

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) <u>E</u> ☐ 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 CORE BOND POOLED INDEX 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) 61-6310014 2c Plan Sponsor's telephone number 816-871-4100 2d Business code (see instructions)

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

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

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

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

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan RHUMLINE CORE BOND POOLED INDEX TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 RHUMLINE ADVISERS CORP.	D Employer Identification Number (EIN) 61-6310014	

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	114276	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	18444	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	7723	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

INSTINET INC.

13-2625132

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 71	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	10179	Yes ☐ No ☒

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

JEFFERIES + COMPANY

95-2622900

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 71	NONE	0	Yes ☒ No ☐	Yes ☐ No ☒	9177	Yes ☐ No ☒

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

(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?
			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	114276

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RHUMBLINE CORE BOND POOLED INDEX TR 61-6310014	STIF COMPENSATION 25 BASIS POINTS OVERDRAFT COMPEN

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
INSTINET INC.	33 71	10179

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RHUMBLINE CORE BOND POOLED INDEX TR 61-6310014	BROKER COMMISSION

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
JEFFERIES + COMPANY	33 71	9177

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RHUMBLINE CORE BOND POOLED INDEX TR 61-6310014	BROKER COMMISSION

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

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d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)		
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)		
a Plan name CHATHAM COUNTY OPEB		
b Name of plan sponsor	CHATHAM COUNTY	c EIN-PN 58-6001113-
a Plan name NEW YORK METROPOLITAN TRANSIT AUTHORITY		
b Name of plan sponsor	NEW YORK METROPOLITAN TRANSIT AUTHORITY	c EIN-PN 26-1384252-
a Plan name DENVER		
b Name of plan sponsor	DENVER	c EIN-PN 84-6181561-
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 NORTH ATTLEBORO		
b Name of plan sponsor	NORTH ATTLEBORO	c EIN-PN 30-0597171-
a Plan name TOWN OF NORWOOD		
b Name of plan sponsor	TOWN OF NORWOOD	c EIN-PN 57-6199810-
a Plan name WALT DISNEY		
b Name of plan sponsor	WALT DISNEY	c EIN-PN 91-2092754-
a Plan name TOWN OF PLYMOUTH OPEB		
b Name of plan sponsor	TOWN OF PLYMOUTH OPEB	c EIN-PN 04-6001271-
a Plan name CITY OF WILMINGTON RETIREMENT PLAN		
b Name of plan sponsor	CITY OF WILMINGTON	c EIN-PN 51-0176414-
a Plan name RETIREMENT PLAN FOR CHICAGO TRANSIT AUTHORITY EMPLOYEE TRUST(CTA)		
b Name of plan sponsor	CHICAGO TRANSIT AUTHORITY EMPLOYEE TRUST(CTA)	c EIN-PN 36-6799717-
a Plan name POLICE DEFERRED COMPENSATION		
b Name of plan sponsor	NORTH MIAMI POLICE PENSION PLAN	c EIN-PN 46-4367433-001
a Plan name GENERAL EMPLOYEE DEFERRED COMPENSATION PLAN		
b Name of plan sponsor	CLAIRE T. SINGERMANN EMPLOYEES RETIREMENT FUND	c EIN-PN 46-4385582-001

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 CHARLOTTE**b** Name of plan sponsor CITY OF CHARLOTTE**c** EIN-PN 52-1333483-**a** Plan name MIAMI BEACH EMP RET PLAN**b** Name of plan sponsor MIAMI BEACH**c** EIN-PN 59-1632562-**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 SAUGUS CONTRIBUTORY RETIREMENT SYSTEM**b** Name of plan sponsor SAUGUS CONTRIBUTORY RETIREMENT SYSTEM**c** EIN-PN 82-2337133-**a** Plan name MCCA OTHER POST-EMPLOYMENT BENEFITS TRUST**b** Name of plan sponsor MCCA OTHER POST-EMPLOYMENT BENEFITS**c** EIN-PN 82-6670794-**a** Plan name MCCA PENSION BENEFITS TRUST**b** Name of plan sponsor MCCA PENSION BENEFITS**c** EIN-PN 82-6675062-**a** Plan name MANHATTAN & BRONX SURFACE TRANSIT AUTHORITY PENSION PLAN**b** Name of plan sponsor MANHATTAN & BRONX SURFACE TRANSIT AUTHORITY PENSION PLAN**c** EIN-PN 13-6931777-**a** Plan name SEIU PENSION PLAN MASTER TRUST**b** Name of plan sponsor SEIU PENSION PLAN MASTER TRUST**c** EIN-PN 56-6680924-**a** Plan name MWRA EMPLOYEES RETIREMENT SYSTEM**b** Name of plan sponsor MWRA EMPLOYEES RETIREMENT SYSTEM**c** EIN-PN 58-2669177-**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

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

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

A Name of plan RHUMBLINE CORE BOND POOLED INDEX 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) 61-6310014

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)	8388222	5089604
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	10894046	5865408
(2) U.S. Government securities	1c(2)	856615487	528096257
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	337148619	193192496
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)	25306101	13358485
(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)	28994597	28266796
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	12874279	19066834

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	1280221351	792935880
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	38994	37945
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	38994	37945
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	1280182357	792897935

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)	479955	
(B) U.S. Government securities.....	2b(1)(B)	15707573	
(C) Corporate debt instruments.....	2b(1)(C)	9227250	
(D) Loans (other than to participants).....	2b(1)(D)	522423	
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	981196	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		26918397
(2) Dividends: (A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	910986	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C).....	2b(2)(D)		910986
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)	673341734	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	683154519	
(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)	-17977660	
(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		
d Total income. Add all income amounts in column (b) and enter total	2d		38938

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)	18444	
(5) Investment advisory and investment management fees	2i(5)	11596	
(6) Bank or trust company trustee/custodial fees	2i(6)	109361	
(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)	3251	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		142652
j Total expenses. Add all expense amounts in column (b) and enter total	2j		142652

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-103714
l Transfers of assets:			
(1) To this plan	2l(1)		53878596
(2) From this plan	2l(2)		541059304

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 Core Bond Pooled Index Trust

Financial Statements
and Supplementary Information

December 31, 2024

RhumbLine Core Bond Pooled Index Trust

Financial Statements
and Supplementary Information
December 31, 2024

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Independent Auditor's Report

Directors and Participants
RhumbLine Core Bond Pooled Index Trust:

Opinion

We have audited the financial statements of the RhumbLine Core Bond Pooled Index 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 Core Bond Pooled Index Trust

Statement of Assets and Liabilities December 31, 2024

ASSETS

Investments, at fair value (cost \$851,497,119)	\$ 781,980,868
Cash and cash equivalents	5,865,408
Receivable for interest	<u>5,089,604</u>

Total Assets	<u>792,935,880</u>
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LIABILITIES

Accounts payable and accrued liabilities	<u>37,945</u>
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NET ASSETS

\$ <u>792,897,935</u>

Units Outstanding	43,662,390
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Net Asset Value Per Unit	<u>\$ 18.16</u>
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See accompanying notes to financial statements

RhumbLine Core Bond Pooled Index Trust

Condensed Schedule of Investments
December 31, 2024

Number of Shares or Principal Amount	Description	% of Net Assets	Fair Value
Investments in Securities			
<u>U.S. Government Issued Securities</u>			
	Agency	1.39%	\$ 11,038,508
	U.S. Treasury	41.33	<u>327,722,045</u>
	Total U.S. Government Issued Securities (cost \$362,348,416)	42.72%	\$ 338,760,553
<u>Corporate Bonds - United States of America</u>			
	Corporate	21.43%	\$ 169,916,638
	Yankee	2.94	<u>23,275,858</u>
	Total Corporate Bonds (cost \$214,973,564)	24.37%	\$ 193,192,496
<u>U.S. Government Agency Securities</u>			
	Federal Home Loan Mortgage Corporation	3.04%	\$ 24,091,457
	Federal National Mortgage Association	15.32	121,435,991
	Government National Mortgage Association	5.53	<u>43,808,256</u>
	Total U.S. Government Agency Securities (cost \$211,130,556)	23.89%	\$ 189,335,704

See accompanying notes to financial statements

RhumbLine Core Bond Pooled Index Trust

Condensed Schedule of Investments (continued)
December 31, 2024

Number of Shares or Principal Amount	Description	% of Net Assets	Fair Value
	<u>Mutual Funds - United States of America</u>		<u>\$ 28,266,796</u>
	Total Mutual Funds (cost \$28,565,911)	3.56%	<u>\$ 28,266,796</u>
	<u>Collateralized mortgage obligations - United States of America</u>		<u>\$ 13,358,485</u>
	Total Collateralized Mortgage Obligations (cost \$13,956,777)	1.68%	<u>\$ 13,358,485</u>
	<u>Yankee - Foreign Government Issued Securities</u>		
	Canada	0.05%	\$ 464,534
	Chile	0.27	2,172,962
	Mexico	0.07	532,641
	Panama	0.30	2,410,882
	Peru	0.66	5,212,696
	Phillipines	0.06	<u>457,186</u>
	Total Yankee - Foreign Government Issued Securities (cost \$12,581,697)	1.41%	<u>\$ 11,250,901</u>
	<u>Municipals - United States of America</u>		<u>\$ 7,815,933</u>
	Total Municipals (cost \$7,940,198)	0.99%	<u>\$ 7,815,933</u>
	Total Investments in Securities (cost \$851,497,119)	98.62%	<u><u>\$ 781,980,868</u></u>

See accompanying notes to financial statements

RhumbLine Core Bond Pooled Index Trust

Statement of Operations Year Ended December 31, 2024

INCOME

Interest	\$ 26,265,988
Dividends	910,986
MBS paydowns	<u>652,409</u>

Total Income	<u>27,829,383</u>
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EXPENSES

Custody	109,361
Professional	30,040
Filing fees	<u>3,251</u>

Total Expenses	<u>142,652</u>
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NET INVESTMENT INCOME	<u>27,686,731</u>
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NET REALIZED AND UNREALIZED LOSS ON INVESTMENTS

Net realized loss	(45,260,527)
Net change in unrealized appreciation	<u>17,470,082</u>

Net realized and unrealized loss	<u>(27,790,445)</u>
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NET DECREASE IN NET ASSETS RESULTING FROM OPERATIONS	<u><u>\$ (103,714)</u></u>
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See accompanying notes to financial statements

RhumbLine Core Bond Pooled Index Trust

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

OPERATIONS

Net investment income	\$ 27,686,731
Net realized loss	(45,260,527)
Net change in unrealized appreciation	<u>17,470,082</u>

Net decrease in net assets resulting from operations	(103,714)
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NET DECREASE IN NET ASSETS FROM PARTICIPANT TRANSACTIONS	<u>(487,180,708)</u>
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NET DECREASE IN NET ASSETS	(487,284,422)
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NET ASSETS

Beginning of year	<u>1,280,182,357</u>
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End of year	<u><u>\$ 792,897,935</u></u>
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See accompanying notes to financial statements

RhumbLine Core Bond Pooled Index Trust

Notes to Financial Statements

December 31, 2024

1. Nature of Operations and Summary of Significant Accounting Policies

Nature of Operations

The RhumbLine Core Bond Pooled Index Trust (the “Trust”) was formed under a Declaration of Trust. The investment objective of the Trust is to match the return of the of the Bloomberg Barclays Aggregate U.S. Bond Index through investments in substantially all of the bonds 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.

Discounts and Premiums

Discounts and premiums to the face amount of debt securities are accreted and amortized using the effective interest rate method over the lives of the respective debt securities.

RhumbLine Core Bond Pooled Index Trust

Notes to Financial Statements

December 31, 2024

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

Investment Income and Distribution of Income

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

Cash and Cash Equivalents

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

Valuation of Participants' Interest

The net asset value of the Trust is determined daily ("valuation date"). Issuances and redemptions of the Trust are made on such days, based upon the closing value of the securities bought or sold as of the valuation date, adjusted for the related market effect and transaction costs, which are allocated to the applicable participant. Transaction costs include brokerage commissions, taxes, and other direct costs related to security transactions. Market effect is the difference between the execution price of the investment on the trade date and the 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 Core Bond Pooled Index 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>17.95</u>
Net investment income		0.56
Net realized and unrealized loss		<u>(0.35)</u>
Net increase from investment operations		<u>0.21</u>
Net asset value, end of year	\$	<u><u>18.16</u></u>
Total return		1.17 %
Ratio to average net assets:		
Net investment income		3.13 %
Expenses		0.02 %

4. Participant Unit Transactions

	<u>Units</u>	<u>Amounts</u>
Proceeds from sale of units	2,918,256	\$ 53,878,596
Cost of units redeemed	<u>(30,577,702)</u>	<u>(541,059,304)</u>
Net decrease from participant transactions	<u>(27,659,446)</u>	<u>\$(487,180,708)</u>

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

5. Disclosures About Fair Value of Financial Instruments

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

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

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

RhumbLine Core Bond Pooled Index Trust

Notes to Financial Statements

December 31, 2024

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

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

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

Equity Securities (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.

Corporate Bonds

The fair value of corporate bonds is estimated using various techniques, which may consider recently executed transactions in securities of the issuer or comparable issuers, market price quotations (where observable), bond spreads, fundamental data relating to the issuer, and credit default swap spreads adjusted for any basis difference between cash and derivative instruments. Corporate bonds are categorized as Level 2 in the hierarchy.

U.S. Government Agency and Issued Securities

U.S. Government agency and issued securities are normally valued using a model that incorporates market observable data, such as reported sales of similar securities, broker quotes, yields, bids, offers, and reference data. Certain securities are valued principally using dealer quotations. U.S. Government agency and issued securities are categorized in Level 2 of the fair value hierarchy, depending on market activity levels and whether quotations or other data are used.

Collateralized Mortgage Obligations (CMOs) and Municipals

These securities are valued using a price, which is based on a compilation of primarily observable market information, or using a broker's quote in a non-active market. If quoted market prices are not available, then fair values are estimated by using quoted prices of securities with similar characteristics or independent asset pricing services and pricing models, the inputs of which are market-based or independently sourced market parameters, including, but not limited to, yield curves, interest rates, volatilities, prepayments, defaults, cumulative loss projections, and cash flows. Such securities are classified in Level 2 of the valuation hierarchy.

