23
	00751V106 ADVANCE AUTO PARTS INC	COMMON STOCK USD.0001 2,014.000	239,898.73		95,242.06
	00766T100 AECOM	COMMON STOCK USD.01 4,677.000	191,990.84		499,597.14

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
00790R104	ADVANCED DRAINAGE SYSTEMS IN	COMMON STOCK USD-.01			
		1,465,000	234,973.84		169,354.00
007903107	ADVANCED MICRO DEVICES	COMMON STOCK USD-.01			
		18,869,000	1,894,978.39		2,279,186.51
008252108	AFFILIATED MANAGERS GROUP	COMMON STOCK USD-.01			
		1,091,000	167,190.96		201,747.72
00827B106	AFFIRM HOLDINGS INC	COMMON STOCK USD-.00001			
		8,956,000	241,894.87		545,420.40
00846U101	AGILENT TECHNOLOGIES INC	COMMON STOCK USD-.01			
		10,094,000	1,236,361.26		1,356,027.96
008492100	AGREE REALTY CORP	REIT USD.0001			
		3,417,000	220,789.94		240,727.65
00912X302	AIR LEASE CORP	COMMON STOCK USD-.01			
		3,603,000	133,241.25		173,700.63
009158106	AIR PRODUCTS + CHEMICALS INC	COMMON STOCK USD1.0			
		7,651,000	1,526,215.77		2,219,096.04
00971T101	AKAMAI TECHNOLOGIES INC	COMMON STOCK USD-.01			
		5,236,000	568,231.54		500,823.40
011659109	ALASKA AIR GROUP INC	COMMON STOCK USD-.01			
		4,356,000	221,665.69		282,051.00
012653101	ALBEMARLE CORP	COMMON STOCK USD-.01			
		4,066,000	678,919.32		350,001.28
013091103	ALBERTSONS COS INC CLASS A	COMMON STOCK USD-.01			
		14,317,000	295,310.08		281,185.88
013872106	ALCOA CORP	COMMON STOCK USD-.01			
		8,638,000	307,272.77		326,343.64
015271109	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01			
		5,969,000	821,360.97		582,275.95
016255101	ALIGN TECHNOLOGY INC	COMMON STOCK USD.0001			
		1,079,000	260,504.80		224,982.29
01741R102	ATI INC	COMMON STOCK USD.1			
		4,282,000	237,444.18		235,681.28
01749D105	ALLEGRO MICROSYSTEMS INC	COMMON STOCK USD-.01			
		4,171,000	108,798.19		91,178.06
018802108	ALLIANT ENERGY CORP	COMMON STOCK USD-.01			
		8,801,000	374,088.35		520,491.14
01973R101	ALLISON TRANSMISSION HOLDING	COMMON STOCK USD-.01			
		3,029,000	151,618.91		327,313.74
020002101	ALLSTATE CORP	COMMON STOCK USD-.01			
		7,641,000	674,010.59		1,473,108.39
02005N100	ALLY FINANCIAL INC	COMMON STOCK USD-.01			
		8,122,000	196,684.52		292,473.22
02043Q107	ALNYLAM PHARMACEUTICALS INC	COMMON STOCK USD-.01			
		488,000	94,075.97		114,831.28

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	02209S103 ALTRIA GROUP INC	COMMON STOCK USD.333			
		58,629.000	2,616,091.60		3,065,710.41
	023436108 AMEDISYS INC	COMMON STOCK USD.001			
		1,138.000	145,050.07		103,319.02
	023586100 U HAUL HOLDING CO	COMMON STOCK USD.25			
		183.000	7,268.49		12,643.47
	023586506 U HAUL HOLDING CO NON VOTING	COMMON STOCK USD.001			
		1,919.000	79,754.62		122,911.95
	023608102 AMEREN CORPORATION	COMMON STOCK USD.01			
		9,151.000	569,644.07		815,720.14
	02376R102 AMERICAN AIRLINES GROUP INC	COMMON STOCK USD.01			
		20,874.000	476,989.95		363,833.82
	023939101 AVENTUM HOLDINGS INC	COMMON STOCK			
		4,228.000	54,097.15		88,914.84
	025537101 AMERICAN ELECTRIC POWER	COMMON STOCK USD6.5			
		18,236.000	1,317,349.20		1,681,906.28
	025816109 AMERICAN EXPRESS CO	COMMON STOCK USD.2			
		12,090.000	1,599,620.48		3,588,191.10
	025932104 AMERICAN FINANCIAL GROUP INC	COMMON STOCK			
		2,496.000	224,602.59		341,777.28
	02665T306 AMERICAN HOMES 4 RENT A	REIT USD.01			
		11,591.000	313,891.23		433,735.22
	026874784 AMERICAN INTERNATIONAL GROUP	COMMON STOCK USD2.5			
		22,429.000	1,257,552.25		1,632,831.20
	030420103 AMERICAN WATER WORKS CO INC	COMMON STOCK USD.01			
		6,721.000	650,504.39		836,697.29
	03064D108 AMERICOLD REALTY TRUST INC	REIT USD.01			
		9,838.000	349,404.80		210,533.20
	03076C106 AMERIPRISE FINANCIAL INC	COMMON STOCK USD.01			
		304.000	129,866.27		161,858.72
	031100100 AMETEK INC	COMMON STOCK USD.01			
		7,956.000	727,975.34		1,434,148.56
	031162100 AMGEN INC	COMMON STOCK USD.0001			
		4,086.000	964,491.25		1,064,975.04
	031652100 AMKOR TECHNOLOGY INC	COMMON STOCK USD.001			
		3,803.000	152,202.53		97,699.07
	032095101 AMPHENOL CORP CL A	COMMON STOCK USD.001			
		17,002.000	566,583.99		1,180,788.90
	032654105 ANALOG DEVICES INC	COMMON STOCK USD.167			
		17,082.000	2,345,877.11		3,629,241.72
	035710839 ANNALY CAPITAL MANAGEMENT IN	REIT USD.01			
		19,366.000	669,931.06		354,397.80
	03662Q105 ANSYS INC	COMMON STOCK USD.01			
		3,007.000	977,490.56		1,014,351.31

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	03674X106 ANTERO RESOURCES CORP	COMMON STOCK USD.01 10,002.000	253,839.05		350,570.10
	036752103 ELEVANCE HEALTH INC	COMMON STOCK USD.01 6,734.000	1,996,282.85		2,484,172.60
	03676B102 ANTERO MIDSTREAM CORP	COMMON STOCK 7,139.000	76,434.61		107,727.51
	03743Q108 APA CORP	COMMON STOCK USD.625 12,552.000	389,094.13		289,825.68
	03769M106 APOLLO GLOBAL MANAGEMENT INC	COMMON STOCK USD.0001 4,532.000	535,100.95		748,505.12
	038222105 APPLIED MATERIALS INC	COMMON STOCK USD.01 2,324.000	317,198.77		377,952.12
	038336103 APTARGROUP INC	COMMON STOCK USD.01 2,275.000	217,637.15		357,402.50
	03852U106 ARAMARK	COMMON STOCK USD.01 9,000.000	240,997.46		335,790.00
	039483102 ARCHER DANIELS MIDLAND CO	COMMON STOCK 16,416.000	802,132.18		829,336.32
	04247X102 ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01 993.000	71,362.66		140,340.69
	042735100 ARROW ELECTRONICS INC	COMMON STOCK USD1.0 1,847.000	133,690.86		208,932.64
	044186104 ASHLAND INC	COMMON STOCK 1,743.000	108,631.98		124,554.78
	04621X108 ASSURANT INC	COMMON STOCK USD.01 1,792.000	171,507.73		382,090.24
	04626A103 ASTERA LABS INC	COMMON STOCK USD.0001 3,549.000	415,843.24		470,065.05
	049560105 ATMOS ENERGY CORP	COMMON STOCK 5,183.000	452,692.75		721,836.41
	053015103 AUTOMATIC DATA PROCESSING	COMMON STOCK USD.1 1,030.000	189,671.79		301,511.90
	05329W102 AUTONATION INC	COMMON STOCK USD.01 884.000	51,404.91		150,138.56
	053332102 AUTOZONE INC	COMMON STOCK USD.01 52.000	94,588.61		166,504.00
	053484101 AVALONBAY COMMUNITIES INC	REIT USD.01 4,888.000	848,858.60		1,075,213.36
	05352A100 AVANTOR INC	COMMON STOCK USD.01 23,291.000	478,560.60		490,741.37
	053611109 AVERY DENNISON CORP	COMMON STOCK USD1.0 1,736.000	243,788.37		324,857.68
	053774105 AVIS BUDGET GROUP INC	COMMON STOCK USD.01 370.000	60,592.85		29,825.70

RHUMBLINE A. R. 1000 VALUE
RHUMBLINE ADVISERS
SCHEDULE H, LINE 4I - SCHEDULE OF ASSETS
(HELD AT END OF YEAR)

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
053807103	AVNET INC	COMMON STOCK USD1.0 3,088.000	120,271.58		161,564.16
05478C105	AZEK CO INC/THE	COMMON STOCK 1,419.000	37,779.59		67,359.93
05550J101	BJ S WHOLESALE CLUB HOLDINGS	COMMON STOCK USD.01 4,584.000	326,222.20		409,580.40
05561Q201	BOK FINANCIAL CORPORATION	COMMON STOCK USD.00006 805.000	57,261.34		85,692.25
05605H100	BWX TECHNOLOGIES INC	COMMON STOCK USD.01 2,524.000	145,339.33		281,148.36
05722G100	BAKER HUGHES CO	COMMON STOCK USD.0001 34,358.000	1,063,942.87		1,409,365.16
058498106	BALL CORP	COMMON STOCK 10,560.000	744,508.78		582,172.80
060505104	BANK OF AMERICA CORP	COMMON STOCK USD.01 230,222.000	5,795,330.95		10,118,256.90
064058100	BANK OF NEW YORK MELLON CORP	COMMON STOCK USD.01 25,505.000	1,115,229.61		1,959,549.15
06417N103	BANK OZK	COMMON STOCK 3,674.000	157,925.45		163,603.22
070830104	BATH + BODY WORKS INC	COMMON STOCK USD.5 7,691.000	275,099.79		298,180.07
071813109	BAXTER INTERNATIONAL INC	COMMON STOCK USD1.0 17,488.000	1,101,566.42		509,950.08
075887109	BECTON DICKINSON AND CO	COMMON STOCK USD1.0 9,965.000	2,374,565.63		2,260,759.55
07831C103	BELLRING BRANDS INC	COMMON STOCK USD.01 4,528.000	258,737.62		341,139.52
084423102	WR BERKLEY CORP	COMMON STOCK USD.2 10,131.000	240,748.88		592,866.12
084670702	BERKSHIRE HATHAWAY INC CL B	COMMON STOCK USD.0033 63,286.000	12,853,685.40		28,686,278.08
08579W103	BERRY GLOBAL GROUP INC	COMMON STOCK USD.01 3,913.000	209,465.25		253,053.71
086516101	BEST BUY CO INC	COMMON STOCK USD.1 7,456.000	483,520.68		639,724.80
090043100	BILL HOLDINGS INC	COMMON STOCK USD.00001 2,631.000	342,607.63		222,872.01
090572207	BIO RAD LABORATORIES A	COMMON STOCK USD.0001 672.000	189,835.44		220,758.72
09061G101	BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001 6,481.000	570,753.34		425,996.13
09062X103	BIOTEN INC	COMMON STOCK USD.0005 5,020.000	1,329,393.44		767,658.40

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	09073M104 BIO TECHNE CORP	COMMON STOCK USD.01 5,316.000		382,524.19	382,911.48
	09290D101 BLACKROCK INC	COMMON STOCK USD.01 5,090.000		2,597,364.58	5,217,809.90
	093671105 H+R BLOCK INC	COMMON STOCK 3,867.000		159,674.24	204,332.28
	097023105 BOEING CO/THE	COMMON STOCK USD5.0 20,447.000		3,656,986.77	3,619,119.00
	09857L108 BOOKING HOLDINGS INC	COMMON STOCK USD.008 72.000		285,228.13	357,726.24
	099724106 BORGWARNER INC	COMMON STOCK USD.01 7,868.000		280,052.07	250,123.72
	100557107 BOSTON BEER COMPANY INC A	COMMON STOCK USD.01 244.000		75,139.50	73,195.12
	101121101 EXP INC	REIT USD.01 5,377.000		618,127.12	399,833.72
	101137107 BOSTON SCIENTIFIC CORP	COMMON STOCK USD.01 50,698.000		1,850,675.57	4,528,345.36
	103304101 BOYD GAMING CORP	COMMON STOCK USD.01 2,338.000		138,219.83	169,598.52
	109194100 BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK USD.001 1,704.000		156,188.07	188,888.40
	10922N103 BRIGHTHOUSE FINANCIAL INC	COMMON STOCK USD.01 2,160.000		109,888.90	103,766.40
	110122108 BRISTOL MYERS SQUIBB CO	COMMON STOCK USD.1 69,883.000		4,349,739.66	3,952,582.48
	11120U105 BRIXXOR PROPERTY GROUP INC	REIT USD.01 10,342.000		207,677.87	287,921.28
	11133T103 BROADRIDGE FINANCIAL SOLUTIO	COMMON STOCK USD.01 362.000		57,954.51	81,844.58
	11285B108 BROOKFIELD RENEWABLE CORP	COMMON STOCK NFV 4,598.000		175,423.05	127,180.68
	114340102 AZENTA INC	COMMON STOCK USD.01 1,846.000		141,337.98	92,300.00
	115236101 BROWN + BROWN INC	COMMON STOCK USD.1 4,609.000		143,866.35	470,210.18
	115637100 BROWN FORMAN CORP CLASS A	COMMON STOCK USD.15 1,629.000		80,542.83	61,397.01
	115637209 BROWN FORMAN CORP CLASS B	COMMON STOCK USD.15 5,919.000		294,732.30	224,803.62
	116794108 BRUKER CORP	COMMON STOCK USD.01 1,362.000		86,911.54	79,840.44
	117043109 BRUNSWICK CORP	COMMON STOCK USD.75 2,370.000		152,325.76	153,291.60

