

Form 5500

Annual Return/Report of Employee Benefit Plan

OMB Nos. 1210-0110 1210-0089

2024

This Form is Open to Public Inspection

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

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.

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, a single-employer plan, a DFE (specify) E
B This return/report is: the first return/report, the final return/report, an amended return/report, a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.
D Check box if filing under: Form 5558, automatic extension, the DFVC program, special extension (enter description)
E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here.

Part II Basic Plan Information—enter all requested information

1a Name of plan RHUMLINE QSI INDEX LLC
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) 26-0137355
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.

Table with 4 columns: SIGN HERE, Signature of plan administrator, Date, Enter name of individual signing as plan administrator. Includes entries for employer/plan sponsor and DFE.

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2024) v. 240311

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
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.....	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 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) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> 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) <input type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) <input type="checkbox"/> DCG (Individual Plan Information) – Number Attached _____ (5) <input type="checkbox"/> MEP (Multiple-Employer Retirement Plan Information)	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> A (Insurance Information) – Number Attached _____ (4) <input checked="" type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)
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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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning **01/01/2024** and ending **12/31/2024**

A Name of plan RHUMBLINE QSI INDEX LLC	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) 26-0137355	

Part I Service Provider Information (see instructions)

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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(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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	130812	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

(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	19200	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

PKFOD HOLDINGS LLC

33-1351771

(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	14000	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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)

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	7743	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

LIQUIDNET INC.

13-4095933

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 71	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	36632	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

WILLIAMS CAPITAL GROUP LP

13-3747879

(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 <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	26701	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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)

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 <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	9942	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

(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 <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(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 <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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	130812
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
RHUMLINE QSI INDEX LLC 26-0137355	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
WOLF & COMPANY, P.C.	33 71	26701
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
RHUMLINE QSI INDEX LLC 26-0137355	BROKER COMMISSION	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
PKFOD HOLDINGS LLC	33 71	36632
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
RHUMLINE QSI INDEX LLC 26-0137355	BROKER COMMISSION	

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
JEFFERIES + COMPANY	33 71	9942

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
RHUMLINE QSI INDEX LLC 26-0137355	BROKER COMMISSIONS	

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

(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

(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:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan 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.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan <u>RHUMBLINE QSI INDEX LLC</u>	B Three-digit plan number (PN)	<u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>RHUMBLINE ADVISERS CORP.</u>	D Employer Identification Number (EIN) <u>26-0137355</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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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)
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)
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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)
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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)
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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)
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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)
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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)
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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)
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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)
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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)
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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)
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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 PFAFFINGER FOUNDATION 401K PLAN	
b	Name of plan sponsor PFAFFINGER FOUNDATION	c EIN-PN 95-1661675-001
a	Plan name GUMPERT FOUNDATION 401K PROFIT SHARING PLAN AND TRUST	
b	Name of plan sponsor THE WILLIAM GUMPERT FOUNDATION	c EIN-PN 26-6065762-001
a	Plan name UTAH VALLEY UNIVERSITY FOUNDATION, INC.	
b	Name of plan sponsor UTAH VALLEY UNIVERSITY	c EIN-PN 87-0036944-
a	Plan name NEW ENGLAND CARPENTERS HEALTH BENEFIT FUND	
b	Name of plan sponsor BOT OF NEW ENG CARPENTERS HEALTH BENEFIT FUND	c EIN-PN 04-6374357-501
a	Plan name NEW ENGLAND CARPENTERS PENSION FUND	
b	Name of plan sponsor BOT OF NEW ENG CARPENTERS PENSION FUND	c EIN-PN 51-6040899-001
a	Plan name NEW ENGLAND CARPENTERS GUARANTEED ANNUITY FUND	
b	Name of plan sponsor BOT OF NEW ENG CARPENTERS GUARANTEED ANNUITY FUND	c EIN-PN 04-2776873-001
a	Plan name MASSACHUSETTS LABORERS PENSION FUND	
b	Name of plan sponsor BOARD OF TRUSTEES OF MASS. LABORERS PENSION FUND	c EIN-PN 04-6128298-001
a	Plan name MASSACHUSETTS LABORERS ANNUITY FUND	
b	Name of plan sponsor BOARD OF TRUSTEES OF MASSACHUSETTS LABORERS ANNUITY FUND	c EIN-PN 04-6553616-001
a	Plan name IRON WORKERS OF WESTERN PENNSYLVANIA PROFIT SHARING PLAN	
b	Name of plan sponsor BOT OF IRON WORKERS OF WESTERN PA PROFIT SHARING PLAN	c EIN-PN 25-1318890-001
a	Plan name MASSACHUSETTS LABORERS HEALTH AND WELFARE FUND	
b	Name of plan sponsor MASSACHUSETTS LABORERS HEALTH AND WELFARE FUND	c EIN-PN 04-2214296-001
a	Plan name AIRCONDITIONING & REFRIGERATION INDUSTRY RETIREMENT TRUST FUND	
b	Name of plan sponsor BOT OF AIRCONDITIONING & REFRIGERATION INDUSTRY RETIREMENT TRUST FUND	c EIN-PN 95-6035386-001
a	Plan name QUINCY RETIREMENT SYSTEM	
b	Name of plan sponsor CITY OF QUINCY	c EIN-PN 04-2620519-

