

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
--	---	---

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024	
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 ARROWSTREET GLOBAL EQUITY - ALPHA EXTENSION FUND
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) ARROWSTREET CAPITAL, LIMITED PARTNERSHIP 200 CLARENDON STREET, 30TH FLOOR BOSTON, MA 02116
2b	Employer Identification Number (EIN) 45-6500555
2c	Plan Sponsor's telephone number 617-919-0000
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.	04/11/2025	ERIC J. FILKINS, AUTHORIZED SIGNER
	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
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		3c Administrator's telephone number 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 0 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
--	--

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 0
- (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 07/01/2023 and ending 06/30/2024

A Name of plan ARROWSTREET GLOBAL EQUITY - ALPHA EXTENSION FUND	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 ARROWSTREET CAPITAL, LIMITED PARTNERSHIP	D Employer Identification Number (EIN) 45-6500555

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).....

X

YesNo
- 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	
ARROWSTREET CAPITAL, LP	200 CLARENDON STREET, 30TH FLOOR BOSTON, MA 02116

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
BNY MELLON ASSET SERVICING	500 GRANT STREET PITTSBURGH, PA 15258-0001

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

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

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

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

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

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

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

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

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

(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)

THE BANK OF NEW YORK MELLON

13-5160382

(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 18 19 25 49 50 59 65	NONE	2746167	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STATE STREET BANK AND TRUST COMPANY

01-0719298

(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?
18 19 49 50	NONE	308256	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ERNST & YOUNG LLP

34-6565596

(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 49 50	NONE	160498	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)

J.P. MORGAN SECURITIES LLC

13-4110995

(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?
18 19 50	NONE	23633	Yes ☐ No ☒	Yes ☐ No ☐		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 ☐

(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
(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.	
(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) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration		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.		OMB No. 1210-0110 2024 This Form is Open to Public Inspection.	
For calendar plan year 2024 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024					
A Name of plan ARROWSTREET GLOBAL EQUITY - ALPHA EXTENSION FUND				B Three-digit plan number (PN) ▶ 001	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 ARROWSTREET CAPITAL, LIMITED PARTNERSHIP				D Employer Identification Number (EIN) 45-6500555	
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)					
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)		
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)		
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)		
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)		
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 10					

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)**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	COX ENTERPRISES, INC. PENSION PLAN	
b	Name of plan sponsor	COX ENTERPRISES, INC.	c EIN-PN 58-6043548-001
a	Plan name	HACKENSACK MERIDIAN HEALTH MASTER RETIREMENT TRUST	
b	Name of plan sponsor	HACKENSACK MERIDIAN HEALTH, INC	c EIN-PN 82-3599691-001
a	Plan name	HAWAII PACIFIC HEALTH RETIREMENT PLAN TRUST	
b	Name of plan sponsor	HAWAII PACIFIC HEALTH	c EIN-PN 99-0246363-001
a	Plan name	KAISER PERMANENTE GROUP TRUST	
b	Name of plan sponsor	KAISER PERMANENTE MEDICAL CARE PROGRAM	c EIN-PN 94-6389453-101
a	Plan name	METROPOLITAN OPERA ASSOCIATION RETIREMENT PLAN	
b	Name of plan sponsor	METROPOLITAN OPERA ASSOCIATION, INC.	c EIN-PN 83-1341515-007
a	Plan name	CONSOLIDATED CASH BALANCE PROG OF MASS GENERAL BRIGHAM & MEMBER ORG	
b	Name of plan sponsor	MGB ERISA MASTER TRUST	c EIN-PN 04-3230035-499
a	Plan name	PAUL HASTINGS LLP DEFINED BENEFIT RETIREMENT PLAN FOR PARTNERS	
b	Name of plan sponsor	PAUL HASTINGS LLP	c EIN-PN 95-2209675-024
a	Plan name	RTX MASTER RETIREMENT TRUST	
b	Name of plan sponsor	RTX CORPORATION	c EIN-PN 13-3064404-001
a	Plan name	SAN FRANCISCO SYMPHONY RETIREMENT PLAN	
b	Name of plan sponsor	SAN FRANCISCO SYMPHONY CORPORATION	c EIN-PN 94-1156284-002
a	Plan name	TEXAS CHILDREN'S HOSPITAL CASH BALANCE PENSION PLAN	
b	Name of plan sponsor	TEXAS CHILDREN'S HOSPITAL	c EIN-PN 81-0999605-001
a	Plan name	MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN	
b	Name of plan sponsor	BOARD OF DIRECTORS, MOTION PICTURE INDUSTRY PENSION PLANS	c EIN-PN 95-0030749-002
a	Plan name	MOTION PICTURE INDUSTRY PENSION PLAN	
b	Name of plan sponsor	BOARD OF DIRECTORS, MOTION PICTURE INDUSTRY PENSION	c EIN-PN 95-1810805-001

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 NY PRESBYTERIAN HOSPITAL MASTER TRUST**b** Name of plan sponsor THE NEW YORK PRESBYTERIAN HOSPITAL**c** EIN-PN 13-4011699-001**a** Plan name GENERAL ELECTRIC PENSION TRUST**b** Name of plan sponsor GENERAL ELECTRIC COMPANY**c** EIN-PN 14-6015763-001**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**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection
For calendar plan year 2024 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024		
A Name of plan ARROWSTREET GLOBAL EQUITY - ALPHA EXTENSION FUND		B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 ARROWSTREET CAPITAL, LIMITED PARTNERSHIP		D Employer Identification Number (EIN) 45-6500555

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	5177785	18683436
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	1535092917	998524860
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(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)	104057348	156262312
(B) Common	1c(4)(B)	15059385872	19281843537
(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)		
(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)	4618666	44469240
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	635583	729332

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	16708968171	20500512717
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	4807952170	5299311811
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	4807952170	5299311811
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	11901016001	15201200906

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)	14825572	
(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)		14825572
(2) Dividends: (A) Preferred stock.....	2b(2)(A)	19437828	
(B) Common stock.....	2b(2)(B)	429689800	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	1307658	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C).....	2b(2)(D)		450435286
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)	3461459113	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	3386902502	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		74556611
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	2684577356	
(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)		-3305462
c Other income	2c		474690562
d Total income. Add all income amounts in column (b) and enter total	2d		3695779925

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		33304361
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)	30132	
(5) Investment advisory and investment management fees	2i(5)		
(6) Bank or trust company trustee/custodial fees	2i(6)	3760248	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)	8535	
(9) Valuation/appraisal fees	2i(9)	110415	
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	923128	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		4832458
j Total expenses. Add all expense amounts in column (b) and enter total	2j		38136819

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		3657643106
l Transfers of assets:			
(1) To this plan	2l(1)		507541799
(2) From this plan	2l(2)		865000000

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: **ERNST & YOUNG LLP**

(2) EIN: **34-6565596**

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 _____.

CONTENTS

	Page
Report of Independent Auditors	1
Financial Statements which comprise the Statements of Assets and Liabilities, the Statements of Operations, the Statements of Changes in Net Assets and the Statements of Cash Flows:	
Arrowstreet International Equity - ACWI ex US Fund	3
Arrowstreet International Equity - Alpha Extension Fund	6
Arrowstreet International Equity - EAFE Alpha Extension Fund	10
Arrowstreet Global Equity - Alpha Extension Fund	14
Financial Highlights	18
Condensed Schedules of Investments	22
Notes to Financial Statements	88

A Commodity Futures Trading Commission Rule 4.7 exemption has been filed with respect to each of the Investment Funds of the Arrowstreet US Group Trust.

Arrowstreet US Group Trust

To the best of the knowledge and belief of the undersigned, the information contained herein is accurate and complete.

A handwritten signature in black ink, appearing to read "Anthony W. Ryan", is positioned above a solid horizontal line.

Anthony W. Ryan as authorized signatory of Arrowstreet Capital, Limited Partnership,
the commodity pool operator of the Arrowstreet US Group Trust.

Report of Independent Auditors

To the Unit Holders of Arrowstreet US Group Trust:

Opinion

We have audited the financial statements of Arrowstreet International Equity – ACWI ex US Fund (the “ACWI ex US Fund”), Arrowstreet International Equity – Alpha Extension Fund, Arrowstreet International Equity – EAFE Alpha Extension Fund and Arrowstreet Global Equity – Alpha Extension Fund (the “Funds”), each a Fund of Arrowstreet US Group Trust, which comprise the statements of assets and liabilities, including the condensed schedules of investments, as of June 30, 2024, and the related statements of operations, changes in net assets and cash flows (except for the ACWI ex US Fund) and the financial highlights for the year then ended, and the related notes (collectively referred to as the “financial statements”).

In our opinion, the accompanying financial statements present fairly, in all material respects, the financial position of the Funds at June 30, 2024, and the results of their operations, changes in their net assets and their cash flows (except for the ACWI ex US Fund) and their financial highlights for the year then ended in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

We conducted our audits 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 Funds and to meet our other ethical responsibilities in accordance with the relevant ethical requirements relating to our audits. 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 of 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 Funds’ ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

Auditor’s Responsibility for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free of 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 and misrepresentation, 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 disclosure 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 audits, significant audit findings, and certain internal control-related matters that we identified during the audits.