RhumbLine Core Bond Pooled Index Trust

Notes to Financial Statements

December 31, 2024

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

Foreign Government Issued Securities

Foreign government issued securities are valued using models that incorporate market observable data, such as reported sales of similar securities, broker quotes, yields, bonds, offers, and reference data. Certain securities are valued principally using dealer quotations. These securities are categorized as Level 2 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>			
	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
U.S. government issued securities	\$ -	\$ 338,760,553	\$ -	\$ 338,760,553
Corporate bonds	-	193,192,496	-	193,192,496
U.S. government agency securities	-	189,335,704	-	189,335,704
Mutual fund	28,266,796	-	-	28,266,796
Collateralized mortgage obligations	-	13,358,485	-	13,358,485
Foreign government issued securities	-	11,250,901	-	11,250,901
Municipals	-	7,815,933	-	7,815,933
	<u> </u>	<u> </u>	<u> </u>	<u> </u>
Total	\$ 28,266,796	\$ 753,714,072	\$ -	\$ 781,980,868

6. Risk Factors

Investment Securities Risk

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.

Foreign Securities Risk

Securities traded in foreign markets have often (though not always) performed differently from securities traded in the United States. However, such investments often involve special risks not present in U.S. investments that can increase the chances that the Trust will lose money.

RhumbLine Core Bond Pooled Index Trust

Notes to Financial Statements
December 31, 2024

6. Risk Factors *(continued)*

Foreign Securities Risk (continued)

In particular, the Trust is subject to the risk that because there may be fewer investors on foreign exchanges and a smaller number of securities traded each day, it may be more difficult for the Trust to buy and sell securities on those exchanges. In addition, prices of foreign securities may go up and down more than prices of securities traded in the United States.

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 of the financial statements were available to be issued. Subsequent to December 31, 2024, the Trust experienced participant contributions of \$200,960,000. There were no other subsequent events that require adjustment to or disclosure in the financial statements.

RhumbLine Core Bond Pooled Index Trust

Supplementary Information

December 31, 2024

RhumbLine Core Bond Pooled Index Trust

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

Purchases	
Investment Type	Cost
Equity:	
Mutual fund	\$ 151,469,137
Fixed Income:	
U.S. government issued securities	36,039,298
Corporate bonds	8,216,300
U.S. government agency securities	<u>25,796,821</u>
Total Investments Purchased	<u>\$ 221,521,556</u>

Sales			
Investment Type	Proceeds	Cost	Realized Gain (Loss)
Equity:			
Mutual fund	\$ 151,979,314	\$ 151,205,873	\$ 773,441
Fixed Income:			
U.S. government issued securities	220,280,278	241,892,379	(21,612,101)
Corporate bonds	127,750,169	140,023,618	(12,273,449)
U.S. government agency securities	137,967,580	149,598,031	(11,630,451)
Collateralized mortgage obligations	6,282,990	6,713,550	(430,560)
Municipals	910,214	908,354	1,860
Other asset backed securities	<u>2,366,815</u>	<u>2,456,082</u>	<u>(89,267)</u>
Total Investments Sold	<u>\$ 647,537,360</u>	<u>\$ 692,797,887</u>	<u>\$ (45,260,527)</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					

	928HVN10 STIF 25 BPS	STIF 25 BPS	1.000	12/31/2050	
		5,865,407.81		5,865,407.81	5,865,407.81
		-----		-----	-----
		5,865,407.81		5,865,407.81	5,865,407.81

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
U.S. GOVERNMENT SECURITIES					
	3128KAWL1	FED HM LN PC POOL A49651	FG 06/36 FIXED 5	5.000 06/01/2036	
			3,914.33	3,679.49	3,909.84
	3128KVV44	FED HM LN PC POOL A65135	FG 09/37 FIXED 6.5	6.500 09/01/2037	
			17,266.76	18,546.60	18,230.64
	3128LDC77	FED HM LN PC POOL A79094	FG 10/32 FIXED 7	7.000 10/01/2032	
			175,001.95	203,056.96	183,374.31
	3128LXE97	FED HM LN PC POOL G01960	FG 12/35 FIXED 5	5.000 12/01/2035	
			7,916.99	8,529.74	7,919.25
	3128MFT9	FED HM LN PC POOL G16660	FG 07/32 FIXED 2.5	2.500 07/01/2032	
			11,834.54	12,044.85	11,151.30
	3128MFR5	FED HM LN PC POOL G16756	FG 01/34 FIXED 3.5	3.500 01/01/2034	
			12,223.94	12,740.04	11,750.59
	3128MFW79	FED HM LN PC POOL G16770	FG 02/32 FIXED 2.5	2.500 02/01/2032	
			26,698.84	27,173.28	25,364.01
	3128MJB74	FED HM LN PC POOL G08061	FG 06/35 FIXED 5.5	5.500 06/01/2035	
			4,452.02	4,851.76	4,535.34
	3128MJC9	FED HM LN PC POOL G08079	FG 09/35 FIXED 5	5.000 09/01/2035	
			6,607.51	7,118.93	6,609.40
	3128MJE71	FED HM LN PC POOL G08157	FG 10/36 FIXED 6.5	6.500 10/01/2036	
			1,493.90	1,532.99	1,575.37
	3128MJYT1	FED HM LN PC POOL G08721	FG 09/46 FIXED 3	3.000 09/01/2046	
			22,167.94	22,853.83	19,298.36
	3128MJYW4	FED HM LN PC POOL G08724	FG 09/46 FIXED 2.5	2.500 09/01/2046	
			696,481.50	644,571.87	586,024.77
	3128MJYY0	FED HM LN PC POOL G08726	FG 10/46 FIXED 3	3.000 10/01/2046	
			32,933.96	33,952.94	28,670.74
	3128MJY53	FED HM LN PC POOL G08731	FG 11/46 FIXED 2.5	2.500 11/01/2046	
			1,180,561.23	1,183,725.12	993,333.10
	3128MJY61	FED HM LN PC POOL G08732	FG 11/46 FIXED 3	3.000 11/01/2046	
			26,095.13	26,902.52	22,717.18
	3128MJZB9	FED HM LN PC POOL G08737	FG 12/46 FIXED 3	3.000 12/01/2046	
			6,567.09	6,770.26	5,717.00
	3128MJZU7	FED HM LN PC POOL G08754	FG 03/47 FIXED 4.5	4.500 03/01/2047	
			357,646.67	384,693.67	342,797.42
	3128MJZD1	FED HM LN PC POOL G08771	FG 07/47 FIXED 4	4.000 07/01/2047	
			232,716.89	243,428.84	216,218.88
	3128MJZH2	FED HM LN PC POOL G08775	FG 08/47 FIXED 4	4.000 08/01/2047	
			337,704.89	352,945.52	313,763.97
	3128MJ4M9	FED HM LN PC POOL G08827	FG 07/48 FIXED 4.5	4.500 07/01/2048	
			197,858.80	207,993.12	189,150.92

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	3128MJ4R8 FED HM LN PC POOL G08831	FG 08/48 FIXED 4 100,504.06	4.000	08/01/2048 101,022.29	93,337.87
	3128MU0S0 FED HM LN PC POOL G18592	FG 03/31 FIXED 3 7,999.40	3.000	03/01/2031 8,266.26	7,673.60
	3128MNVL4 FED HM LN PC POOL G18618	FG 11/31 FIXED 2 100,492.31	2.000	11/01/2031 101,010.48	93,708.41
	3128MNV59 FED HM LN PC POOL G18635	FG 03/32 FIXED 2.5 82,946.38	2.500	03/01/2032 81,430.12	78,064.05
	3128M4QW6 FED HM LN PC POOL G02869	FG 11/35 FIXED 5 111,460.08	5.000	11/01/2035 106,309.08	111,491.95
	3128M46X6 FED HM LN PC POOL G03286	FG 05/34 FIXED 5 1,009.91	5.000	05/01/2034 1,122.21	1,012.42
	3128MT9T7 FED HM LN PC POOL G05676	FG 11/39 FIXED 4 37,043.52	4.000	11/01/2039 39,694.45	35,055.89
	3128M8MQ4 FED HM LN PC POOL G06367	FG 07/38 FIXED 6 81,621.30	6.000	07/01/2038 91,849.46	84,969.98
	3128M9TA0 FED HM LN PC POOL G07445	FG 07/43 FIXED 2.5 243,570.95	2.500	07/01/2043 225,341.16	208,519.78
	3128X75U4 FREDDIE MAC	NOTES 11/38 0.00000 400,000.00	0.010	11/15/2038 263,320.00	185,120.91
	31283H4Z5 FED HM LN PC POOL G01740	FG 12/34 FIXED 5.5 73,871.11	5.500	12/01/2034 74,702.15	75,247.36
	31292GVZ6 FED HM LN PC POOL C00632	FG 07/28 FIXED 7 84.05	7.000	07/01/2028 87.67	86.28
	31292SA83 FED HM LN PC POOL C09031	FG 02/43 FIXED 2.5 216,401.63	2.500	02/01/2043 200,205.31	185,171.56
	312943HR7 FED HM LN PC POOL A94740	FG 11/40 FIXED 3.5 162,741.27	3.500	11/01/2040 156,129.93	149,002.80
	312946PD2 FED HM LN PC POOL A97620	FG 03/41 FIXED 4.5 25,958.46	4.500	03/01/2041 27,607.59	25,169.17
	31297DL97 FED HM LN PC POOL A25752	FG 08/34 FIXED 6 9,117.34	6.000	08/01/2034 9,135.84	9,411.54
	31307M4M5 FED HM LN PC POOL J31728	FG 05/30 FIXED 2.5 342,803.05	2.500	05/01/2030 351,794.11	328,339.24
	3132ADRY6 FED HM LN PC POOL ZT1403	FR 11/33 FIXED 3.5 3,710.14	3.500	11/01/2033 3,829.13	3,558.19
	3132ADT99 FED HM LN PC POOL ZT1476	FR 02/48 FIXED 3.5 345,084.13	3.500	02/01/2048 366,867.57	310,264.80
	3132ASEV3 FED HM LN PC POOL ZS4648	FR 01/46 FIXED 4 3,906,472.83	4.000	01/01/2046 3,874,732.72	3,646,713.25
	3132CQW7 FED HM LN PC POOL SB0469	FR 01/36 FIXED 2.5 974,420.27	2.500	01/01/2036 924,176.71	893,701.15
	3132DMVS1 FED HM LN PC POOL SD0625	FR 05/51 FIXED 2.5 1,851,983.48	2.500	05/01/2051 1,620,485.55	1,524,675.14

RHUMBLINE CORE BOND INDEX
RHUMBLINE ADVISERS
SCHEDULE H, LINE 41 - 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
	3132DMYX7 FED HM LN FC POOL SD0726	FR 10/51 FIXED 2.5 1,898,518.65	2.500	10/01/2051 1,669,747.16	1,573,135.34
	3132DTEQ9 FED HM LN FC POOL SD5543	FR 05/52 FIXED 2.5 4,342,571.03	2.500	05/01/2052 3,825,805.07	3,569,878.22
	3132DGA67 FED HM LN FC POOL SB8129	FR 11/36 FIXED 2.5 870,482.79	2.500	11/01/2036 878,386.78	791,216.19
	3132D9KU7 FED HM LN FC POOL SC0307	FR 07/42 FIXED 4 417,599.77	4.000	07/01/2042 410,944.27	392,285.66
	3132GLMR2 FED HM LN FC POOL Q05168	FG 12/41 FIXED 4 40,040.13	4.000	12/01/2041 41,949.90	37,798.48
	3132LSAB9 FED HM LN FC POOL V80002	FG 04/43 FIXED 2.5 279,528.84	2.500	04/01/2043 258,607.87	239,188.54
	3132QLQY2 FED HM LN FC POOL Q30470	FG 12/44 FIXED 4 51,972.21	4.000	12/01/2044 55,301.68	48,621.30
	3132QNCAS FED HM LN FC POOL Q31864	FG 11/40 FIXED 5 143,065.56	5.000	11/01/2040 157,126.22	142,460.42
	3132QPWZ3 FED HM LN FC POOL Q33363	FG 05/45 FIXED 3 409,749.04	3.000	05/01/2045 419,559.40	360,013.00
	3132WH5P6 FED HM LN FC POOL Q44453	FG 11/46 FIXED 3 229,733.82	3.000	11/01/2046 215,734.42	201,232.25
	3132XWJQ5 FED HM LN FC POOL Q53870	FG 01/48 FIXED 4 258,663.74	4.000	01/01/2048 259,835.83	239,558.59
	3133A6L41 FED HM LN FC POOL QB0347	FR 06/50 FIXED 4.5 1,195,127.07	4.500	06/01/2050 1,304,182.40	1,138,004.72
	3133EMGL1 FEDERAL FARM CREDIT BANK	BONDS 09/36 2.23 133,000.00	2.230	09/29/2036 105,850.71	97,174.31
	3133KHW69 FED HM LN FC POOL RA2469	FR 04/50 FIXED 3.5 612,188.54	3.500	04/01/2050 650,641.94	548,018.39
	31335AC55 FED HM LN FC POOL G60081	FG 06/45 FIXED 4 129,104.84	4.000	06/01/2045 138,666.66	121,114.82
	31335ALZ9 FED HM LN FC POOL G60344	FG 12/45 FIXED 4 3,881,246.93	4.000	12/01/2045 3,886,098.50	3,634,853.30
	31335BRZ1 FED HM LN FC POOL G61404	FG 08/43 FIXED 3.5 214,637.36	3.500	08/01/2043 210,215.82	196,794.00
	3134A3ZU3 FREDDIE MAC	NOTES 12/29 0.00000 1,000,000.000			801,183.72
	3135G05Q2 FANNIE MAE	NOTES 08/30 0.875 4,000,000.00	0.875	08/05/2030 3,255,440.00	3,300,121.64
	3136F1EQ9 FANNIE MAE	NOTES 03/31 0.00000 1,864,000.000			1,387,842.13
	31371KVF5 FNMA POOL 254514	FN 11/32 FIXED 5.5 942.83	5.500	11/01/2032 947.49	958.20
	31371MAF4 FNMA POOL 255706	FN 05/35 FIXED 5.5 15,713.20	5.500	05/01/2035 17,153.53	15,986.44