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
12008R107	BUILDERS FIRSTSOURCE INC	COMMON STOCK USD.01 3,759.000	190,408.44		537,273.87
12503M108	CBOE GLOBAL MARKETS INC	COMMON STOCK 3,635.000	398,594.97		710,279.00
12504L109	CBRE GROUP INC A	COMMON STOCK USD.01 10,541.000	645,586.42		1,383,927.89
12510Q100	CCC INTELLIGENT SOLUTIONS HO	COMMON STOCK USD.0001 15,542.000	166,639.50		182,307.66
12514G108	CDW CORP/DE	COMMON STOCK USD.01 2,301.000	501,544.77		400,466.04
125269100	CF INDUSTRIES HOLDINGS INC	COMMON STOCK USD.01 6,249.000	444,076.58		533,164.68
12541W209	C.H. ROBINSON WORLDWIDE INC	COMMON STOCK USD.1 4,001.000	346,792.21		413,383.32
125523100	THE CIGNA GROUP	COMMON STOCK USD.01 8,590.000	1,805,057.79		2,372,042.60
12572Q105	CME GROUP INC	COMMON STOCK USD.01 12,392.000	1,837,608.59		2,877,794.16
125896100	CMS ENERGY CORP	COMMON STOCK USD.01 10,271.000	486,931.05		684,562.15
126117100	CNA FINANCIAL CORP	COMMON STOCK USD2.5 779.000	31,181.89		37,680.23
126408103	CSX CORP	COMMON STOCK USD1.0 67,328.000	1,665,479.90		2,172,674.56
126650100	CVS HEALTH CORP	COMMON STOCK USD.01 43,425.000	3,347,909.62		1,949,348.25
127097103	COTERRA ENERGY INC	COMMON STOCK USD.1 25,552.000	557,205.72		652,598.08
127190304	CACI INTERNATIONAL INC CL A	COMMON STOCK USD.1 768.000	175,788.32		310,318.08
12769G100	CAESARS ENTERTAINMENT INC	COMMON STOCK 7,339.000	448,257.88		245,269.38
133131102	CAMDEN PROPERTY TRUST	REIT USD.01 3,565.000	342,986.63		413,682.60
134429109	THE CAMPBELL S COMPANY	COMMON STOCK USD.0375 6,619.000	310,488.14		277,203.72
14040H105	CAPITAL ONE FINANCIAL CORP	COMMON STOCK USD.01 13,049.000	1,112,854.79		2,326,897.68
14149V108	CARDINAL HEALTH INC	COMMON STOCK 3,408.000	196,580.94		403,064.16
142339100	CARLISLE COS INC	COMMON STOCK USD1.0 1,372.000	307,725.26		506,048.48
143130102	CARMAX INC	COMMON STOCK USD.5 5,092.000	442,894.48		416,321.92

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	143160108 CARLYLE GROUP INC/THE	COMMON STOCK USD1.0 7,576.000	258,463.94		382,512.24
	143658300 CARNIVAL CORP	COMMON STOCK USD.01 34,347.000	1,120,972.11		855,927.24
	14448C104 CARRIER GLOBAL CORP	COMMON STOCK USD.01 28,907.000	891,899.15		1,973,191.82
	146229109 CARTER S INC	COMMON STOCK USD.01 1,189.000	106,173.72		64,431.91
	146869102 CARVANA CO	COMMON STOCK USD.001 2,434.000	313,308.62		494,978.24
	147528103 CASEY S GENERAL STORES INC	COMMON STOCK 1,055.000	143,491.67		418,022.65
	149123101 CATERPILLAR INC	COMMON STOCK USD1.0 14,463.000	4,131,645.78		5,246,597.88
	150870103 CELANESE CORP	COMMON STOCK USD.0001 2,827.000	318,745.59		195,656.67
	15135B101 CENTENE CORP	COMMON STOCK USD.001 17,441.000	1,156,665.48		1,056,575.78
	15189T107 CENTERPOINT ENERGY INC	COMMON STOCK USD.01 21,801.000	556,166.86		691,745.73
	15677J108 DAYFORCE INC	COMMON STOCK USD.01 4,605.000	387,386.15		334,507.20
	15687V109 CERTARA INC	COMMON STOCK USD.01 4,217.000	88,888.50		44,911.05
	159864107 CHARLES RIVER LABORATORIES	COMMON STOCK USD.01 1,777.000	366,615.78		328,034.20
	16119P108 CHARTER COMMUNICATIONS INC A	COMMON STOCK USD.001 3,234.000	966,842.14		1,108,518.18
	16359R103 CHEMED CORP	COMMON STOCK USD1.0 464.000	243,268.82		245,827.20
	163851108 CHEMOURS CO/THE	COMMON STOCK USD.01 4,702.000	141,432.74		79,463.80
	16411R208 CHENIERE ENERGY INC	COMMON STOCK USD.003 3,870.000	676,598.68		831,546.90
	165167735 EXPAND ENERGY CORP	COMMON STOCK USD.01 7,838.000	644,903.28		780,272.90
	166764100 CHEVRON CORP	COMMON STOCK USD.75 59,398.000	6,992,882.71		8,603,206.32
	169905106 CHOICE HOTELS INTL INC	COMMON STOCK USD.01 154.000	18,326.26		21,864.92
	171340102 CHURCH + DWIGHT CO INC	COMMON STOCK USD1.0 8,407.000	853,411.85		880,296.97
	171779309 CIENA CORP	COMMON STOCK USD.01 5,012.000	217,085.74		425,067.72

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
172062101	CINCINNATI FINANCIAL CORP	COMMON STOCK USD2.0 5,276.000		412,161.59	758,161.20
17275R102	CISCO SYSTEMS INC	COMMON STOCK USD.001 137,998.000		6,424,017.21	8,169,481.60
172755100	CIRRUS LOGIC INC	COMMON STOCK USD.001 1,870.000		117,793.33	186,214.60
172908105	CINTAS CORP	COMMON STOCK 608.000		56,115.91	111,081.60
172967424	CITIGROUP INC	COMMON STOCK USD.01 65,430.000		3,892,812.36	4,605,617.70
174610105	CITIZENS FINANCIAL GROUP	COMMON STOCK USD.01 15,531.000		531,056.25	679,636.56
17888H103	CIVITAS RESOURCES INC	COMMON STOCK 2,473.000		170,641.20	113,436.51
184496107	CLEAN HARBORS INC	COMMON STOCK USD.01 1,755.000		121,152.03	403,895.70
18539C105	CLEARWAY ENERGY INC A	COMMON STOCK USD.01 1,127.000		30,690.13	27,555.15
18539C204	CLEARWAY ENERGY INC C	COMMON STOCK 2,836.000		81,000.98	73,736.00
185899101	CLEVELAND CLIFFS INC	COMMON STOCK USD.125 10,687.000		212,437.49	100,457.80
191098102	COCA COLA CONSOLIDATED INC	COMMON STOCK USD1.0 210.000		227,850.36	264,597.90
191216100	COCA COLA CO/THE	COMMON STOCK USD.25 57,111.000		3,139,774.14	3,555,730.86
192422103	COGNEX CORP	COMMON STOCK USD.002 5,575.000		293,038.78	199,919.50
192446102	COGNIZANT TECH SOLUTIONS A	COMMON STOCK USD.01 17,181.000		1,151,344.37	1,321,218.90
19247G107	COHERENT CORP	COMMON STOCK 4,555.000		237,973.13	431,495.15
19260Q107	COINBASE GLOBAL INC CLASS A	COMMON STOCK USD.00001 1,099.000		73,031.08	272,881.70
194014502	ENOVIS CORP	COMMON STOCK USD.001 1,908.000		115,776.70	83,723.04
194162103	COLGATE PALMOLIVE CO	COMMON STOCK USD1.0 12,594.000		952,026.47	1,144,920.54
197236102	COLUMBIA BANKING SYSTEM INC	COMMON STOCK 7,205.000		218,647.17	194,607.05
198516106	COLUMBIA SPORTSWEAR CO	COMMON STOCK 1,181.000		100,750.37	99,121.33
20030N101	COMCAST CORP CLASS A	COMMON STOCK USD.01 131,211.000		5,085,746.90	4,924,348.83

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D)	MAT DATE (D)	COST	(E) CURRENT VALUE
200340107	COMERICA INC	COMMON STOCK USD5.0 4,608.000		271,574.52		285,004.80
200525103	COMMERCE BANCSHARES INC	COMMON STOCK USD5.0 4,337.550		159,842.41		270,272.74
205887102	CONAGRA BRANDS INC	COMMON STOCK USD5.0 16,326.000		563,049.09		453,046.50
20602D101	CONCENTRIX CORP	COMMON STOCK 1,604.000		121,471.83		69,405.08
20825C104	CONOCOPHILLIPS	COMMON STOCK USD.01 44,739.000		2,803,874.22		4,436,766.63
209115104	CONSOLIDATED EDISON INC	COMMON STOCK USD.1 11,947.000		927,494.61		1,066,030.81
21036P108	CONSTELLATION BRANDS INC A	COMMON STOCK USD.01 5,492.000		1,156,192.60		1,213,732.00
21037T109	CONSTELLATION ENERGY	COMMON STOCK 9,128.000		382,772.57		2,042,024.88
216648501	COOPER COS INC./THE	COMMON STOCK USD.1 6,788.000		460,036.39		624,020.84
217204106	COPART INC	COMMON STOCK 2,007.000		108,702.53		115,181.73
21871X109	COREBRIDGE FINANCIAL INC	COMMON STOCK USD.01 9,751.000		205,677.30		291,847.43
21874C102	CORE + MAIN INC CLASS A	COMMON STOCK USD.01 2,021.000		65,622.56		102,889.11
219350105	CORNING INC	COMMON STOCK USD.5 26,428.000		772,308.31		1,255,858.56
219798105	QUIDELORTHO CORP	COMMON STOCK USD.001 1,873.000		203,680.32		83,442.15
22052L104	CORTEVA INC	COMMON STOCK USD.01 24,149.000		936,245.22		1,375,527.04
22160N109	COSTAR GROUP INC	COMMON STOCK USD.01 14,018.000		1,000,896.24		1,003,548.62
222070203	COTY INC CL A	COMMON STOCK USD.01 13,186.000		202,768.46		91,774.56
222795502	COUSINS PROPERTIES INC	REIT USD1.0 5,379.000		184,161.77		164,812.56
224408104	CRANE CO	COMMON STOCK USD1.0 1,701.000		81,339.72		258,126.75
224441105	CRANE NXT CO	COMMON STOCK USD1.0 1,642.000		40,738.27		95,597.24
225310101	CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01 47.000		18,956.64		22,064.62
227046109	CROCS INC	COMMON STOCK USD.001 1,696.000		247,517.12		185,762.88

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	22822V101 CROWN CASTLE INC	REIT USD.01			
		15,022.000	1,636,462.58		1,363,396.72
	228368106 CROWN HOLDINGS INC	COMMON STOCK USD5.0			
		4,000.000	334,343.73		330,760.00
	229663109 CUBESMART	REIT USD.01			
		7,646.000	270,797.16		327,631.10
	229899109 CULLEN/FROST BANKERS INC	COMMON STOCK USD.01			
		2,045.000	172,394.14		274,541.25
	231021106 CUMMINS INC	COMMON STOCK USD2.5			
		4,709.000	801,955.55		1,641,557.40
	231561101 CURTISS WRIGHT CORP	COMMON STOCK USD1.0			
		1,315.000	162,532.07		466,654.05
	23331A109 DR HORTON INC	COMMON STOCK USD.01			
		10,220.000	878,084.07		1,428,960.40
	233331107 DTE ENERGY COMPANY	COMMON STOCK			
		7,124.000	647,869.11		860,223.00
	23345M107 DT MIDSTREAM INC	COMMON STOCK USD.01			
		3,348.000	108,921.24		332,891.64
	23355L106 DXC TECHNOLOGY CO	COMMON STOCK USD.01			
		6,143.000	401,940.92		122,737.14
	235851102 DANAHER CORP	COMMON STOCK USD.01			
		22,253.000	2,855,239.46		5,108,176.15
	237194105 DARDEN RESTAURANTS INC	COMMON STOCK			
		1,954.000	234,717.52		364,792.26
	237266101 DARLING INGREDIENTS INC	COMMON STOCK USD.01			
		5,430.000	356,519.86		182,936.70
	244199105 DEERE + CO	COMMON STOCK USD1.0			
		8,694.000	3,268,574.82		3,683,647.80
	24703L202 DELL TECHNOLOGIES C	COMMON STOCK			
		7,888.000	1,073,248.17		909,013.12
	247361702 DELTA AIR LINES INC	COMMON STOCK USD.0001			
		22,183.000	953,288.48		1,342,071.50
	24906P109 DENTSPLY SIRONA INC	COMMON STOCK USD.01			
		6,950.000	376,238.34		131,911.00
	25179M103 DEVON ENERGY CORP	COMMON STOCK USD.1			
		21,654.000	876,197.57		708,735.42
	25278X109 DIAMONDBACK ENERGY INC	COMMON STOCK USD.01			
		6,500.000	731,512.78		1,064,895.00
	253393102 DICK S SPORTING GOODS INC	COMMON STOCK USD.01			
		1,754.000	85,383.32		401,385.36
	253868103 DIGITAL REALTY TRUST INC	REIT USD.01			
		11,452.000	1,380,828.37		2,030,783.16
	25400Q105 TRUMP MEDIA + TECHNOLOGY GRO	COMMON STOCK USD.0001			
		665.000	21,779.88		22,676.50