Ernst & Young LLP

September 10, 2024

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
STATEMENT OF ASSETS AND LIABILITIES
June 30, 2024

Assets

Investments in securities, at fair value (cost \$3,070,475,807)	\$ 3,323,397,421
Foreign cash, at fair value (cost \$13,042,294)	12,993,839
Deposits for collateral	38,330,000
Due from brokers	955
Unrealized gain on forward foreign currency contracts	218,134,146
Receivable for investments sold	5,866,838
Tax reclaims receivable	23,485,548
Dividends and interest receivable	14,549,784
Total assets	<u>3,636,758,531</u>

Liabilities

Cash overdraft	1,977,642
Due to brokers	6,430,000
Unrealized loss on forward foreign currency contracts	252,566,919
Withdrawals payable	1,500,000
Payable for investments purchased	14,247,175
Payable to affiliate	155,590
Accrued expenses and other liabilities	1,466,340
Total liabilities	<u>278,343,666</u>

Net assets	<u>\$ 3,358,414,865</u>
------------	-------------------------

Units outstanding	11,914,218
Net asset value per unit	<u>\$ 281.88</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
STATEMENT OF OPERATIONS
For the year ended June 30, 2024

Investment income

Dividends (net of withholding taxes of \$16,622,199)	\$ 180,125,048
Interest income	<u>1,327,273</u>
Total investment income	<u>181,452,321</u>

Expenses

Interest expense	4,986,200
Trustee fees	1,687,646
Depository receipt fees	125,437
Audit fees	30,132
Insurance expense	20,873
Other fees and expenses	<u>45,785</u>
Total expenses	<u>6,896,073</u>

Net investment income	<u>174,556,248</u>
-----------------------	--------------------

Net realized and unrealized gain/(loss)

Net realized gain/(loss)

Investments in securities*	309,464,735
Forward foreign currency contracts**	200,201,176
Futures contracts	2,604,428
Foreign currency transactions	<u>(2,215,173)</u>
Net realized gain	<u>510,055,166</u>

Net increase/(decrease) in unrealized gain/loss

Investments in securities	186,182,747
Forward foreign currency contracts	(161,159,328)
Foreign currency transactions	<u>(168,497)</u>
Net increase in unrealized gain/loss	<u>24,854,922</u>

Net realized and unrealized gain/(loss)	<u>534,910,088</u>
---	--------------------

Net increase in net assets resulting from operations	<u><u>\$ 709,466,336</u></u>
--	------------------------------

* Includes \$55,588,934 of net realized gain from in-kind withdrawals.

** Includes \$1,422,608 of net realized gain from in-kind withdrawals.

Brokerage commissions of \$1,359,838 were paid during the year ended June 30, 2024.

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
STATEMENT OF CHANGES IN NET ASSETS
For the year ended June 30, 2024

Increase/(decrease) in net assets from operations

Net investment income	\$ 174,556,248
Net realized gain	510,055,166
Net increase in unrealized gain/loss	<u>24,854,922</u>
Net increase in net assets resulting from operations	<u>709,466,336</u>

Increase/(decrease) in net assets from unit transactions

Additions (1,249,672 units)	315,000,000
Withdrawals (7,689,561 units)	(1,970,221,814)
Net addition/withdrawal fees	<u>960,487</u>
Net decrease resulting from unit transactions	<u>(1,654,261,327)</u>
Net decrease in net assets	<u>(944,794,991)</u>

Net assets

Beginning of year	<u>4,303,209,856</u>
End of year	<u>\$ 3,358,414,865</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
STATEMENT OF ASSETS AND LIABILITIES
June 30, 2024

Assets

Investments in securities, at fair value including \$1,353,607 of securities on loan (cost \$1,896,571,890)	\$ 2,051,254,387
Cash	31,135
Foreign cash, at fair value (cost \$2,420,684)	2,412,462
Deposits for collateral	46,528,161
Due from brokers	11,428,550
Unrealized gain on forward foreign currency contracts*	96,434,682
Unrealized gain on futures contracts	46,624
Receivable for investments sold	10,461,929
Tax reclaims receivable	5,102,226
Dividends and interest receivable	7,037,425
Total assets	<u>2,230,737,581</u>

Liabilities

Securities sold short, at fair value (proceeds \$622,201,258)	474,351,873
Collateral for securities loaned	1,372,749
Due to brokers	2,868,813
Unrealized loss on forward foreign currency contracts*	117,303,683
Unrealized loss on futures contracts	2,700,000
Payable for investments purchased	23,483,342
Dividends and interest payable	662,521
Payable to affiliate	57,987
Accrued expenses and other liabilities	171,313
Total liabilities	<u>622,972,281</u>

Net assets	\$ <u>1,607,765,300</u>
------------	-------------------------

Units outstanding	6,143,961
Net asset value per unit	\$ 261.68

* Includes a net basis of \$2,961,494 related to in-kind additions.

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
STATEMENT OF OPERATIONS
For the year ended June 30, 2024

Investment income

Dividends (net of withholding taxes of \$8,989,440)	\$ 89,160,363
Interest income	2,680,013
Securities lending income	2,317
Total investment income	<u>91,842,693</u>

Expenses

Dividends on securities sold short	4,358,365
Interest expense	8,233,990
Trustee fees	656,001
Prime broker fees	208,559
Depository receipt fees	178,935
Audit fees	30,132
Insurance expense	8,356
Other fees and expenses	106,191
Total expenses	<u>13,780,529</u>

Net investment income	<u>78,062,164</u>
-----------------------	-------------------

Net realized and unrealized gain/(loss)

Net realized gain/(loss)

Investments in securities	33,387,019
Forward foreign currency contracts	19,552,504
Futures contracts	48,049,371
Foreign currency transactions	(1,724,288)
Net realized gain	<u>99,264,606</u>

Net increase/(decrease) in unrealized gain/loss

Investments in securities (net of decrease in accrued capital gains taxes of \$34)	196,498,641
Forward foreign currency contracts	(18,167,361)
Futures contracts	(7,808,176)
Foreign currency transactions	(111,252)
Net increase in unrealized gain/loss	<u>170,411,852</u>

Net realized and unrealized gain/(loss)	<u>269,676,458</u>
---	--------------------

Net increase in net assets resulting from operations	<u>\$ 347,738,622</u>
--	-----------------------

Brokerage commissions of \$980,052 were paid during the year ended June 30, 2024.

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
STATEMENT OF CHANGES IN NET ASSETS
For the year ended June 30, 2024

Increase/(decrease) in net assets from operations

Net investment income	\$ 78,062,164
Net realized gain	99,264,606
Net increase in unrealized gain/loss	<u>170,411,852</u>
Net increase in net assets resulting from operations	<u>347,738,622</u>

Increase/(decrease) in net assets from unit transactions

Additions (1,389,128 units)	295,130,436
Withdrawals (2,322,590 units)	(538,000,000)
Net addition/withdrawal fees	<u>181,662</u>
Net decrease resulting from unit transactions	<u>(242,687,902)</u>
Net increase in net assets	<u>105,050,720</u>

Net assets

Beginning of year	<u>1,502,714,580</u>
End of year	<u>\$ 1,607,765,300</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
STATEMENT OF CASH FLOWS
For the year ended June 30, 2024

Cash flows from operating activities

Net increase in net assets resulting from operations	\$ 347,738,622
Adjustments to reconcile net increase in net assets resulting from operations to net cash provided by operating activities	
Change in due from brokers	797,508
Change in income receivables and other assets	(1,713,753)
Change in collateral for securities loaned	1,013,060
Change in due to brokers	(16,482,800)
Change in accrued expenses and other liabilities	8,228,598
Cost of investments in securities purchased	(1,781,181,721)
Proceeds from sales of investments in securities	2,081,532,026
Net purchases of short-term investment funds	(802,124)
Payments to cover securities sold short	(444,581,220)
Proceeds from securities sold short	550,276,421
Net realized (gain)/loss on investments in securities	(33,387,019)
Net (increase)/decrease in unrealized gain/loss on investments in securities	(196,498,641)
Net (increase)/decrease in unrealized gain/loss on forward foreign currency contracts*	21,558,670
Net (increase)/decrease in unrealized gain/loss on futures contracts	7,808,176
Net cash provided by operating activities	<u>544,305,803</u>

Cash flows from financing activities

Proceeds from additions	2,909,475
Payments for withdrawals	(538,000,000)
Net addition/withdrawal fees	181,662
Net cash used in financing activities	<u>(534,908,863)</u>

Net increase in cash and restricted cash	9,396,940
Cash and restricted cash, beginning of year	39,574,818
Cash and restricted cash, end of year	<u><u>\$ 48,971,758</u></u>

Supplemental disclosure of cash flow information

Non-cash financing activities for in-kind additions	\$ 292,220,961
Cash paid for interest expense	\$ 8,279,744
Cash paid for dividends on securities sold short	\$ 4,061,743

Supplemental disclosure of Statement of Assets and Liabilities cash and restricted cash

	June 30,	
	<u>2024</u>	<u>2023</u>
Cash	\$ 31,135	\$ 47
Foreign cash	2,412,462	1,499,948
Deposits for collateral	46,528,161	38,074,823
Total cash and restricted cash as shown on the Statement of Cash Flows	<u><u>\$ 48,971,758</u></u>	<u><u>\$ 39,574,818</u></u>

* Excludes \$(3,391,309) related to in-kind additions.

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
STATEMENT OF ASSETS AND LIABILITIES
June 30, 2024

Assets

Investments in securities, at fair value (cost \$1,067,804,433)	\$ 1,206,258,820
Cash	176
Foreign cash, at fair value (cost \$1,486,928)	1,484,085
Deposits for collateral	23,087,171
Due from brokers	8,196,622
Unrealized gain on forward foreign currency contracts	28,085,358
Receivable for investments sold	5,164,792
Tax reclaims receivable	3,840,252
Dividends and interest receivable	2,428,274
Total assets	<u>1,278,545,550</u>

Liabilities

Securities sold short, at fair value (proceeds \$361,819,122)	281,273,299
Due to brokers	70,000
Unrealized loss on forward foreign currency contracts	39,061,598
Unrealized loss on futures contracts	1,613,800
Withdrawals payable	2,600,000
Payable for investments purchased	11,276,670
Dividends and interest payable	608,507
Payable to affiliate	21,642
Accrued expenses and other liabilities	442,797
Total liabilities	<u>336,968,313</u>
Net assets	<u>\$ 941,577,237</u>
Units outstanding	3,570,557
Net asset value per unit	\$ 263.71

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
STATEMENT OF OPERATIONS
For the year ended June 30, 2024

Investment income

Dividends (net of withholding taxes of \$4,742,561)	\$ 40,811,399
Interest income	1,023,532
Securities lending income	2,149
Total investment income	<u>41,837,080</u>

Expenses

Dividends on securities sold short	1,680,580
Interest expense	5,352,834
Trustee fees	567,992
Prime broker fees	84,596
Depository receipt fees	96,840
Audit fees	30,132
Insurance expense	2,672
Other fees and expenses	91,958
Total expenses	<u>7,907,604</u>

Net investment income	<u>33,929,476</u>
-----------------------	-------------------

Net realized and unrealized gain/(loss)

Net realized gain/(loss)

Investments in securities	57,061,485
Forward foreign currency contracts	11,067,250
Futures contracts	26,116,865
Foreign currency transactions	(300,549)
Net realized gain	<u>93,945,051</u>

Net increase/(decrease) in unrealized gain/loss

Investments in securities (net of decrease in accrued capital gains taxes of \$5,566)	77,075,753
Forward foreign currency contracts	(14,729,192)
Futures contracts	(2,956,828)
Foreign currency transactions	(154,019)
Net increase in unrealized gain/loss	<u>59,235,714</u>

Net realized and unrealized gain/(loss)	<u>153,180,765</u>
---	--------------------

Net increase in net assets resulting from operations	<u>\$ 187,110,241</u>
--	-----------------------

Brokerage commissions of \$460,696 were paid during the year ended June 30, 2024.