RHUMBLINE CORE BOND INDEX
RHUMBLINE ADVISERS
SCHEDULE H, LINE 41 - 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
	31371M4K0 FNMA POOL 256526	FN 12/36 FIXED 6 7,115.60	6.000	12/01/2036 7,457.15	7,398.72
	31371N1S4 FNMA POOL 257161	FN 04/38 FIXED 5.5 6,274.96	5.500	04/01/2038 6,829.79	6,391.99
	31373UKZ9 FNMA POOL 303712	FN 02/26 FIXED VAR 53.95	1.000	02/01/2026 56.11	54.19
	3138AHTD8 FNMA POOL AI4147	FN 06/41 FIXED 5 24,368.00	5.000	06/01/2041 26,388.12	24,149.15
	3138A1EG2 FNMA POOL AH0134	FN 02/41 FIXED 3.5 482,649.59	3.500	02/01/2041 507,762.45	441,329.67
	3138A3J57 FNMA POOL AH2083	FN 12/40 FIXED 3.5 121,026.29	3.500	12/01/2040 115,807.03	110,665.16
	3138EG5M2 FNMA POOL AL0851	FN 10/40 FIXED VAR 4,797.69	1.000	10/01/2040 5,523.51	4,988.44
	3138ELX99 FNMA POOL AL4303	FN 03/39 FIXED VAR 211,986.45	1.000	03/01/2039 239,809.67	215,928.08
	3138MFQE0 FNMA POOL AQ0452	FN 10/42 FIXED 3 305,399.24	3.000	10/01/2042 297,477.96	270,601.80
	3138WDXJ0 FNMA POOL AS3877	FN 11/44 FIXED 4.5 1,374,262.20	4.500	11/01/2044 1,529,581.33	1,324,747.51
	3138WECH0 FNMA POOL AS4571	FN 03/45 FIXED 3.5 519,286.08	3.500	03/01/2045 565,129.29	469,822.36
	3138WHQNS FNMA POOL AS7660	FN 08/46 FIXED 2.5 1,028,088.76	2.500	08/01/2046 1,083,348.53	863,905.07
	3138WKQV0 FNMA POOL AS9467	FN 04/47 FIXED 4 841,826.30	4.000	04/01/2047 870,322.14	783,078.14
	3138W9GY0 FNMA POOL AS0214	FN 08/43 FIXED 3.5 65,853.57	3.500	08/01/2043 69,603.94	60,293.77
	3138X8YR6 FNMA POOL AU8819	FN 11/43 FIXED 5 747,285.00	5.000	11/01/2043 841,162.68	738,289.48
	3138YDZ93 FNMA POOL AV0767	FN 03/45 FIXED 3 366,689.66	3.000	03/01/2045 376,320.24	322,235.12
	3138YTH14 FNMA POOL AZ2041	FN 08/30 FIXED 3.5 355,611.44	3.500	08/01/2030 356,002.61	345,486.01
	3138YUHZ7 FNMA POOL AZ2947	FN 09/45 FIXED 4 290,283.77	4.000	09/01/2045 308,381.12	270,981.45
	31385XF85 FNMA POOL 555591	FN 07/33 FIXED VAR 63,051.06	1.000	07/01/2033 65,585.44	64,109.69
	31390TVV8 FNMA POOL 655928	FN 08/32 FIXED 7 380.41	7.000	08/01/2032 441.77	402.07
	31391GLF1 FNMA POOL 666426	FN 11/32 FIXED 5.5 132.79	5.500	11/01/2032 133.32	134.95
	3140E9NZ5 FNMA POOL BA4907	FN 11/45 FIXED 3.5 487,998.53	3.500	11/01/2045 505,917.24	440,909.10

RHUMBLINE CORE BOND INDEX
RHUMBLINE ADVISERS
SCHEDULE H, LINE 41 - 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
	3140F0CW2 FNMA POOL BC4584	FN 03/46 FIXED 2.5 398,465.15	2.500	03/01/2046 399,855.79	334,831.07
	3140F4VS2 FNMA POOL BC8724	FN 06/46 FIXED 4 1,057,617.22	4.000	06/01/2046 1,084,882.57	984,424.18
	3140GRM24 FNMA POOL BH3075	FN 05/47 FIXED 4 208,399.71	4.000	05/01/2047 220,317.54	193,372.42
	3140JM5J7 FNMA POOL BN5348	FN 03/49 FIXED 4.5 853,979.01	4.500	03/01/2049 940,711.27	816,708.75
	3140J7S48 FNMA POOL BM3238	FN 08/47 FIXED VAR 1,863,815.27	1.000	08/01/2047 1,918,240.58	1,683,832.61
	3140J7TS4 FNMA POOL BM3260	FN 01/48 FIXED VAR 35,384.78	1.000	01/01/2048 36,890.78	31,832.32
	3140J72J3 FNMA POOL BM3476	FN 01/48 FIXED VAR 642,018.72	1.000	01/01/2048 659,874.87	598,156.49
	3140J8KS1 FNMA POOL BM3904	FN 05/48 FIXED VAR 573,920.89	1.000	05/01/2048 601,361.46	563,733.21
	3140K0MR8 FNMA POOL BP5767	FN 05/50 FIXED 2 2,299,293.06	2.000	05/01/2050 1,876,223.16	1,806,957.03
	3140KLLG5 FNMA POOL BQ1226	FN 09/50 FIXED 2 1,689,573.35	2.000	09/01/2050 1,752,932.34	1,325,722.34
	3140KLGU5 FNMA POOL BQ1482	FN 08/50 FIXED 2 773,004.18	2.000	08/01/2050 673,665.42	613,298.70
	3140KUVU3 FNMA POOL BQ8726	FN 11/50 FIXED 1.5 1,085,597.07	1.500	11/01/2050 1,073,384.10	808,679.96
	3140LPNE8 FNMA POOL BT1288	FN 07/51 FIXED 2.5 3,555,770.45	2.500	07/01/2051 3,145,745.68	2,900,429.16
	3140M2C75 FNMA POOL BU0993	FN 11/51 FIXED 3 2,749,407.75	3.000	11/01/2051 2,779,211.31	2,377,861.01
	3140N8SW9 FNMA POOL BX4132	FN 12/52 FIXED 5 2,560,929.81	5.000	12/01/2052 2,555,807.96	2,478,022.88
	3140QBGN2 FNMA POOL CA3804	FN 07/49 FIXED 2.5 613,375.76	2.500	07/01/2049 607,640.72	514,945.00
	3140QDUD7 FNMA POOL CA5659	FN 05/50 FIXED 2.5 2,596,556.69	2.500	05/01/2050 2,212,266.30	2,121,554.55
	3140QDKP8 FNMA POOL CA5701	FN 05/50 FIXED 2.5 1,502,622.77	2.500	05/01/2050 1,365,237.97	1,248,154.96
	3140QFBS7 FNMA POOL CA7248	FN 10/50 FIXED 2.5 3,129,571.69	2.500	10/01/2050 2,656,223.97	2,553,994.38
	3140QWH80 FNMA POOL CB2054	FN 11/51 FIXED 2 3,184,079.88	2.000	11/01/2051 3,194,030.11	2,515,761.73
	3140QWKG8 FNMA POOL CB2094	FN 11/51 FIXED 3 3,103,520.28	3.000	11/01/2051 3,115,222.36	2,658,688.99
	3140QWRB2 FNMA POOL CB2281	FN 12/51 FIXED 2 3,254,765.60	2.000	12/01/2051 3,102,084.55	2,562,503.91

RHUMBLINE CORE BOND INDEX
RHUMBLINE ADVISERS
SCHEDULE H, LINE 41 - 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
	3140QMU0 FNMA POOL CB2376	FN 12/51 FIXED 2.5 3,298,352.73	2.500	12/01/2051 2,810,196.54	2,716,249.05
	3140QMU36 FNMA POOL CB2401	FN 12/51 FIXED 2.5 3,352,993.56	2.500	12/01/2051 2,902,435.04	2,742,845.10
	3140QNZES FNMA POOL CB3440	FN 05/37 FIXED 2.5 690,512.20	2.500	05/01/2037 676,054.60	629,645.01
	3140QQE27 FNMA POOL CB4555	FN 09/52 FIXED 4.5 4,012,596.99	4.500	09/01/2052 3,821,998.62	3,780,595.81
	3140Q8CZ6 FNMA POOL CA0987	FN 01/48 FIXED 3 267,364.59	3.000	01/01/2048 274,316.03	233,771.79
	3140Q8DA0 FNMA POOL CA0996	FN 01/48 FIXED 3.5 20,585.48	3.500	01/01/2048 21,461.58	18,546.33
	3140Q83U7 FNMA POOL CA1710	FN 05/48 FIXED 4.5 17,396.35	4.500	05/01/2048 19,046.06	16,608.36
	3140Q9N25 FNMA POOL CA2208	FN 08/48 FIXED 4.5 15,199.93	4.500	08/01/2048 16,641.34	14,511.43
	3140XAN24 FNMA POOL FM6708	FN 01/51 FIXED VAR 670,100.24	1.000	01/01/2051 604,463.92	553,423.30
	3140XBXU9 FNMA POOL FM7890	FN 06/51 FIXED VAR 1,596,811.94	1.000	06/01/2051 1,607,856.55	1,319,354.48
	3140XDBS4 FNMA POOL FM9048	FN 10/51 FIXED VAR 3,081,328.56	1.000	10/01/2051 3,110,323.85	2,652,949.91
	3140XDGK6 FNMA POOL FM9201	FN 11/50 FIXED VAR 3,470,809.40	1.000	11/01/2050 3,569,510.54	2,880,880.09
	3140XDWG7 FNMA POOL FM9646	FN 11/51 FIXED VAR 4,798,931.47	1.000	11/01/2051 3,798,347.73	3,733,186.40
	3140XD4X1 FNMA POOL FM9837	FN 06/51 FIXED VAR 3,848,739.75	1.000	06/01/2051 3,984,985.11	3,456,884.32
	3140XEA87 FNMA POOL FM9930	FN 12/51 FIXED VAR 6,892,209.36	1.000	12/01/2051 5,617,150.63	5,361,589.85
	3140XFPT3 FNMA POOL FS0177	FN 07/51 FIXED VAR 1,154,213.37	1.000	07/01/2051 926,256.22	904,202.07
	3140XFLG4 FNMA POOL FS0326	FN 09/51 FIXED VAR 3,019,581.12	1.000	09/01/2051 3,107,179.16	2,703,048.61
	3140XFMF5 FNMA POOL FS0357	FN 12/51 FIXED VAR 2,675,117.16	1.000	12/01/2051 2,699,326.98	2,317,936.32
	3140XGUT4 FNMA POOL FS1493	FN 01/36 FIXED VAR 225,407.32	1.000	01/01/2036 214,101.74	206,606.43
	3140XHHT7 FNMA POOL FS2041	FN 08/51 FIXED VAR 7,577,551.13	1.000	08/01/2051 6,435,669.76	5,924,701.96
	3140XHY35 FNMA POOL FS2529	FN 09/51 FIXED VAR 413,827.03	1.000	09/01/2051 334,941.26	306,099.52
	3140XKCW0 FNMA POOL FS3675	FN 07/50 FIXED VAR 3,032,524.15	1.000	07/01/2050 2,932,071.78	2,739,900.67

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SCHEDULE H, LINE 41 - SCHEDULE OF ASSETS
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(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	3140XXE5 FNMA POOL FS3744	FN 07/51 FIXED VAR 4,703,343.65	1.000	07/01/2051 4,033,117.17	3,690,402.21
	3140XXE3 FNMA POOL FS3745	FN 08/50 FIXED VAR 3,554,490.16	1.000	08/01/2050 2,977,440.91	2,791,179.04
	31402C4C3 FNMA POOL 725419	FN 10/33 FIXED VAR 25,439.69	1.000	10/01/2033 24,871.26	25,065.82
	31402DMP2 FNMA POOL 725866	FN 09/34 FIXED VAR 48,972.46	1.000	09/01/2034 46,490.18	48,233.79
	31402E2Y3 FNMA POOL 727191	FN 08/33 FIXED 5 651.54	5.000	08/01/2033 641.03	652.30
	31402K4K7 FNMA POOL 731726	FN 08/33 FIXED 5 52,630.94	5.000	08/01/2033 50,209.14	52,691.98
	31407FGK0 FNMA POOL 829202	FN 07/35 FIXED 5 114.12	5.000	07/01/2035 112.11	114.00
	31410FSD8 FNMA POOL 888016	FN 05/36 FIXED VAR 21,219.33	1.000	05/01/2036 23,164.38	21,588.32
	31410F2L8 FNMA POOL 888279	FN 01/36 FIXED VAR 103,602.10	1.000	01/01/2036 95,885.82	101,965.05
	31410F4Y8 FNMA POOL 888339	FN 04/37 FIXED VAR 28,946.74	1.000	04/01/2037 27,806.96	28,489.34
	31412HRW1 FNMA POOL 925801	FN 12/37 FLOATING VAR 70,542.30	1.000	12/01/2037 75,462.18	69,904.54
	31412MC71 FNMA POOL 928994	FN 01/38 FIXED 5.5 63,788.96	5.500	01/01/2038 71,204.44	64,866.19
	31412QSK6 FNMA POOL 932122	FN 05/35 FIXED 4 26,348.27	4.000	05/01/2035 25,619.99	25,141.33
	31412QXZ7 FNMA POOL 932296	FN 12/39 FIXED 4.5 1,053,965.80	4.500	12/01/2039 1,087,555.70	1,025,668.29
	31412QZ28 FNMA POOL 932361	FN 01/25 FIXED 4 8.43	4.000	01/01/2025 8.93	8.43
	31417AP78 FNMA POOL AB4045	FN 12/41 FIXED 3.5 12,251.68	3.500	12/01/2041 12,947.20	11,250.34
	31417CVS1 FNMA POOL AB6024	FN 08/42 FIXED 3.5 332,962.27	3.500	08/01/2042 345,641.52	303,961.57
	31417DZ29 FNMA POOL AB7059	FN 11/42 FIXED 2.5 818,555.07	2.500	11/01/2042 834,798.29	699,469.79
	31417EUT9 FNMA POOL AB7473	FN 01/43 FIXED 3 334,616.94	3.000	01/01/2043 327,140.35	296,490.41
	31417FMN5 FNMA POOL AB8464	FN 02/43 FIXED 2.5 613,180.10	2.500	02/01/2043 655,203.81	523,973.24
	31417TQP6 FNMA POOL AC6761	FN 01/40 FIXED 5.5 164,346.63	5.500	01/01/2040 184,395.64	167,646.92
	31417YUH8 FNMA POOL MA0583	FN 12/40 FIXED 4 33,680.64	4.000	12/01/2040 35,326.70	31,832.57