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	254067101 DILLARDS INC CL A	COMMON STOCK 109.000		48,002.70	47,059.66
	254687106 WALT DISNEY CO/THE	COMMON STOCK USD-.01 62,782.000		7,341,488.22	6,990,775.70
	254709108 DISCOVER FINANCIAL SERVICES	COMMON STOCK USD-.01 8,617.000		728,379.73	1,492,722.91
	256597107 DOLBY LABORATORIES INC CL A	COMMON STOCK USD-.001 2,075.000		130,000.42	162,057.50
	256677105 DOLLAR GENERAL CORP	COMMON STOCK USD-.875 7,604.000		1,005,489.85	576,535.28
	256746108 DOLLAR TREE INC	COMMON STOCK USD-.01 6,984.000		781,654.04	523,380.96
	25746109 DOMINION ENERGY INC	COMMON STOCK 28,873.000		2,117,472.14	1,555,099.78
	25754201 DOMINO S PIZZA INC	COMMON STOCK USD-.01 780.000		402,738.73	327,412.80
	257651109 DONALDSON CO INC	COMMON STOCK USD5.0 4,164.000		233,900.42	280,445.40
	25809K105 DOORDASH INC A	COMMON STOCK USD-.00001 1,533.000		155,849.35	257,160.75
	25862V105 DOUBLEVERIFY HOLDINGS INC	COMMON STOCK USD-.001 2,243.000		43,675.02	43,088.03
	260003108 DOVER CORP	COMMON STOCK USD1.0 4,725.000		422,017.10	886,410.00
	260557103 DOW INC	COMMON STOCK USD-.01 24,202.000		1,378,011.68	971,226.26
	26210C104 DROPBOX INC CLASS A	COMMON STOCK USD-.00001 5,737.000		130,389.47	172,339.48
	26441C204 DUKE ENERGY CORP	COMMON STOCK USD-.001 26,598.000		2,244,670.47	2,865,668.52
	26484T106 DUN + BRADSTREET HOLDINGS IN	COMMON STOCK 10,574.000		200,506.92	131,752.04
	26614N102 DUPONT DE NEMOURS INC	COMMON STOCK USD-.01 14,456.000		1,162,634.53	1,102,270.00
	26622P107 DOXIMITY INC CLASS A	COMMON STOCK USD-.001 3,934.000		134,913.19	210,036.26
	26701L100 DUTCH BROS INC CLASS A	COMMON STOCK USD-.00001 1,967.000		81,437.14	103,031.46
	26875P101 EOG RESOURCES INC	COMMON STOCK USD-.01 19,833.000		2,033,630.43	2,431,129.14
	26884L109 EQT CORP	COMMON STOCK 19,034.000		634,940.20	877,657.74
	26884U109 EPR PROPERTIES	REIT USD.01 2,568.000		168,025.04	113,711.04

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	26969P108 EAGLE MATERIALS INC	COMMON STOCK USD.01 279.000	35,217.87		68,846.04
	27579R104 EAST WEST BANCORP INC	COMMON STOCK USD.001 4,753.000	228,490.76		455,147.28
	277276101 EASTGROUP PROPERTIES INC	REIT 1,666.000	274,677.35		267,376.34
	277432100 EASTMAN CHEMICAL CO	COMMON STOCK USD.01 4,067.000	339,333.56		371,398.44
	278642103 EBAY INC	COMMON STOCK USD.001 16,542.000	753,227.04		1,024,776.90
	278865100 ECOLAB INC	COMMON STOCK USD1.0 1,147.000	213,180.73		268,765.04
	281020107 EDISON INTERNATIONAL	COMMON STOCK 13,113.000	859,696.33		1,046,941.92
	28176E108 EDWARDS LIFESCIENCES CORP	COMMON STOCK USD1.0 16,681.000	1,540,852.33		1,234,894.43
	28414H103 ELANCO ANIMAL HEALTH INC	COMMON STOCK 17,084.000	472,873.41		206,887.24
	285512109 ELECTRONIC ARTS INC	COMMON STOCK USD.01 9,216.000	1,188,999.29		1,348,300.80
	28618M106 ELEMENT SOLUTIONS INC	COMMON STOCK USD.01 7,748.000	107,047.39		197,031.64
	29084Q100 EMCOR GROUP INC	COMMON STOCK USD.01 970.000	172,262.29		440,283.00
	291011104 EMERSON ELECTRIC CO	COMMON STOCK USD.5 19,696.000	1,473,413.54		2,440,925.28
	29109X106 ASPEN TECHNOLOGY INC	COMMON STOCK USD.0001 936.000	153,634.99		233,653.68
	29261A100 ENCOMPASS HEALTH CORP	COMMON STOCK USD.01 3,456.000	169,760.63		319,161.60
	29364G103 ENTERGY CORP	COMMON STOCK USD.01 14,730.000	655,231.79		1,116,828.60
	29414B104 EPAM SYSTEMS INC	COMMON STOCK USD.001 1,794.000	337,472.39		419,473.08
	29415F104 ENVISTA HOLDINGS CORP	COMMON STOCK USD.01 5,955.000	157,890.20		114,871.95
	29430C102 VESTIS CORP	COMMON STOCK USD.01 4,545.000	90,360.21		69,265.80
	294429105 EQUIFAX INC	COMMON STOCK USD1.25 3,383.000	759,593.94		862,157.55
	29444U700 EQUINIX INC	REIT USD.001 3,152.000	2,410,561.82		2,971,989.28
	29472R108 EQUITY LIFESTYLE PROPERTIES	REIT USD.01 6,344.000	407,466.03		422,510.40

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	29476L107 EQUITY RESIDENTIAL	REIT USD.01			
		13,017.000	856,356.06	856,356.06	934,099.92
	29605J106 ESAB CORP	COMMON STOCK USD.001			
		1,967.000	102,772.34	102,772.34	235,921.98
	29670G102 ESSENTIAL UTILITIES INC	COMMON STOCK USD.5			
		8,643.000	319,456.74	319,456.74	313,913.76
	297178105 ESSEX PROPERTY TRUST INC	REIT USD.0001			
		2,200.000	540,681.40	540,681.40	627,968.00
	29786A106 ETSY INC	COMMON STOCK USD.001			
		1,437.000	126,830.10	126,830.10	76,002.93
	298736109 EURONET WORLDWIDE INC	COMMON STOCK USD.02			
		1,489.000	153,826.07	153,826.07	153,128.76
	29977A105 EVERCORE INC A	COMMON STOCK USD.01			
		1,236.000	107,630.62	107,630.62	342,606.84
	30034W106 EVERGY INC	COMMON STOCK			
		7,709.000	391,465.07	391,465.07	474,488.95
	30040W108 EVERSOURCE ENERGY	COMMON STOCK USD5.0			
		12,075.000	770,818.31	770,818.31	693,467.25
	300426103 EVERUS CONSTRUCTION GROUP	COMMON STOCK			
		1,753.000	55,845.54	55,845.54	115,259.75
	30063P105 EXACT SCIENCES CORP	COMMON STOCK USD.01			
		3,820.000	191,313.93	191,313.93	214,645.80
	30161N101 EXELON CORP	COMMON STOCK			
		34,445.000	1,037,281.96	1,037,281.96	1,296,509.80
	30161Q104 EXELIXIS INC	COMMON STOCK USD.001			
		1,587.000	32,595.27	32,595.27	52,847.10
	302130109 EXPEDITORS INTL WASH INC	COMMON STOCK USD.01			
		4,071.000	396,531.51	396,531.51	450,944.67
	30225T102 EXTRA SPACE STORAGE INC	REIT USD.01			
		7,207.000	893,975.04	893,975.04	1,078,167.20
	30231G102 EXXON MOBIL CORP	COMMON STOCK			
		155,166.000	12,206,371.94	12,206,371.94	16,691,206.62
	302491303 FMC CORP	COMMON STOCK USD.1			
		4,308.000	376,036.11	376,036.11	209,411.88
	302520101 FNB CORP	COMMON STOCK USD.01			
		12,332.000	155,856.19	155,856.19	182,266.96
	302941109 FTI CONSULTING INC	COMMON STOCK USD.01			
		1,223.000	182,000.28	182,000.28	233,751.99
	303075105 FACTSET RESEARCH SYSTEMS INC	COMMON STOCK USD.01			
		847.000	345,806.13	345,806.13	406,797.16
	303250104 FAIR ISAAC CORP	COMMON STOCK USD.01			
		126.000	187,571.37	187,571.37	250,857.18
	311900104 FASTENAL CO	COMMON STOCK USD.01			
		3,092.000	176,002.01	176,002.01	222,345.72

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	313745101 FEDERAL REALTY INVS TRUST	REIT USD.01			
		2,866.000	334,387.66		320,848.70
	31428X106 FEDEX CORP	COMMON STOCK USD.1			
		7,803.000	1,671,225.56		2,195,217.99
	31488V107 FERGUSON ENTERPRISES INC	COMMON STOCK USD.0001			
		6,505.000	984,332.67		1,129,072.85
	315616102 F5 INC	COMMON STOCK			
		2,013.000	299,454.00		506,209.11
	31620M106 FIDELITY NATIONAL INFO SERV	COMMON STOCK USD.01			
		18,874.000	2,122,186.40		1,524,452.98
	31620R303 FIDELITY NATIONAL FINANCIAL	COMMON STOCK USD.0001			
		8,917.000	271,076.57		500,600.38
	316773100 FIFTH THIRD BANCORP	COMMON STOCK			
		23,557.000	600,327.59		995,989.96
	31847R102 FIRST AMERICAN FINANCIAL	COMMON STOCK USD.00001			
		3,448.000	160,445.35		215,293.12
	31946M103 FIRST CITIZENS BCSHS CL A	COMMON STOCK USD1.0			
		413.000	345,626.55		872,677.26
	32051X108 FIRST HAWAIIAN INC	COMMON STOCK USD.01			
		4,369.000	116,659.26		113,375.55
	320517105 FIRST HORIZON CORP	COMMON STOCK USD.625			
		18,886.000	274,917.88		380,364.04
	32054K103 FIRST INDUSTRIAL REALTY TR	REIT USD.01			
		4,590.000	185,050.39		230,096.70
	336433107 FIRST SOLAR INC	COMMON STOCK USD.001			
		3,674.000	263,580.27		647,505.76
	337738108 FISERV INC	COMMON STOCK USD.01			
		13,473.000	1,382,481.41		2,767,623.66
	337932107 FIRSTENERGY CORP	COMMON STOCK USD.1			
		19,851.000	703,698.94		789,672.78
	33829M101 FIVE BELOW	COMMON STOCK USD.01			
		393.000	42,825.88		41,249.28
	339750101 FLOOR + DECOR HOLDINGS INC A	COMMON STOCK USD.001			
		2,318.000	230,436.32		231,104.60
	343498101 FLOWERS FOODS INC	COMMON STOCK USD.01			
		6,455.000	130,082.51		133,360.30
	34354P105 FLOWSERVE CORP	COMMON STOCK USD1.25			
		4,563.000	184,449.31		262,463.76
	345370860 FORD MOTOR CO	COMMON STOCK USD.01			
		135,293.000	1,634,189.99		1,339,400.70
	34959E109 FORTINET INC	COMMON STOCK USD.001			
		4,025.000	242,593.59		380,282.00
	34959J108 FORTIVE CORP	COMMON STOCK USD.01			
		12,099.000	785,702.85		907,425.00

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
34964C106	FORTUNE BRANDS INNOVATIONS I	COMMON STOCK USD-.01 4,229.000		247,271.34	288,967.57
34965K107	FORTREA HOLDINGS INC	COMMON STOCK USD-.001 2,856.000		68,063.41	53,264.40
35137L105	FOX CORP CLASS A	COMMON STOCK USD-.01 7,944.000		308,573.79	385,919.52
35137L204	FOX CORP CLASS B	COMMON STOCK USD-.01 4,496.000		173,775.01	205,647.04
354613101	FRANKLIN RESOURCES INC	COMMON STOCK USD.1 9,820.000		365,183.75	199,247.80
35671D857	FREEMPORT MEMORAN INC	COMMON STOCK USD.1 49,352.000		1,151,272.95	1,879,324.16
358039105	FRESHPET INC	COMMON STOCK USD-.001 1,092.000		65,630.08	161,736.12
35909D109	FRONTIER COMMUNICATIONS PARE	COMMON STOCK USD.25 8,419.000		200,360.97	292,139.30
361ESC049	ESC GCI LIBERTY INC SR	COMMON STOCK 3,538.000		0.00	0.00
36262G101	GXO LOGISTICS INC	COMMON STOCK USD-.01 4,069.000		192,706.98	177,001.50
36266G107	GE HEALTHCARE TECHNOLOGY	COMMON STOCK USD-.01 14,251.000		1,501,542.49	1,114,143.18
363576109	ARTHUR J GALLAGHER + CO	COMMON STOCK USD1.0 7,910.000		949,131.12	2,245,253.50
36467J108	GAMING AND LEISURE PROPERTIE REIT				
36467M109	GAMESTOP CORP CLASS A GB REG	COMMON STOCK USD-.001 12,934.000		369,651.58	431,080.16
364760108	GAP INC/THE	COMMON STOCK USD.05 6,942.000		387,125.91	405,351.56
36828A101	GE VERNOVA INC	COMMON STOCK USD-.01 9,392.000		154,664.05	164,039.46
368736104	GENERAC HOLDINGS INC	COMMON STOCK USD-.01 1,035.000		936,975.65	3,089,310.56
369550108	GENERAL DYNAMICS CORP	COMMON STOCK USD1.0 9,412.000		132,860.07	160,476.75
369604301	GENERAL ELECTRIC	COMMON STOCK USD-.01 29,211.000		1,688,806.32	2,479,967.88
370334104	GENERAL MILLS INC	COMMON STOCK USD.1 19,263.000		2,866,853.14	4,872,102.69
37045V100	GENERAL MOTORS CO	COMMON STOCK USD-.01 37,797.000		1,047,553.93	1,228,401.51
371901109	GENTEX CORP	COMMON STOCK USD-.06 8,015.000		1,426,931.59	2,013,446.19
				194,928.71	230,270.95