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
STATEMENT OF CHANGES IN NET ASSETS
For the year ended June 30, 2024

Increase/(decrease) in net assets from operations

Net investment income	\$ 33,929,476
Net realized gain	93,945,051
Net increase in unrealized gain/loss	<u>59,235,714</u>
Net increase in net assets resulting from operations	<u>187,110,241</u>

Increase/(decrease) in net assets from unit transactions

Withdrawals (483,127 units)	<u>(104,400,000)</u>
Net decrease resulting from unit transactions	<u>(104,400,000)</u>
Net increase in net assets	<u>82,710,241</u>

Net assets

Beginning of year	<u>858,866,996</u>
End of year	<u>\$ 941,577,237</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
STATEMENT OF CASH FLOWS
For the year ended June 30, 2024

Cash flows from operating activities

Net increase in net assets resulting from operations	\$ 187,110,241
Adjustments to reconcile net increase in net assets resulting from operations to net cash provided by operating activities	
Change in due from brokers	244,734
Change in income receivables and other assets	65,234,170
Change in due to brokers	(16,782,738)
Change in accrued expenses and other liabilities	9,553,231
Cost of investments in securities purchased	(889,705,108)
Proceeds from sales of investments in securities	916,249,409
Net sales of short-term investment funds	809,003
Payments to cover securities sold short	(237,545,164)
Proceeds from securities sold short	252,460,461
Net realized (gain)/loss on investments in securities	(57,061,485)
Net (increase)/decrease in unrealized gain/loss on investments in securities	(77,075,753)
Net (increase)/decrease in unrealized gain/loss on forward foreign currency contracts	14,729,192
Net (increase)/decrease in unrealized gain/loss on futures contracts	2,956,828
Net cash provided by operating activities	<u>171,177,021</u>

Cash flows from financing activities

Payments for withdrawals	<u>(174,600,000)</u>
Net cash used in financing activities	<u>(174,600,000)</u>

Net decrease in cash and restricted cash	(3,422,979)
Cash and restricted cash, beginning of year	<u>27,994,411</u>
Cash and restricted cash, end of year	<u><u>\$ 24,571,432</u></u>

Supplemental disclosure of cash flow information

Cash paid for interest expense	\$ 5,304,830
Cash paid for dividends on securities sold short	\$ 1,375,963

Supplemental disclosure of Statement of Assets and Liabilities cash and restricted cash

	June 30,	
	<u>2024</u>	<u>2023</u>
Cash	\$ 176	\$ 41
Foreign cash	1,484,085	759,661
Deposits for collateral	<u>23,087,171</u>	<u>27,234,709</u>
Total cash and restricted cash as shown on the Statement of Cash Flows	<u><u>\$ 24,571,432</u></u>	<u><u>\$ 27,994,411</u></u>

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
STATEMENT OF ASSETS AND LIABILITIES
June 30, 2024

Assets

Investments in securities, at fair value including \$30,827,954 of securities on loan (cost \$16,495,723,135)	\$ 19,483,304,421
Foreign cash, at fair value (cost \$18,717,944)	18,683,436
Deposits for collateral	300,709,739
Due from brokers	99,191,632
Unrealized gain on forward foreign currency contracts	486,607,946
Unrealized gain on futures contracts	1,545,505
Receivable for investments sold	71,957,422
Tax reclaims receivable	9,981,140
Dividends and interest receivable	28,531,476
Total assets	<u>20,500,512,717</u>

Liabilities

Securities sold short, at fair value (proceeds \$5,561,653,931)	4,560,444,331
Collateral for securities loaned	31,248,805
Cash overdraft	64,804
Due to brokers	18,308,633
Unrealized loss on forward foreign currency contracts	577,730,328
Unrealized loss on futures contracts	11,015,116
Payable for investments purchased	94,414,658
Dividends and interest payable	3,946,791
Payable to affiliate	337,727
Accrued expenses and other liabilities	1,800,618
Total liabilities	<u>5,299,311,811</u>

Net assets	\$ <u>15,201,200,906</u>
------------	--------------------------

Units outstanding	20,961,921
Net asset value per unit	<u>\$ 725.18</u>

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
STATEMENT OF OPERATIONS
For the year ended June 30, 2024

Investment income

Dividends (net of withholding taxes of \$41,520,544)	\$ 450,435,286
Interest income	14,825,572
Securities lending income	7,828
Total investment income	<u>465,268,686</u>

Expenses

Dividends on securities sold short	21,288,022
Interest expense	33,304,361
Trustee fees	3,760,248
Prime broker fees	331,889
Depository receipt fees	395,482
Audit fees	30,132
Insurance expense	38,723
Other fees and expenses	275,984
Total expenses	<u>59,424,841</u>

Net investment income	<u>405,843,845</u>
-----------------------	--------------------

Net realized and unrealized gain/(loss)

Net realized gain/(loss)

Investments in securities	664,865,805
Forward foreign currency contracts	271,551,666
Futures contracts	462,396,828
Foreign currency transactions	(5,829,553)
Net realized gain	<u>1,392,984,746</u>

Net increase/(decrease) in unrealized gain/loss

Investments in securities	2,090,962,700
Forward foreign currency contracts	(177,209,095)
Futures contracts	(53,950,949)
Foreign currency transactions	(988,141)
Net increase in unrealized gain/loss	<u>1,858,814,515</u>

Net realized and unrealized gain/(loss)	<u>3,251,799,261</u>
---	----------------------

Net increase in net assets resulting from operations	<u>\$ 3,657,643,106</u>
--	-------------------------

Brokerage commissions of \$5,385,584 were paid during the year ended June 30, 2024.

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
STATEMENT OF CHANGES IN NET ASSETS
For the year ended June 30, 2024

Increase/(decrease) in net assets from operations

Net investment income	\$ 405,843,845
Net realized gain	1,392,984,746
Net increase in unrealized gain/loss	<u>1,858,814,515</u>
Net increase in net assets resulting from operations	<u>3,657,643,106</u>

Increase/(decrease) in net assets from unit transactions

Additions (857,691 units)	507,541,799
Withdrawals (1,460,618 units)	<u>(865,000,000)</u>
Net decrease resulting from unit transactions	<u>(357,458,201)</u>
Net increase in net assets	<u>3,300,184,905</u>

Net assets

Beginning of year	<u>11,901,016,001</u>
End of year	<u><u>\$ 15,201,200,906</u></u>

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
STATEMENT OF CASH FLOWS
For the year ended June 30, 2024

Cash flows from operating activities

Net increase in net assets resulting from operations	\$ 3,657,643,106
Adjustments to reconcile net increase in net assets resulting from operations to net cash provided by operating activities	
Change in due from brokers	31,308,040
Change in income receivables and other assets	45,148,114
Change in collateral for securities loaned	18,653,185
Change in due to brokers	(185,457,410)
Change in accrued expenses and other liabilities	(55,628,282)
Cost of investments in securities purchased	(13,597,969,559)
Proceeds from sales of investments in securities	12,510,337,883
Net purchases of short-term investment funds	(39,850,574)
Payments to cover securities sold short	(3,983,603,347)
Proceeds from securities sold short	4,844,023,852
Net realized (gain)/loss on investments in securities	(664,865,805)
Net (increase)/decrease in unrealized gain/loss on investments in securities	(2,090,962,700)
Net (increase)/decrease in unrealized gain/loss on forward foreign currency contracts	177,209,095
Net (increase)/decrease in unrealized gain/loss on futures contracts	53,950,949
Net cash provided by operating activities	<u>719,936,547</u>

Cash flows from financing activities

Change in cash overdraft	64,804
Proceeds from additions	173,886,092
Payments for withdrawals	(865,000,000)
Net cash used in financing activities	<u>(691,049,104)</u>

Net increase in cash and restricted cash	28,887,443
Cash and restricted cash, beginning of year	290,505,732
Cash and restricted cash, end of year	<u><u>\$ 319,393,175</u></u>

Supplemental disclosure of cash flow information

Non-cash financing activities for in-kind additions	\$ 333,655,707
Cash paid for interest expense	\$ 33,357,367
Cash paid for dividends on securities sold short	\$ 20,833,914

Supplemental disclosure of Statement of Assets and Liabilities cash and restricted cash

	June 30,	
	2024	2023
Cash	\$ -	\$ 1,084
Foreign cash	18,683,436	5,176,701
Deposits for collateral	300,709,739	285,327,947
Total cash and restricted cash as shown on the Statement of Cash Flows	<u><u>\$ 319,393,175</u></u>	<u><u>\$ 290,505,732</u></u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
FINANCIAL HIGHLIGHTS
For the year ended June 30, 2024

The following summarizes the Investment Fund's financial highlights for the year ended June 30, 2024.

Net asset value per unit, beginning of year	\$ 234.45
Net increase/(decrease) in net assets resulting from ⁽¹⁾ :	
Net realized and unrealized gain/(loss)	36.30
Net investment income	11.07
Net addition/withdrawal fees	0.06
Net asset value per unit, end of year	<u>\$ 281.88</u>
Total return ⁽²⁾:	
Total cumulative return since inception	<u>181.88%</u>
For the year ended June 30, 2024	<u>20.23%</u>
Ratios to average net assets ⁽³⁾:	
Investment income	<u>4.55%</u>
Operating expenses	0.05%
Interest expense	<u>0.13%</u>
Total expenses	<u>0.18%</u>
Net investment income	<u>4.37%</u>

1. Per unit amounts are calculated using average units outstanding for the year.
2. Total cumulative return represents return from inception through June 30, 2024 and is not annualized. The total return is calculated for unitholders taken as a whole. An individual unitholder's return may vary from these returns based upon the timing of capital transactions.
3. The investment income, expense and net investment income ratios are calculated for unitholders taken as a whole. The income and expense assessed to an individual unitholder's capital may vary from these ratios based upon the timing of capital transactions.