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(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	31418ADV7 FNMA POOL WA1015	FN 03/42 FIXED 3 222,243.08	3.000	03/01/2042 221,563.01	196,920.52
	31418AWX2 FNMA POOL WA1561	FN 09/33 FIXED 3 45,305.80	3.000	09/01/2033 46,957.21	42,704.79
	31418CGD0 FNMA POOL WA2895	FN 02/47 FIXED 3 1,002,180.27	3.000	02/01/2047 990,568.04	871,254.31
	31418CLH5 FNMA POOL WA3027	FN 06/47 FIXED 4 22,616.98	4.000	06/01/2047 23,827.89	20,986.11
	31418CNE0 FNMA POOL WA3088	FN 08/47 FIXED 4 9,164.06	4.000	08/01/2047 9,654.72	8,503.26
	31418CP57 FNMA POOL WA3143	FN 09/47 FIXED 3 947,363.54	3.000	09/01/2047 920,174.24	824,025.54
	31418CS96 FNMA POOL WA3243	FN 01/38 FIXED 3.5 9,130.27	3.500	01/01/2038 9,556.21	8,548.49
	31418CUA0 FNMA POOL WA3276	FN 02/48 FIXED 3.5 16,042.87	3.500	02/01/2048 16,592.82	14,424.13
	31418DGL0 FNMA POOL WA3802	FN 10/49 FIXED 3 31,162.92	3.000	10/01/2049 31,794.30	26,844.95
	31418DHK1 FNMA POOL WA3833	FN 11/49 FIXED 2.5 1,323,924.47	2.500	11/01/2049 1,332,198.99	1,090,558.04
	31418DHY1 FNMA POOL WA3846	FN 11/49 FIXED 3 11,774.78	3.000	11/01/2049 12,029.70	9,917.41
	31418DOB1 FNMA POOL WA4049	FN 06/50 FIXED 3.5 415,049.14	3.500	06/01/2050 440,730.30	371,380.39
	31418DSL7 FNMA POOL WA4122	FN 09/35 FIXED 1.5 2,433,903.11	1.500	09/01/2035 2,491,586.62	2,110,435.59
	31418DSS2 FNMA POOL WA4128	FN 09/40 FIXED 2 930,947.46	2.000	09/01/2040 964,985.24	782,282.57
	31418DV90 FNMA POOL WA4239	FN 01/51 FIXED 3 1,527,332.34	3.000	01/01/2051 1,606,085.41	1,310,256.43
	31418DWM0 FNMA POOL WA4251	FN 01/36 FIXED 1 193,203.73	1.000	01/01/2036 192,841.36	165,044.04
	31418DWQ1 FNMA POOL WA4254	FN 02/51 FIXED 1.5 5,058,586.26	1.500	02/01/2051 3,620,050.79	3,751,205.42
	31418D3N0 FNMA POOL WA4404	FN 08/36 FIXED 2.5 1,298,464.80	2.500	08/01/2036 1,353,649.55	1,181,027.25
	31418D4X7 FNMA POOL WA4437	FN 10/51 FIXED 2 4,594,117.98	2.000	10/01/2051 3,849,870.85	3,592,125.78
	31418D6B3 FNMA POOL WA4465	FN 11/51 FIXED 2 3,943,131.42	2.000	11/01/2051 3,336,874.94	3,082,574.26
	31418D6C1 FNMA POOL WA4466	FN 11/51 FIXED 2.5 3,952,846.30	2.500	11/01/2051 4,047,961.68	3,234,767.73
	31418D6H0 FNMA POOL WA4471	FN 11/36 FIXED 2.5 1,643,070.97	2.500	11/01/2036 1,659,008.77	1,492,945.14

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	36179SQU4 GNMA II POOL MA4067	G2 11/46 FIXED 2.5 125,042.98	2.500	11/20/2046 121,760.59	105,825.85
	36179SQW0 GNMA II POOL MA4069	G2 11/46 FIXED 3.5 25,605.81	3.500	11/20/2046 26,726.84	23,174.21
	36179SSN8 GNMA II POOL MA4125	G2 12/46 FIXED 2.5 336,672.94	2.500	12/20/2046 328,729.55	284,931.64
	36179SUT9 GNMA II POOL MA4195	G2 01/47 FIXED 3 31,710.73	3.000	01/20/2047 32,762.87	27,846.17
	36179SWW3 GNMA II POOL MA4261	G2 02/47 FIXED 3 528,717.50	3.000	02/20/2047 507,140.54	464,283.14
	36179SXW2 GNMA II POOL MA4293	G2 03/32 FIXED 2.5 14,449.73	2.500	03/20/2032 14,851.62	13,632.77
	36179S2P1 GNMA II POOL MA4382	G2 04/47 FIXED 3.5 4,459.64	3.500	04/20/2047 4,641.41	4,028.01
	36179TCX1 GNMA II POOL MA4586	G2 07/47 FIXED 3.5 7,809.49	3.500	07/20/2047 8,127.80	7,065.68
	36179TEZ4 GNMA II POOL MA4652	G2 08/47 FIXED 3.5 343,315.49	3.500	08/20/2047 346,052.13	310,087.32
	36179TG58 GNMA II POOL MA4720	G2 09/47 FIXED 4 11,475.80	4.000	09/20/2047 12,114.78	10,699.31
	36179TLR4 GNMA II POOL MA4836	G2 11/47 FIXED 3 399,742.70	3.000	11/20/2047 384,451.68	350,204.87
	36179TLS2 GNMA II POOL MA4837	G2 11/47 FIXED 3.5 2,921.30	3.500	11/20/2047 3,040.38	2,638.56
	36179TNR2 GNMA II POOL MA4900	G2 12/47 FIXED 3.5 18,055.01	3.500	12/20/2047 18,790.92	16,307.54
	36179TQP3 GNMA II POOL MA4962	G2 01/48 FIXED 3.5 5,069.68	3.500	01/20/2048 5,276.32	4,579.01
	36179TRP2 GNMA II POOL MA4994	G2 02/33 FIXED 3.5 819,371.53	3.500	02/20/2033 846,541.90	790,134.03
	36179TSG1 GNMA II POOL MA5019	G2 02/48 FIXED 3.5 12,299.70	3.500	02/20/2048 12,776.80	11,109.26
	36179TUB9 GNMA II POOL MA5078	G2 03/48 FIXED 4 123,388.28	4.000	03/20/2048 128,331.21	114,992.34
	36179TXW0 GNMA II POOL MA5193	G2 05/48 FIXED 4.5 1,010,439.06	4.500	05/20/2048 1,087,427.46	968,537.05
	36179T7K5 GNMA II POOL MA5398	G2 08/48 FIXED 4 159,363.81	4.000	08/20/2048 165,440.34	148,441.70
	36179T7L3 GNMA II POOL MA5399	G2 08/48 FIXED 4.5 9,299.30	4.500	08/20/2048 9,849.82	8,921.57
	36179UCB6 GNMA II POOL MA5466	G2 09/48 FIXED 4 6,427.31	4.000	09/20/2048 6,713.70	5,986.81
	36179UCC4 GNMA II POOL MA5467	G2 09/48 FIXED 4.5 3,827.80	4.500	09/20/2048 4,054.42	3,667.70

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(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	36179UD90 GNMA II POOL MA5528	G2 10/48 FIXED 4 13,041.77	4.000	10/20/2048 13,622.91	12,147.94
	36179UGE6 GNMA II POOL MA5597	G2 11/48 FIXED 5 312,798.92	5.000	11/20/2048 329,693.17	307,369.28
	36179UTR3 GNMA II POOL MA5960	G2 06/34 FIXED 3.5 103,230.01	3.500	06/20/2034 106,836.86	98,962.22
	36179UW24 GNMA II POOL MA6065	G2 08/34 FIXED 3.5 61,094.12	3.500	08/20/2034 63,728.80	58,568.33
	36179VDP2 GNMA II POOL MA6410	G2 01/50 FIXED 3.5 279,840.23	3.500	01/20/2050 296,018.50	251,977.97
	36179VQU7 GNMA II POOL MA6767	G2 07/50 FIXED 3.5 299,162.56	3.500	07/20/2050 319,729.97	269,376.47
	36179VSF8 GNMA II POOL MA6818	G2 08/50 FIXED 2 1,354,888.40	2.000	08/20/2050 1,408,731.68	1,086,047.01
	36179VTV2 GNMA II POOL MA6864	G2 09/50 FIXED 2 2,591,417.71	2.000	09/20/2050 2,701,502.62	2,076,818.96
	36179VUH1 GNMA II POOL MA6884	G2 08/50 FIXED 2 1,174,089.32	2.000	08/20/2050 1,210,779.64	915,751.35
	36179VU73 GNMA II POOL MA6906	G2 10/35 FIXED 2.5 750,311.52	2.500	10/20/2035 789,807.56	693,796.99
	36179VVX5 GNMA II POOL MA6930	G2 10/50 FIXED 2 786,602.36	2.000	10/20/2050 702,868.55	629,330.35
	36179VYU8 GNMA II POOL MA7023	G2 12/35 FIXED 2 284,303.85	2.000	12/20/2035 293,810.27	254,552.10
	36179VAV9 GNMA II POOL MA7136	G2 01/51 FIXED 2.5 2,044,401.11	2.500	01/20/2051 2,125,857.75	1,709,238.93
	36179WDQ8 GNMA II POOL MA7311	G2 04/51 FIXED 2 887,151.63	2.000	04/20/2051 904,756.04	710,430.17
	36179WFE3 GNMA II POOL MA7365	G2 05/51 FIXED 1.5 1,492,387.54	1.500	05/20/2051 1,480,261.91	1,140,007.73
	36179WRZ3 GNMA II POOL MA7704	G2 11/51 FIXED 2 1,565,589.20	2.000	11/20/2051 1,514,417.55	1,252,874.01
	36179WR34 GNMA II POOL MA7706	G2 11/51 FIXED 3 503,088.66	3.000	11/20/2051 508,004.72	436,532.69
	36179WTZ1 GNMA II POOL MA7768	G2 12/51 FIXED 3 2,240,377.21	3.000	12/20/2051 2,263,363.54	1,943,640.73
	36179W4A3 GNMA II POOL MA8017	G2 05/37 FIXED 2.5 1,744,974.08	2.500	05/20/2037 1,701,349.73	1,592,734.88
	36179XBS4 GNMA II POOL MA8149	G2 07/52 FIXED 3.5 7,003,950.17	3.500	07/20/2052 7,007,233.24	6,266,632.85
	36183REE9 GNMA POOL AK7333	GN 04/45 FIXED 3 439,347.77	3.000	04/15/2045 447,739.99	386,325.51
	36185BS72 GNMA POOL AM8642	GN 05/45 FIXED 3 601,763.46	3.000	05/15/2045 614,738.99	529,126.26

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	3620AMS52 GNMA POOL 734140	GN 01/26 FIXED 3.5	3.500	01/15/2026	
		6,984.72		7,515.12	6,934.16
	3620AQX2 GNMA POOL 736578	GN 03/25 FIXED 4	4.000	03/15/2025	
		397.60		416.24	396.61
	3620ARUV1 GNMA POOL 737796	GN 12/40 FIXED 3.5	3.500	12/15/2040	
		140,048.73		135,497.15	128,224.77
	3620C04P0 GNMA POOL 745230	GN 07/40 FIXED 4	4.000	07/15/2040	
		84,466.08		90,886.17	80,045.05
	36202DC74 GNMA II POOL 002794	G2 08/29 FIXED 6	6.000	08/20/2029	
		137.82		141.20	140.46
	36202BHS1 GNMA II POOL 003841	G2 04/36 FIXED 5.5	5.500	04/20/2036	
		47,346.57		46,599.95	48,094.70
	36202FLS3 GNMA II POOL 004837	G2 10/40 FIXED 6	6.000	10/20/2040	
		49,944.90		55,860.27	52,087.40
	36202FM60 GNMA II POOL 004881	G2 12/40 FIXED 3.5	3.500	12/20/2040	
		35,593.94		34,342.57	32,751.17
	36202F4S2 GNMA II POOL 005333	G2 03/42 FIXED 4.5	4.500	03/20/2042	
		18,423.60		20,196.87	17,915.95
	36213ADF8 GNMA POOL 548302	GN 01/33 FIXED 5	5.000	01/15/2033	
		608.07		602.03	610.07
	3622ABTA0 GNMA II POOL 786045	G2 02/52 FIXED 2	2.000	02/20/2052	
		4,706,094.42		3,830,319.65	3,656,137.84
	3622ABZR6 GNMA II POOL 786252	G2 09/50 FIXED 3.5	3.500	09/20/2050	
		3,348,599.25		3,260,175.28	2,993,863.38
	3622AY48 GNMA POOL 784331	GN 06/41 FIXED 6	6.000	06/15/2041	
		958,169.04		1,073,982.95	1,003,514.57
	3622A26K3 GNMA II POOL 784474	G2 02/48 FIXED 3.5	3.500	02/20/2048	
		441,071.84		434,524.69	397,621.20
	3622A3BM1 GNMA POOL 784544	GN 05/47 FIXED 3.5	3.500	09/15/2047	
		454,289.41		443,854.38	411,687.34
	3622A3CK4 GNMA II POOL 784574	G2 08/33 FIXED 3.5	3.500	08/20/2033	
		230,373.35		232,965.04	221,565.79
	36225BU63 GNMA POOL 781505	GN 10/32 FIXED 5.5	5.500	10/15/2032	
		35,032.88		35,897.39	35,640.67
	36241KCX4 GNMA POOL 781886	GN 03/35 FIXED 5.5	5.500	03/15/2035	
		13,058.30		12,877.52	13,330.74
	36241LJB3 GNMA POOL 782958	GN 05/40 FIXED 5	5.000	05/15/2040	
		136,975.96		153,210.35	136,308.06
	36291XNW5 GNMA POOL 641305	GN 04/35 FIXED 5.5	5.500	04/15/2035	
		3,112.96		3,137.81	3,169.05
	36292RSD3 GNMA POOL 646816	GN 07/35 FIXED 4.5	4.500	07/15/2035	
		36,996.47		36,263.76	36,524.50
	36292LD43 GNMA POOL 651823	GN 05/36 FIXED 5	5.000	05/15/2036	
		4,944.41		4,729.63	4,971.84