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 RADY CHILDREN'S HOSPITAL AND HEALTH CENTER	
b	Name of plan sponsor RADY CHILDREN'S HOSPITAL AND HEALTH CENTER	c EIN-PN 95-3545901-
a	Plan name RETIREMENT PLAN OF EMPLOYEES OF RADY'S CHILDREN'S HOSPITAL	
b	Name of plan sponsor RETIREMENT PLAN OF EMPLOYEES OF RADY'S CHILDREN'S HOSPITAL	c EIN-PN 33-0505866-
a	Plan name LABORERS DISTRICT COUNCIL AND CONTRACTORS PENSION FUND OF OHIO	
b	Name of plan sponsor BD OF TRUSTEES, LABORERS DIST COUNCIL & CONSTRS PENSION FUND	c EIN-PN 31-6129964-001
a	Plan name CALIFORNIA VALUED TRUST 401 (K) AND PROFIT SHARING PLAN	
b	Name of plan sponsor CALIFORNIA VALUED TRUST	c EIN-PN 77-6009955-001
a	Plan name UTAH STATE UNIVERSITY	
b	Name of plan sponsor UTAH STATE UNIVERSITY	c EIN-PN 87-6000528-
a	Plan name THE CAMPANILE FOUNDATION	
b	Name of plan sponsor CAMPANILE FOUNDATION	c EIN-PN 33-0868418-
a	Plan name MASONIC EDUCATION & CHARITY TRUST	
b	Name of plan sponsor MASONIC EDUCATION	c EIN-PN 04-2104701-
a	Plan name HORMEL FOODS CORPORATION MASTER DEFINED BENEFIT TRUST	
b	Name of plan sponsor HORMEL FOODS CORPORATION	c EIN-PN 27-1536054-001
a	Plan name LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA	
b	Name of plan sponsor BOARD OF TRUSTEES LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA	c EIN-PN 94-6277608-001
a	Plan name LABORERS PENSION TRUST FUND FOR NORTHERN CALIFORNIA - ANNUITY PLAN	
b	Name of plan sponsor BOARD OF TRUSTEES LABORERS PENSION TRUST FUND FOR NOR CAL - ANNUITY	c EIN-PN 94-6277608-002
a	Plan name LABORERS HEALTH AND WELFARE TRUST FUND FOR NORTHERN CALIFORNIA	
b	Name of plan sponsor BOARD OF TRUSTEES LABORERS HEALTH AND WELFARE TRUST FUND FOR NOR. CAL.	c EIN-PN 94-1235152-501
a	Plan name OREGON EPISCOPAL SCHOOL	
b	Name of plan sponsor OREGON EPISCOPAL SCHOOL	c EIN-PN 93-0386915-

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	OREGON EPISCOPAL SCHOOL OPERATING RESERVE	
b Name of plan sponsor	OREGON EPISCOPAL SCHOOL OPERATING RESERVE	c EIN-PN 93-0386915-

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

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a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan RHUMBLINE QSI INDEX LLC	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) 26-0137355

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.

	(a) Beginning of Year	(b) End of Year
Assets		
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)	1060950
c General investments:		
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	1325724
(2) U.S. Government securities	1c(2)	
(3) Corporate debt instruments (other than employer securities):		
(A) Preferred	1c(3)(A)	
(B) All other	1c(3)(B)	
(4) Corporate stocks (other than employer securities):		
(A) Preferred	1c(4)(A)	
(B) Common	1c(4)(B)	957104330
(5) Partnership/joint venture interests	1c(5)	
(6) Real estate (other than employer real property)	1c(6)	20565194
(7) Loans (other than to participants)	1c(7)	
(8) Participant loans	1c(8)	
(9) Value of interest in common/collective trusts	1c(9)	
(10) Value of interest in pooled separate accounts	1c(10)	
(11) Value of interest in master trust investment accounts	1c(11)	
(12) Value of interest in 103-12 investment entities	1c(12)	
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	
(15) Other	1c(15)	

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	1180416004	980056198
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	47089	52877
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	47089	52877
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	1180368915	980003321

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)	42389	
(B) U.S. Government securities.....	2b(1)(B)		
(C) Corporate debt instruments.....	2b(1)(C)		
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		42389
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)	19595030	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	783065795	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	750919794	
(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)	82157037	
(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	23709
d Total income. Add all income amounts in column (b) and enter total	2d	133964166

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)	19200
(5) Investment advisory and investment management fees	2i(5)	29851
(6) Bank or trust company trustee/custodial fees	2i(6)	128500
(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)	4069
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)	181620
j Total expenses. Add all expense amounts in column (b) and enter total	2j	181620

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k	133782546
l Transfers of assets:		
(1) To this plan	2l(1)	27275000
(2) From this plan	2l(2)	361423140

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.)			
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	
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	
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	
e Was this plan covered by a fidelity bond?			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
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?			
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?			
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		
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.)			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
l Has the plan failed to provide any benefit when due under the plan?			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
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.			

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 QSI Index LLC

Financial Statements
and Supplementary Information

December 31, 2024

RhumbLine QSI Index LLC

Financial Statements
and Supplementary Information
December 31, 2024

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Independent Auditor's Report

Directors and Participants
RhumbLine QSI Index LLC:

Opinion

We have audited the financial statements of the RhumbLine QSI Index LLC (the "Fund"), 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 Fund 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 Fund 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 Fund'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 Fund'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 Fund'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 QSI Index LLC

Statement of Assets and Liabilities December 31, 2024

ASSETS

Investments, at fair value (cost \$655,552,166)	\$ 977,669,524
Cash and cash equivalents	1,325,724
Dividends and interest receivable	<u>1,060,950</u>

Total Assets 980,056,198

LIABILITIES

Accounts payable and accrued liabilities	<u>52,877</u>
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NET ASSETS

\$ 980,003,321

Units Outstanding 21,319,680

Net Asset Value Per Unit

\$ 45.97

See accompanying notes to financial statements

RhumbLine QSI Index LLC

Condensed Schedule of Investments
December 31, 2024

Number of Shares	Description	% of Net Assets	Fair Value
Investments in Securities			
<u>Common Stocks - United States of America</u>			
	Communication Services	10.07%	\$ 98,670,354
	Consumer Discretionary	10.34	101,348,792
	Consumer Staples	5.32	52,118,449
	Energy	3.33	32,640,430
	Financials	14.94	146,372,759
	Health Care	10.07	98,657,989
	Industrials	8.82	86,393,234
	Information Technology		
286,224	Apple Inc ¹	7.31	71,676,214
144,500	Microsoft Corp ¹	6.21	60,906,750
	Other	16.55	162,208,644
	Materials	2.53	24,746,884
	Real Estate	0.05	578,333
	Utilities	2.12	<u>20,785,498</u>
	Total Common Stocks (cost \$636,496,460)	97.66%	<u>\$ 957,104,330</u>

¹ Denotes greater than 5% investment
See accompanying notes to financial statements