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	372460105 GENUINE PARTS CO	COMMON STOCK USD1.0 4,792.000	492,452.92		559,513.92
	375558103 GILEAD SCIENCES INC	COMMON STOCK USD.001 43,053.000	2,960,094.07		3,976,805.61
	37940X102 GLOBAL PAYMENTS INC	COMMON STOCK 8,771.000	1,395,391.87		982,878.26
	379577208 GLOBUS MEDICAL INC A	COMMON STOCK USD.001 3,876.000	203,997.25		320,583.96
	37959E102 GLOBE LIFE INC	COMMON STOCK USD1.0 3,088.000	217,562.02		344,373.76
	38141G104 GOLDMAN SACHS GROUP INC	COMMON STOCK USD.01 7,756.000	1,848,916.00		4,441,240.72
	384109104 GRACO INC	COMMON STOCK USD1.0 5,740.000	406,475.31		483,824.60
	384747101 GRAIL INC	COMMON STOCK 715.000	23,521.12		12,762.75
	384802104 WW GRAINGER INC	COMMON STOCK USD.5 199.000	179,546.10		209,755.95
	38526M106 GRAND CANYON EDUCATION INC	COMMON STOCK USD.01 682.000	75,696.39		111,711.60
	386689101 GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.01 10,300.000	233,028.25		279,748.00
	39874R101 GROCERY OUTLET HOLDING CORP	COMMON STOCK USD.001 3,284.000	110,563.80		51,263.24
	40171V100 GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001 1,552.000	167,629.95		261,636.16
	403949100 HF SINCLAIR CORP	COMMON STOCK 5,453.000	213,695.19		191,127.65
	40412C101 HCA HEALTHCARE INC	COMMON STOCK USD.01 4,909.000	922,658.64		1,473,436.35
	40434L105 HP INC	COMMON STOCK USD.01 25,499.000	531,112.66		832,032.37
	406216101 HALLIBURTON CO	COMMON STOCK USD2.5 30,316.000	802,641.48		824,292.04
	410867105 HANOVER INSURANCE GROUP INC/	COMMON STOCK USD.01 1,241.000	115,145.95		191,933.06
	412822108 HARLEY DAVIDSON INC	COMMON STOCK USD.01 4,097.000	182,600.52		123,442.61
	416515104 HARTFORD INSURANCE GROUP INC	COMMON STOCK USD.01 10,083.000	517,899.62		1,103,080.20
	418056107 HASBRO INC	COMMON STOCK USD.5 622.000	46,720.98		34,776.02
	418100103 HASHICORP INC CL A	COMMON STOCK USD.000015 744.000	19,546.15		25,452.24

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	421298100 HAYWARD HOLDINGS INC	COMMON STOCK USD.001 4,830.000		82,079.98	73,850.70
	42226K105 HEALTHCARE REALTY TRUST INC	REIT USD.01 13,002.000		359,016.45	220,383.90
	42250P103 HEALTHPEAK PROPERTIES INC	REIT USD1.0 23,979.000		670,703.54	486,054.33
	426281101 JACK HENRY + ASSOCIATES INC	COMMON STOCK USD.01 2,499.000		409,061.29	438,074.70
	427866108 HERSHEY CO/THE	COMMON STOCK USD1.0 4,321.000		808,516.58	731,761.35
	42809H107 HESS CORP	COMMON STOCK USD1.0 3,399.000		326,183.74	452,100.99
	42824C109 HEWLETT PACKARD ENTERPRISE	COMMON STOCK USD.01 44,692.000		548,893.93	954,174.20
	428291108 HEXCEL CORP	COMMON STOCK USD.01 2,838.000		137,129.96	177,942.60
	431284108 HIGHWOODS PROPERTIES INC	REIT USD.01 3,584.000		166,003.45	109,598.72
	43300A203 HILTON WORLDWIDE HOLDINGS IN	COMMON STOCK USD.01 4,124.000		445,282.90	1,019,287.84
	436440101 HOLOGIC INC	COMMON STOCK USD.01 7,908.000		495,428.03	570,087.72
	437076102 HOME DEPOT INC	COMMON STOCK USD.05 6,908.000		2,378,021.67	2,687,142.92
	438516106 HONEYWELL INTERNATIONAL INC	COMMON STOCK USD1.0 18,983.000		3,096,221.15	4,288,069.87
	440452100 HORMEL FOODS CORP	COMMON STOCK USD.01465 9,998.000		382,143.96	313,637.26
	44107P104 HOST HOTELS + RESORTS INC	REIT USD.01 23,955.000		401,896.51	419,691.60
	441593100 HOULIHAN LOKEY INC	COMMON STOCK USD.001 1,658.000		156,575.74	287,928.28
	44267T102 HOWARD HUGHES HOLDINGS INC	COMMON STOCK 1,099.000		103,966.36	84,535.08
	443201108 HOWMET AEROSPACE INC	COMMON STOCK 13,112.000		330,184.73	1,434,059.44
	443510607 HUBBELL INC	COMMON STOCK USD.01 1,845.000		427,877.19	772,852.05
	444859102 HUMANA INC	COMMON STOCK USD.1666666 4,155.000		1,616,785.06	1,054,165.05
	445658107 HUNT (JB) TRANSPRT SVCS INC	COMMON STOCK USD.01 2,825.000		468,440.01	482,114.50
	446150104 HUNTINGTON BANCSHARES INC	COMMON STOCK USD.01 49,685.000		587,187.28	808,374.95

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	446413106 HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.01 1,374.000		259,786.30	259,644.78
	447011107 HUNTSMAN CORP	COMMON STOCK USD.01 5,603.000		143,068.83	101,022.09
	448579102 HYATT HOTELS CORP CL A	COMMON STOCK USD.01 1,302.000		90,714.62	204,387.96
	44891N208 IAC INC	COMMON STOCK USD.0001 2,541.000		352,970.19	109,618.74
	44980X109 IPG PHOTONICS CORP	COMMON STOCK USD.0001 1,010.000		149,014.90	73,447.20
	45073V108 ITT INC	COMMON STOCK USD1.0 2,839.000		151,216.39	405,636.32
	451107106 IDACORP INC	COMMON STOCK 1,759.000		175,268.35	192,223.52
	45167R104 IDEX CORP	COMMON STOCK USD.01 2,610.000		447,425.90	546,246.90
	452308109 ILLINOIS TOOL WORKS	COMMON STOCK USD.01 6,380.000		1,448,121.46	1,617,712.80
	452327109 ILLUMINA INC	COMMON STOCK USD.01 5,489.000		919,131.76	733,495.07
	45337C102 INCYTE CORP	COMMON STOCK USD.001 5,126.000		331,613.05	354,052.82
	45674M101 INFORMATICA INC CLASS A	COMMON STOCK USD.01 2,199.000		53,041.12	57,020.07
	45687V106 INGERSOLL RAND INC	COMMON STOCK USD.01 13,936.000		516,033.82	1,260,650.56
	457187102 INGREDION INC	COMMON STOCK USD.01 2,279.000		242,852.66	313,499.24
	458140100 INTEL CORP	COMMON STOCK USD.001 146,843.000		5,605,898.12	2,944,202.15
	45841N107 INTERACTIVE BROKERS GRO CL A	COMMON STOCK USD.01 3,637.000		211,632.92	642,548.79
	45866F104 INTERCONTINENTAL EXCHANGE IN	COMMON STOCK USD.01 19,587.000		1,796,764.80	2,918,658.87
	459200101 INTL BUSINESS MACHINES CORP	COMMON STOCK USD.2 31,627.000		4,105,040.60	6,952,563.41
	459506101 INTL FLAVORS + FRAGRANCES	COMMON STOCK USD.125 8,794.000		1,112,897.93	743,532.70
	460146103 INTERNATIONAL PAPER CO	COMMON STOCK USD1.0 11,904.000		559,950.01	640,673.28
	460690100 INTERPUBLIC GROUP OF COS INC	COMMON STOCK USD.1 13,080.000		322,449.36	366,501.60
	46187W107 INVITATION HOMES INC	REIT USD.01 21,037.000		602,191.83	672,552.89

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462222100	IONIS PHARMACEUTICALS INC	COMMON STOCK USD-.001 360.000		17,798.86	12,585.60
46266C105	IQVIA HOLDINGS INC	COMMON STOCK USD-.01 5,510.000		1,166,297.04	1,082,770.10
46269C102	IRIDIUM COMMUNICATIONS INC	COMMON STOCK USD-.001 3,668.000		107,797.47	106,445.36
46284V101	IRON MOUNTAIN INC	REIT USD.01 4,304.000		196,111.57	452,393.44
46625H100	JPMORGAN CHASE + CO	COMMON STOCK USD1.0 97,136.000		9,344,511.37	23,284,470.56
466313103	JABIL INC	COMMON STOCK USD-.001 3,495.000		311,057.62	502,930.50
46982L108	JACOBS SOLUTIONS INC	COMMON STOCK 4,296.000		267,396.21	574,031.52
47233W109	JEFFERIES FINANCIAL GROUP IN	COMMON STOCK USD1.0 4,293.000		95,820.35	336,571.20
478160104	JOHNSON + JOHNSON	COMMON STOCK USD1.0 83,403.000		11,365,190.43	12,061,741.86
48020Q107	JONES LANG LASALLE INC	COMMON STOCK USD-.01 1,134.000		142,731.98	287,060.76
48203R104	JUNIPER NETWORKS INC	COMMON STOCK USD-.00001 11,217.000		281,395.92	420,076.65
48242W106	KBR INC	COMMON STOCK USD-.001 4,220.000		240,182.22	244,464.60
48251W104	KKR + CO INC	COMMON STOCK USD-.01 16,529.000		635,453.28	2,444,804.39
487836108	KELLANOVA	COMMON STOCK USD-.25 9,012.000		551,326.69	729,701.64
48840L100	KEMPER CORP	COMMON STOCK USD.1 2,051.000		157,338.47	136,268.44
49177J102	KENVUE INC	COMMON STOCK USD-.01 65,930.000		1,420,286.43	1,407,605.50
49271V100	KEURIG DR PEPPER INC	COMMON STOCK USD-.01 38,531.000		1,244,489.35	1,237,615.72
493267108	KEYCORP	COMMON STOCK USD1.0 31,872.000		499,497.50	546,286.08
49338L103	KEYSIGHT TECHNOLOGIES IN	COMMON STOCK USD-.01 6,005.000		898,413.17	964,583.15
49427F108	KILROY REALTY CORP	REIT USD.01 4,050.000		250,462.35	163,822.50
494368103	KIMBERLY CLARK CORP	COMMON STOCK USD1.25 6,827.000		938,988.76	894,610.08
49446R109	KIMCO REALTY CORP	REIT USD.01 22,597.000		471,749.09	529,447.71

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49456B101	KINDER MORGAN INC	COMMON STOCK USD.01			
		66,770.000		1,363,341.10	1,829,498.00
497266106	KIRBY CORP	COMMON STOCK USD.1			
		2,017.000		133,826.23	213,398.60
499049104	KNIGHT SWIFT TRANSPORTATION	COMMON STOCK USD.01			
		5,357.000		233,520.84	284,135.28
500255104	KOHL'S CORP	COMMON STOCK USD.01			
		3,831.000		169,232.80	53,787.24
500754106	KRAFT HEINZ CO./THE	COMMON STOCK USD.01			
		30,570.000		1,819,508.06	938,804.70
501044101	KROGER CO	COMMON STOCK USD1.0			
		22,869.000		665,443.32	1,398,439.35
50155Q100	KINDRYL HOLDINGS INC	COMMON STOCK USD.01			
		7,774.000		185,981.20	268,980.40
501889208	LKQ CORP	COMMON STOCK USD.01			
		9,051.000		335,187.31	332,624.25
502431109	L3HARRIS TECHNOLOGIES INC	COMMON STOCK USD1.0			
		6,526.000		1,043,662.42	1,372,287.28
504922105	LABCORP HOLDINGS INC	COMMON STOCK USD.1			
		2,897.000		431,033.04	664,340.04
512816109	LAMAR ADVERTISING CO A	REIT USD.001			
		2,265.000		240,727.18	275,741.10
513272104	LAMB WESTON HOLDINGS INC	COMMON STOCK USD1.0			
		3,370.000		292,600.70	225,217.10
515098101	LANDSTAR SYSTEM INC	COMMON STOCK USD.01			
		1,237.000		217,421.05	212,590.82
518415104	LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01			
		648.000		37,578.62	36,709.20
518439104	ESTEE LAUDER COMPANIES CL A	COMMON STOCK USD.01			
		5,133.000		979,678.10	384,872.34
52110M109	LAZARD INC	COMMON STOCK USD.01			
		248.000		8,127.50	12,767.04
521865204	LEAR CORP	COMMON STOCK USD.01			
		1,963.000		327,328.86	185,896.10
524660107	LEGGETT + PLATT INC	COMMON STOCK USD.01			
		4,542.000		195,278.28	43,603.20
525327102	LEIDOS HOLDINGS INC	COMMON STOCK USD.0001			
		4,646.000		332,388.15	669,302.76
526057104	LENNAR CORP A	COMMON STOCK USD.1			
		8,203.000		496,877.76	1,118,643.11
526057302	LENNAR CORP B SHS	COMMON STOCK USD.1			
		403.000		18,913.73	53,256.45
530307107	LIBERTY BROADBAND A	COMMON STOCK USD.01			
		400.000		30,346.98	29,744.00