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
FINANCIAL HIGHLIGHTS
For the year ended June 30, 2024

The following summarizes the Investment Fund's financial highlights for the year ended June 30, 2024.

Net asset value per unit, beginning of year	\$ 212.33
Net increase/(decrease) in net assets resulting from ⁽¹⁾ :	
Net realized and unrealized gain/(loss)	38.68
Net investment income	10.65
Net addition/withdrawal fees	0.02
Net asset value per unit, end of year	<u>\$ 261.68</u>
Total return ⁽²⁾:	
Total cumulative return since inception	<u>161.68%</u>
For the year ended June 30, 2024	<u>23.24%</u>
Ratios to average net assets ⁽³⁾:	
Investment income	<u>5.44%</u>
Operating expenses	0.07%
Interest expense	0.49%
Dividends on securities sold short	<u>0.26%</u>
Total expenses	<u>0.82%</u>
Net investment income	<u>4.62%</u>

1. Per unit amounts are calculated using average units outstanding for the year.
2. Total cumulative return represents return from inception through June 30, 2024 and is not annualized. The total return is calculated for unitholders taken as a whole. An individual unitholder's return may vary from these returns based upon the timing of capital transactions.
3. The investment income, expense and net investment income ratios are calculated for unitholders taken as a whole. The income and expense assessed to an individual unitholder's capital may vary from these ratios based upon the timing of capital transactions.

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
FINANCIAL HIGHLIGHTS
For the year ended June 30, 2024

The following summarizes the Investment Fund's financial highlights for the year ended June 30, 2024.

Net asset value per unit, beginning of year	\$ 211.87
Net increase/(decrease) in net assets resulting from ⁽¹⁾ :	
Net realized and unrealized gain/(loss)	42.57
Net investment income	9.27
Net asset value per unit, end of year	\$ <u>263.71</u>
Total return ⁽²⁾:	
Total cumulative return since inception	<u>163.71%</u>
For the year ended June 30, 2024	<u>24.47%</u>
Ratios to average net assets ⁽³⁾:	
Investment income	<u>4.84%</u>
Operating expenses	0.10%
Interest expense	0.62%
Dividends on securities sold short	<u>0.19%</u>
Total expenses	<u>0.91%</u>
Net investment income	<u>3.93%</u>

1. Per unit amounts are calculated using average units outstanding for the year.
2. Total cumulative return represents return from inception through June 30, 2024 and is not annualized. The total return is calculated for unitholders taken as a whole. An individual unitholder's return may vary from these returns based upon the timing of capital transactions.
3. The investment income, expense and net investment income ratios are calculated for unitholders taken as a whole. The income and expense assessed to an individual unitholder's capital may vary from these ratios based upon the timing of capital transactions.

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
FINANCIAL HIGHLIGHTS
For the year ended June 30, 2024

The following summarizes the Investment Fund's financial highlights for the year ended June 30, 2024.

Net asset value per unit, beginning of year	\$ 551.87
Net increase/(decrease) in net assets resulting from ⁽¹⁾ :	
Net realized and unrealized gain/(loss)	154.23
Net investment income	19.08
Net asset value per unit, end of year	<u>\$ 725.18</u>
Total return ⁽²⁾:	
Total cumulative return since inception	<u>625.18%</u>
For the year ended June 30, 2024	<u>31.40%</u>
Ratios to average net assets ⁽³⁾:	
Investment income	<u>3.50%</u>
Operating expenses	0.04%
Interest expense	0.25%
Dividends on securities sold short	<u>0.16%</u>
Total expenses	<u>0.45%</u>
Net investment income	<u>3.05%</u>

1. Per unit amounts are calculated using average units outstanding for the year.
2. Total cumulative return represents return from inception through June 30, 2024 and is not annualized. The total return is calculated for unitholders taken as a whole. An individual unitholder's return may vary from these returns based upon the timing of capital transactions.
3. The investment income, expense and net investment income ratios are calculated for unitholders taken as a whole. The income and expense assessed to an individual unitholder's capital may vary from these ratios based upon the timing of capital transactions.

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
CONDENSED SCHEDULE OF INVESTMENTS
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value		
Common Stocks		
Australia		
Communication Services	0.00 % \$	65,153
Consumer Discretionary	0.07	2,396,114
Energy	0.03	910,166
Total Australia (cost \$3,177,133)	<u>0.10</u>	<u>3,371,433</u>
Austria		
Energy	0.02	781,124
Financials	0.10	3,441,162
Materials	0.02	400,566
Total Austria (cost \$4,193,499)	<u>0.14</u>	<u>4,622,852</u>
Belgium		
Communication Services	0.08	2,492,453
Materials	0.00	94,987
Total Belgium (cost \$5,801,895)	<u>0.08</u>	<u>2,587,440</u>
Bermuda		
Consumer Discretionary	0.01	247,533
Energy	0.15	5,148,437
Financials	0.69	23,203,057
Industrials	0.11	3,746,513
Information Technology	0.01	225,177
Total Bermuda (cost \$35,910,817)	<u>0.97</u>	<u>32,570,717</u>
Brazil		
Consumer Discretionary	0.15	5,126,378
Consumer Staples	0.01	299,851
Energy	1.19	39,859,503
Financials	1.00	33,802,158
Materials	0.09	2,932,862
Total Brazil (cost \$77,037,010)	<u>2.44</u>	<u>82,020,752</u>
Canada		
Communication Services	0.16	5,248,370
Consumer Discretionary	0.09	3,124,532
Consumer Staples	0.01	493,237
Energy	0.75	25,211,905
Financials	0.57	19,001,135
Industrials	0.21	7,133,854
Information Technology	1.06	35,695,633

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Canada (continued)		
Materials	1.63 % \$	54,754,409
Utilities	<u>0.02</u>	<u>573,276</u>
Total Canada (cost \$145,508,626)	<u>4.50</u>	<u>151,236,351</u>
Cayman Islands		
Communication Services	0.10	3,333,598
Consumer Discretionary	0.47	15,866,736
Consumer Staples	0.02	655,603
Healthcare	0.04	1,328,627
Industrials	0.30	10,053,537
Information Technology	0.09	3,181,595
Materials	<u>0.15</u>	<u>4,901,283</u>
Total Cayman Islands (cost \$38,793,974)	<u>1.17</u>	<u>39,320,979</u>
Chile		
Communication Services	0.00	55,768
Consumer Discretionary	0.01	338,417
Consumer Staples	0.04	1,319,402
Financials	0.06	1,773,599
Industrials	0.05	1,702,468
Materials	0.00	64,312
Utilities	<u>0.04</u>	<u>1,295,991</u>
Total Chile (cost \$7,002,518)	<u>0.20</u>	<u>6,549,957</u>
China		
Communication Services	0.18	6,073,085
Consumer Discretionary	1.62	54,459,645
Energy	4.44	149,145,999
Financials	5.89	197,650,728
Industrials	1.03	34,630,459
Information Technology	0.47	15,787,643
Materials	<u>1.71</u>	<u>57,363,497</u>
Total China (cost \$449,547,813)	<u>15.34</u>	<u>515,111,056</u>
Denmark		
Consumer Discretionary	0.04	1,337,399
Financials	0.03	1,001,729
Healthcare	1.46	49,061,840
Industrials	<u>0.11</u>	<u>3,521,242</u>
Total Denmark (cost \$27,447,297)	<u>1.64</u>	<u>54,922,210</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Egypt		
Financials	0.01 %	\$ 221,246
Total Egypt (cost \$198,358)	<u>0.01</u>	<u>221,246</u>
Finland		
Consumer Discretionary	0.00	88,311
Financials	0.65	21,854,441
Industrials	0.10	3,148,047
Total Finland (cost \$25,229,187)	<u>0.75</u>	<u>25,090,799</u>
France		
Energy	0.39	12,964,129
Financials	0.62	20,768,360
Healthcare	0.03	857,225
Industrials	0.00	60,348
Information Technology	0.56	18,850,899
Utilities	0.18	6,214,683
Total France (cost \$72,250,108)	<u>1.78</u>	<u>59,715,644</u>
Germany		
Communication Services	0.39	13,216,193
Consumer Discretionary	0.27	9,048,777
Consumer Staples	0.04	1,382,776
Financials	1.90	63,663,065
Healthcare	0.14	4,610,776
Industrials	0.78	26,328,823
Information Technology	0.63	21,170,208
Materials	0.03	1,105,117
Utilities	0.20	6,571,222
Total Germany (cost \$134,532,418)	<u>4.38</u>	<u>147,096,957</u>
Greece		
Communication Services	0.09	3,212,999
Consumer Discretionary	0.01	231,073
Energy	0.03	910,191
Financials	0.06	2,096,129
Industrials	0.15	5,090,520
Total Greece (cost \$9,488,226)	<u>0.34</u>	<u>11,540,912</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Hong Kong		
Financials	0.01 % \$	291,955
Industrials	0.07	2,564,409
Information Technology	0.05	1,629,084
Materials	0.04	1,330,750
Total Hong Kong (cost \$5,101,371)	<u>0.17</u>	<u>5,816,198</u>
Hungary		
Communication Services	0.00	60,855
Energy	0.01	284,156
Financials	0.04	1,255,596
Total Hungary (cost \$1,334,819)	<u>0.05</u>	<u>1,600,607</u>
Indonesia		
Energy	0.02	533,252
Total Indonesia (cost \$604,831)	<u>0.02</u>	<u>533,252</u>
Ireland		
Financials	0.09	3,109,826
Total Ireland (cost \$3,195,028)	<u>0.09</u>	<u>3,109,826</u>
Israel		
Energy	0.03	801,265
Financials	0.21	7,128,002
Information Technology	0.15	4,966,557
Materials	0.00	114,897
Total Israel (cost \$14,012,101)	<u>0.39</u>	<u>13,010,721</u>
Italy		
Consumer Discretionary	0.01	321,213
Energy	0.25	8,435,576
Financials	4.60	154,428,031
Industrials	0.15	5,157,730
Total Italy (cost \$110,666,962)	<u>5.01</u>	<u>168,342,550</u>
Japan		
Communication Services	0.06	1,965,997
Consumer Discretionary	2.18	73,325,485
Consumer Staples	0.08	2,553,483
Energy	1.34	45,092,647
Financials	2.96	99,427,758
Healthcare	0.68	22,799,500