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	36294MTQ1 GNMA POOL 662159	GN 03/37 FIXED 5.5 82,127.38	5.500	03/15/2037 80,709.38	83,578.80
	36295AE92 GNMA POOL 664460	GN 11/37 FIXED 6 54,486.05	6.000	11/15/2037 55,797.13	56,567.78
	36296XYQ1 GNMA POOL 704619	GN 07/39 FIXED 4 9,531.27	4.000	07/15/2039 9,531.27	9,032.74
	88059ICS9 TENN VALLEY AUTHORITY	SR UNSECURED 04/36 5.88 2,500,000.00	5.880	04/01/2036 2,814,775.00	2,708,484.08
	880591EH1 TENN VALLEY AUTHORITY	SR UNSECURED 09/39 5.25 2,500,000.00	5.250	09/15/2039 2,624,500.00	2,548,580.55
	912810ET1 US TREASURY N/B	02/25 7.625 400.00	7.625	02/15/2025 481.21	400.75
	912810EV6 US TREASURY N/B	08/25 6.875 453,600.00	6.875	08/15/2025 504,593.71	460,404.00
	912810EW4 US TREASURY N/B	02/26 6 564,000.000		650,085.97	573,187.03
	912810EX2 US TREASURY N/B	08/26 6.75 150,000.00	6.750	08/15/2026 171,000.00	155,525.39
	912810EY0 US TREASURY N/B	11/26 6.5 65,000.000		80,563.30	67,716.80
	912810EZ7 US TREASURY N/B	02/27 6.625 456,500.00	6.625	02/15/2027 524,833.50	479,111.02
	912810FA1 US TREASURY N/B	08/27 6.375 3,587,000.00	6.375	08/15/2027 3,887,131.02	3,764,948.85
	912810FF0 US TREASURY N/B	11/28 5.25 165,000.000		215,527.95	169,885.55
	912810FG8 US TREASURY N/B	02/29 5.25 3,612,000.00	5.250	02/15/2029 3,891,365.63	3,738,702.21
	912810FJ2 US TREASURY N/B	08/29 6.125 10,000.000		11,467.19	10,706.25
	912810FM5 US TREASURY N/B	05/30 6.25 3,080,000.000		3,509,333.49	3,342,762.50
	912810FP8 US TREASURY N/B	02/31 5.375 430,000.000		538,843.75	449,685.94
	912810FT0 US TREASURY N/B	02/36 4.5 722,000.000		708,769.32	720,984.69
	912810FX0 US TREASURY N/B	05/38 4.5 1,572,000.000		1,569,007.43	1,548,420.00
	912810QE1 US TREASURY N/B	02/40 4.625 575,000.00	4.625	02/15/2040 772,386.72	566,195.31
	912810QK7 US TREASURY N/B	08/40 3.875 3,914,000.00	3.875	08/15/2040 3,876,847.58	3,524,434.69
	912810QL5 US TREASURY N/B	11/40 4.25 4,079,000.00	4.250	11/15/2040 4,249,045.68	3,837,446.72

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	912810QQ4 US TREASURY N/B	05/41 4.375 3,232,700.00	4.375	05/15/2041 3,838,252.05	3,080,156.97
	912810QS0 US TREASURY N/B	08/41 3.75 6,454,400.00	3.750	08/15/2041 7,020,004.18	5,680,880.50
	912810QU5 US TREASURY N/B	02/42 3.125 1,555,000.000		1,490,606.30	1,248,130.47
	912810QW1 US TREASURY N/B	05/42 3 3,225,000.00	3.000	05/15/2042 3,122,624.73	2,532,632.81
	912810QY7 US TREASURY N/B	11/42 2.75 2,084,000.00	2.750	11/15/2042 2,011,318.04	1,558,115.63
	912810QZ4 US TREASURY N/B	02/43 3.125 5,399,000.00	3.125	02/15/2043 4,914,777.19	4,266,053.59
	912810RB6 US TREASURY N/B	05/43 2.875 5,678,100.00	2.875	05/15/2043 4,957,694.86	4,304,709.56
	912810RC4 US TREASURY N/B	08/43 3.625 307,700.00	3.625	08/15/2043 317,316.67	260,871.91
	912810RD2 US TREASURY N/B	11/43 3.75 4,967,700.00	3.750	11/15/2043 4,955,506.21	4,281,536.44
	912810RE0 US TREASURY N/B	02/44 3.625 7,489,000.00	3.625	02/15/2044 7,889,024.07	6,322,354.22
	912810RG5 US TREASURY N/B	05/44 3.375 9,721,000.00	3.375	05/15/2044 10,069,401.48	7,887,680.16
	912810RH3 US TREASURY N/B	08/44 3.125 10,001,000.00	3.125	08/15/2044 9,959,981.73	7,774,214.84
	912810RJ9 US TREASURY N/B	11/44 3 5,490,000.000		4,787,800.78	4,171,542.19
	912810RM2 US TREASURY N/B	05/45 3 1,287,900.00	3.000	05/15/2045 1,224,410.06	974,175.61
	912810RQ3 US TREASURY N/B	02/46 2.5 260,000.000		253,765.19	177,896.88
	912810SA7 US TREASURY N/B	02/48 3 100,000.00	3.000	02/15/2048 117,250.00	73,453.13
	912810SE9 US TREASURY N/B	11/48 3.375 100,000.00	3.375	11/15/2048 93,093.75	78,203.13
	912810SJ8 US TREASURY N/B	08/49 2.25 1,088,000.00	2.250	08/15/2049 1,092,036.48	674,560.00
	912810SP4 US TREASURY N/B	08/50 1.375 7,335,000.00	1.375	08/15/2050 3,688,702.73	3,582,689.06
	912810SQ2 US TREASURY N/B	08/40 1.125 3,803,000.00	1.125	08/15/2040 3,669,146.69	2,269,915.63
	912810SU3 US TREASURY N/B	02/51 1.875 2,980,000.00	1.875	02/15/2051 2,685,259.38	1,659,953.13
	912810TC2 US TREASURY N/B	11/41 2 16,675,000.00	2.000	11/15/2041 14,657,437.51	11,208,726.56

RHUMBLINE CORE BOND INDEX
RHUMBLINE ADVISERS
SCHEDULE H, LINE 41 - 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
	912810TD0 US TREASURY N/B	02/52 2.25	2.250	02/15/2052	
		3,497,000.00		2,306,927.19	2,123,881.09
	912810TR9 US TREASURY N/B	05/53 3.625	3.625	05/15/2053	
		1,800,000.00		1,677,375.00	1,466,156.25
	91282CAB7 US TREASURY N/B	07/25 0.25	0.250	07/31/2025	
		2,000,000.00		1,998,600.00	1,954,453.12
	91282CAD3 US TREASURY N/B	07/27 0.375	0.375	07/31/2027	
		14,527,000.00		13,691,201.25	13,153,744.53
	91282CAJ0 US TREASURY N/B	08/25 0.25	0.250	08/31/2025	
		2,000,000.00		1,998,440.00	1,947,812.50
	91282CAL5 US TREASURY N/B	09/27 0.375	0.375	09/30/2027	
		7,325,000.00		7,193,553.13	6,589,638.71
	91282CAU5 US TREASURY N/B	10/27 0.5	0.500	10/31/2027	
		8,135,000.00		7,601,170.32	7,320,864.49
	91282CAV3 US TREASURY N/B	11/30 0.875	0.875	11/15/2030	
		2,700,000.00		2,189,953.13	2,209,359.38
	91282CAY7 US TREASURY N/B	11/27 0.625	0.625	11/30/2027	
		5,385,000.00		5,214,436.59	4,849,024.22
	91282CAZ4 US TREASURY N/B	11/25 0.375	0.375	11/30/2025	
		1,500,000.00		1,357,500.00	1,448,378.91
	91282CBC4 US TREASURY N/B	12/25 0.375	0.375	12/31/2025	
		10,781,000.00		10,144,247.19	10,380,923.88
	91282CBH3 US TREASURY N/B	01/26 0.375	0.375	01/31/2026	
		11,108,000.00		10,548,154.38	10,657,605.37
	91282CEJ9 US TREASURY N/B	01/28 0.75	0.750	01/31/2028	
		3,500,000.00		3,435,702.50	3,144,257.83
	91282CBL4 US TREASURY N/B	02/31 1.125	1.125	02/15/2031	
		2,659,000.00		2,181,210.94	2,193,882.75
	91282CBZ3 US TREASURY N/B	04/28 1.25	1.250	04/30/2028	
		600,000.00		552,468.75	543,562.50
	91282CCB5 US TREASURY N/B	05/31 1.625	1.625	05/15/2031	
		2,597,000.00		2,187,972.50	2,190,812.97
	91282CCP4 US TREASURY N/B	07/26 0.625	0.625	07/31/2026	
		18,412,000.00		17,176,648.91	17,400,778.53
	91282CCS8 US TREASURY N/B	08/31 1.25	1.250	08/15/2031	
		4,595,000.00		3,814,029.49	3,749,950.78
	91282CCW9 US TREASURY N/B	08/26 0.75	0.750	08/31/2026	
		18,284,000.00		16,876,989.06	17,264,809.80
	91282CCZ2 US TREASURY N/B	09/26 0.875	0.875	09/30/2026	
		17,181,000.00		15,784,886.25	16,212,555.31
	91282CEP2 US TREASURY N/B	05/32 2.875	2.875	05/15/2032	
		6,000,000.00		5,478,046.88	5,388,750.00
	91282CFH9 US TREASURY N/B	08/27 3.125	3.125	08/31/2027	
		1,500,000.00		1,434,375.00	1,456,640.63

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	91282CGE5 US TREASURY N/B	01/26 3.875 3,000,000.00	3.875	01/15/2026 2,935,781.25	2,989,804.68
	91282CHC8 US TREASURY N/B	05/33 3.375 6,000,000.00	3.375	05/15/2033 5,683,125.00	5,514,375.00
	91282CHT1 US TREASURY N/B	08/33 3.875 2,500,000.00	3.875	08/15/2033 2,311,425.78	2,380,078.13
	91282CHU8 US TREASURY N/B	08/26 4.375 3,000,000.00	4.375	08/15/2026 2,973,046.88	3,005,625.00
	91282CJC6 US TREASURY N/B	10/26 4.625 2,500,000.00	4.625	10/15/2026 2,484,960.95	2,515,234.38
	91282GJ27 US TREASURY N/B	02/25 2 1,525,600.00	2.000	02/15/2025 1,491,388.96	1,521,011.29
	91282M56 US TREASURY N/B	11/25 2.25 800,000.000		802,752.02	786,250.00
	91282R36 US TREASURY N/B	05/26 1.625 2,500,000.000		2,522,851.56	2,412,695.33
	91282U24 US TREASURY N/B	11/26 2 5,288,000.00	2.000	11/15/2026 4,965,762.50	5,074,207.80
	91282XB1 US TREASURY N/B	05/25 2.125 600,000.000		569,928.00	585,265.63
	91282X88 US TREASURY N/B	05/27 2.375 5,215,000.000		5,273,420.73	4,983,769.95
	91282YB0 US TREASURY N/B	08/29 1.625 3,450,000.00	1.625	08/15/2029 2,905,681.64	3,061,875.00
	91282YD6 US TREASURY N/B	08/26 1.375 283,000.00	1.375	08/31/2026 264,494.63	270,066.02
	91282YU8 US TREASURY N/B	11/26 1.625 5,270,000.00	1.625	11/30/2026 5,220,018.76	5,017,616.43
	91282Y95 US TREASURY N/B	07/26 1.875 536,000.00	1.875	07/31/2026 511,965.76	516,758.44
	91282ZE3 US TREASURY N/B	03/27 0.625 8,629,000.00	0.625	03/31/2027 7,875,519.61	7,965,645.63
	91282ZL7 US TREASURY N/B	04/25 0.375 2,000,000.00	0.375	04/30/2025 2,011,800.00	1,974,531.26
	91282ZN3 US TREASURY N/B	04/27 0.5 10,429,000.00	0.500	04/30/2027 9,382,009.06	9,565,348.44
	91282ZQ6 US TREASURY N/B	05/30 0.625 12,500,000.00	0.625	05/15/2030 11,571,503.91	10,256,836.00
	91282ZS2 US TREASURY N/B	05/27 0.5 4,750,000.00	0.500	05/31/2027 4,390,787.50	4,342,539.06
	91282ZV5 US TREASURY N/B	06/27 0.5 2,000,000.00	0.500	06/30/2027 2,007,740.00	1,823,125.00
	91282ZR0 US TREASURY N/B	08/27 2.25 9,035,000.000		8,717,394.35	8,586,779.34

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	9128283W8 US TREASURY N/B	02/28 2.75 4,485,000.00	2.750	02/15/2028 4,666,151.98	4,281,423.07
	9128284Z0 US TREASURY N/B	08/25 2.75 2,150,000.000		2,113,046.88	2,128,835.94
	9128285C0 US TREASURY N/B	09/25 3 5,062,000.00	3.000	09/30/2025 4,940,591.09	5,015,532.41
		----- 606,840,685.33		----- 573,478,972.28	----- 528,096,260.53

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
CORP. DEBT INSTR. - PREFERRED					
	00287YAM1 ABBVIE INC	SR UNSECURED 11/42 4.4 10,000.00	4.400	11/06/2042 11,260.60	8,652.50
	00287YAQ2 ABBVIE INC	SR UNSECURED 05/25 3.6 21,000.00	3.600	05/14/2025 22,372.35	20,908.02
	013716AU9 RIO TINTO ALCAN INC	SR UNSECURED 12/33 6.125 85,000.00	6.125	12/15/2033 114,080.20	89,615.50
	02079KAC1 ALPHABET INC	SR UNSECURED 08/26 1.998 203,000.00	1.998	08/15/2026 212,547.09	195,501.18
	023313BM7 AMAZON.COM INC	SR UNSECURED 08/57 4.25 2,225,000.000		2,207,044.25	1,815,889.25
	02360FAB2 UNION ELECTRIC CO	SR SECURED 08/37 5.3 2,049,000.00	5.300	08/01/2037 2,113,563.99	2,036,869.92
	032654AN5 ANALOG DEVICES INC	SR UNSECURED 12/26 3.5 600,000.00	3.500	12/05/2026 680,880.00	588,966.00
	035240AQ3 ANHEUSER BUSCH INBEV WOR	COMPANY GUAR 01/29 4.75 20,000.00	4.750	01/23/2029 23,508.40	19,992.80
	036752AL7 ELEVANCE HEALTH INC	SR UNSECURED 09/29 2.875 297,000.00	2.875	09/15/2029 291,541.14	270,005.67
	037833AL4 APPLE INC	SR UNSECURED 05/43 3.85 1,285,000.00	3.850	05/04/2043 1,376,222.15	1,062,810.65
	037833CJ7 APPLE INC	SR UNSECURED 02/27 3.35 1,700,000.00	3.350	02/09/2027 1,947,350.00	1,664,980.00
	037833DQ0 APPLE INC	SR UNSECURED 09/49 2.95 540,000.00	2.950	09/11/2049 602,802.00	360,174.60
	045167AU7 ASIAN DEVELOPMENT BANK	SR UNSECURED 08/27 6.22 267,000.000		377,751.18	276,940.41
	045167ER0 ASIAN DEVELOPMENT BANK	SR UNSECURED 01/30 1.875 2,600,000.00	1.875	01/24/2030 2,310,906.00	2,297,152.00
	045167FP3 ASIAN DEVELOPMENT BANK	SR UNSECURED 08/27 3.125 3,000,000.00	3.125	08/20/2027 2,919,570.00	2,908,350.00
	049560AQ8 ATMOS ENERGY CORP	SR UNSECURED 03/49 4.125 91,000.00	4.125	03/15/2049 104,563.55	71,517.81
	049560AW5 ATMOS ENERGY CORP	SR UNSECURED 02/52 2.85 503,000.00	2.850	02/15/2052 485,520.75	306,487.96
	060507JZ6 BANK OF AMERICA NA	SUBORDINATED 10/36 6 95,000.000		88,143.85	98,177.75
	06051GEN5 BANK OF AMERICA CORP	SR UNSECURED 02/42 5.875 3,272,000.00	5.875	02/07/2042 3,891,905.44	3,413,743.04
	06051GHT9 BANK OF AMERICA CORP	SR UNSECURED 04/27 VAR 80,000.00	1.000	04/23/2027 85,691.20	78,684.00