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	530307305 LIBERTY BROADBAND C	COMMON STOCK USD.01 2,859,000		238,432.85	213,738.84
	531229722 LIBERTY MEDIA CORP LIBERTY C	TRACKING STK USD.01 1,596,000		41,841.62	108,623.76
	531229748 LIBERTY MEDIA CORP LIBERTY A	TRACKING STK USD.01 648,000		21,931.68	43,130.88
	531229755 LIBERTY MEDIA CORP FORMULA C	TRACKING STK 4,481,000		185,516.35	415,209.46
	531229771 LIBERTY MEDIA CORP FORMULA A	TRACKING STK 530,000		21,473.31	44,541.20
	533900106 LINCOLN ELECTRIC HOLDINGS	COMMON STOCK 1,384,000		261,209.46	259,458.48
	534187109 LINCOLN NATIONAL CORP	COMMON STOCK 5,949,000		309,070.51	188,642.79
	53566V106 LINEAGE INC	REIT 2,093,000		169,438.82	122,587.01
	536797103 LITHIA MOTORS INC	COMMON STOCK 934,000		308,683.49	333,839.62
	537008104 LITTELFUSE INC	COMMON STOCK USD.01 849,000		172,200.62	200,066.85
	53947R105 LOAR HOLDINGS INC	COMMON STOCK NFV 33,000		1,762.59	2,439.03
	539830109 LOCKHEED MARTIN CORP	COMMON STOCK USD1.0 5,005,000		2,337,844.01	2,432,129.70
	540424108 LOEWS CORP	COMMON STOCK USD.01 6,234,000		287,402.02	527,957.46
	546347105 LOUISIANA PACIFIC CORP	COMMON STOCK USD1.0 690,000		40,117.93	71,449.50
	548661107 LOWE S COS INC	COMMON STOCK USD.5 19,739,000		4,233,160.71	4,871,585.20
	549498103 LUCID GROUP INC	COMMON STOCK USD.0001 31,522,000		184,066.15	95,196.44
	55024U109 LUMENTUM HOLDINGS INC	COMMON STOCK USD.001 2,270,000		174,080.17	190,566.50
	55087P104 LYFT INC A	COMMON STOCK USD.00001 3,987,000		56,223.48	51,432.30
	55261F104 M + T BANK CORP	COMMON STOCK USD.5 5,727,000		791,119.21	1,076,733.27
	552690109 MDU RESOURCES GROUP INC	COMMON STOCK USD1.0 7,013,000		65,772.47	126,374.26
	552848103 MGIC INVESTMENT CORP	COMMON STOCK USD1.0 8,874,000		117,025.02	210,402.54
	552953101 MGM RESORTS INTERNATIONAL	COMMON STOCK USD.01 8,061,000		221,793.62	279,313.65

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	55306N104 MKS INSTRUMENTS INC	COMMON STOCK			
		2,188.000	223,097.28		228,405.32
	553368101 MP MATERIALS CORP	COMMON STOCK USD.0001			
		4,582.000	92,184.65		71,479.20
	553498106 MSA SAFETY INC	COMMON STOCK			
		1,287.000	172,488.57		213,345.99
	553530106 MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001			
		1,629.000	125,239.51		121,670.01
	55354G100 MSCI INC	COMMON STOCK USD.01			
		1,115.000	557,887.63		669,011.15
	55405V100 MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001			
		1,940.000	216,255.10		252,025.40
	55616P104 MACY S INC	COMMON STOCK USD.01			
		9,426.000	191,897.76		159,582.18
	55825T103 MADISON SQUARE GARDEN SPORTS	COMMON STOCK USD.01			
		590.000	94,868.40		133,151.20
	56418H100 MANPOWERGROUP INC	COMMON STOCK USD.01			
		1,597.000	137,589.14		92,178.84
	565394103 MAPLEBEAR INC	COMMON STOCK USD.0001			
		5,911.000	188,174.38		244,833.62
	56585A102 MARATHON PETROLEUM CORP	COMMON STOCK USD.01			
		11,564.000	672,028.58		1,613,178.00
	570535104 MARKEL GROUP INC	COMMON STOCK			
		338.000	350,457.61		583,465.74
	57060D108 MARKETAXESS HOLDINGS INC	COMMON STOCK USD.003			
		1,285.000	257,683.23		290,461.40
	57164Y107 WARRIOTT VACATIONS WORLD	COMMON STOCK USD.01			
		1,236.000	193,097.43		110,992.80
	571748102 WARSH + MCLENNAN COS	COMMON STOCK USD1.0			
		14,668.000	2,888,356.22		3,115,629.88
	571903202 WARRIOTT INTERNATIONAL CL A	COMMON STOCK USD.01			
		7,907.000	1,911,688.83		2,205,578.58
	573284106 MARTIN MARIETTA MATERIALS	COMMON STOCK USD.01			
		1,995.000	515,648.77		1,030,417.50
	573874104 MARVELL TECHNOLOGY INC	COMMON STOCK USD.002			
		27,172.000	949,754.36		3,001,147.40
	574599106 MASCO CORP	COMMON STOCK USD1.0			
		7,616.000	323,071.99		552,693.12
	574795100 MASIMO CORP	COMMON STOCK USD.001			
		709.000	89,292.66		117,197.70
	576323109 WASTEC INC	COMMON STOCK USD.1			
		2,179.000	221,756.46		296,649.06
	576485205 MATADOR RESOURCES CO	COMMON STOCK USD.01			
		3,757.000	223,923.59		211,368.82

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	57667L107 MATCH GROUP INC	COMMON STOCK USD-.001			
		8,902.000	305,405.64		291,184.42
	57708L102 MATTEL INC	COMMON STOCK USD1.0			
		11,567.000	242,206.80		205,082.91
	579780206 MCCORMICK + CO NON VTG SHRS	COMMON STOCK USD-.01			
		8,647.000	674,949.66		659,247.28
	580135101 MCDONALD S CORP	COMMON STOCK USD-.01			
		23,251.000	4,832,409.14		6,740,232.39
	58155Q103 MCKESSON CORP	COMMON STOCK USD-.01			
		2,545.000	517,639.18		1,450,420.95
	58463J304 MEDICAL PROPERTIES TRUST INC	REIT USD.001			
		20,542.000	326,036.03		81,140.90
	59156R108 METLIFE INC	COMMON STOCK USD-.01			
		20,280.000	968,828.33		1,660,526.40
	592688105 METTLER TOLEDO INTERNATIONAL	COMMON STOCK USD-.01			
		728.000	1,017,446.76		890,839.04
	594972408 MICROSTRATEGY INC CL A	COMMON STOCK USD-.001			
		5,332.000	796,748.88		1,544,253.84
	595017104 MICROCHIP TECHNOLOGY INC	COMMON STOCK USD-.001			
		18,237.000	1,528,046.55		1,045,891.95
	595112103 MICRON TECHNOLOGY INC	COMMON STOCK USD.1			
		38,002.000	1,845,208.30		3,198,248.32
	59522J103 MID AMERICA APARTMENT COMM	REIT USD.01			
		4,001.000	447,200.17		618,434.57
	596278101 MIDDLEBY CORP	COMMON STOCK USD-.01			
		1,852.000	188,364.69		250,853.40
	604CVR027 CONTRA MIRATI THERAPEU	COMMON STOCK			
		2,147.000	1,502.90		1,502.90
	60770K107 MODERNA INC	COMMON STOCK USD.0001			
		11,080.000	1,570,510.86		460,706.40
	608190104 MOHAWK INDUSTRIES INC	COMMON STOCK USD-.01			
		1,824.000	369,338.09		217,293.12
	60855R100 MOLINA HEALTHCARE INC	COMMON STOCK USD-.001			
		746.000	189,752.44		217,123.30
	60871R209 MOLSON COORS BEVERAGE CO B	COMMON STOCK USD-.01			
		6,016.000	433,199.72		344,837.12
	609207105 MONDELEZ INTERNATIONAL INC A	COMMON STOCK			
		46,188.000	2,189,075.94		2,758,809.24
	61174X109 MONSTER BEVERAGE CORP	COMMON STOCK USD-.005			
		4,878.000	243,664.39		256,387.68
	617446448 MORGAN STANLEY	COMMON STOCK USD-.01			
		37,658.000	1,902,202.78		4,734,363.76
	61945C103 MOSAIC CO/THE	COMMON STOCK USD-.01			
		11,062.000	353,099.85		271,903.96

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	620076307 MOTOROLA SOLUTIONS INC	COMMON STOCK USD.01			
		2,977.000		1,033,442.42	1,376,058.71
	629377508 NRG ENERGY INC	COMMON STOCK USD.01			
		4,289.000		137,116.67	386,953.58
	62944TI05 NVR INC	COMMON STOCK USD.01			
		100.000		537,699.32	817,890.00
	62955J103 NOV INC	COMMON STOCK USD.01			
		13,684.000		430,482.59	199,786.40
	631103108 NASDAQ INC	COMMON STOCK USD.01			
		14,182.000		509,686.71	1,096,410.42
	636180101 NATIONAL FUEL GAS CO	COMMON STOCK USD1.0			
		3,135.000		163,746.11	190,231.80
	637417106 NNN REIT INC	REIT USD.01			
		6,237.000		260,383.41	254,781.45
	637870106 NATIONAL STORAGE AFFILIATES	REIT USD.01			
		2,343.000		118,526.94	88,823.13
	63947X101 NCINO INC	COMMON STOCK USD.0005			
		1,016.000		35,982.78	34,117.28
	64110D104 NETAPP INC	COMMON STOCK USD.001			
		3,919.000		287,792.70	454,917.52
	644393100 NEW FORTRESS ENERGY INC	COMMON STOCK USD.01			
		1,089.000		23,938.07	16,465.68
	64828T201 RITHM CAPITAL CORP	REIT USD.01			
		17,145.000		238,916.89	185,680.35
	650111107 NEW YORK TIMES CO A	COMMON STOCK USD.1			
		5,509.000		191,072.95	286,743.45
	651229106 NEWELL BRANDS INC	COMMON STOCK USD1.0			
		14,366.000		559,901.92	143,085.36
	651587107 NEWMARKET CORP	COMMON STOCK			
		232.000		79,757.58	122,577.20
	651639106 NEWMONT CORP	COMMON STOCK USD1.6			
		39,714.000		1,602,558.86	1,478,155.08
	65249B109 NEWS CORP CLASS A	COMMON STOCK USD.01			
		13,016.000		191,817.33	358,460.64
	65249B208 NEWS CORP CLASS B	COMMON STOCK			
		3,836.000		55,756.65	116,729.48
	65336K103 NEXSTAR MEDIA GROUP INC	COMMON STOCK USD.01			
		674.000		92,449.98	106,471.78
	65339F101 NEXTERA ENERGY INC	COMMON STOCK USD.01			
		70,875.000		3,300,246.58	5,081,028.75
	654106103 NIKE INC CL B	COMMON STOCK			
		15,828.000		1,728,155.76	1,197,704.76
	65473P105 NISOURCE INC	COMMON STOCK USD.01			
		15,383.000		359,747.16	565,479.08

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	655663102 NORDSON CORP	COMMON STOCK 1,955.000		422,638.14	409,064.20
	655664100 NORDSTROM INC	COMMON STOCK 3,352.000		60,335.57	80,950.80
	655844108 NORFOLK SOUTHERN CORP	COMMON STOCK USD1.0 7,789.000		1,130,250.08	1,828,078.30
	665859104 NORTHERN TRUST CORP	COMMON STOCK USD1.666666 6,869.000		590,484.00	704,072.50
	666807102 NORTHROP GRUMMAN CORP	COMMON STOCK USD1.0 4,756.000		1,833,510.23	2,231,943.24
	668771108 GEN DIGITAL INC	COMMON STOCK USD.01 18,690.000		458,800.74	511,732.20
	670346105 NUCOR CORP	COMMON STOCK USD.4 8,260.000		543,864.27	964,024.60
	670591108 NUTANIX INC A	COMMON STOCK USD.000025 5,975.000		130,591.10	365,550.50
	670837103 OGE ENERGY CORP	COMMON STOCK USD.01 6,899.000		225,120.84	284,583.75
	671031107 O REILLY AUTOMOTIVE INC	COMMON STOCK USD.01 157.000		91,451.12	186,170.60
	674215207 CHORD ENERGY CORP	COMMON STOCK 2,149.000		360,347.97	251,261.08
	674599105 OCCIDENTAL PETROLEUM CORP	COMMON STOCK USD.2 22,941.000		1,291,028.22	1,133,514.81
	679295105 OKTA INC	COMMON STOCK 3,035.000		276,951.24	239,158.00
	680223104 OLD REPUBLIC INTL CORP	COMMON STOCK USD1.0 8,547.000		165,843.35	309,315.93
	680665205 OLIN CORP	COMMON STOCK USD1.0 4,041.000		138,415.99	136,585.80
	681116109 OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001 2,100.000		189,888.80	230,433.00
	681919106 OMNICO GROUP	COMMON STOCK USD.15 6,733.000		453,999.12	579,307.32
	681936100 OMEGA HEALTHCARE INVESTORS	REIT USD.1 8,462.000		285,190.56	320,286.70
	682189105 ON SEMICONDUCTOR	COMMON STOCK USD-.01 14,750.000		956,054.74	929,987.50
	682681103 ONEMAIN HOLDINGS INC	COMMON STOCK USD-.01 3,908.000		165,941.43	203,724.04
	682680103 ONEOK INC	COMMON STOCK USD-.01 20,109.000		1,206,370.34	2,018,943.60
	683344105 ONTO INNOVATION INC	COMMON STOCK 1,266.000		277,965.12	211,004.22