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Japan (continued)		
Industrials	2.63 % \$	88,396,836
Information Technology	3.45	115,919,878
Materials	0.35	11,572,945
Utilities	2.75	92,294,320
Total Japan (cost \$473,639,135)	<u>16.48</u>	<u>553,348,849</u>
Jersey		
Financials	<u>0.01</u>	<u>411,602</u>
Total Jersey (cost \$418,625)	<u>0.01</u>	<u>411,602</u>
Luxembourg		
Communication Services	0.01	297,340
Materials	<u>0.76</u>	<u>25,429,188</u>
Total Luxembourg (cost \$30,058,197)	<u>0.77</u>	<u>25,726,528</u>
Malaysia		
Consumer Discretionary	<u>0.06</u>	<u>1,975,473</u>
Total Malaysia (cost \$2,004,430)	<u>0.06</u>	<u>1,975,473</u>
Mauritius		
Consumer Staples	<u>0.00</u>	<u>155,510</u>
Total Mauritius (cost \$175,754)	<u>0.00</u>	<u>155,510</u>
Mexico		
Consumer Discretionary	0.01	228,070
Financials	<u>0.01</u>	<u>184,270</u>
Total Mexico (cost \$403,625)	<u>0.02</u>	<u>412,340</u>
Netherlands		
Consumer Discretionary	1.08	36,248,492
Financials	2.42	81,247,129
Industrials	0.68	22,629,261
Information Technology	3.49	117,307,088
Materials	<u>0.00</u>	<u>64,727</u>
Total Netherlands (cost \$215,176,350)	<u>7.67</u>	<u>257,496,697</u>
Norway		
Energy	0.89	29,819,142
Industrials	<u>0.12</u>	<u>4,059,017</u>
Total Norway (cost \$31,980,976)	<u>1.01</u>	<u>33,878,159</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Pakistan		
Energy	0.02 %	\$ 517,246
Total Pakistan (cost \$560,176)	<u>0.02</u>	<u>517,246</u>
Philippines		
Energy	0.00	69,287
Total Philippines (cost \$72,982)	<u>0.00</u>	<u>69,287</u>
Poland		
Consumer Discretionary	0.01	454,877
Energy	0.18	6,004,281
Financials	0.27	8,878,372
Information Technology	0.01	156,932
Utilities	0.00	138,668
Total Poland (cost \$12,655,108)	<u>0.47</u>	<u>15,633,130</u>
Portugal		
Energy	0.03	1,035,103
Financials	0.01	416,461
Industrials	0.00	97,311
Total Portugal (cost \$1,144,444)	<u>0.04</u>	<u>1,548,875</u>
Russia		
Energy	0.01	233,160
Financials	0.01	344,833
Materials	0.00	771
Total Russia (cost \$169,528,476)	<u>0.02</u>	<u>578,764</u>
Saudi Arabia		
Consumer Discretionary	0.01	236,711
Total Saudi Arabia (cost \$201,424)	<u>0.01</u>	<u>236,711</u>
Singapore		
Industrials	0.03	1,033,876
Information Technology	0.00	58,540
Total Singapore (cost \$828,034)	<u>0.03</u>	<u>1,092,416</u>
Slovenia		
Healthcare	0.02	692,327
Total Slovenia (cost \$367,116)	<u>0.02</u>	<u>692,327</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
South Africa		
Consumer Discretionary	0.02 % \$	764,662
Energy	<u>0.01</u>	<u>383,705</u>
Total South Africa (cost \$1,103,945)	<u>0.03</u>	<u>1,148,367</u>
South Korea		
Communication Services	0.29	9,935,719
Consumer Discretionary	1.57	52,560,746
Consumer Staples	0.54	18,067,439
Energy	0.05	1,738,152
Financials	2.13	71,520,645
Industrials	0.67	22,508,023
Information Technology	4.27	143,446,143
Materials	<u>0.07</u>	<u>2,275,176</u>
Total South Korea (cost \$254,824,838)	<u>9.59</u>	<u>322,052,043</u>
Spain		
Communication Services	0.00	-
Energy	0.43	14,602,891
Financials	1.87	62,843,611
Information Technology	<u>0.01</u>	<u>338,930</u>
Total Spain (cost \$67,993,987)	<u>2.31</u>	<u>77,785,432</u>
Sweden		
Communication Services	0.05	1,638,895
Consumer Discretionary	0.03	1,014,044
Financials	0.94	31,503,785
Healthcare	0.01	377,211
Industrials	0.04	1,350,402
Information Technology	<u>0.05</u>	<u>1,842,365</u>
Total Sweden (cost \$35,829,524)	<u>1.12</u>	<u>37,726,702</u>
Switzerland		
Financials	1.03	34,572,128
Healthcare	2.28	76,703,416
Industrials	0.60	20,168,581
Information Technology	0.04	1,462,092
Materials	<u>0.15</u>	<u>4,941,561</u>
Total Switzerland (cost \$134,205,256)	<u>4.10</u>	<u>137,847,778</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Taiwan		
Industrials	0.07 % \$	2,442,550
Information Technology	<u>3.76</u>	<u>126,250,399</u>
Total Taiwan (cost \$111,004,451)	<u>3.83</u>	<u>128,692,949</u>
Thailand		
Energy	0.17	5,739,756
Financials	0.06	1,858,548
Industrials	<u>0.00</u>	<u>73,875</u>
Total Thailand (cost \$8,095,905)	<u>0.23</u>	<u>7,672,179</u>
Turkey		
Communication Services	0.01	498,620
Consumer Discretionary	0.00	157,675
Consumer Staples	0.00	75,558
Energy	0.14	4,615,281
Financials	2.44	81,996,435
Industrials	<u>0.25</u>	<u>8,438,126</u>
Total Turkey (cost \$45,924,731)	<u>2.84</u>	<u>95,781,695</u>
United Kingdom		
Communication Services	0.23	7,771,904
Consumer Discretionary	0.02	580,521
Energy	2.39	80,159,282
Financials	1.59	53,397,465
Healthcare	0.04	1,513,743
Industrials	0.07	2,271,198
Information Technology	0.01	311,902
Materials	<u>0.44</u>	<u>14,923,990</u>
Total United Kingdom (cost \$146,555,092)	<u>4.79</u>	<u>160,930,005</u>
Total Common Stocks (cost \$2,915,786,572)	<u>95.04</u>	<u>3,191,803,523</u>
Preferred Stocks		
Brazil		
Energy	1.35	45,456,955
Financials	<u>0.92</u>	<u>30,957,496</u>
Total Brazil (cost \$81,326,483)	<u>2.27</u>	<u>76,414,451</u>
Colombia		
Financials	<u>0.05</u>	<u>1,498,109</u>
Total Colombia (cost \$1,541,581)	<u>0.05</u>	<u>1,498,109</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Preferred Stocks (continued)		
Germany		
Consumer Discretionary	0.80 %	\$ 26,856,145
Consumer Staples	0.09	2,934,563
Healthcare	0.00	44,211
Total Germany (cost \$50,980,985)	<u>0.89</u>	<u>29,834,919</u>
South Korea		
Consumer Discretionary	0.13	4,320,430
Consumer Staples	0.00	153,885
Financials	0.02	803,634
Industrials	0.03	878,527
Information Technology	0.53	17,689,943
Total South Korea (cost \$20,840,186)	<u>0.71</u>	<u>23,846,419</u>
Total Preferred Stocks (cost \$154,689,235)	<u>3.92</u>	<u>131,593,898</u>
Warrants		
Canada		
Information Technology	-	-
Total Canada (cost \$0)	<u>-</u>	<u>-</u>
Total Warrants (cost \$0)	<u>-</u>	<u>-</u>
Total Investments in Securities, at fair value (cost \$3,070,475,807)	<u>98.96 %</u>	<u>\$ 3,323,397,421</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

Financial Derivative Instruments, at fair value

Forward Foreign Currency Contracts

<u>Currency</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Gain</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Loss</u>
AED/USD	- % \$	-	(0.00) % \$	(14)
AUD/USD	0.07	2,312,722	(0.22)	(6,977,920)
BHD/USD	0.00	189	(0.00)	(10,648)
BRL/USD	0.98	32,517,612	(0.08)	(2,473,422)
CAD/USD	0.03	840,487	(0.00)	(133,940)
CHF/USD	0.17	5,737,751	(0.00)	(163,395)
CLP/USD	0.07	2,343,501	(0.00)	(21,960)
CNH/USD	0.05	1,570,285	(0.00)	(4,717)
CNY/USD	0.02	621,666	(0.00)	(7,323)
COP/USD	0.04	1,285,740	(0.08)	(2,314,776)
CZK/USD	0.01	264,717	(0.00)	(148,330)
DKK/USD	0.09	2,888,893	(0.00)	(2,654)
EGP/USD	0.01	326,802	(0.00)	(68,108)
EUR/USD	0.30	10,126,385	(0.00)	(88,966)
GBP/USD	0.01	210,264	(0.04)	(1,332,811)
HKD/USD	0.01	225,984	(0.00)	(120,817)
HUF/USD	0.01	415,550	(0.01)	(193,848)
IDR/USD	0.07	2,361,265	(0.00)	(6,498)
ILS/USD	0.01	330,478	-	-
INR/USD	-	-	(0.01)	(200,209)
JPY/USD	2.53	85,109,506	-	-
KRW/USD	0.35	11,774,442	(0.02)	(746,034)
KWD/USD	0.00	6	-	-
KZT/USD	-	-	(0.01)	(366,204)
MXN/USD	0.05	1,831,491	(0.06)	(2,176,868)
NOK/USD	0.00	126,037	(0.00)	(159,385)
NZD/USD	0.03	939,501	(0.03)	(1,174,362)
OMR/USD	-	-	(0.00)	(22,011)
PEN/USD	0.00	15,292	(0.00)	(19,905)
PHP/USD	0.01	346,355	(0.00)	(13,626)
PLN/USD	0.01	422,933	(0.01)	(321,504)
QAR/USD	-	-	(0.00)	(16,841)
RON/USD	0.00	34,211	(0.00)	(2,356)
SAR/USD	0.00	324	(0.00)	(35,671)
SEK/USD	0.04	1,284,148	(0.02)	(610,827)
SGD/USD	0.01	476,042	-	-
THB/USD	0.00	110,853	(0.00)	(4,976)
TRY/USD	0.00	25,419	(0.07)	(2,217,475)