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	29379VBA0 ENTERPRISE PRODUCTS OPER	COMPANY GUAR 03/44 4.85			
		1,708,000.000	1,868,735.60		1,529,633.56
	298785DV5 EUROPEAN INVESTMENT BANK	SR UNSECURED 02/36 4.875			
		100,000.000	108,137.00		101,299.00
	30231GAZ5 EXXON MOBIL CORPORATION	SR UNSECURED 08/49 3.095	3.095 08/16/2049		
		1,700,000.00	1,639,446.00		1,130,466.00
	341081FG7 FLORIDA POWER + LIGHT CO	1ST MORTGAGE 06/42 4.05			
		29,000.000	29,543.46		23,916.88
	369550BQ0 GENERAL DYNAMICS CORP	COMPANY GUAR 06/41 2.85	2.850 06/01/2041		
		1,017,000.00	818,237.52		725,375.25
	37310PAB7 GEORGETOWN UNIVERSITY	UNSECURED 12/99 5.215	5.215 12/31/2099		
		1,100,000.00	1,516,625.00		966,438.00
	386080AH1 DIAGEO INVESTMENT CORP	COMPANY GUAR 04/35 7.45	7.450 04/15/2035		
		1,485,000.00	1,850,206.05		1,724,679.00
	4042Q1AB3 HSBC BANK USA NA	SUBORDINATED 08/35 5.625			
		100,000.000	92,708.24		99,579.00
	404280CF4 HSBC HOLDINGS PLC	SR UNSECURED 03/30 4.95	4.950 03/31/2030		
		200,000.00	241,354.00		197,904.00
	437076BP6 HOME DEPOT INC	SR UNSECURED 09/56 3.5			
		1,255,000.000	1,092,099.27		869,062.40
	4581X0BX5 INTER AMERICAN DEVEL BK	SR UNSECURED 08/42 3.2	3.200 08/07/2042		
		120,000.00	154,921.20		94,600.80
	45905CNA2 INTL BK RECON + DEVELOP	SR UNSECURED 02/35 4.75	4.750 02/15/2035		
		339,000.00	384,070.05		339,600.03
	46625HHV5 JPMORGAN CHASE + CO	SR UNSECURED 10/40 5.5			
		22,000.000	25,687.86		21,911.12
	46625HJU5 JPMORGAN CHASE + CO	SR UNSECURED 02/44 4.85	4.850 02/01/2044		
		200,000.00	249,696.00		183,372.00
	46625HNJ5 JPMORGAN CHASE + CO	SUBORDINATED 10/27 4.25	4.250 10/01/2027		
		2,136,000.00	2,107,633.92		2,119,424.64
	46625HRX0 JPMORGAN CHASE + CO	SUBORDINATED 12/27 3.625			
		1,238,000.000	1,246,666.00		1,203,534.08
	46647PEN5 JPMORGAN CHASE + CO	SR UNSECURED 04/51 VAR	1.000 04/22/2051		
		1,000,000.00	1,095,900.00		660,090.00
	478160AL8 JOHNSON + JOHNSON	SR UNSECURED 05/33 4.95	4.950 05/15/2033		
		1,540,000.00	1,862,999.60		1,556,247.00
	478160AN4 JOHNSON + JOHNSON	SR UNSECURED 08/37 5.95			
		375,000.000	481,147.50		403,203.75
	478160CR3 JOHNSON + JOHNSON	SR UNSECURED 09/40 2.1	2.100 09/01/2040		
		678,000.00	666,704.52		450,497.10
	494368BC6 KIMBERLY CLARK CORP	SR UNSECURED 08/37 6.625	6.625 08/01/2037		
		3,001,000.00	3,892,337.78		3,379,906.26
	500769BR4 KFW	GOVT GUARANT 04/36 0.00000			
		750,000.000	392,720.40		438,832.50

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D)	MAT DATE (COST)	(E) CURRENT VALUE
	500769CH5 KFW	GOVT GUARANT 06/37 0.00000			
		2,000,000.00		976,000.00	1,101,220.00
	539830BP3 LOCKHEED MARTIN CORP	SR UNSECURED 06/30 1.85	1.850	06/15/2030	
		2,850,000.00		2,934,075.00	2,438,545.50
	575718AA9 MASS INSTITUTE OF TECH	UNSECURED 12/99 5.6			
		675,000.00		803,966.48	680,508.00
	594918S2 MICROSOFT CORP	SR UNSECURED 08/36 3.45	3.450	08/08/2036	
		3,477,000.00		3,359,764.11	3,024,259.83
	594918CE2 MICROSOFT CORP	SR UNSECURED 03/52 2.921	2.921	03/17/2052	
		523,000.00		550,551.64	346,644.40
	594918CN2 MICROSOFT CORP	SR UNSECURED 09/26 3.4	3.400	09/15/2026	
		4,323,000.00		4,104,341.67	4,256,339.34
	59562VAP2 BERKSHIRE HATHAWAY ENERG	SR UNSECURED 05/37 5.95			
		30,000.00		30,075.00	31,015.50
	595620AB1 MIDAMERICAN ENERGY CO	1ST MORTGAGE 12/31 6.75	6.750	12/30/2031	
		288,000.00		339,189.12	317,419.20
	595620AP0 MIDAMERICAN ENERGY CO	1ST MORTGAGE 05/46 4.25			
		1,100,000.00		1,093,820.46	907,104.00
	637432CT0 NATIONAL RURAL UTIL COOP	SR UNSECURED 03/32 8	8.000	03/01/2032	
		173,000.00		214,900.60	201,152.29
	68233DAP2 ONCOR ELECTRIC DELIVERY	SR SECURED 01/33 7.25	7.250	01/15/2033	
		175,000.00		216,900.25	196,819.00
	68233JAF1 ONCOR ELECTRIC DELIVERY	SR SECURED 09/38 7.5			
		378,000.00		369,454.13	443,934.54
	68233JAH7 ONCOR ELECTRIC DELIVERY	SR SECURED 09/40 5.25	5.250	09/30/2040	
		55,000.00		74,095.45	53,189.95
	68233JAS3 ONCOR ELECTRIC DELIVERY	SR SECURED 06/42 5.3	5.300	06/01/2042	
		1,485,000.00		1,842,825.60	1,421,709.30
	693342AC1 PG+E WILDFIRE RECOVERY	SR SECURED 06/41 4.377	4.377	06/03/2041	
		4,000,000.00		3,710,000.00	3,665,240.00
	70450YAD5 PAYPAL HOLDINGS INC	SR UNSECURED 10/26 2.65	2.650	10/01/2026	
		1,788,000.00		1,951,029.84	1,730,909.16
	717081CY7 PFIZER INC	SR UNSECURED 03/39 7.2	7.200	03/15/2039	
		1,000,000.00		1,635,050.00	1,167,780.00
	740816AM5 PRES + FELLOWS OF HARVAR	UNSECURED 07/46 3.15	3.150	07/15/2046	
		1,900,000.00		2,175,500.00	1,368,665.00
	742718DF3 PROCTER + GAMBLE CO/THE	SR UNSECURED 03/37 5.55	5.550	03/05/2037	
		1,375,000.00		1,821,036.25	1,439,020.00
	842400ES8 SOUTHERN CAL EDISON	1ST REF MORT 01/34 6	6.000	01/15/2034	
		204,000.00		217,512.96	213,504.36
	842400FQ1 SOUTHERN CAL EDISON	1ST REF MORT 09/40 4.5	4.500	09/01/2040	
		649,000.00		715,200.93	568,115.13
	842400GK3 SOUTHERN CAL EDISON	1ST REF MORT 03/48 4.125	4.125	03/01/2048	
		660,000.00		673,173.60	515,024.40

RHUMBLINE CORE BOND INDEX
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
842434CT7	SOUTHERN CALIF GAS CO	1ST MORTGAGE 02/50 3.95 170,000.00	3.950	02/15/2050 146,291.80	128,987.50
89788MAC6	TRUIST FINANCIAL CORP	SR UNSECURED 08/27 1.125 1,000,000.00	1.125	08/03/2027 978,240.00	910,460.00
90131HBL8	TFCF AMERICA INC	COMPANY GUAR 11/37 6.65 100,000.000		115,773.60	101,129.00
907818DJ4	UNION PACIFIC CORP	SR UNSECURED 09/41 4.75 345,000.000		376,526.10	306,001.20
907818EY0	UNION PACIFIC CORP	SR UNSECURED 09/28 3.95 20,000.00	3.950	09/10/2028 22,525.80	19,459.00
91159HNN3	US BANCORP	SR UNSECURED 07/26 2.375 565,000.000		553,863.85	546,168.55
91159HHW3	US BANCORP	SUBORDINATED 07/29 3 750,000.00	3.000	07/30/2029 808,252.50	687,487.50
91324PCR1	UNITEDHEALTH GROUP INC	SR UNSECURED 07/45 4.75 37,000.00	4.750	07/15/2045 46,705.47	32,632.52
927804FG4	VIRGINIA ELEC + POWER CO	SR UNSECURED 11/38 8.875 2,639,000.00	8.875	11/15/2038 3,973,602.21	3,424,208.06
92826CAD4	VISA INC	SR UNSECURED 12/25 3.15 600,000.000		585,096.00	593,142.00
92826CAP7	VISA INC	SR UNSECURED 08/27 0.75 600,000.00	0.750	08/15/2027 595,164.00	546,966.00
949746RW3	WELLS FARGO + COMPANY	SR UNSECURED 04/26 3 45,000.00	3.000	04/22/2026 46,851.30	44,017.20
961214EG4	WESTPAC BANKING CORP	SUBORDINATED 07/39 4.421 87,000.00	4.421	07/24/2039 94,387.17	77,001.96
983024NG5	WYETH LLC	COMPANY GUAR 02/34 6.5 677,000.000		759,798.56	736,589.54
		----- 110,473,543.840		117,179,517.00	102,777,422.69

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
CORP. DEBT INSTR. - ALL OTHER					
	00206RHK1 AT+T INC	SR UNSECURED 03/39 4.85 30,000.00	4.850	03/01/2039 35,702.40	27,715.20
	020002BC4 ALLSTATE CORP	SR UNSECURED 12/46 4.2 145,000.00	4.200	12/15/2046 161,595.25	116,661.20
	02209SBK8 ALTRIA GROUP INC	COMPANY GUAR 05/50 4.45 10,000.00	4.450	05/06/2050 11,247.40	7,739.10
	02343URH8 AMCOR FINANCE USA INC	COMPANY GUAR 05/28 4.5 31,000.00	4.500	05/15/2028 34,680.32	30,382.17
	026874DB0 AMERICAN INTL GROUP	SR UNSECURED 01/55 4.375 689,000.000		632,377.98	523,908.71
	026874DP9 AMERICAN INTL GROUP	SR UNSECURED 06/50 4.375 160,000.00	4.375	06/30/2050 188,363.20	132,201.60
	03027XBS8 AMERICAN TOWER CORP	SR UNSECURED 09/31 2.3 4,000,000.00	2.300	09/15/2031 3,461,520.00	3,323,160.00
	031162BK5 AMGEN INC	SR UNSECURED 11/41 5.15 228,000.000		237,845.06	211,606.80
	031162BZ2 AMGEN INC	SR UNSECURED 05/45 4.4 37,000.00	4.400	05/01/2045 42,926.29	30,570.88
	037735CU9 APPALACHIAN POWER CO	SR UNSECURED 06/25 3.4 156,000.00	3.400	06/01/2025 160,477.20	154,953.24
	053332BF8 AUTOZONE INC	SR UNSECURED 08/33 5.2 3,000,000.00	5.200	08/01/2033 2,934,870.00	2,952,930.00
	06738EAU9 BARCLAYS PLC	SR UNSECURED 01/28 4.337 3,961,000.00	4.337	01/10/2028 4,411,484.53	3,874,808.64
	10112RAY0 BOSTON PROPERTIES LP	SR UNSECURED 10/26 2.75 4,111,000.00	2.750	10/01/2026 4,520,661.15	3,960,085.19
	10112RAZ7 BOSTON PROPERTIES LP	SR UNSECURED 01/25 3.2 82,000.00	3.200	01/15/2025 79,948.36	81,923.74
	11135FBL4 BROADCOM INC	SR UNSECURED 144A 04/34 3.469 5,000.00	3.469	04/15/2034 5,030.18	4,332.25
	11135FBV2 BROADCOM INC	SR UNSECURED 144A 05/37 4.926 85,000.00	4.926	05/15/2037 96,617.56	80,899.60
	126408HC0 CSX CORP	SR UNSECURED 05/50 3.95 1,808,000.000		1,536,099.20	1,394,908.16
	126408HG1 CSX CORP	SR UNSECURED 11/66 4.25 269,000.00	4.250	11/01/2066 228,477.84	202,495.13
	136385AX9 CANADIAN NATL RESOURCES	SR UNSECURED 06/27 3.85 11,000.00	3.850	06/01/2027 11,748.55	10,759.54
	14040HBJ3 CAPITAL ONE FINANCIAL CO	SUBORDINATED 10/25 4.2 1,795,000.00	4.200	10/29/2025 1,876,080.15	1,783,547.90