RhumbLine QSI Index LLC

Condensed Schedule of Investments (continued)
December 31, 2024

Number of Shares	Description	% of Net Assets	Fair Value
<u>Real Estate Investment Trusts - United States of America</u>			
	Real Estate	2.10%	<u>\$ 20,565,194</u>
	Total Real Estate Investment Trusts (cost \$19,055,706)	2.10%	<u>\$ 20,565,194</u>
	Total Investments in Securities (cost \$655,552,166)	99.76%	<u>\$ 977,669,524</u>

See accompanying notes to financial statements

RhumbLine QSI Index LLC
Statement of Operations
Year Ended December 31, 2024

INCOME	
Interest	\$ 42,389
Dividends	19,595,030
Other	<u>23,709</u>
Total Income	<u>19,661,128</u>
 EXPENSES	
Custody	128,500
Professional	49,051
Filing fees	<u>4,069</u>
Total Expenses	<u>181,620</u>
 NET INVESTMENT INCOME	 <u>19,479,508</u>
 NET REALIZED AND UNREALIZED GAIN ON INVESTMENTS	
Net realized gain	116,903,557
Net change in unrealized depreciation	<u>(2,600,519)</u>
Net realized and unrealized gain	<u>114,303,038</u>
 NET INCREASE IN NET ASSETS RESULTING FROM OPERATIONS	 <u><u>\$ 133,782,546</u></u>

See accompanying notes to financial statements

RhumbLine QSI Index LLC

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

OPERATIONS

Net investment income	\$ 19,479,508
Net realized gain	116,903,557
Net change in unrealized depreciation	<u>(2,600,519)</u>

Net increase in net assets resulting from operations 133,782,546

NET DECREASE IN NET ASSETS FROM PARTICIPANT TRANSACTIONS (334,148,140)

NET DECREASE IN NET ASSETS (200,365,594)

NET ASSETS

Beginning of year 1,180,368,915

End of year \$ 980,003,321

See accompanying notes to financial statements

RhumbLine QSI Index LLC

Notes to Financial Statements
December 31, 2024

1. Nature of Operations and Summary of Significant Accounting Policies

Nature of Operations

The RhumbLine QSI Index LLC (the “Fund”) was formed under a Declaration of Trust. The investment objective of the Fund is to match the return of the QSI Index through investments in substantially all of the stocks contained in that index. State Street Bank and Trust Company (“State Street Bank”) is the Custodian and Recordkeeper. RhumbLine Advisers Limited Partnership is the fund’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 Fund 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 Fund qualifies as an investment company, defined in FASB, ASC Topic 946 Financial Services – Investment Companies and, therefore, is applying the specialized accounting and reporting guidance in ASC Topic 946.

Use of Estimates

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

Investment Valuation

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

Investment Transactions

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

RhumbLine QSI Index LLC

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

Income Taxes

The Fund is not directly subject to income taxes under the provisions of the Internal Revenue Code and applicable state laws. Therefore, taxable income or loss is reported to the individual members for inclusion in their respective tax returns and no provision for federal and state income taxes has been included in the accompanying financial statements.

2. Expenses

Under the Operating Agreement, the Fund 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 Fund based upon the Fund's average net assets. The Investment Manager's fee is not charged to the Fund but is paid directly by the participants in the Fund. 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 QSI Index LLC

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>40.51</u>
Net investment income		0.80
Net realized and unrealized gain		<u>4.66</u>
Net increase from investment operations		<u>5.46</u>
Net asset value, end of year	\$	<u><u>45.97</u></u>
Total return		13.48 %
Ratio to average net assets:		
Net investment income		1.86 %
Expenses		0.02 %

4. Participant Unit Transactions

	<u>Units</u>	<u>Amounts</u>
Proceeds from sale of units	590,885	\$ 27,275,000
Cost of units redeemed	<u>(8,407,488)</u>	<u>(361,423,140)</u>
Net decrease from participant transactions	<u>(7,816,603)</u>	<u>\$(334,148,140)</u>

The minimum initial investment that will be accepted from a new unit holder is \$1,000,000, with the Investment Manager having discretion to accept lesser amounts. There is no minimum for additional capital contribution amounts from an existing unit holder. Withdrawals of at least \$500,000, or lesser amount if approved by the Investment Manager, can be made provided at least five business day's 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 Fund can access at the measurement date.

RhumbLine QSI Index LLC

Notes to Financial Statements
December 31, 2024

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

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

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

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

Equity Securities (Common Stocks and Real Estate Investment Trusts)

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

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

	Quoted Prices in Active Markets for Identical Assets (Level 1)	<u>Fair Value Measurement Using</u>		Total
		Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	
Common stocks	\$ 957,104,330	\$ -	\$ -	\$ 957,104,330
Real estate investment trusts	<u>20,565,194</u>	<u>-</u>	<u>-</u>	<u>20,565,194</u>
Total	<u>\$ 977,669,524</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 977,669,524</u>

RhumbLine QSI Index LLC

Notes to Financial Statements
December 31, 2024

6. Risk Factors

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

7. Indemnifications

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

8. Subsequent Events

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

RhumbLine QSI Index LLC

Supplementary Information

December 31, 2024

RhumbLine QSI Index LLC

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

Purchases			
Investment Type	Cost		
Common stocks	\$ 464,482,375		
Real estate investment trusts	<u>4,380,675</u>		
Total Investments Purchased	<u>\$ 468,863,050</u>		

Sales			
Investment Type	Proceeds	Cost	Realized Gain
Common stocks	\$ 768,037,170	\$ 651,324,338	\$ 116,712,832
Real estate investment trusts	<u>15,028,624</u>	<u>14,837,899</u>	<u>190,725</u>
Total Investments Sold	<u>\$ 783,065,794</u>	<u>\$ 666,162,237</u>	<u>\$ 116,903,557</u>