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

Financial Derivative Instruments, at fair value (continued)

Forward Foreign Currency Contracts (continued)

<u>Currency</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Gain</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Loss</u>
TWD/USD	0.16 % \$	5,367,509	- % \$	-
ZAR/USD	0.00	11,073	(0.00)	(56,954)
USD/AED	0.00	21	(0.00)	(938)
USD/AUD	0.29	9,838,686	(0.11)	(3,830,299)
USD/BHD	0.00	18	(0.00)	(1,171)
USD/BRL	0.01	412,703	(0.80)	(26,651,649)
USD/CAD	0.00	15,363	(0.05)	(1,712,929)
USD/CHF	0.14	4,730,966	(0.28)	(9,504,192)
USD/CLP	0.02	620,924	(0.02)	(519,698)
USD/CNH	0.00	588	(0.15)	(5,074,911)
USD/CNY	-	-	(0.02)	(680,801)
USD/COP	0.08	2,757,381	(0.07)	(2,362,678)
USD/CZK	-	-	(0.01)	(174,918)
USD/DKK	0.01	495,277	(0.03)	(968,451)
USD/EGP	-	-	(0.00)	(1,005)
USD/EUR	0.19	6,436,974	(0.14)	(4,761,816)
USD/GBP	0.42	13,788,114	(0.03)	(1,126,385)
USD/HKD	0.00	1,305	(0.01)	(337,211)
USD/HUF	-	-	(0.00)	(1,022)
USD/IDR	-	-	(0.10)	(3,210,701)
USD/ILS	-	-	(0.01)	(261,888)
USD/INR	0.03	842,491	(0.00)	(7,953)
USD/JPY	-	-	(4.16)	(139,310,544)
USD/KRW	0.02	597,971	(0.36)	(12,007,097)
USD/KWD	-	-	(0.00)	(2)
USD/KZT	0.00	18,998	(0.00)	(163,331)
USD/MAD	-	-	(0.00)	(65,722)
USD/MXN	0.00	162,129	(0.13)	(4,498,034)
USD/NOK	0.00	56,471	(0.07)	(2,482,317)
USD/NZD	0.08	2,805,170	(0.00)	(152,132)
USD/OMR	0.00	20	(0.00)	(1,595)
USD/PEN	0.00	21,810	(0.00)	(110,896)
USD/PHP	0.00	21,013	(0.02)	(515,783)
USD/PLN	-	-	(0.00)	(14,649)
USD/RON	-	-	(0.00)	(198)
USD/RSD	-	-	(0.00)	(1)
USD/SAR	-	-	(0.00)	(83)

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ACWI EX US FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

Financial Derivative Instruments, at fair value (continued)

Forward Foreign Currency Contracts (continued)

Currency	Percentage of Net Assets	Unrealized Gain	Percentage of Net Assets	Unrealized Loss
USD/SEK	0.05 % \$	1,519,466	(0.03) % \$	(1,061,998)
USD/SGD	-	-	(0.02)	(786,839)
USD/THB	0.00	6,568	(0.00)	(66,347)
USD/TRY	0.00	14,307	-	-
USD/TWD	-	-	(0.24)	(7,923,380)
USD/ZAR	0.02	713,979	-	-
Total Unrealized Gain (Loss) on Forward Foreign Currency Contracts	6.50 % \$	218,134,146	(7.52) % \$	(252,566,919)

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value		
Common Stocks		
Australia		
Communication Services	0.11 % \$	1,706,110
Consumer Discretionary	1.26	20,300,935
Energy	0.35	5,640,482
Financials	0.34	5,430,379
Industrials	0.30	4,746,909
Information Technology	0.10	1,665,854
Materials	0.04	653,281
Utilities	0.03	438,670
Total Australia (cost \$36,114,485)	<u>2.53</u>	<u>40,582,620</u>
Austria		
Energy	0.02	309,225
Financials	0.93	15,002,735
Materials	0.02	260,640
Total Austria (cost \$11,911,277)	<u>0.97</u>	<u>15,572,600</u>
Belgium		
Communication Services	0.08	1,335,087
Information Technology	0.04	613,277
Materials	0.08	1,281,472
Total Belgium (cost \$5,060,515)	<u>0.20</u>	<u>3,229,836</u>
Bermuda		
Consumer Discretionary	0.34	5,461,328
Energy	0.34	5,433,339
Financials	0.49	7,894,010
Industrials	0.38	6,188,746
Information Technology	0.05	851,233
Real Estate	0.06	1,014,056
Total Bermuda (cost \$26,614,218)	<u>1.66</u>	<u>26,842,712</u>
Brazil		
Consumer Discretionary	0.30	4,884,189
Consumer Staples	0.44	7,110,846
Energy	1.98	31,832,386
Financials	1.77	28,380,824
Industrials	0.29	4,713,715
Materials	0.02	246,201
Utilities	0.11	1,724,135
Total Brazil (cost \$78,297,607)	<u>4.91</u>	<u>78,892,296</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Canada		
Communication Services	0.03 % \$	446,644
Consumer Discretionary	1.40	22,449,885
Consumer Staples	0.10	1,560,112
Energy	1.92	30,858,629
Financials	0.63	10,191,425
Healthcare	0.01	108,390
Industrials	1.23	19,712,641
Information Technology	2.71	43,583,166
Materials	2.94	47,212,070
Utilities	0.01	227,373
Total Canada (cost \$155,329,004)	<u>10.98</u>	<u>176,350,335</u>
Cayman Islands		
Communication Services	0.70	11,255,817
Consumer Discretionary	1.20	19,368,824
Consumer Staples	0.21	3,316,607
Financials	0.00	60,493
Healthcare	0.07	1,101,191
Industrials	0.15	2,379,658
Information Technology	0.45	7,287,987
Materials	0.05	862,374
Total Cayman Islands (cost \$48,572,122)	<u>2.83</u>	<u>45,632,951</u>
Chile		
Communication Services	0.06	1,007,501
Consumer Discretionary	0.06	1,020,093
Consumer Staples	0.17	2,764,738
Financials	0.09	1,472,488
Industrials	0.11	1,694,556
Materials	0.03	404,143
Utilities	0.00	31,355
Total Chile (cost \$7,882,329)	<u>0.52</u>	<u>8,394,874</u>
China		
Communication Services	0.23	3,682,349
Consumer Discretionary	2.98	47,899,611
Energy	3.24	52,158,470
Financials	5.11	82,181,510
Healthcare	0.23	3,728,123
Industrials	1.48	23,847,538
Information Technology	1.25	20,031,695

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
China (continued)		
Materials	1.22 % \$	19,607,121
Utilities	<u>0.11</u>	<u>1,763,521</u>
Total China (cost \$232,349,872)	<u>15.85</u>	<u>254,899,938</u>
 Cyprus		
Energy	<u>0.16</u>	<u>2,639,241</u>
Total Cyprus (cost \$1,887,014)	<u>0.16</u>	<u>2,639,241</u>
 Czech Republic		
Financials	<u>0.03</u>	<u>434,298</u>
Total Czech Republic (cost \$456,095)	<u>0.03</u>	<u>434,298</u>
 Denmark		
Consumer Discretionary	0.57	9,113,590
Financials	0.03	546,469
Healthcare	1.61	25,819,388
Industrials	<u>0.42</u>	<u>6,712,333</u>
Total Denmark (cost \$28,575,574)	<u>2.63</u>	<u>42,191,780</u>
 Finland		
Financials	0.36	5,824,923
Industrials	0.82	13,222,003
Information Technology	0.06	939,051
Materials	<u>0.06</u>	<u>945,681</u>
Total Finland (cost \$19,958,721)	<u>1.30</u>	<u>20,931,658</u>
 France		
Communication Services	0.21	3,368,714
Energy	0.32	5,223,830
Financials	0.18	2,960,110
Information Technology	<u>0.12</u>	<u>1,997,815</u>
Total France (cost \$12,479,854)	<u>0.83</u>	<u>13,550,469</u>
 Germany		
Consumer Discretionary	1.43	22,935,131
Consumer Staples	0.03	432,409
Financials	0.96	15,398,876
Healthcare	0.30	4,846,199
Industrials	0.52	8,393,302
Information Technology	0.67	10,767,751

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Germany (continued)		
Materials	0.05 % \$	875,424
Utilities	<u>0.02</u>	<u>273,390</u>
Total Germany (cost \$68,474,631)	<u>3.98</u>	<u>63,922,482</u>
Greece		
Consumer Discretionary	0.02	263,222
Energy	0.00	64,865
Financials	0.17	2,652,901
Industrials	<u>0.24</u>	<u>3,847,231</u>
Total Greece (cost \$5,765,423)	<u>0.43</u>	<u>6,828,219</u>
Hong Kong		
Financials	0.12	1,888,191
Industrials	0.08	1,270,609
Information Technology	0.09	1,429,308
Materials	0.01	218,467
Real Estate	0.06	922,835
Utilities	<u>0.01</u>	<u>85,573</u>
Total Hong Kong (cost \$6,443,944)	<u>0.37</u>	<u>5,814,983</u>
Hungary		
Energy	0.01	147,779
Financials	0.46	7,331,021
Healthcare	<u>0.05</u>	<u>880,145</u>
Total Hungary (cost \$6,541,595)	<u>0.52</u>	<u>8,358,945</u>
Indonesia		
Consumer Discretionary	0.05	728,352
Energy	<u>0.11</u>	<u>1,831,223</u>
Total Indonesia (cost \$3,222,009)	<u>0.16</u>	<u>2,559,575</u>
Ireland		
Financials	<u>0.08</u>	<u>1,287,722</u>
Total Ireland (cost \$1,287,128)	<u>0.08</u>	<u>1,287,722</u>
Israel		
Communication Services	0.26	4,113,271
Consumer Discretionary	0.08	1,356,957
Energy	0.13	2,051,843
Financials	0.42	6,766,307
Healthcare	0.06	939,364