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	68622V106 ORGANON + CO	COMMON STOCK USD.01 8,837.000		267,805.38	131,848.04
	688239201 OSHKOSH CORP	COMMON STOCK USD.01 2,269.000		142,183.93	215,713.83
	68902V107 OTIS WORLDWIDE CORP	COMMON STOCK USD.01 13,953.000		879,977.22	1,292,187.33
	69047Q102 OVINTIV INC	COMMON STOCK 9,026.000		394,450.03	365,553.00
	690742101 OWENS CORNING	COMMON STOCK USD.001 2,973.000		190,803.59	506,361.36
	69331C108 P G + E CORP	COMMON STOCK 73,642.000		1,531,426.51	1,486,095.56
	693475105 PNC FINANCIAL SERVICES GROUP	COMMON STOCK USD5.0 13,687.000		1,678,911.10	2,639,537.95
	693506107 PFG INDUSTRIES INC	COMMON STOCK USD1.66666 8,053.000		995,783.44	961,930.85
	69351T106 PFL CORP	COMMON STOCK USD.01 25,434.000		809,094.01	825,587.64
	693656100 PVH CORP	COMMON STOCK USD1.0 1,934.000		193,638.69	204,520.50
	69370C100 PTC INC	COMMON STOCK USD.01 1,618.000		228,466.47	297,501.66
	693718108 PACCAR INC	COMMON STOCK USD1.0 17,726.000		857,673.07	1,843,858.52
	695156109 PACKAGING CORP OF AMERICA	COMMON STOCK USD.01 3,055.000		326,135.04	687,772.15
	700517105 PARK HOTELS + RESORTS INC	REIT USD.01 7,075.000		173,809.09	99,545.25
	701094104 PARKER HANNIFIN CORP	COMMON STOCK USD.5 4,410.000		1,031,718.92	2,804,892.30
	70202L102 PARSONS CORP	COMMON STOCK USD1.0 1,624.000		132,862.20	149,814.00
	70432V102 PAYCOM SOFTWARE INC	COMMON STOCK USD.01 649.000		92,834.07	133,025.53
	704326107 PAYCHEX INC	COMMON STOCK USD.01 7,104.000		842,262.32	996,122.88
	70435P102 PAYCOR HCM INC	COMMON STOCK USD.001 2,246.000		47,261.81	41,708.22
	70450V103 PAYPAL HOLDINGS INC	COMMON STOCK 34,663.000		2,083,493.30	2,958,487.05
	707569109 PENN ENTERTAINMENT INC	COMMON STOCK USD.01 5,208.000		339,941.64	103,222.56
	70959W103 PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.0001 655.000		33,964.36	99,848.20

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	713448108 PEPSICO INC	COMMON STOCK USD.017 9,954.000	1,559,844.67		1,513,605.24
	71377A103 PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01 4,551.000	247,506.15		384,787.05
	714046109 REVVITY INC	COMMON STOCK USD1.0 4,239.000	441,607.31		473,114.79
	71424F105 PERMIAN RESOURCES CORP	COMMON STOCK USD.0001 17,552.000	283,494.64		252,397.76
	717081103 PFIZER INC	COMMON STOCK USD.05 195,393.000	6,924,817.97		5,183,776.29
	718172109 PHILIP MORRIS INTERNATIONAL	COMMON STOCK 53,593.000	5,205,780.57		6,449,917.55
	718546104 PHILLIPS 66	COMMON STOCK 14,419.000	1,189,958.34		1,642,756.67
	72147K108 PILGRIM S PRIDE CORP	COMMON STOCK USD.01 1,327.000	27,463.91		60,232.53
	72346Q104 PINNACLE FINANCIAL PARTNERS	COMMON STOCK USD1.0 2,636.000	164,498.60		301,532.04
	723484101 PINNACLE WEST CAPITAL	COMMON STOCK 3,932.000	292,590.54		333,315.64
	72703H101 PLANET FITNESS INC CL A	COMMON STOCK 1,370.000	89,371.56		135,451.90
	72815L107 PLAYTIKA HOLDING CORP	COMMON STOCK USD.01 2,437.000	17,861.68		16,912.78
	731068102 POLARIS INC	COMMON STOCK USD.01 1,808.000	196,546.78		104,176.96
	733174700 POPULAR INC	COMMON STOCK USD.01 2,272.000	98,618.72		213,704.32
	737446104 POST HOLDINGS INC	COMMON STOCK USD.01 1,718.000	106,153.75		196,642.28
	74051N102 PREMIER INC CLASS A	COMMON STOCK USD.01 3,540.000	124,374.75		75,048.00
	74144T108 T ROWE PRICE GROUP INC	COMMON STOCK USD.2 7,558.000	886,498.86		854,734.22
	74164M108 PRIMERICA INC	COMMON STOCK 1,202.000	238,926.47		326,246.84
	74251V102 PRINCIPAL FINANCIAL GROUP	COMMON STOCK USD.01 7,886.000	424,114.10		610,455.26
	742718109 PROCTER + GAMBLE CO/THE	COMMON STOCK 63,207.000	7,936,059.80		10,596,653.55
	743315103 PROGRESSIVE CORP	COMMON STOCK USD1.0 3,164.000	346,708.79		758,126.04
	74340W103 PROLOGIS INC	REIT USD.01 31,854.000	2,361,931.44		3,366,967.80

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	743606105 PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0 3,086.000	198,122.14		232,530.10
	744320102 PRUDENTIAL FINANCIAL INC	COMMON STOCK USD.01 12,387.000	1,116,923.31		1,468,231.11
	744573106 PUBLIC SERVICE ENTERPRISE GP	COMMON STOCK 17,215.000	829,817.31		1,454,495.35
	74460D109 PUBLIC STORAGE	REIT USD.1 4,622.000	1,261,757.83		1,384,011.68
	745867101 PULTEGROUP INC	COMMON STOCK USD.01 7,111.000	337,292.16		774,387.90
	74624M102 PURE STORAGE INC CLASS A	COMMON STOCK USD.0001 1,318.000	47,252.54		80,964.74
	74736K101 QORVO INC	COMMON STOCK USD.0001 3,292.000	287,019.51		230,209.56
	747525103 QUALCOMM INC	COMMON STOCK USD.0001 2,387.000	271,491.20		366,690.94
	74762E102 QUANTA SERVICES INC	COMMON STOCK USD.00001 3,474.000	375,148.67		1,097,957.70
	74767V109 QUANTUMSCAPE CORP	COMMON STOCK USD.0001 12,366.000	148,898.87		64,179.54
	74834L100 QUEST DIAGNOSTICS INC	COMMON STOCK USD.01 3,825.000	370,726.15		577,039.50
	74935Q107 RB GLOBAL INC	COMMON STOCK 6,303.000	446,775.56		568,593.63
	749607107 RLI CORP	COMMON STOCK USD1.0 1,353.000	180,048.06		223,014.99
	74967X103 RH	COMMON STOCK USD.0001 413.000	113,639.65		162,552.67
	749685103 RPM INTERNATIONAL INC	COMMON STOCK USD.01 3,390.000	275,047.50		417,173.40
	751212101 RALPH LAUREN CORP	COMMON STOCK USD.01 1,367.000	142,930.35		315,749.66
	75281A109 RANGE RESOURCES CORP	COMMON STOCK USD.01 8,119.000	225,467.54		292,121.62
	754730109 RAYMOND JAMES FINANCIAL INC	COMMON STOCK USD.01 6,516.000	384,407.89		1,012,130.28
	754907103 RAYONIER INC	REIT 5,246.000	161,265.94		136,920.60
	75513E101 RTX CORP	COMMON STOCK USD1.0 6,536.000	3,363,345.24		5,304,720.52
	75524B104 RBC BEARINGS INC	COMMON STOCK USD.01 989.000	207,993.36		295,849.46
	756109104 REALTY INCOME CORP	REIT USD1.0 30,017.000	1,836,939.65		1,603,207.97

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	758750103 REGAL REXNORD CORP	COMMON STOCK USD.01			
		2,287.000		243,089.19	354,782.31
	758849103 REGENCY CENTERS CORP	REIT USD.01			
		6,328.000		392,446.93	467,829.04
	75886F107 REGENERON PHARMACEUTICALS	COMMON STOCK USD.001			
		3,300.000		1,954,320.86	2,350,689.00
	7591EP100 REGIONS FINANCIAL CORP	COMMON STOCK USD.01			
		31,634.000		443,709.79	744,031.68
	759351604 REINSURANCE GROUP OF AMERICA	COMMON STOCK USD.01			
		2,263.000		253,871.62	483,444.69
	759509102 RELIANCE INC	COMMON STOCK USD.001			
		1,968.000		193,199.69	529,903.68
	759916109 REPLIGEN CORP	COMMON STOCK USD.01			
		1,661.000		251,363.90	239,084.34
	760759100 REPUBLIC SERVICES INC	COMMON STOCK USD.01			
		7,074.000		516,406.28	1,423,147.32
	761152107 RESMED INC	COMMON STOCK USD.004			
		3,643.000		697,349.25	833,117.67
	76169C100 REXFORD INDUSTRIAL REALTY IN	REIT USD.01			
		7,358.000		374,744.89	284,460.28
	76171L106 REYNOLDS CONSUMER PRODUCTS I	COMMON STOCK USD.001			
		1,879.000		53,860.23	50,714.21
	76954A103 RIVIAN AUTOMOTIVE INC A	COMMON STOCK USD.001			
		28,527.000		1,102,304.14	379,409.10
	770323103 ROBERT HALF INC	COMMON STOCK USD.001			
		3,529.000		242,920.71	248,653.34
	770700102 ROBINHOOD MARKETS INC A	COMMON STOCK USD.0001			
		22,889.000		191,045.86	852,844.14
	77311W101 ROCKET COS INC CLASS A	COMMON STOCK USD.00001			
		4,824.000		57,081.40	54,318.24
	773903109 ROCKWELL AUTOMATION INC	COMMON STOCK USD1.0			
		3,586.000		987,160.17	1,024,842.94
	77543R102 ROKU INC	COMMON STOCK USD.0001			
		3,715.000		337,620.50	276,173.10
	776696106 ROPER TECHNOLOGIES INC	COMMON STOCK USD.01			
		3,681.000		1,278,223.46	1,913,567.85
	778296103 ROSS STORES INC	COMMON STOCK USD.01			
		8,719.000		1,210,618.77	1,318,923.13
	780287108 ROYAL GOLD INC	COMMON STOCK USD.01			
		2,284.000		235,061.33	301,145.40
	783549108 RYDER SYSTEM INC	COMMON STOCK USD.5			
		1,480.000		101,635.14	232,152.80
	78409V104 S+P GLOBAL INC	COMMON STOCK USD1.0			
		10,789.000		3,611,534.92	5,373,245.67

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	78410G104 SBA COMMUNICATIONS CORP	REIT USD.01			
		3,698.000		1,041,081.04	753,652.40
	784117103 SEI INVESTMENTS COMPANY	COMMON STOCK USD.01			
		3,489.000		192,436.36	287,772.72
	78442P106 SLM CORP	COMMON STOCK USD.2			
		7,448.000		101,869.26	205,415.84
	78467J100 SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.01			
		7,433.000		439,151.00	563,272.74
	78709V105 SAIA INC	COMMON STOCK USD.001			
		384.000		122,132.46	175,000.32
	79466U302 SALESFORCE INC	COMMON STOCK USD.001			
		4,914.000		1,129,322.61	1,642,897.62
	806407102 HENRY SCHEIN INC	COMMON STOCK USD.01			
		4,437.000		278,913.32	307,040.40
	806857108 SCHLUMBERGER LTD	COMMON STOCK USD.01			
		49,269.000		2,930,308.41	1,888,973.46
	80689H102 SCHNEIDER NATIONAL INC CL B	COMMON STOCK			
		1,667.000		41,012.56	48,809.76
	808513105 SCHWAB (CHARLES) CORP	COMMON STOCK USD.01			
		46,292.000		2,288,308.79	3,426,070.92
	808625107 SCIENCE APPLICATIONS INTE	COMMON STOCK USD.0001			
		1,777.000		145,618.99	198,633.06
	810186106 SCOTT'S MIRACLE GRO CO	COMMON STOCK USD.01			
		1,508.000		98,113.04	100,040.72
	811543107 SEABOARD CORP	COMMON STOCK USD1.0			
		9.000		35,200.36	21,866.94
	81211K100 SEALED AIR CORP	COMMON STOCK USD.1			
		4,687.000		170,786.82	158,561.21
	812215200 SEAFORT ENTERTAINMENT GROUP	COMMON STOCK USD.01			
		122.000		5,488.24	3,409.90
	816851109 SEMPERA	COMMON STOCK			
		21,807.000		1,281,605.92	1,912,910.04
	81730H109 SENTINELONE INC CLASS A	COMMON STOCK USD.0001			
		8,031.000		155,275.45	178,288.20
	817565104 SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0			
		4,966.000		254,634.95	396,386.12
	824348106 SHERWIN WILLIAMS CO/THE	COMMON STOCK USD1.0			
		727.000		180,521.37	247,129.11
	827048109 SILGAN HOLDINGS INC	COMMON STOCK USD.01			
		2,843.000		91,262.96	147,978.15
	828806109 SIMON PROPERTY GROUP INC	REIT USD.0001			
		8,295.000		888,254.33	1,428,481.95
	829073105 SIMPSON MANUFACTURING CO INC	COMMON STOCK USD.01			
		1,336.000		225,158.35	221,548.88