See independent auditor's report

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE MAT DATE (D) COST	(E) CURRENT VALUE
	CORPORATE STOCKS - COMMON			
	G02602103 AMDOCS LTD	COMMON STOCK GBP-.0001 119,378.000	8,284,482.31	10,163,842.92
	G0772R208 BANK OF N.T. BUTTERFIELD+SON	COMMON STOCK BMD1.0 12,110.000	384,411.42	442,620.50
	GL151C101 ACCENTURE PLC CL A	COMMON STOCK USD-.0000225 36,179.000	3,610,140.73	12,727,410.41
	G3922B107 GENPACT LTD	COMMON STOCK USD.01 52,892.000	1,883,835.77	2,271,711.40
	G5960L103 MEDTRONIC PLC	COMMON STOCK USD.1 81,143.000	6,246,986.44	6,481,702.84
	G65773106 NORDIC AMERICAN TANKERS LTD	COMMON STOCK USD.01 166,725.000	712,881.66	416,812.50
	HL467J104 CHUEB LTD	COMMON STOCK 18,474.000	5,095,206.38	5,104,366.20
	H2906T109 GARMIN LTD	COMMON STOCK CHF.1 29,502.000	2,912,788.00	6,085,082.52
	Y2065G121 DHT HOLDINGS INC	COMMON STOCK USD.01 58,524.000	650,621.41	543,687.96
	Y2106R110 DORIAN LPG LTD	COMMON STOCK USD.01 15,762.000	639,604.13	384,119.94
	001055102 AFLJAC INC	COMMON STOCK USD.1 70,117.000	1,443,590.19	7,252,902.48
	002824100 ABBOTT LABORATORIES	COMMON STOCK 87,398.000	10,028,224.47	9,885,587.78
	00846U101 AGILENT TECHNOLOGIES INC	COMMON STOCK USD.01 31,531.000	4,052,927.58	4,235,874.54
	009158106 AIR PRODUCTS + CHEMICALS INC	COMMON STOCK USD1.0 20,690.000	5,574,388.03	6,000,927.60
	011311107 ALAMO GROUP INC	COMMON STOCK USD.1 3,974.000	561,070.23	738,806.34
	018522300 ALLETE INC	COMMON STOCK 6,403.000	412,928.52	414,914.40
	018802108 ALLIANT ENERGY CORP	COMMON STOCK USD.01 30,262.000	1,478,809.61	1,789,694.68
	02079K305 ALPHABET INC CL A	COMMON STOCK USD-.001 237,660.000	30,387,167.11	44,989,038.00
	025537101 AMERICAN ELECTRIC POWER	COMMON STOCK USD6.5 35,654.000	3,183,997.85	3,288,368.42
	025932104 AMERICAN FINANCIAL GROUP INC	COMMON STOCK 16,685.000	2,184,910.90	2,284,677.05

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE MAT DATE (D) COST	(E) CURRENT VALUE
029683109	LOGILITY SUPPLY CHAIN SOLUTI	COMMON STOCK USD.1		
		409,691.000	4,550,870.47	4,539,376.28
031100100	AMETEK INC	COMMON STOCK USD.01		
		13,726.000	1,297,936.32	2,474,248.76
032095101	AMPHENOL CORP CL A	COMMON STOCK USD.001		
		131,719.000	5,151,362.74	9,147,884.55
032654105	ANALOG DEVICES INC	COMMON STOCK USD.167		
		38,763.000	4,765,147.52	8,235,586.98
036752103	ELEVANCE HEALTH INC	COMMON STOCK USD.01		
		11,396.000	5,566,117.36	4,203,984.40
03783100	APPLE INC	COMMON STOCK USD.00001		
		286,224.000	5,796,633.42	71,676,214.08
03822105	APPLIED MATERIALS INC	COMMON STOCK USD.01		
		46,680.000	2,471,104.63	7,591,568.40
039483102	ARCHER DANIELS MIDLAND CO	COMMON STOCK		
		31,550.000	1,753,670.75	1,593,906.00
049560105	ATMOS ENERGY CORP	COMMON STOCK		
		14,355.000	1,743,421.29	1,999,220.85
053015103	AUTOMATIC DATA PROCESSING	COMMON STOCK USD.1		
		29,837.000	1,552,896.30	8,734,185.01
056525108	BADGER METER INC	COMMON STOCK USD1.0		
		45,786.000	5,352,394.26	9,712,126.32
05945F103	BANCFIRST CORP	COMMON STOCK USD1.0		
		3,791.000	327,379.53	444,229.38
06417N103	BANK OZK	COMMON STOCK		
		35,410.000	1,658,504.45	1,576,807.30
075887109	BECTON DICKINSON AND CO	COMMON STOCK USD1.0		
		21,191.000	5,058,721.41	4,807,602.17
09290D101	BLACKROCK INC	COMMON STOCK USD.01		
		7,846.000	1,396,679.94	8,043,013.06
11135F101	BROADCOM INC	COMMON STOCK		
		120,704.000	11,054,552.88	27,984,015.36
115236101	BROWN + BROWN INC	COMMON STOCK USD.1		
		20,412.000	1,450,759.91	2,082,432.24
118440106	BUCKLE INC/THE	COMMON STOCK USD.01		
		26,718.000	1,154,136.51	1,357,541.58
125523100	THE CIGNA GROUP	COMMON STOCK USD.01		
		17,936.000	4,140,301.60	4,952,847.04
125720105	CME GROUP INC	COMMON STOCK USD.01		
		45,861.000	3,982,557.19	10,650,300.03
125896100	CMS ENERGY CORP	COMMON STOCK USD.01		
		31,007.000	2,012,464.76	2,066,616.55
12618T105	CRA INTERNATIONAL INC	COMMON STOCK		
		3,247.000	353,229.77	607,838.40