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Israel (continued)		
Industrials	0.03 % \$	440,274
Information Technology	1.20	19,288,443
Materials	0.22	3,521,442
Total Israel (cost \$44,637,069)	<u>2.40</u>	<u>38,477,901</u>
Italy		
Energy	0.27	4,364,368
Financials	2.71	43,581,499
Industrials	0.72	11,517,731
Materials	0.01	103,752
Total Italy (cost \$38,809,326)	<u>3.71</u>	<u>59,567,350</u>
Japan		
Communication Services	0.71	11,430,519
Consumer Discretionary	4.11	66,100,866
Consumer Staples	1.05	16,815,894
Energy	1.18	19,013,918
Financials	2.04	32,834,651
Healthcare	1.53	24,571,630
Industrials	3.81	61,184,417
Information Technology	5.22	83,884,040
Materials	0.67	10,784,081
Real Estate	0.02	255,595
Utilities	2.27	36,512,651
Total Japan (cost \$324,792,552)	<u>22.61</u>	<u>363,388,262</u>
Jersey		
Communication Services	0.13	2,148,064
Financials	0.17	2,724,729
Industrials	0.10	1,664,270
Materials	0.44	7,079,422
Total Jersey (cost \$13,109,479)	<u>0.84</u>	<u>13,616,485</u>
Luxembourg		
Communication Services	0.01	188,587
Consumer Discretionary	0.02	279,991
Materials	0.43	6,965,500
Total Luxembourg (cost \$8,565,831)	<u>0.46</u>	<u>7,434,078</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Malaysia		
Consumer Discretionary	0.25 % \$	4,004,351
Utilities	<u>0.07</u>	<u>1,146,800</u>
Total Malaysia (cost \$4,793,408)	<u>0.32</u>	<u>5,151,151</u>
Mauritius		
Consumer Staples	<u>0.01</u>	<u>124,655</u>
Total Mauritius (cost \$116,073)	<u>0.01</u>	<u>124,655</u>
Mexico		
Consumer Discretionary	0.06	1,028,735
Consumer Staples	0.01	203,602
Financials	<u>0.01</u>	<u>91,496</u>
Total Mexico (cost \$1,433,842)	<u>0.08</u>	<u>1,323,833</u>
Netherlands		
Communication Services	0.13	2,084,882
Consumer Discretionary	0.59	9,411,509
Consumer Staples	0.00	73
Energy	0.06	950,719
Financials	1.16	18,663,204
Healthcare	0.06	1,016,133
Industrials	0.99	15,889,800
Information Technology	<u>2.74</u>	<u>44,056,306</u>
Total Netherlands (cost \$86,786,701)	<u>5.73</u>	<u>92,072,626</u>
New Zealand		
Consumer Staples	0.05	749,965
Information Technology	<u>0.07</u>	<u>1,116,822</u>
Total New Zealand (cost \$1,281,622)	<u>0.12</u>	<u>1,866,787</u>
Norway		
Communication Services	0.11	1,727,276
Consumer Discretionary	0.05	853,677
Energy	1.27	20,469,018
Financials	0.06	914,211
Industrials	0.26	4,164,642
Information Technology	0.05	730,003
Materials	<u>0.17</u>	<u>2,733,424</u>
Total Norway (cost \$26,266,557)	<u>1.97</u>	<u>31,592,251</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Pakistan		
Energy	0.19 % \$	2,979,605
Financials	0.03	413,219
Materials	0.11	1,813,190
Utilities	0.01	87,439
Total Pakistan (cost \$4,706,811)	<u>0.34</u>	<u>5,293,453</u>
Peru		
Materials	0.02	284,946
Total Peru (cost \$270,745)	<u>0.02</u>	<u>284,946</u>
Philippines		
Industrials	0.02	275,055
Total Philippines (cost \$234,814)	<u>0.02</u>	<u>275,055</u>
Poland		
Energy	0.01	204,818
Financials	0.11	1,770,216
Information Technology	0.03	527,587
Materials	0.42	6,738,252
Utilities	0.00	67,832
Total Poland (cost \$7,644,089)	<u>0.57</u>	<u>9,308,705</u>
Portugal		
Communication Services	0.00	40,200
Consumer Discretionary	0.05	753,826
Consumer Staples	0.06	897,876
Energy	0.03	467,272
Financials	0.02	358,576
Total Portugal (cost \$2,373,852)	<u>0.16</u>	<u>2,517,750</u>
Russia		
Consumer Staples	0.00	273
Energy	0.00	32,400
Financials	0.01	110,389
Materials	0.00	613
Total Russia (cost \$34,593,055)	<u>0.01</u>	<u>143,675</u>
Singapore		
Consumer Discretionary	0.19	3,043,855
Consumer Staples	0.00	4,346
Financials	0.03	490,091

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Singapore (continued)		
Healthcare	0.07 % \$	1,096,403
Industrials	<u>0.20</u>	<u>3,176,564</u>
Total Singapore (cost \$8,665,704)	<u>0.49</u>	<u>7,811,259</u>
Slovenia		
Financials	0.01	195,352
Healthcare	<u>0.04</u>	<u>566,167</u>
Total Slovenia (cost \$540,903)	<u>0.05</u>	<u>761,519</u>
South Africa		
Consumer Discretionary	0.16	2,639,609
Energy	0.00	29,410
Information Technology	<u>0.11</u>	<u>1,737,574</u>
Total South Africa (cost \$3,625,388)	<u>0.27</u>	<u>4,406,593</u>
South Korea		
Communication Services	1.45	23,248,637
Consumer Discretionary	1.08	17,426,464
Consumer Staples	0.72	11,564,200
Energy	0.01	102,130
Financials	1.99	32,211,714
Healthcare	0.02	251,211
Industrials	1.20	19,224,106
Information Technology	1.76	28,432,355
Materials	0.07	1,142,189
Utilities	<u>0.04</u>	<u>564,850</u>
Total South Korea (cost \$121,330,848)	<u>8.34</u>	<u>134,167,856</u>
Spain		
Communication Services	-	-
Energy	0.39	6,344,184
Financials	1.76	28,246,772
Information Technology	<u>0.02</u>	<u>344,953</u>
Total Spain (cost \$23,802,280)	<u>2.17</u>	<u>34,935,909</u>
Sweden		
Communication Services	0.38	6,137,021
Consumer Discretionary	0.40	6,497,989
Consumer Staples	0.05	828,613
Financials	1.40	22,566,213
Industrials	0.39	6,346,484

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Sweden (continued)		
Information Technology	0.88 % \$	14,117,302
Materials	<u>0.02</u>	<u>292,324</u>
Total Sweden (cost \$51,589,612)	<u>3.52</u>	<u>56,785,946</u>
Switzerland		
Consumer Discretionary	0.12	1,965,925
Consumer Staples	0.03	508,853
Energy	-	-
Financials	0.40	6,430,294
Healthcare	1.17	18,829,772
Industrials	0.81	12,949,343
Information Technology	0.43	6,940,907
Materials	<u>0.15</u>	<u>2,418,283</u>
Total Switzerland (cost \$50,577,161)	<u>3.11</u>	<u>50,043,377</u>
Taiwan		
Industrials	0.02	377,171
Information Technology	<u>3.98</u>	<u>64,063,287</u>
Total Taiwan (cost \$55,630,346)	<u>4.00</u>	<u>64,440,458</u>
Thailand		
Energy	0.37	5,937,927
Financials	0.90	14,525,180
Healthcare	<u>0.01</u>	<u>162,210</u>
Total Thailand (cost \$23,149,359)	<u>1.28</u>	<u>20,625,317</u>
Turkey		
Communication Services	0.11	1,816,446
Consumer Staples	0.01	131,215
Energy	0.02	251,157
Financials	0.19	3,025,379
Healthcare	0.08	1,335,677
Industrials	<u>0.44</u>	<u>7,086,273</u>
Total Turkey (cost \$6,546,411)	<u>0.85</u>	<u>13,646,147</u>
United Arab Emirates		
Real Estate	<u>0.01</u>	<u>149,219</u>
Total United Arab Emirates (cost \$145,320)	<u>0.01</u>	<u>149,219</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
United Kingdom		
Communication Services	1.28 % \$	20,645,089
Consumer Discretionary	0.16	2,580,469
Consumer Staples	0.30	4,748,496
Energy	1.25	20,093,638
Financials	2.02	32,692,813
Healthcare	0.68	10,861,817
Industrials	2.21	35,559,225
Information Technology	0.46	7,339,293
Materials	1.08	17,303,366
Utilities	0.00	27,450
Total United Kingdom (cost \$128,666,695)	<u>9.44</u>	<u>151,851,656</u>
Total Common Stocks (cost \$1,831,909,270)	<u>123.84</u>	<u>1,990,981,753</u>
Preferred Stocks		
Brazil		
Energy	0.92	14,811,855
Financials	0.62	9,992,280
Industrials	0.00	60,544
Total Brazil (cost \$22,842,683)	<u>1.54</u>	<u>24,864,679</u>
Colombia		
Financials	0.02	281,907
Total Colombia (cost \$263,403)	<u>0.02</u>	<u>281,907</u>
Germany		
Consumer Discretionary	1.15	18,465,806
Consumer Staples	0.04	635,397
Total Germany (cost \$26,324,458)	<u>1.19</u>	<u>19,101,203</u>
South Korea		
Consumer Discretionary	0.47	7,520,780
Consumer Staples	0.05	802,439
Financials	0.00	72,837
Information Technology	0.39	6,271,564
Total South Korea (cost \$13,874,858)	<u>0.91</u>	<u>14,667,620</u>
Total Preferred Stocks (cost \$63,305,402)	<u>3.66</u>	<u>58,915,409</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Warrants		
Canada		
Information Technology	- %	\$ -
Total Canada (cost \$0)	-	-
Thailand		
Financials	-	-
Total Thailand (cost \$0)	-	-
Total Warrants (cost \$0)	-	-
Short-term investment funds (cost \$1,357,225)	0.08	1,357,225
Total Investments in Securities, at fair value (cost \$1,896,571,890)	127.58 %	\$ 2,051,254,387