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	14040HWM4 CAPITAL ONE FINANCIAL CO	SR UNSECURED 01/28 3.8	3.800	01/31/2028	
		2,193,000.00		2,089,029.87	2,116,376.58
	1611175AY0 CHARTER COMM OPT LLC/CAP	SR SECURED 07/25 4.908	4.908	07/23/2025	
		40,000.00		44,572.40	39,945.20
	1611175BY9 CHARTER COMM OPT LLC/CAP	SR SECURED 04/61 3.85	3.850	04/01/2061	
		100,000.00		95,150.00	60,362.00
	169905AG1 CHOICE HOTELS INTL INC	SR UNSECURED 01/31 3.7	3.700	01/15/2031	
		100,000.00		105,625.00	89,905.00
	172967DR9 CITIGROUP INC	SUBORDINATED 08/36 6.125			
		330,000.000		297,595.52	336,326.10
	172967LU3 CITIGROUP INC	SR UNSECURED 01/39 VAR	1.000	01/24/2039	
		1,000,000.00		1,080,560.00	833,960.00
	200340AT4 COMERICA INC	SR UNSECURED 02/29 4	4.000	02/01/2029	
		4,000,000.00		3,455,000.00	3,793,240.00
	205887CD2 CONAGRA BRANDS INC	SR UNSECURED 11/38 5.3	5.300	11/01/2038	
		13,000.00		16,046.03	12,220.52
	21684AAB2 COOPERATIVE RABOBANK UA	COMPANY GUAR 12/43 5.75	5.750	12/01/2043	
		1,445,000.00		1,839,037.05	1,436,315.55
	22966RAC0 CUBESMART LP	COMPANY GUAR 11/25 4	4.000	11/15/2025	
		1,750,000.00		1,858,622.50	1,737,505.00
	25179MBF9 DEVON ENERGY CORPORATION	SR UNSECURED 01/30 4.5	4.500	01/15/2030	
		2,212,000.00		2,138,937.64	2,143,781.92
	26078JAE0 DUPONT DE NEMOURS INC	SR UNSECURED 11/38 5.319	5.319	11/15/2038	
		1,515,000.00		1,569,055.20	1,519,848.00
	29250NAM7 ENBRIDGE INC	COMPANY GUAR 12/46 5.5	5.500	12/01/2046	
		348,000.00		434,679.84	330,206.76
	29250RAT3 ENBRIDGE ENERGY PARTNERS	COMPANY GUAR 09/40 5.5	5.500	09/15/2040	
		26,000.00		31,993.78	24,812.84
	31620RAJ4 FIDELITY NATL FINANCIAL	SR UNSECURED 06/30 3.4	3.400	06/15/2030	
		100,000.00		107,762.00	90,567.00
	31847RAG7 FIRST AMERICAN FINANCIAL	SR UNSECURED 05/30 4	4.000	05/15/2030	
		100,000.00		110,418.00	93,204.00
	36164QNA2 GE CAPITAL INTL FUNDING	COMPANY GUAR 11/35 4.418	4.418	11/15/2035	
		85,000.00		93,408.20	78,314.75
	36184IAH2 GLP CAPITAL LP / FIN II	COMPANY GUAR 04/26 5.375	5.375	04/15/2026	
		41,000.00		46,371.82	41,037.31
	37045VAS9 GENERAL MOTORS CO	SR UNSECURED 10/28 5	5.000	10/01/2028	
		300,000.00		343,125.00	298,413.00
	38141GFD1 GOLDMAN SACHS GROUP INC	SUBORDINATED 10/37 6.75			
		210,000.000		201,334.97	225,063.30
	38143VAC7 GOLDMAN SACHS GROUP INC	SUBORDINATED 05/36 6.45			
		175,000.000		182,929.25	184,509.50
	404119BQ1 HCA INC	COMPANY GUAR 04/25 5.25	5.250	04/15/2025	
		20,000.00		22,605.80	20,009.00

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D)	MAT DATE (D)	COST	(E) CURRENT VALUE
	666807BM3 NORTHROP GRUMMAN CORP	SR UNSECURED 01/25 2.93	2.930	01/15/2025		
		54,000.00		56,298.78		53,960.58
	677050AH9 OGLETHORPE POWER CORP	1ST MORTGAGE 09/50 5.25				
		70,000.000		78,540.00		62,486.90
	68268NAD5 ONEOK PARTNERS LP	COMPANY GUAR 10/37 6.85				
		95,000.000		95,723.90		102,087.95
	682680BD4 ONEOK INC	COMPANY GUAR 01/26 5.85	5.850	01/15/2026		
		228,000.00		262,740.36		230,004.12
	68389XB6 ORACLE CORP	SR UNSECURED 07/26 2.65	2.650	07/15/2026		
		2,000,000.00		2,184,420.00		1,939,700.00
	690742AB7 OWENS CORNING	SR UNSECURED 12/36 7				
		100,000.000		106,566.00		111,201.00
	690742AK7 OWENS CORNING	SR UNSECURED 06/30 3.875	3.875	06/01/2030		
		80,000.00		90,733.60		75,276.80
	718546AH7 PHILLIPS 66	COMPANY GUAR 05/42 5.875	5.875	05/01/2042		
		1,445,000.00		1,842,635.10		1,435,824.25
	760759AS9 REPUBLIC SERVICES INC	SR UNSECURED 11/27 3.375	3.375	11/15/2027		
		54,000.00		58,126.68		52,197.48
	761713BB1 REYNOLDS AMERICAN INC	COMPANY GUAR 08/45 5.85	5.850	08/15/2045		
		45,000.00		53,915.40		42,688.35
	775109AL5 ROGERS COMMUNICATIONS IN	COMPANY GUAR 08/38 7.5				
		100,000.000		133,805.00		113,121.00
	775109AX9 ROGERS COMMUNICATIONS IN	COMPANY GUAR 03/43 4.5				
		612,000.000		585,806.40		507,917.16
	776743AN6 ROPER TECHNOLOGIES INC	SR UNSECURED 09/27 1.4	1.400	09/15/2027		
		1,000,000.00		1,016,900.00		915,310.00
	785592AX4 SABINE PASS LIQUEFACTION	SR SECURED 05/30 4.5	4.500	05/15/2030		
		140,000.00		157,857.00		135,566.20
	816851BG3 SEMPERA	SR UNSECURED 02/28 3.4	3.400	02/01/2028		
		1,550,000.00		1,588,874.00		1,480,808.00
	82481LAD1 SHIRE ACQ INV IRELAND DA	COMPANY GUAR 09/26 3.2				
		2,331,000.000		2,177,503.65		2,278,832.22
	84265VAE5 SOUTHERN COPPER CORP	SR UNSECURED 04/40 6.75	6.750	04/16/2040		
		1,830,000.00		2,100,199.50		1,960,735.20
	845011AC9 SOUTHWEST GAS CORP	SR UNSECURED 06/30 2.2	2.200	06/15/2030		
		2,025,000.00		1,878,673.50		1,745,712.00
	845743BL6 SOUTHWESTERN PUBLIC SERV	SR UNSECURED 10/36 6	6.000	10/01/2036		
		259,000.00		274,827.49		262,509.45
	84756NAH2 SPECTRA ENERGY PARTNERS	COMPANY GUAR 10/26 3.375	3.375	10/15/2026		
		1,804,000.00		1,980,052.36		1,760,848.32
	858119BM1 STEEL DYNAMICS INC	SR UNSECURED 01/31 3.25	3.250	01/15/2031		
		20,000.00		21,496.60		18,024.20
	86765BAV1 ENERGY TRANSFER LP	SR UNSECURED 10/47 5.4	5.400	10/01/2047		
		49,000.00		52,656.38		43,943.20

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
	87165BAL7 SYNCHRONY FINANCIAL	SR UNSECURED 08/26 3.7 600,000.00	3.700	08/04/2026 609,474.00	586,746.00
	87938MAC7 TELEFONICA EMISTONES SAU	COMPANY GUAR 06/36 7.045 135,000.000			
	883203CB5 TEXTRON INC	SR UNSECURED 06/30 3 10,000.00	3.000	06/01/2030 146,543.85	148,382.55
	88579YEC4 3M COMPANY	SR UNSECURED 09/28 3.625 2,900,000.00	3.625	09/14/2028 10,558.80	8,980.10
	893526DF7 TRANSCANADA PIPELINES	SR UNSECURED 03/34 5.6 125,000.000		3,167,786.00	2,799,863.00
	893526DJ9 TRANSCANADA PIPELINES	SR UNSECURED 06/40 6.1 560,000.00	6.100	06/01/2040 107,764.61	124,358.75
	893526JZ9 TRANSCANADA PIPELINES	SR UNSECURED 01/39 7.625 750,000.00	7.625	01/15/2039 708,663.20	568,226.40
	91529YAP1 UNUM GROUP	SR UNSECURED 12/49 4.5 4,000,000.00	4.500	12/15/2049 1,168,815.00	865,867.50
	92343VFL3 VERIZON COMMUNICATIONS	SR UNSECURED 09/30 1.5 3,000,000.00	1.500	09/18/2030 2,884,056.00	3,176,560.00
	92343VFR0 VERIZON COMMUNICATIONS	SR UNSECURED 01/31 1.75 4,300,000.00	1.750	01/20/2031 2,863,050.00	2,488,140.00
	92343VPV1 VERIZON COMMUNICATIONS	SR UNSECURED 11/60 3 732,000.00	3.000	11/20/2060 679,713.24	3,541,351.00
	92556HAB3 PARAMOUNT GLOBAL	SR UNSECURED 01/31 4.95 181,000.00	4.950	01/15/2031 217,057.01	422,041.92
	92556HAC1 PARAMOUNT GLOBAL	SR UNSECURED 05/50 4.95 90,000.00	4.950	05/19/2050 105,262.20	169,061.24
	92857WBT6 VODAFONE GROUP PLC	SR UNSECURED 06/59 5.125 515,000.00	5.125	06/19/2059 588,907.65	67,602.60
	92936UAE9 WP CAREY INC	SR UNSECURED 10/26 4.25 1,060,000.00	4.250	10/01/2026 1,195,065.20	445,933.35
	94974BGK0 WELLS FARGO + COMPANY	SR UNSECURED 05/45 3.9 46,000.000		42,283.68	1,048,795.80
	949746SH5 WELLS FARGO + COMPANY	SR UNSECURED 10/26 3 28,000.00	3.000	10/23/2026 29,246.84	35,626.54
	95040QAK0 WELLTOWER OP LLC	COMPANY GUAR 02/27 2.7 3,015,000.00	2.700	02/15/2027 3,036,406.50	27,145.72
	963320AX4 WHIRLPOOL CORP	SR UNSECURED 05/50 4.6 60,000.00	4.600	05/15/2050 74,359.80	2,897,626.05
	98978VAH6 ZOETIS INC	SR UNSECURED 02/43 4.7 1,100,000.000		1,138,137.00	45,291.60
		-----		-----	977,383.00
		97,299,825.210		97,794,047.48	90,415,070.31

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

LOANS SECURED BY MTGES-RESID.					

3136B8U45	FANNIEMAE ACES	FNA 2020 M6 A	2.500	10/25/2037	
		906,210.17		859,200.51	782,272.99
3137F4D33	PHLMC MULTIFAMILY STRUCTURED P FHMS K074 A1		3.600	09/25/2027	
		1,205,520.66		1,186,260.60	1,196,941.34
61691GAW0	MORGAN STANLEY BAML TRUST	MSBAM 2016 C32 B	1.000	12/15/2049	
		1,750,000.00		1,835,894.38	1,655,491.51

		3,861,730.83		3,881,355.49	3,634,705.84

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE (D) COST	MAT DATE	(E) CURRENT VALUE
LOANS SECURED BY MTGES-COM'L					
	06650AAJ6 BANK	BANK 2017 BNK8 B	1.000	11/15/2050	
		2,336,306.00		2,247,963.26	2,048,978.70
	12515BAE8 CD COMMERCIAL MORTGAGE TRUST	CD 2019 CD8 A4	2.912	08/15/2057	
		144,000.00		131,063.04	128,725.86
	3136ASVZ6 FANNIEMAE ACES	FNA 2016 M6 A2	2.488	05/25/2026	
		1,620,690.26		1,543,200.99	1,577,590.01
	3137BNGG4 PHLMC MULTIFAMILY STRUCTURED P FHMS K053 A2		2.995	12/25/2025	
		2,600,000.00		2,518,445.31	2,565,562.22
	36257URL1 GS MORTGAGE SECURITIES TRUST	GSM 2019 GC42 A4	3.000	09/10/2052	
		1,000,000.00		1,117,016.10	900,756.24
	95000GAY0 WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 BNK1 A3		2.652	08/15/2049	
		2,605,000.00		2,517,732.50	2,502,166.27
		10,305,996.26		10,075,421.20	9,723,779.30

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

	13063D3T3 CALIFORNIA ST	CAS 03/43 FIXED OLD 5.2	5.200	03/01/2043	
		2,000,000.00		1,952,500.00	1,932,278.00
	160853YC8 CHARLOTTE MECKLENBURG NC HOSP	CHAMED 01/51 FIXED 3.204	3.204	01/15/2051	
		3,150,000.00		2,023,875.00	2,160,723.60
	168863CA4 REPUBLIC OF CHILE	SR UNSECURED 01/26 3.125	3.125	01/21/2026	
		2,218,000.00		2,151,460.00	2,172,961.89
	448814DL4 HYDRO QUEBEC	LOCAL GOVT G 11/30 9.5	9.500	11/15/2030	
		383,000.00		540,746.21	464,532.96
	64990FMT8 NEW YORK ST DORM AUTH ST PERSO NYSHGR 03/39 FIXED 5.628	SR UNSECURED 04/53 4.3	5.628	03/15/2039	
		2,000,000.00		2,076,000.00	2,008,830.00
	698299BB9 REPUBLIC OF PANAMA	SR UNSECURED 04/53 4.3		879,869.53	565,785.22
		968,000.000			
	698299BF0 REPUBLIC OF PANAMA	SR UNSECURED 03/28 3.875	3.875	03/17/2028	
		2,000,000.00		1,929,000.00	1,845,097.06
	715638BM3 REPUBLIC OF PERU	SR UNSECURED 11/50 5.625			
		1,490,000.000			
	715638B05 REPUBLIC OF PERU	SR UNSECURED 08/27 4.125	4.125	08/25/2027	
		3,907,000.00		3,968,109.20	3,818,928.80
	718286B29 REPUBLIC OF PHILIPPINES	SR UNSECURED 01/40 3.95	3.950	01/20/2040	
		550,000.00		654,219.50	457,186.47
	73358WJA3 PORT AUTH OF NEW YORK NEW JE PORTEN 10/62 FIXED 4.458	NEW JE PORTEN 10/62 FIXED 4.458	4.458	10/01/2062	
		2,065,000.00		1,887,823.00	1,714,100.75
	91086QAV0 UNITED MEXICAN STATES	SR UNSECURED 01/40 6.05	6.050	01/11/2040	
		575,000.00		592,802.39	532,641.48
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		21,306,000.00		20,521,894.43	19,066,833.72