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE MAT DATE (D) COST	(E) CURRENT VALUE
	14808P109 CASS INFORMATION SYSTEMS INC	COMMON STOCK USD.5 7,743.000	279,500.94	316,766.13
	16359R103 CHEMED CORP	COMMON STOCK USD1.0 8,353.000	4,290,303.06	4,425,419.40
	166764100 CHEVRON CORP	COMMON STOCK USD.75 58,515.000	9,371,386.23	8,475,312.60
	17275R102 CISCO SYSTEMS INC	COMMON STOCK USD.001 198,240.000	10,130,282.20	11,735,808.00
	17290R105 CLINTAS CORP	COMMON STOCK 35,076.000	6,709,360.43	6,408,385.20
	177835105 CITY HOLDING CO	COMMON STOCK USD2.5 2,781.000	242,867.12	329,492.88
	191216100 COCA COLA CO/THE	COMMON STOCK USD.25 111,483.000	7,438,650.84	6,940,931.58
	192446102 COGNIZANT TECH SOLUTIONS A	COMMON STOCK USD.01 104,303.000	7,042,619.36	8,020,900.70
	20030N101 COMCAST CORP CLASS A	COMMON STOCK USD.01 133,805.000	2,238,561.30	5,021,701.65
	20825C104 CONOCOPHILLIPS	COMMON STOCK USD.01 59,224.000	6,573,583.84	5,873,244.08
	22160K105 COSTCO WHOLESALE CORP	COMMON STOCK USD.005 11,956.000	1,165,089.04	10,954,924.12
	229663109 CUBESMART	REIT USD.01 38,409.000	1,758,139.91	1,645,825.65
	23331R109 DE HORTON INC	COMMON STOCK USD.01 92,460.000	9,699,354.52	12,927,757.20
	235851102 DANAHER CORP	COMMON STOCK USD.01 27,285.000	1,448,473.29	6,263,271.75
	25659T107 DOLBY LABORATORIES INC CL A	COMMON STOCK USD.001 77,191.000	6,100,066.81	6,028,617.10
	256677105 DOLLAR GENERAL CORP	COMMON STOCK USD.875 13,585.000	1,364,891.23	1,030,014.70
	25754A201 DOMINO S PIZZA INC	COMMON STOCK USD.01 9,094.000	3,487,256.23	3,817,297.44
	26875P101 EOG RESOURCES INC	COMMON STOCK USD.01 58,900.000	4,338,175.23	7,219,962.00
	26884L109 EQT CORP	COMMON STOCK 131,899.000	4,634,138.19	6,081,862.89
	27579R104 EAST WEST BANCORP INC	COMMON STOCK USD.001 21,621.000	1,482,327.04	2,070,426.96
	277276101 EASTGROUP PROPERTIES INC	REIT 8,868.000	1,503,908.36	1,423,225.32
	293389102 ENNIS INC	COMMON STOCK USD2.5 28,690.000	602,369.06	605,072.10

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE MAT DATE (D) COST	(E) CURRENT VALUE
29388P101	ENSTGN GROUP INC/THE	COMMON STOCK USD-.001 23,458.000	2,293,109.12	3,116,629.88
30214U102	EXPONENT INC	COMMON STOCK USD-.001 17,098.000	814,771.13	1,523,431.80
30225T102	EXTRA SPACE STORAGE INC	REIT USD.01 13,045.000	883,875.91	1,951,532.00
30303M102	META PLATFORMS INC CLASS A	COMMON STOCK USD-.0000006 49,558.000	23,642,579.55	29,016,704.58
31190U104	FASTENAL CO	COMMON STOCK USD.01 31,654.000	2,163,636.24	2,276,239.14
318916103	FIRST BANCSHARES INC/MS	COMMON STOCK USD1.0 10,787.000	359,627.78	377,545.00
319829107	FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.0 17,506.000	316,118.01	296,201.52
320817109	FIRST MERCHANTS CORP	COMMON STOCK 8,581.000	211,521.57	342,296.09
336901103	1ST SOURCE CORP	COMMON STOCK 4,938.000	232,364.40	288,280.44
35086T109	FOUR CORNERS PROPERTY TRUST	REIT USD.0001 20,335.000	502,244.02	551,891.90
353514102	FRANKLIN ELECTRIC CO INC	COMMON STOCK USD.1 16,083.000	1,523,752.06	1,567,288.35
369550108	GENERAL DYNAMICS CORP	COMMON STOCK USD1.0 24,696.000	3,689,614.42	6,507,149.04
370334104	GENERAL MILLS INC	COMMON STOCK USD.1 29,216.000	1,107,943.71	1,863,104.32
374297109	GETTY REALTY CORP	REIT USD.01 18,868.000	540,295.15	568,492.84
37959E102	GLOBE LIFE INC	COMMON STOCK USD1.0 19,462.000	2,034,517.73	2,170,402.24
384109104	GRACO INC	COMMON STOCK USD1.0 20,745.000	1,398,854.50	1,748,596.05
40412C101	HCA HEALTHCARE INC	COMMON STOCK USD.01 14,832.000	5,384,028.51	4,451,824.80
419596101	HAVERTY FURNITURE	COMMON STOCK USD1.0 50,702.000	1,414,767.96	1,128,626.52
420261109	HAWKINS INC	COMMON STOCK USD-.01 8,341.000	868,627.28	1,023,190.47
426281101	JACK HENRY + ASSOCIATES INC	COMMON STOCK USD-.01 12,013.000	379,364.81	2,105,878.90
427866108	HERSHEY CO/THE	COMMON STOCK USD1.0 11,486.000	2,054,270.24	1,945,154.10
437076102	HOME DEPOT INC	COMMON STOCK USD-.05 52,672.000	6,243,351.97	20,488,881.28