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	82982L103 SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01 970.000		158,134.87	127,816.90
	82993J100 SIRIUS XM HOLDINGS INC	COMMON STOCK USD.001 8,433.000		324,640.83	192,272.40
	830566105 SKECHERS USA INC CL A	COMMON STOCK USD.001 4,182.000		136,378.42	281,197.68
	83088M102 SKYWORKS SOLUTIONS INC	COMMON STOCK USD.25 5,505.000		534,496.31	488,183.40
	831865209 SMITH (A.O.) CORP	COMMON STOCK USD1.0 4,178.000		221,523.95	284,981.38
	832696405 JM SMUCKER CO/THE	COMMON STOCK 3,556.000		408,796.65	391,586.72
	833034101 SNAP ON INC	COMMON STOCK USD1.0 1,783.000		298,242.91	605,292.84
	83406F102 SOFI TECHNOLOGIES INC	COMMON STOCK USD.0001 29,813.000		192,490.93	459,120.20
	83444M101 SOLVENTUM CORP	COMMON STOCK 4,823.000		522,721.23	318,607.38
	835495102 SONOCO PRODUCTS CO	COMMON STOCK 3,378.000		163,461.48	165,015.30
	83601L102 SOTERA HEALTH CO	COMMON STOCK USD.01 4,460.000		59,814.42	61,012.80
	842587107 SOUTHERN CO/THE	COMMON STOCK USD5.0 37,715.000		2,052,658.63	3,104,698.80
	844741108 SOUTHWEST AIRLINES CO	COMMON STOCK USD1.0 20,521.000		823,795.97	689,916.02
	84790A105 SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK USD.01 940.000		64,455.89	79,420.60
	848574109 SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.01 3,590.000		101,505.12	122,347.20
	852234103 BLOCK INC	COMMON STOCK USD.0000001 11,106.000		782,910.59	943,898.94
	85254J102 STAG INDUSTRIAL INC	REIT USD.01 6,226.000		214,035.75	210,563.32
	85423L103 STANDARDAERO INC	COMMON STOCK USD.01 1,623.000		42,319.73	40,185.48
	854502101 STANLEY BLACK + DECKER INC	COMMON STOCK USD2.5 5,345.000		678,425.95	429,150.05
	855244109 STARBUCKS CORP	COMMON STOCK USD.001 8,719.000		678,788.97	795,608.75
	85571B105 STARWOOD PROPERTY TRUST INC	REIT USD.01 10,526.000		228,128.68	199,467.70
	857477103 STATE STREET CORP	COMMON STOCK USD1.0 10,406.000		765,846.48	1,021,348.90

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	858119100 STEEL DYNAMICS INC	COMMON STOCK USD.005 5,121.000		211,852.71	584,152.47
	860630102 STIFEL FINANCIAL CORP	COMMON STOCK USD.15 3,420.000		221,749.64	362,793.60
	863667101 STRYKER CORP	COMMON STOCK USD.1 8,770.000		2,030,746.62	3,157,638.50
	866674104 SUN COMMUNITIES INC	REIT USD.01 4,250.000		519,096.21	522,622.50
	87161C501 SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.0 4,983.000		176,839.64	255,279.09
	87162W100 TD SYNEX CORP	COMMON STOCK USD.001 2,621.000		213,509.33	307,390.88
	87165B103 SYNCHRONY FINANCIAL	COMMON STOCK USD.001 13,643.000		416,843.57	886,795.00
	871829107 SYSCO CORP	COMMON STOCK USD1.0 6,506.000		464,474.40	497,448.76
	87240R107 TFS FINANCIAL CORP	COMMON STOCK USD.01 1,917.000		30,091.90	24,077.52
	872540109 TJX COMPANIES INC	COMMON STOCK USD1.0 15,977.000		1,759,094.86	1,930,181.37
	87256C101 TKO GROUP HOLDINGS INC	COMMON STOCK USD.00001 2,368.000		255,724.35	336,516.48
	872590104 T MOBILE US INC	COMMON STOCK USD.0001 16,680.000		1,747,541.38	3,681,776.40
	872657101 TPG INC	COMMON STOCK 2,144.000		67,307.13	134,728.96
	874054109 TAKE TWO INTERACTIVE SOFTWARE	COMMON STOCK USD.01 5,942.000		861,266.52	1,093,803.36
	876030107 TAPESTRY INC	COMMON STOCK USD.01 7,887.000		286,098.49	515,257.71
	87612E106 TARGET CORP	COMMON STOCK USD.0833 15,948.000		2,360,969.04	2,155,850.64
	879360105 TELEDYNE TECHNOLOGIES INC	COMMON STOCK USD.01 1,596.000		418,161.22	740,751.48
	879369106 TELEFLEX INC	COMMON STOCK USD1.0 1,638.000		568,242.48	291,531.24
	88025U109 10X GENOMICS INC CLASS A	COMMON STOCK USD.00001 1,219.000		23,711.62	17,504.84
	88033G407 TENET HEALTHCARE CORP	COMMON STOCK USD.05 3,277.000		193,529.00	413,655.71
	880770102 TERADYNE INC	COMMON STOCK USD.125 484.000		48,565.89	60,945.28
	88162G103 TETRA TECH INC	COMMON STOCK USD.01 7,230.000		208,120.60	288,043.20

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	882508104 TEXAS INSTRUMENTS INC	COMMON STOCK USD1.0			
		27,582.000	4,461,810.90		5,171,900.82
	883203101 TEXTRON INC	COMMON STOCK USD.125			
		6,456.000	313,116.16		493,819.44
	883556102 THERMO FISHER SCIENTIFIC INC	COMMON STOCK USD1.0			
		13,166.000	6,452,553.08		6,849,348.18
	885160101 THOR INDUSTRIES INC	COMMON STOCK USD.1			
		1,769.000	133,828.92		169,310.99
	88579V101 3M CO	COMMON STOCK USD.01			
		15,506.000	2,212,791.14		2,001,669.54
	887389104 TIMKEN CO	COMMON STOCK			
		2,262.000	106,066.31		161,438.94
	889478103 TOLL BROTHERS INC	COMMON STOCK USD.01			
		3,522.000	205,274.72		443,595.90
	89055F103 TOPEUILD CORP	COMMON STOCK			
		1,016.000	246,955.71		316,321.44
	891092108 TORO CO	COMMON STOCK USD1.0			
		3,608.000	337,390.21		289,000.80
	892672106 TRADEWEB MARKETS INC CLASS A	COMMON STOCK USD.01			
		2,443.000	186,974.45		319,837.56
	893641100 TRANSDIGM GROUP INC	COMMON STOCK USD.01			
		1,498.000	896,795.86		1,898,385.44
	89400J107 TRANSUNION	COMMON STOCK USD.01			
		6,364.000	519,707.44		590,006.44
	894164102 TRAVEL LEISURE CO	COMMON STOCK USD.01			
		2,331.000	99,341.02		117,598.95
	89417E109 TRAVELERS COS INC/THE	COMMON STOCK			
		7,875.000	987,722.39		1,897,008.75
	896239100 TRIMBLE INC	COMMON STOCK USD.001			
		8,450.000	348,869.03		597,077.00
	896945201 TRIPADVISOR INC	COMMON STOCK USD.001			
		3,455.000	69,222.38		51,030.35
	89832Q109 TRUIST FINANCIAL CORP	COMMON STOCK USD5.0			
		46,024.000	1,923,191.25		1,996,521.12
	90138F102 TWILIO INC A	COMMON STOCK USD.001			
		4,239.000	1,140,380.99		458,151.12
	902252105 TYLER TECHNOLOGIES INC	COMMON STOCK USD.01			
		220.000	92,335.42		126,860.80
	902494103 TYSON FOODS INC CL A	COMMON STOCK USD.1			
		9,691.000	610,237.49		556,651.04
	902653104 UDR INC	REIT USD.01			
		11,259.000	439,407.74		488,753.19
	902681105 UGI CORP	COMMON STOCK			
		7,252.000	290,270.17		204,723.96

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	902973304 US BANCORP	COMMON STOCK USD.01			
		53,702.000	2,362,830.53		2,568,566.66
	90353M103 UBIQUITI INC	COMMON STOCK USD.001			
		82.000	16,131.56		27,218.26
	90364P105 ULPATH INC CLASS A	COMMON STOCK USD.00001			
		1,948.000	42,338.59		24,759.08
	90384S303 ULTA BEAUTY INC	COMMON STOCK			
		228.000	87,978.75		99,164.04
	904311107 UNDER ARMOUR INC CLASS A	COMMON STOCK USD.000333			
		6,518.000	92,350.60		53,969.04
	904311206 UNDER ARMOUR INC CLASS C	COMMON STOCK USD.000333			
		6,712.000	75,930.61		50,071.52
	907818108 UNION PACIFIC CORP	COMMON STOCK USD2.5			
		10,958.000	2,209,974.25		2,498,862.32
	910047109 UNITED AIRLINES HOLDINGS INC	COMMON STOCK USD.01			
		11,328.000	547,413.34		1,099,948.80
	911312106 UNITED PARCEL SERVICE CL B	COMMON STOCK USD.01			
		25,130.000	4,121,240.73		3,168,893.00
	911363109 UNITED RENTALS INC	COMMON STOCK USD.01			
		1,736.000	423,538.57		1,222,907.84
	912008109 US FOODS HOLDING CORP	COMMON STOCK USD.01			
		7,935.000	249,299.66		535,295.10
	912909108 UNITED STATES STEEL CORP	COMMON STOCK USD1.0			
		7,713.000	182,426.44		262,164.87
	913017109 UNITED TECHNOLOGIES CORP	COMMON STOCK USD1.0			
		32,238.000	0.00		0.00
	91307C102 UNITED THERAPEUTICS CORP	COMMON STOCK USD.01			
		1,505.000	205,687.08		531,024.20
	91324P102 UNITEDHEALTH GROUP INC	COMMON STOCK USD.01			
		29,634.000	14,671,635.97		14,990,655.24
	91332U101 UNITY SOFTWARE INC	COMMON STOCK USD.000005			
		5,673.000	232,536.30		127,472.31
	91347P105 UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01			
		797.000	109,218.54		116,521.40
	913903100 UNIVERSAL HEALTH SERVICES B	COMMON STOCK USD.01			
		1,994.000	225,439.35		357,763.48
	91529V106 UNUM GROUP	COMMON STOCK USD.1			
		6,377.000	235,516.13		465,712.31
	918204108 VF CORP	COMMON STOCK			
		12,126.000	603,772.60		260,223.96
	91823B109 UWM HOLDINGS CORP	COMMON STOCK USD.0001			
		981.000	6,096.92		5,758.47
	91879Q109 VAIL RESORTS INC	COMMON STOCK USD.01			
		216.000	52,315.98		40,489.20

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
91913Y100	VALERO ENERGY CORP	COMMON STOCK USD.01 11,009.000	796,066.65	796,066.65	1,349,593.31
920253101	VALMONT INDUSTRIES	COMMON STOCK USD1.0 693.000	115,985.77	115,985.77	212,522.31
92276F100	VENTAS INC	REIT USD.25 13,925.000	822,056.89	822,056.89	820,043.25
92338C103	VERALTO CORP	COMMON STOCK USD.01 4,681.000	225,340.53	225,340.53	476,759.85
92343E102	VERISIGN INC	COMMON STOCK USD.001 2,724.000	591,962.78	591,962.78	563,759.04
92343V104	VERIZON COMMUNICATIONS INC	COMMON STOCK USD.1 145,265.000	7,403,175.90	7,403,175.90	5,809,147.35
92532F100	VERTEX PHARMACEUTICALS INC	COMMON STOCK USD.01 4,457.000	1,911,007.54	1,911,007.54	1,794,833.90
92556H107	PARAMOUNT GLOBAL CLASS A	COMMON STOCK USD.001 350.000	16,413.01	16,413.01	7,805.00
92556H206	PARAMOUNT GLOBAL CLASS B	COMMON STOCK USD.001 20,517.000	738,318.60	738,318.60	214,607.82
92556V106	VIATRIS INC	COMMON STOCK 40,856.000	581,222.15	581,222.15	508,657.20
925652109	VICI PROPERTIES INC	REIT USD.01 35,833.000	951,170.14	951,170.14	1,046,681.93
927959106	VIPER ENERGY INC	COMMON STOCK 2,296.000	86,172.78	86,172.78	112,664.72
928254101	VIRTU FINANCIAL INC CLASS A	COMMON STOCK USD.00001 2,730.000	73,118.56	73,118.56	97,406.40
928881101	VONTIER CORP	COMMON STOCK USD.0001 5,284.000	172,525.25	172,525.25	192,707.48
929042109	VORNADO REALTY TRUST	REIT USD.04 6,024.000	370,860.03	370,860.03	253,248.96
929089100	VOYA FINANCIAL INC	COMMON STOCK USD.01 3,498.000	150,365.81	150,365.81	240,767.34
929160109	VULCAN MATERIALS CO	COMMON STOCK USD1.0 3,384.000	520,886.82	520,886.82	870,466.32
92936U109	WP CAREY INC	REIT USD.001 7,496.000	536,267.72	536,267.72	408,382.08
92939U106	WEC ENERGY GROUP INC	COMMON STOCK USD.01 10,935.000	756,898.41	756,898.41	1,028,327.40
929740108	WABTEC CORP	COMMON STOCK USD.01 6,028.000	470,445.02	470,445.02	1,142,848.52
931142103	WALMART INC	COMMON STOCK USD.1 150,059.000	4,988,710.01	4,988,710.01	13,557,830.65
931427108	WALGREENS BOOTS ALLIANCE INC	COMMON STOCK USD.01 24,830.000	1,598,312.04	1,598,312.04	231,663.90