OTHER

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

464287226	ISHARES CORE U.S. AGGREGATE BO	ISHARES CORE U.S. AGGREGATE	291,711.000	28,565,911.28	28,266,795.90
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ASSET CATEGORY	UNITS	COST	CURRENT VALUE
INTEREST BEARING CASH	5,865,407.810	5,865,407.81	5,865,407.81
CERTIFICATES OF DEPOSIT	0.000	0.00	0.00
U.S. GOVERNMENT SECURITIES	606,840,685.330	573,478,972.28	528,096,260.53
CORP. DEBT INSTR. - PREFERRED	110,473,543.840	117,179,517.00	102,777,422.69
CORP. DEBT INSTR. - ALL OTHER	97,299,825.210	97,794,047.48	90,415,070.31
CORPORATE STOCKS - PREFERRED	0.000	0.00	0.00
CORPORATE STOCKS - COMMON	0.000	0.00	0.00
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.	3,861,730.830	3,881,355.49	3,634,705.84
LOANS SECURED BY MTGES-COM'L	10,305,996.260	10,075,421.20	9,723,779.30
LOANS TO PARTIC. - MORTGAGES	0.000	0.00	0.00
LOANS TO PARTICIPANTS - OTHER	0.000	0.00	0.00
OTHER	21,306,000.000	20,521,894.43	19,066,833.72
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	291,711.000	28,565,911.28	28,266,795.90
INSURANCE CO. GENERAL ACCOUNT	0.000	0.00	0.00
** ASSET CATEGORY NOT FOUND **	0.000	0.00	0.00
GRAND TOTALS	856,244,900.280	857,362,526.97	787,846,276.10

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

INTEREST BEARING CASH															

928HVNII0	STIF 25 BPS	STIF 25 BPS	1.000	12/31/2050											
141	284,218,714.81	40	289,247,352.84	0.00	289,247,352.84	181	573,466,067.65		0.00						
INTEREST BEARING CASH TOTALS															

141	284,218,714.81	40	289,247,352.84	0.00	289,247,352.84	181	573,466,067.65		0.00						

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

RHUMBLINE ADVISERS

BEGINNING NET ASSET VALUE: 1,280,182,357.45

5% OF ASSET VALUE: 64,009,117.87

(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	-----		

U.S. GOVERNMENT SECURITIES

U.S. GOVERNMENT SECURITIES TOTALS

0	0.00	0	0.00	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	-----		

CORP. DEBT INSTR. - PREFERRED						

CORP. DEBT INSTR. - PREFERRED 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			

CORP. DEBT INSTR. - ALL OTHER						

CORP. DEBT INSTR. - ALL OTHER 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	-----		

LOANS SECURED BY MTGES-RESID.

LOANS SECURED BY MTGES-RESID. 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	-----		

LOANS SECURED BY MTGES-COM'L

LOANS SECURED BY MTGES-COM'L 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																			

464287226	ISHARES CORE U.S. AGGREGATE BO	ISHARES CORE U.S. AGGREGATE																	
11	151,469,137.36	2	151,979,313.78	25,562.91	151,205,872.84	13	303,448,451.14	773,440.94											
REGISTERED INVESTMENT COMPANY TOTALS																			

11	151,469,137.36	2	151,979,313.78	25,562.91	151,205,872.84	13	303,448,451.14	773,440.94											

RHUMLINE ADVISERS

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

BEGINNING NET ASSET VALUE: 1,280,182,357.45

5% OF ASSET VALUE: 64,009,117.87

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	RATE	MAT DATE	(I) GAIN/LOSS
#PUR	#SALE	#PRICE	#PRICE	#EXPENSES	#COST	#RATE	#DATE	#GAIN/LOSS
INTEREST BEARING CASH								
141	284,218,714.81	40	289,247,352.84	0.00	289,247,352.84	181	573,466,067.65	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 MTGES-RESID.								
0	0.00	0	0.00	0.00	0.00	0	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
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								
11	151,469,137.36	2	151,979,313.78	25,562.91	151,205,872.84	13	303,448,451.14	773,440.94
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								

152	435,687,852.17	42	441,226,666.62	25,562.91	440,453,225.68	194	876,914,518.79	773,440.94
NON-REPORTABLE TRANSACTION TOTALS								

20	70,052,419.00	3460	521,362,420.50	0.00	566,743,980.09	3480	591,414,839.50	-45,381,559.59
RUN DATE: 02/26/25								

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

INTEREST BEARING CASH															

928HVNII0	STIF 25 BPS	STIF 25 BPS	1.000	12/31/2050											
141	284,218,714.81	40	289,247,352.84	0.00	289,247,352.84	181	573,466,067.65		0.00						
INTEREST BEARING CASH TOTALS															

141	284,218,714.81	40	289,247,352.84	0.00	289,247,352.84	181	573,466,067.65		0.00						

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

RHUMBLINE ADVISERS

BEGINNING NET ASSET VALUE: 1,280,182,357.45

5% OF ASSET VALUE: 64,009,117.87

(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	-----		

U.S. GOVERNMENT SECURITIES

U.S. GOVERNMENT SECURITIES TOTALS

0	0.00	0	0.00	0.00	0	0.00	0.00
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(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	-----		

CORP. DEBT INSTR. - PREFERRED						

CORP. DEBT INSTR. - PREFERRED 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	-----		

CORP. DEBT INSTR. - ALL OTHER						

CORP. DEBT INSTR. - ALL OTHER TOTALS						

0	0.00	0	0.00	0.00	0	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	-----		

LOANS SECURED BY MTGES-RESID.

LOANS SECURED BY MTGES-RESID. TOTALS						

0	0.00	0	0.00	0	0.00	0.00

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	(C) PURCHASE PRICE	(D) SALE PRICE	(E) EXPENSES INCURRED	(G) COST OF ASSET	(H) TOTAL	(I) CURR VALUE	(J) GAIN/LOSS
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LOANS SECURED BY MTGES-COM'L

0	0.00	0	0.00	0.00	0.00	0	0.00	0.00
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LOANS SECURED BY MTGES-COM'L TOTALS

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

RHUMBLINE ADVISERS

BEGINNING NET ASSET VALUE: 1,280,182,357.45

5% OF ASSET VALUE: 64,009,117.87

(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	-----		

OTHER

OTHER TOTALS

0	0.00	0	0.00	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																			

464287226	ISHARES CORE U.S. AGGREGATE BO	ISHARES CORE U.S. AGGREGATE																	
11	151,469,137.36	2	151,979,313.78	25,562.91	151,205,872.84	13	303,448,451.14	773,440.94											
REGISTERED INVESTMENT COMPANY TOTALS																			

11	151,469,137.36	2	151,979,313.78	25,562.91	151,205,872.84	13	303,448,451.14	773,440.94											

RHUMLINE ADVISERS

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

BEGINNING NET ASSET VALUE: 1,280,182,357.45

5% OF ASSET VALUE: 64,009,117.87

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET	RATE	MAT DATE	(I) GAIN/LOSS
#PUR	#SALE	#PRICE	#PRICE	#EXPENSES	#COST	#RATE	#DATE	#GAIN/LOSS
INTEREST BEARING CASH								
141	284,218,714.81	40	289,247,352.84	0.00	289,247,352.84	181	573,466,067.65	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 MTGES-RESID.								
0	0.00	0	0.00	0.00	0.00	0	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
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								
11	151,469,137.36	2	151,979,313.78	25,562.91	151,205,872.84	13	303,448,451.14	773,440.94
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								

152	435,687,852.17	42	441,226,666.62	25,562.91	440,453,225.68	194	876,914,518.79	773,440.94
NON-REPORTABLE TRANSACTION TOTALS								

20	70,052,419.00	3460	521,362,420.50	0.00	566,743,980.09	3480	591,414,839.50	-45,381,559.59
RUN DATE: 02/26/25								

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 1,280,182,357.45
5% OF ASSET VALUE: 64,009,117.87

(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						

928HVNII0	STIF 25 BPS	STIF 25 BPS	73,745,633.81	1.000 12/31/2050		
		0.00	73,745,633.81	73,745,633.81		0.00
INTEREST BEARING CASH TOTALS						

0.00	73,745,633.81	0.00	73,745,633.81	73,745,633.81		0.00

RHUMBLINE ADVISERS

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

BEGINNING NET ASSET VALUE: 1,280,182,357.45

5% OF ASSET VALUE: 64,009,117.87

(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
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U.S. GOVERNMENT SECURITIES

U.S. GOVERNMENT SECURITIES TOTALS

0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00

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

CORP. DEBT INSTR. - PREFERRED					

CORP. DEBT INSTR. - PREFERRED 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: 1,280,182,357.45

5% OF ASSET VALUE: 64,009,117.87

(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	

CORP. DEBT INSTR. - ALL OTHER						

CORP. DEBT INSTR. - ALL OTHER TOTALS						

0.00	0.00	0.00	0.00	0.00	0.00	0.00

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

LOANS SECURED BY MTGES-RESID.						

LOANS SECURED BY MTGES-RESID. TOTALS						

0.00	0.00	0.00	0.00	0.00	0.00	0.00

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

LOANS SECURED BY MTGES-COM'L						

LOANS SECURED BY MTGES-COM'L TOTALS						

0.00	0.00	0.00	0.00	0.00	0.00	0.00

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

OTHER						

OTHER TOTALS						

0.00	0.00	0.00	0.00	0.00	0.00	0.00

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	RHUMBLINE ADVISERS				PLAN YEAR ENDING: 12/31/24	
	SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE					
	BEGINNING NET ASSET VALUE: 1,280,182,357.45					
	5% OF ASSET VALUE: 64,009,117.87					

(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						

464287226	ISHARES CORE U.S. AGGREGATE BO	ISHARES CORE U.S. AGGREGATE				
	74,270,293.54	3,815.22	74,009,595.04	74,270,293.54	260,698.50	
464287226	ISHARES CORE U.S. AGGREGATE BO	ISHARES CORE U.S. AGGREGATE				
	77,709,020.24	0.00	77,196,277.80	77,709,020.24	512,742.44	
REGISTERED INVESTMENT COMPANY TOTALS						

0.00	151,979,313.78	3,815.22	151,205,872.84	151,979,313.78	773,440.94	

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

BEGINNING NET ASSET VALUE: 1,280,182,357.45

5% OF ASSET VALUE: 64,009,117.87

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

INTEREST BEARING CASH						
0.00	73,745,633.81	0.00	73,745,633.81	73,745,633.81	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	151,979,313.78	3,815.22	151,205,872.84	151,979,313.78	773,440.94	
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	225,724,947.59	3,815.22	224,951,506.65	225,724,947.59	773,440.94	

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 1,280,182,357.45
5% OF ASSET VALUE: 64,009,117.87

(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						

928HVNII0	STIF 25 BPS	STIF 25 BPS	73,745,633.81	1.000 12/31/2050		
		0.00	73,745,633.81	73,745,633.81		0.00
INTEREST BEARING CASH TOTALS						

0.00	73,745,633.81	0.00	73,745,633.81	73,745,633.81		0.00

RHUMBLINE ADVISERS

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

BEGINNING NET ASSET VALUE: 1,280,182,357.45

5% OF ASSET VALUE: 64,009,117.87

(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
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U.S. GOVERNMENT SECURITIES

U.S. GOVERNMENT SECURITIES TOTALS

0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00

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

CORP. DEBT INSTR. - PREFERRED					

CORP. DEBT INSTR. - PREFERRED TOTALS					

0.00	0.00	0.00	0.00	0.00	0.00

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

BEGINNING NET ASSET VALUE: 1,280,182,357.45

5% OF ASSET VALUE: 64,009,117.87

(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	

CORP. DEBT INSTR. - ALL OTHER						

CORP. DEBT INSTR. - ALL OTHER TOTALS						

0.00	0.00	0.00	0.00	0.00	0.00	0.00

BEGINNING NET ASSET VALUE: 1,280,182,357.45

5% OF ASSET VALUE: 64,009,117.87

(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

LOANS SECURED BY MTGES-RESID.

0.00	0.00	0.00	0.00	0.00	0.00
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LOANS SECURED BY MTGES-RESID. TOTALS

(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	

LOANS SECURED BY MTGES-COM'L						

LOANS SECURED BY MTGES-COM'L TOTALS						

0.00	0.00	0.00	0.00	0.00	0.00	0.00

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

OTHER						

OTHER TOTALS						

0.00	0.00	0.00	0.00	0.00	0.00	0.00

L860	RHUMBLINE CORE BOND INDEX				PAGE: 8	
	RHUMBLINE ADVISERS				PLAN YEAR ENDING: 12/31/24	
	SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE					
	BEGINNING NET ASSET VALUE: 1,280,182,357.45					
	5% OF ASSET VALUE: 64,009,117.87					

(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						

464287226	ISHARES CORE U.S. AGGREGATE BO	ISHARES CORE U.S. AGGREGATE				
	74,270,293.54	3,815.22	74,009,595.04	74,270,293.54	260,698.50	
464287226	ISHARES CORE U.S. AGGREGATE BO	ISHARES CORE U.S. AGGREGATE				
	77,709,020.24	0.00	77,196,277.80	77,709,020.24	512,742.44	
REGISTERED INVESTMENT COMPANY TOTALS						

0.00	151,979,313.78	3,815.22	151,205,872.84	151,979,313.78	773,440.94	

RHUMBLINE ADVISERS

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

BEGINNING NET ASSET VALUE: 1,280,182,357.45

5% OF ASSET VALUE: 64,009,117.87

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

INTEREST BEARING CASH						
0.00	73,745,633.81	0.00	73,745,633.81	73,745,633.81	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	151,979,313.78	3,815.22	151,205,872.84	151,979,313.78	773,440.94	
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	225,724,947.59	3,815.22	224,951,506.65	225,724,947.59	773,440.94	