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE MAT DATE (D) COST	(E) CURRENT VALUE
440452100	HORMEL FOODS CORP	COMMON STOCK USD-.01465 58,771.000	998,774.75	1,843,646.27
441593100	HOULIHAN LOKEY INC	COMMON STOCK USD-.001 16,194.000	917,797.64	2,812,250.04
445658107	HUNT (JB) TRANSPRT SVCS INC	COMMON STOCK USD-.01 10,504.000	1,943,916.19	1,792,612.64
446413106	HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD-.01 6,514.000	1,505,043.70	1,230,950.58
451107106	IDACORP INC	COMMON STOCK 15,589.000	1,266,244.48	1,703,565.92
45167R104	IDEX CORP	COMMON STOCK USD-.01 9,060.000	2,074,766.74	1,896,167.40
453838609	INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0 10,138.000	154,768.14	353,106.54
45781V101	INNOVATIVE INDUSTRIAL PROPER	REIT USD.001 5,443.000	473,817.67	362,721.52
459044103	INTERNATIONAL BANCSHARES CRP	COMMON STOCK USD1.0 7,607.000	358,034.94	480,458.12
46625H100	JPMORGAN CHASE + CO	COMMON STOCK USD1.0 61,366.000	13,073,340.31	14,710,043.86
478160104	JOHNSON + JOHNSON	COMMON STOCK USD1.0 67,739.000	11,318,800.43	9,796,414.18
49271V100	KEURIG DR PEPPER INC	COMMON STOCK USD-.01 55,634.000	1,905,612.69	1,786,964.08
493732101	KEFORCE INC	COMMON STOCK USD-.01 9,618.000	352,575.82	545,340.60
49714P108	KINSALE CAPITAL GROUP INC	COMMON STOCK USD-.01 4,195.000	1,914,514.41	1,951,220.35
505336107	LA Z BOY INC	COMMON STOCK USD1.0 27,153.000	857,229.80	1,183,056.21
511656100	LAKELAND FINANCIAL CORP	COMMON STOCK 6,347.000	293,973.46	436,419.72
512807306	LAM RESEARCH CORP	COMMON STOCK USD-.001 91,860.000	5,746,732.43	6,635,047.80
515098101	LANDSTAR SYSTEM INC	COMMON STOCK USD-.01 10,624.000	1,205,212.03	1,825,840.64
525558201	LEMALITRE VASCULAR INC	COMMON STOCK USD-.01 16,604.000	467,306.83	1,529,892.56
526057104	LENNAR CORP A	COMMON STOCK USD.1 27,369.000	2,311,018.65	3,732,310.53
548661107	LOWE S COS INC	COMMON STOCK USD-.5 58,617.000	14,407,227.46	14,466,675.60
553530106	MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD-.001 18,511.000	1,300,539.10	1,382,586.59

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	(D) COST	(E) CURRENT VALUE
	57060D108 MARKETAXESS HOLDINGS INC	COMMON STOCK USD.003		
		7,915.000	996,058.92	1,789,106.60
	571748102 MARSH + MCLENNAN COS	COMMON STOCK USD1.0		
		25,568.000	4,490,846.67	5,430,898.88
	573075108 MARTEN TRANSPORT LTD	COMMON STOCK USD.01		
		39,465.000	848,418.68	616,048.65
	57636Q104 MASTERCARD INC A	COMMON STOCK USD.0001		
		22,935.000	10,331,187.90	12,076,882.95
	579780206 MCCORMICK + CO NON VTG SHRS	COMMON STOCK USD.01		
		20,339.000	1,566,758.71	1,550,645.36
	580135101 McDONALD S CORP	COMMON STOCK USD.01		
		69,125.000	11,111,867.84	20,038,646.25
	580589109 MCGRATH RENTCORP	COMMON STOCK		
		5,804.000	561,440.24	649,003.28
	594918104 MICROSOFT CORP	COMMON STOCK USD.00000625		
		144,500.000	40,782,906.99	60,906,750.00
	59522J103 MID AMERICA APARTMENT COMM	REIT USD.01		
		11,986.000	1,520,237.59	1,852,676.02
	609207105 MONDELEZ INTERNATIONAL INC A	COMMON STOCK		
		86,342.000	5,464,415.83	5,157,207.66
	609893105 MONOLITHIC POWER SYSTEMS INC	COMMON STOCK USD.001		
		10,065.000	2,277,950.45	5,955,460.50
	617446448 MORGAN STANLEY	COMMON STOCK USD.01		
		61,720.000	5,236,774.35	7,759,438.40
	629445206 NVE CORP	COMMON STOCK USD.01		
		51,744.000	4,198,319.21	4,213,513.92
	633707104 NATIONAL BANK HOLD CL A	COMMON STOCK		
		8,964.000	315,694.95	385,989.84
	635906100 NATIONAL HEALTHCARE CORP	COMMON STOCK USD.01		
		6,285.000	442,674.24	676,014.60
	650111107 NEW YORK TIMES CO A	COMMON STOCK USD.1		
		68,142.000	2,180,233.65	3,546,791.10
	65336K103 NEXSTAR MEDIA GROUP INC	COMMON STOCK USD.01		
		12,414.000	2,292,024.26	1,961,039.58
	65339F101 NEXTERA ENERGY INC	COMMON STOCK USD.01		
		61,589.000	4,419,185.16	4,415,315.41
	679580100 OLD DOMINION FREIGHT LINE	COMMON STOCK USD.1		
		11,503.000	1,554,603.83	2,029,129.20
	689648103 OTTER TAIL CORP	COMMON STOCK USD5.0		
		4,129.000	334,230.64	304,885.36
	69318J100 PC CONNECTION INC	COMMON STOCK USD.01		
		48,481.000	2,813,227.42	3,358,278.87
	693475105 FNC FINANCIAL SERVICES GROUP	COMMON STOCK USD5.0		
		27,130.000	3,788,267.61	5,232,020.50

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE MAT DATE (D) COST	(E) CURRENT VALUE
693718108	PACCAR INC	COMMON STOCK USD1.0	5,807,323.63	6,115,751.88
695156109	PACKAGING CORP OF AMERICA	COMMON STOCK USD.01	1,963,531.68	4,594,903.30
703481101	PATTERSON UTI ENERGY INC	COMMON STOCK USD.01	4,818,054.55	3,645,427.10
704326107	PAYCHEX INC	COMMON STOCK USD.01	596,965.68	2,887,410.24
713448108	PEPSICO INC	COMMON STOCK USD.017	6,919,218.11	6,098,974.54
718172109	PHILIP MORRIS INTERNATIONAL	COMMON STOCK	5,122,230.56	6,286,482.25
733174700	POPULAR INC	COMMON STOCK USD.01	1,317,135.52	1,700,322.62
740367404	PREFERRED BANK/LOS ANGELES	COMMON STOCK	330,865.38	481,654.88
741441108	T ROWE PRICE GROUP INC	COMMON STOCK USD.2	1,066,214.75	2,216,111.64
743401103	PROLOGIS INC	REIT USD.01	5,304,516.49	4,385,915.80
743606105	PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0	1,640,002.54	1,888,798.45
744601109	PUBLIC STORAGE	REIT USD.1	2,323,255.95	4,587,420.80
745867101	PULTEGROUP INC	COMMON STOCK USD.01	1,646,607.84	3,346,279.20
748341100	QUEST DIAGNOSTICS INC	COMMON STOCK USD.01	2,337,126.64	4,883,790.78
749607107	RLI CORP	COMMON STOCK USD1.0	1,878,785.68	2,054,935.61
749671106	RMR GROUP INC/THE A	COMMON STOCK	830,150.06	578,332.80
759509102	RELIANCE INC	COMMON STOCK USD.001	2,064,793.63	3,732,212.86
760759100	REPUBLIC SERVICES INC	COMMON STOCK USD.01	6,514,071.68	6,741,139.44
761691100	REXFORD INDUSTRIAL REALTY IN	REIT USD.01	2,252,187.29	1,464,247.50
770323103	ROBERT HALF INC	COMMON STOCK USD.001	1,289,356.71	1,930,040.32
776696106	ROPER TECHNOLOGIES INC	COMMON STOCK USD.01	3,870,168.23	7,055,924.05
784091104	S+P GLOBAL INC	COMMON STOCK USD1.0	4,747,653.51	6,271,193.76