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
934423104	WARNER BROS DISCOVERY INC	COMMON STOCK			
		83,611.000	1,436,076.44		883,768.27
941848103	WATERS CORP	COMMON STOCK USD.01			
		800.000	232,097.36		296,784.00
942622200	WATSCO INC	COMMON STOCK USD.5			
		1,192.000	354,817.19		564,876.88
944191101	WAYFAIR INC CLASS A	COMMON STOCK USD.001			
		3,178.000	421,068.63		140,848.96
947890109	WEBSTER FINANCIAL CORP	COMMON STOCK USD.01			
		5,861.000	292,048.33		323,644.42
949746101	WELLS FARGO + CO	COMMON STOCK USD1.666			
		115,191.000	5,351,613.82		8,091,015.84
950400104	WELLTOWER INC	REIT USD1.0			
		21,303.000	1,633,611.71		2,684,817.09
950580100	WENDY S CO/THE	COMMON STOCK USD.1			
		3,112.000	52,784.81		50,725.60
950820105	WESCO INTERNATIONAL INC	COMMON STOCK USD.01			
		1,517.000	216,079.26		274,516.32
955306105	WEST PHARMACEUTICAL SERVICES	COMMON STOCK USD.25			
		983.000	323,792.03		321,991.48
957638109	WESTERN ALLIANCE BANCORP	COMMON STOCK USD.0001			
		3,713.000	152,472.22		310,184.02
958102105	WESTERN DIGITAL CORP	COMMON STOCK USD.01			
		11,939.000	720,533.49		711,922.57
959802109	WESTERN UNION CO	COMMON STOCK USD.01			
		9,594.000	179,844.73		101,696.40
960413102	WESTLAKE CORP	COMMON STOCK USD.01			
		1,155.000	94,169.78		132,420.75
962080104	WEX INC	COMMON STOCK USD.01			
		1,291.000	218,764.21		226,338.12
962166104	WEYERHAEUSER CO	REIT USD1.25			
		25,093.000	797,844.95		706,367.95
963320106	WHIRLPOOL CORP	COMMON STOCK USD1.0			
		1,840.000	290,712.84		210,643.20
969457100	WILLIAMS COS INC	COMMON STOCK USD1.0			
		41,935.000	1,159,371.67		2,269,522.20
969904101	WILLIAMS SONOMA INC	COMMON STOCK USD.01			
		1,789.000	95,275.88		331,287.02
971378104	WILLSCOT HOLDINGS CORP	COMMON STOCK USD.0001			
		4,430.000	171,696.83		148,183.50
976500108	WINTRUST FINANCIAL CORP	COMMON STOCK			
		2,257.000	194,504.52		281,470.47
977852102	WOLFSPEED INC	COMMON STOCK USD.00125			
		4,292.000	274,115.48		28,584.72

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	980745103 WOODWARD INC	COMMON STOCK USD.001455 2,071.000	188,939.42		344,655.82
	98311A105 WYNDHAM HOTELS + RESORTS INC	COMMON STOCK USD.01 2,443.000	153,759.12		246,229.97
	983134107 WYNN RESORTS LTD	COMMON STOCK USD.01 3,256.000	204,167.21		280,536.96
	98389B100 XCEL ENERGY INC	COMMON STOCK USD2.5 19,865.000	1,010,099.38		1,341,284.80
	98419M100 XYLEM INC	COMMON STOCK 8,327.000	739,593.83		966,098.54
	98585X104 YETI HOLDINGS INC	COMMON STOCK USD.01 2,023.000	77,180.89		77,905.73
	988498101 YUM BRANDS INC	COMMON STOCK 5,981.000	740,009.58		802,410.96
	989207105 ZEBRA TECHNOLOGIES CORP CL A	COMMON STOCK USD.01 1,386.000	411,035.43		535,300.92
	98954M101 ZILLOW GROUP INC A	COMMON STOCK USD.0001 1,670.000	59,916.44		118,319.50
	98954M200 ZILLOW GROUP INC C	COMMON STOCK USD.0001 5,432.000	198,709.48		402,239.60
	98956P102 ZIMMER BIOMET HOLDINGS INC	COMMON STOCK USD.01 7,045.000	818,861.10		744,163.35
	989701107 ZIONS BANCORP NA	COMMON STOCK USD.001 4,936.000	192,113.56		267,778.00
	98978V103 ZOETIS INC	COMMON STOCK USD.01 2,759.000	478,304.93		449,523.87
	98980F104 ZOOMINFO TECHNOLOGIES INC	COMMON STOCK 10,683.000	197,188.24		112,278.33
	98980L101 ZOOM COMMUNICATIONS INC	COMMON STOCK USD.001 9,086.000	825,595.63		741,508.46
		9,857,564.550	657,008,348.64		847,992,368.93

(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

464287598	ISHARES RUSSELL 1000 VALUE ETF	ISHARES RUSSELL 1000 VALUE E	3,027,309.84	3,084,450.93
		16,661.000		

ASSET CATEGORY	UNITS	COST	CURRENT VALUE
INTEREST BEARING CASH	1,119,424.920	1,119,424.92	1,119,424.92
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	9,857,564.550	657,008,348.64	847,992,368.93
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	16,661.000	3,027,309.84	3,084,450.93
INSURANCE CO. GENERAL ACCOUNT	0.000	0.00	0.00
** ASSET CATEGORY NOT FOUND **	0.000	0.00	0.00
GRAND TOTALS	10,993,650.470	661,155,083.40	852,196,244.78

BEGINNING NET ASSET VALUE: 788,987,297.16

5% OF ASSET VALUE: 39,449,364.86

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

INTEREST BEARING CASH

928HVNII0	STIF 25 BPS			STIF 25 BPS	1.000	12/31/2050			
220	38,437,890.99	27	37,937,526.28	0.00	37,937,526.28	247	76,375,417.27		0.00

INTEREST BEARING CASH TOTALS

220	38,437,890.99	27	37,937,526.28	0.00	37,937,526.28	247	76,375,417.27		0.00
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SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SERIES

RHUMBLINE ADVISERS

BEGINNING NET ASSET VALUE: 788,987,297.16

5% OF ASSET VALUE: 39,449,364.86

(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	0.00	0.00

(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						

REGISTERED INVESTMENT COMPANY TOTALS						

0	0.00	0	0.00	0	0.00	0.00

RHUMBLINE ADVISERS

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

BEGINNING NET ASSET VALUE:	788,987,297.16
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5% OF ASSET VALUE: 39,449,364.86

(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								
220	38,437,890.99	27	37,937,526.28	0.00	37,937,526.28	247	76,375,417.27	0.00
CERTIFICATES OF DEPOSIT								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
U.S. GOVERNMENT SECURITIES								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORP. DEBT INSTR. - PREFERRED								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORPORATE STOCKS - PREFERRED								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
CORPORATE STOCKS - COMMON								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
PARTN./JOINT VENTURE INTERESTS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REAL ESTATE-INCOME PRODUCING								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REAL ESTATE-NON INC. PRODUCING								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS SECURED BY MTGS-RESID.								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS SECURED BY MTGS-COM'L								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS TO PARTIC. - MORTGAGES								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
LOANS TO PARTICIPANTS - OTHER								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
OTHER								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
COMMON/COLLECTIVE TRUSTS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
POOLED SEPARATE ACCOUNTS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
103-12 INVESTMENTS								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
REGISTERED INVESTMENT COMPANY								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
INSURANCE CO. GENERAL ACCOUNT								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
** ASSET CATEGORY NOT FOUND **								
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00

REPORTABLE TRANSACTION TOTALS								

220	38,437,890.99	27	37,937,526.28	0.00	37,937,526.28	247	76,375,417.27	0.00
NON-REPORTABLE TRANSACTION TOTALS								

752	154,810,219.34	2736	185,524,129.80	10,652.50	148,275,311.71	3488	340,334,349.14	37,248,818.09
RUN DATE: 02/26/25								

(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	STIF 25 BPS			STIF 25 BPS	1.000	12/31/2050
220	38,437,890.99	27	37,937,526.28	0.00	37,937,526.28	247
						76,375,417.27
						0.00
INTEREST BEARING CASH TOTALS						

220	38,437,890.99	27	37,937,526.28	0.00	37,937,526.28	247
						76,375,417.27
						0.00

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

RHUMBLINE ADVISERS

BEGINNING NET ASSET VALUE: 788,987,297.16

5% OF ASSET VALUE: 39,449,364.86

(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	0.00	0.00

(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						

REGISTERED INVESTMENT COMPANY TOTALS						

0	0.00	0	0.00	0	0.00	0.00

RHUMBLINE ADVISERS

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

BEGINNING NET ASSET VALUE: 788,987,297.16

5% OF ASSET VALUE: 39,449,364.86

(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									
220	38,437,890.99	27	37,937,526.28	0.00	37,937,526.28	247	76,375,417.27		0.00
CERTIFICATES OF DEPOSIT									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
U.S. GOVERNMENT SECURITIES									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
CORP. DEBT INSTR. - PREFERRED									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
CORPORATE STOCKS - PREFERRED									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
CORPORATE STOCKS - COMMON									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
PARTN./JOINT VENTURE INTERESTS									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
REAL ESTATE-INCOME PRODUCING									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
REAL ESTATE-NON INC. PRODUCING									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
LOANS SECURED BY MTGES-RESID.									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
LOANS SECURED BY MTGES-COM'L									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
LOANS TO PARTIC. - MORTGAGES									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
LOANS TO PARTICIPANTS - OTHER									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
OTHER									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
COMMON/COLLECTIVE TRUSTS									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
POOLED SEPARATE ACCOUNTS									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
103-12 INVESTMENTS									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
REGISTERED INVESTMENT COMPANY									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
INSURANCE CO. GENERAL ACCOUNT									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00
** ASSET CATEGORY NOT FOUND **									
0	0.00	0	0.00	0.00	0.00	0	0.00	0.00	0.00

REPORTABLE TRANSACTION TOTALS									

220	38,437,890.99	27	37,937,526.28	0.00	37,937,526.28	247	76,375,417.27		0.00
NON-REPORTABLE TRANSACTION TOTALS									

752	154,810,219.34	2736	185,524,129.80	10,652.50	148,275,311.71	3488	340,334,349.14		37,248,818.09
RUN DATE: 02/26/25									

RHUMBLINE ADVISERS

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

BEGINNING NET ASSET VALUE: 788,987,297.16

5% OF ASSET VALUE: 39,449,364.86

(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						

INTEREST BEARING CASH 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: 788,987,297.16

5% OF ASSET VALUE: 39,449,364.86

(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

RHUMBLINE ADVISERS

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

BEGINNING NET ASSET VALUE: 788,987,297.16

5% OF ASSET VALUE: 39,449.364.86

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	(F) EXPENSES INCURRED	(G) COST OF ASSET	RATE	(H) CURR VALUE	(I) GAIN/LOSS
REGISTERED INVESTMENT COMPANY						

REGISTERED INVESTMENT COMPANY TOTALS						
		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: 788,987,297.16

5% OF ASSET VALUE: 39,449,364.86

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	RATE				
(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

BEGINNING NET ASSET VALUE: 788,987,297.16

5% OF ASSET VALUE: 39,449,364.86

(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						

INTEREST BEARING CASH 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: 788,987,297.16

5% OF ASSET VALUE: 39,449,364.86

(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

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

RHUMBLINE ADVISERS

BEGINNING NET ASSET VALUE: 788,987,297.16

5% OF ASSET VALUE: 39,449,364.86

(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

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: 788,987,297.16

5% OF ASSET VALUE: 39,449,364.86

(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	(I) GAIN/LOSS

INTEREST BEARING CASH						
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
U.S. GOVERNMENT SECURITIES						
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
CORP. DEBT INSTR. - ALL OTHER						
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
CORPORATE STOCKS - COMMON						
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
REAL ESTATE-INCOME PRODUCING						
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
LOANS SECURED BY MTGES-RESID.						
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
LOANS TO PARTIC. - MORTGAGES						
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
OTHER						
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
POOLED SEPARATE ACCOUNTS						
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
REGISTERED INVESTMENT COMPANY						
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
** ASSET CATEGORY NOT FOUND **						
0.00	0.00	0.00	0.00		0.00	0.00
REPORTABLE TRANSACTION TOTALS						

	0.00		0.00		0.00	0.00