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE MAT DATE (D) COST	(E) CURRENT VALUE
800422107	JOHN B. SANFILIPPO + SON INC	COMMON STOCK USD.01		
		3,818.000	399,142.25	332,585.98
816300107	SELECTIVE INSURANCE GROUP	COMMON STOCK USD2.0		
		21,629.000	1,763,188.93	2,022,744.08
817565104	SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0		
		48,965.000	3,315,042.40	3,908,386.30
825690100	SHUTTERSTOCK INC	COMMON STOCK USD.01		
		16,197.000	990,195.24	491,578.95
827048109	SILGAN HOLDINGS INC	COMMON STOCK USD.01		
		70,170.000	3,303,500.42	3,652,348.50
829214105	SIMULATIONS PLUS INC	COMMON STOCK USD.001		
		16,491.000	663,371.01	459,933.99
83088M102	SKIWORKS SOLUTIONS INC	COMMON STOCK USD.25		
		61,253.000	5,730,865.62	5,431,916.04
833034101	SNAP ON INC	COMMON STOCK USD1.0		
		9,387.000	1,640,141.60	3,186,698.76
84265V105	SOUTHERN COPPER CORP	COMMON STOCK USD.01		
		56,534.000	3,196,445.12	5,151,943.42
853666105	STANDARD MOTOR PRODS	COMMON STOCK USD2.0		
		37,677.000	1,314,164.59	1,167,233.46
858586100	STEPAN CO	COMMON STOCK USD1.0		
		9,140.000	922,601.80	591,358.00
872590104	T MOBILE US INC	COMMON STOCK USD.0001		
		31,831.000	5,824,829.06	7,026,056.63
87612E106	TARGET CORP	COMMON STOCK USD.0833		
		29,176.000	4,387,105.60	3,944,011.68
87901J105	TEGNA INC	COMMON STOCK USD1.0		
		54,264.000	916,108.31	992,488.56
88146M101	TERRENO REALTY CORP	REIT USD.01		
		29,950.000	1,993,228.01	1,771,243.00
882508104	TEXAS INSTRUMENTS INC	COMMON STOCK USD1.0		
		49,439.000	1,458,536.03	9,270,306.89
883556102	THERMO FISHER SCIENTIFIC INC	COMMON STOCK USD1.0		
		13,038.000	5,428,307.19	6,782,758.74
89214P109	TOWNE BANK	COMMON STOCK USD1.667		
		11,790.000	342,988.91	401,567.40
892356106	TRACTOR SUPPLY COMPANY	COMMON STOCK USD.008		
		85,810.000	2,259,781.52	4,553,078.60
89417E109	TRAVELERS COS INC/THE	COMMON STOCK		
		18,766.000	4,072,845.71	4,520,541.74
896095106	TRICO BANCSHARES	COMMON STOCK		
		6,970.000	290,628.80	304,569.00
898349204	TRUSTCO BANK CORP NY	COMMON STOCK USD1.0		
		8,851.000	257,497.86	294,826.81

(A)	(B) IDENTITY OF ISSUER	(C) DESCRIPTION OF INVESTMENT SHARES/PAR	RATE MAT DATE (D) COST	(E) CURRENT VALUE
	90278Q108 UFP INDUSTRIES INC	COMMON STOCK 13,245.000	1,243,653.17	1,492,049.25
	902973304 US BANCORP	COMMON STOCK USD.01 93,450.000	4,431,249.33	4,469,713.50
	90337L108 U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01 8,471.000	799,862.47	751,462.41
	904708104 UNIFIRST CORP/MA	COMMON STOCK USD.1 3,857.000	661,864.29	659,894.13
	907818108 UNION PACIFIC CORP	COMMON STOCK USD2.5 30,110.000	7,418,012.61	6,866,284.40
	91324P102 UNITEDHEALTH GROUP INC	COMMON STOCK USD.01 20,672.000	1,256,141.43	10,457,137.92
	91347P105 UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01 30,103.000	4,264,849.24	4,401,058.60
	91529Y106 UNUM GROUP	COMMON STOCK USD.1 44,630.000	2,172,763.36	3,259,328.90
	92343V104 VERIZON COMMUNICATIONS INC	COMMON STOCK USD.1 140,659.000	4,830,469.46	5,624,953.41
	92826C839 VISA INC CLASS A SHARES	COMMON STOCK USD.0001 52,285.000	6,662,157.31	16,524,151.40
	929236107 WD 40 CO	COMMON STOCK USD.001 1,611.000	421,540.03	390,957.48
	92939U106 WEC ENERGY GROUP INC	COMMON STOCK USD.01 25,051.000	796,569.34	2,355,796.04
	94106L109 WASTE MANAGEMENT INC	COMMON STOCK USD.01 32,721.000	6,090,862.38	6,602,770.59
	942622200 WATSCO INC	COMMON STOCK USD.5 3,955.000	616,783.11	1,874,234.95
	948849104 WEIS MARKETS INC	COMMON STOCK 5,891.000	386,525.17	398,938.52
	95058W100 WENDY S CO/THE	COMMON STOCK USD.1 98,306.000	1,767,469.86	1,602,387.80
	950755108 WERNER ENTERPRISES INC	COMMON STOCK USD.01 16,880.000	588,094.07	606,329.60
	955306105 WEST PHARMACEUTICAL SERVICES	COMMON STOCK USD.25 14,981.000	2,330,501.06	4,907,176.36
	957090103 WESTAMERICA BANCORPORATION	COMMON STOCK 6,973.000	388,667.89	365,803.58
	974250102 WINMARK CORP	COMMON STOCK 3,932.000	915,864.84	1,545,551.24
	98389B100 XCEL ENERGY INC	COMMON STOCK USD2.5 36,243.000	2,366,164.48	2,447,127.36
	98978V103 ZOETIS INC	COMMON STOCK USD.01 34,301.000	5,376,440.46	5,588,661.93
		8,052,539.000	655,552,166.31	977,669,524.33

ASSET CATEGORY	UNITS	COST	CURRENT VALUE
INTEREST BEARING CASH	1,325,724.440	1,325,724.44	1,325,724.44
CERTIFICATES OF DEPOSIT	0.000	0.00	0.00
U. S. GOVERNMENT SECURITIES	0.000	0.00	0.00
CORP. DEBT INSTR. - PREFERRED	0.000	0.00	0.00
CORP. DEBT INSTR. - ALL OTHER	0.000	0.00	0.00
CORPORATE STOCKS - PREFERRED	0.000	0.00	0.00
CORPORATE STOCKS - COMMON	8,052,539.000	655,552,166.31	977,669,524.33
PARTN./JOINT VENTURE INTERESTS	0.000	0.00	0.00
REAL ESTATE-INCOME PRODUCING	0.000	0.00	0.00
REAL ESTATE-NON INC. PRODUCING	0.000	0.00	0.00
LOANS SECURED BY MTGES-RESID.	0.000	0.00	0.00
LOANS SECURED BY MTGES-COM'L	0.000	0.00	0.00
LOANS TO PARTIC. - MORTGAGES	0.000	0.00	0.00
LOANS TO PARTICIPANTS - OTHER	0.000	0.00	0.00
OTHER	0.000	0.00	0.00
COMMON/COLLECTIVE TRUSTS	0.000	0.00	0.00
POOLED SEPARATE ACCOUNTS	0.000	0.00	0.00
103-12 INVESTMENTS	0.000	0.00	0.00
REGISTERED INVESTMENT COMPANY	0.000	0.00	0.00
INSURANCE CO. GENERAL ACCOUNT	0.000	0.00	0.00
** ASSET CATEGORY NOT FOUND **	0.000	0.00	0.00
GRAND TOTALS	9,378,263.440	656,877,890.75	978,995,248.77

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

BEGINNING NET ASSET VALUE: 1,180,368,915.33
5% OF ASSET VALUE: 59,018,445.77

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

INTEREST BEARING CASH

929MMUII2 SS INST US GOV MM ADMIN SALXX SS INST US GOV MM ADMIN CLASS 1.000 12/31/2050
181 35,521,579.47 42 35,467,704.28 0.00 35,467,704.28 223 70,989,283.75 0.00

INTEREST BEARING CASH TOTALS

181 35,521,579.47 42 35,467,704.28 0.00 35,467,704.28 223 70,989,283.75 0.00

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

BEGINNING NET ASSET VALUE: 1,180,368,915.33
5% OF ASSET VALUE: 59,018,445.77

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	(C) PURCHASE PRICE	(D) SELLING PRICE	(E) EXPENSES INCURRED	(G) COST OF ASSET #TOTAL	RATE	MAT DATE	(H) CURR VALUE	(I) GAIN/LOSS
CORPORATE STOCKS - COMMON									
CORPORATE STOCKS - COMMON TOTALS									
0		0.00	0	0.00	0.00	0		0.00	0.00

CORPORATE STOCKS - COMMON

CORPORATE STOCKS - COMMON TOTALS

0 0.00 0 0.00 0.00 0.00 0 0.00 0.00 0.00

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

BEGINNING NET ASSET VALUE: 1,180,368,915.33
5% OF ASSET VALUE: 59,018,445.77

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

INTEREST BEARING CASH

929MMUII2 SS INST US GOV MM ADMIN SALXX SS INST US GOV MM ADMIN CLASS 1.000 12/31/2050
181 35,521,579.47 42 35,467,704.28 0.00 35,467,704.28 223 70,989,283.75 0.00

INTEREST BEARING CASH TOTALS

181 35,521,579.47 42 35,467,704.28 0.00 35,467,704.28 223 70,989,283.75 0.00

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

BEGINNING NET ASSET VALUE: 1,180,368,915.33
5% OF ASSET VALUE: 59,018,445.77

(A) IDENTITY OF PARTY	(B) DESCRIPTION OF ASSET	(C) PURCHASE PRICE	(D) SELLING PRICE	(F) EXPENSES INCURRED	(G) COST OF ASSET #TOTAL	RATE	MAT DATE	(H) CURR VALUE	(I) GAIN/LOSS
CORPORATE STOCKS - COMMON									
CORPORATE STOCKS - COMMON TOTALS									
0		0.00	0	0.00	0.00	0		0.00	0.00

CORPORATE STOCKS - COMMON

CORPORATE STOCKS - COMMON TOTALS

0 0.00 0 0.00 0.00 0.00 0 0.00 0.00 0.00

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 1,180,368,915.33
5% OF ASSET VALUE: 59,018,445.77

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

INTEREST BEARING CASH									

INTEREST BEARING CASH TOTALS									

		0.00						0.00	0.00

		0.00						0.00	0.00

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

BEGINNING NET ASSET VALUE: 1,180,368,915.33
5% OF ASSET VALUE: 59,018,445.77

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

SCHEDULE H, LINE 4J - SCHEDULE OF REPORTABLE TRANSACTIONS - SINGLE
BEGINNING NET ASSET VALUE: 1,180,368,915.33
5% OF ASSET VALUE: 59,018,445.77

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

INTEREST BEARING CASH									

INTEREST BEARING CASH TOTALS									

		0.00						0.00	0.00

		0.00						0.00	0.00

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

BEGINNING NET ASSET VALUE: 1,180,368,915.33
5% OF ASSET VALUE: 59,018,445.77

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