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value		
Common Stocks		
Australia		
Consumer Discretionary	(0.19) % \$	(3,084,389)
Energy	(0.22)	(3,497,610)
Financials	(0.10)	(1,613,214)
Information Technology	(0.01)	(220,673)
Materials	(1.59)	(25,636,406)
Real Estate	(0.14)	(2,192,026)
Total Australia (proceeds \$54,245,713)	<u>(2.25)</u>	<u>(36,244,318)</u>
Belgium		
Healthcare	(0.07)	(1,205,681)
Utilities	(0.28)	(4,448,073)
Total Belgium (proceeds \$6,917,643)	<u>(0.35)</u>	<u>(5,653,754)</u>
Bermuda		
Healthcare	(0.00)	(8,910)
Total Bermuda (proceeds \$95,450)	<u>(0.00)</u>	<u>(8,910)</u>
Brazil		
Materials	(0.02)	(311,084)
Total Brazil (proceeds \$358,400)	<u>(0.02)</u>	<u>(311,084)</u>
Canada		
Consumer Discretionary	(0.05)	(761,344)
Consumer Staples	(0.05)	(871,327)
Energy	(3.09)	(49,663,054)
Healthcare	(0.14)	(2,284,814)
Industrials	(0.39)	(6,300,531)
Information Technology	(0.05)	(752,309)
Materials	(1.23)	(19,852,115)
Real Estate	(0.34)	(5,438,135)
Total Canada (proceeds \$102,550,286)	<u>(5.34)</u>	<u>(85,923,629)</u>
Cayman Islands		
Communication Services	(0.17)	(2,735,395)
Consumer Discretionary	(0.85)	(13,702,368)
Consumer Staples	(0.01)	(175,347)
Healthcare	(0.15)	(2,463,025)
Industrials	(0.06)	(1,042,628)
Information Technology	(0.07)	(1,141,184)
Total Cayman Islands (proceeds \$49,390,157)	<u>(1.31)</u>	<u>(21,259,947)</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value (continued)		
Common Stocks (continued)		
China		
Consumer Discretionary	(0.03) %	\$ (522,104)
Healthcare	<u>(0.04)</u>	<u>(599,176)</u>
Total China (proceeds \$2,309,477)	<u>(0.07)</u>	<u>(1,121,280)</u>
Cyprus		
Consumer Discretionary	(0.00)	(347)
Real Estate	<u>(0.00)</u>	<u>(100)</u>
Total Cyprus (proceeds \$1,754,962)	<u>(0.00)</u>	<u>(447)</u>
Denmark		
Healthcare	(0.89)	(14,299,149)
Utilities	<u>(0.03)</u>	<u>(498,149)</u>
Total Denmark (proceeds \$11,144,062)	<u>(0.92)</u>	<u>(14,797,298)</u>
France		
Healthcare	<u>(0.17)</u>	<u>(2,655,885)</u>
Total France (proceeds \$3,490,970)	<u>(0.17)</u>	<u>(2,655,885)</u>
Germany		
Consumer Discretionary	(0.24)	(3,809,824)
Financials	(0.40)	(6,387,863)
Healthcare	(0.43)	(6,875,305)
Industrials	(0.17)	(2,787,144)
Information Technology	<u>(0.01)</u>	<u>(168,131)</u>
Total Germany (proceeds \$24,075,996)	<u>(1.25)</u>	<u>(20,028,267)</u>
Guernsey		
Consumer Discretionary	<u>(0.16)</u>	<u>(2,589,469)</u>
Total Guernsey (proceeds \$2,797,196)	<u>(0.16)</u>	<u>(2,589,469)</u>
India		
Financials	<u>(1.78)</u>	<u>(28,555,379)</u>
Total India (proceeds \$27,369,481)	<u>(1.78)</u>	<u>(28,555,379)</u>
Isle of Man		
Consumer Discretionary	<u>(0.38)</u>	<u>(6,040,908)</u>
Total Isle of Man (proceeds \$6,795,242)	<u>(0.38)</u>	<u>(6,040,908)</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value (continued)		
Common Stocks (continued)		
Israel		
Consumer Discretionary	(0.28) %	\$ (4,447,935)
Healthcare	(0.25)	(4,060,899)
Industrials	(0.07)	(1,068,291)
Information Technology	(0.05)	(807,857)
Real Estate	(0.23)	(3,682,423)
Utilities	(0.00)	(75,553)
Total Israel (proceeds \$16,169,624)	<u>(0.88)</u>	<u>(14,142,958)</u>
Italy		
Healthcare	(0.22)	(3,565,516)
Utilities	(0.03)	(475,488)
Total Italy (proceeds \$4,597,292)	<u>(0.25)</u>	<u>(4,041,004)</u>
Japan		
Communication Services	(0.31)	(5,046,634)
Consumer Discretionary	(1.22)	(19,629,836)
Consumer Staples	(0.01)	(171,820)
Financials	(0.46)	(7,470,270)
Healthcare	(0.61)	(9,844,750)
Industrials	(0.39)	(6,300,515)
Information Technology	(2.64)	(42,478,520)
Materials	(0.04)	(717,763)
Real Estate	(0.13)	(2,133,731)
Total Japan (proceeds \$120,702,623)	<u>(5.81)</u>	<u>(93,793,839)</u>
Jersey		
Industrials	(0.14)	(2,205,879)
Materials	(0.04)	(685,390)
Total Jersey (proceeds \$3,698,134)	<u>(0.18)</u>	<u>(2,891,269)</u>
Mexico		
Communication Services	(0.00)	(55,676)
Materials	(0.01)	(99,092)
Total Mexico (proceeds \$153,024)	<u>(0.01)</u>	<u>(154,768)</u>
Netherlands		
Consumer Discretionary	(1.28)	(20,570,896)
Consumer Staples	(0.33)	(5,277,478)
Healthcare	(1.81)	(29,035,280)

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value (continued)		
Common Stocks (continued)		
Netherlands (continued)		
Industrials	(0.04) %	\$ (600,477)
Materials	<u>(0.16)</u>	<u>(2,629,982)</u>
Total Netherlands (proceeds \$66,424,904)	<u>(3.62)</u>	<u>(58,114,113)</u>
Norway		
Industrials	(0.08)	(1,247,254)
Information Technology	<u>(0.06)</u>	<u>(1,003,817)</u>
Total Norway (proceeds \$4,773,561)	<u>(0.14)</u>	<u>(2,251,071)</u>
Portugal		
Utilities	<u>(0.75)</u>	<u>(12,048,982)</u>
Total Portugal (proceeds \$12,109,298)	<u>(0.75)</u>	<u>(12,048,982)</u>
Spain		
Utilities	<u>(0.31)</u>	<u>(4,950,012)</u>
Total Spain (proceeds \$5,520,101)	<u>(0.31)</u>	<u>(4,950,012)</u>
Sweden		
Industrials	(1.28)	(20,553,901)
Real Estate	<u>(0.28)</u>	<u>(4,437,099)</u>
Total Sweden (proceeds \$31,174,481)	<u>(1.56)</u>	<u>(24,991,000)</u>
Switzerland		
Consumer Staples	(0.11)	(1,707,702)
Healthcare	(0.20)	(3,162,495)
Information Technology	<u>(0.01)</u>	<u>(194,834)</u>
Total Switzerland (proceeds \$10,835,601)	<u>(0.32)</u>	<u>(5,065,031)</u>
Thailand		
Utilities	<u>(0.02)</u>	<u>(358,858)</u>
Total Thailand (proceeds \$497,497)	<u>(0.02)</u>	<u>(358,858)</u>
United Kingdom		
Communication Services	(0.10)	(1,538,462)
Consumer Discretionary	(0.07)	(1,136,463)
Consumer Staples	(0.13)	(2,011,783)
Healthcare	(0.35)	(5,685,115)
Industrials	(0.26)	(4,191,790)
Information Technology	(0.10)	(1,533,780)

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value (continued)		
Common Stocks (continued)		
United Kingdom (continued)		
Materials	(0.04) %	\$ (675,254)
Utilities	<u>(0.06)</u>	<u>(986,317)</u>
Total United Kingdom (proceeds \$37,158,043)	<u>(1.11)</u>	<u>(17,758,964)</u>
United States		
Healthcare	(0.04)	(581,740)
Materials	<u>(0.08)</u>	<u>(1,306,989)</u>
Total United States (proceeds \$7,965,886)	<u>(0.12)</u>	<u>(1,888,729)</u>
Total Common Stocks (proceeds \$615,075,104)	<u>(29.08)</u>	<u>(467,641,173)</u>
Preferred Stocks		
Germany		
Healthcare	<u>(0.28)</u>	<u>(4,447,112)</u>
Total Germany (proceeds \$5,212,011)	<u>(0.28)</u>	<u>(4,447,112)</u>
Total Preferred Stocks (proceeds \$5,212,011)	<u>(0.28)</u>	<u>(4,447,112)</u>
Exchange-Traded Funds ⁽¹⁾		
United States		
Financials	<u>(0.14)</u>	<u>(2,263,508)</u>
Total United States (proceeds \$1,913,712)	<u>(0.14)</u>	<u>(2,263,508)</u>
Total Exchange-Traded Funds (proceeds \$1,913,712)	<u>(0.14)</u>	<u>(2,263,508)</u>
Warrants		
Australia		
Consumer Discretionary	<u>-</u>	<u>-</u>
Total Australia (proceeds \$0)	<u>-</u>	<u>-</u>
Thailand		
Industrials	<u>(0.00)</u>	<u>(80)</u>
Total Thailand (proceeds \$440)	<u>(0.00)</u>	<u>(80)</u>
Total Warrants (proceeds \$440)	<u>(0.00)</u>	<u>(80)</u>
Total Securities Sold Short , at fair value (proceeds \$622,201,258)	<u>(29.50) %</u>	<u>\$ (474,351,873)</u>

(1) Country classification for exchange-traded funds is not based on the portfolio composition of each exchange-traded fund.

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

Financial Derivative Instruments, at fair value

Forward Foreign Currency Contracts

Currency	Percentage of Net Assets	Unrealized Gain	Percentage of Net Assets	Unrealized Loss
AUD/USD	0.13 % \$	2,028,210	(0.31) % \$	(4,862,565)
BHD/USD	0.00	2,095	(0.00)	(56,232)
BRL/USD	0.60	9,596,993	(0.06)	(1,027,146)
CAD/USD	0.07	1,068,883	(0.02)	(390,603)
CHF/USD	0.14	2,171,995	(0.02)	(301,733)
CLP/USD	0.01	138,296	(0.01)	(207,543)
CNH/USD	0.01	194,674	(0.00)	(75)
CNY/USD	0.01	125,529	(0.00)	(7,168)
COP/USD	0.05	833,605	-	-
CZK/USD	0.05	773,141	(0.00)	(4,561)
DKK/USD	0.03	469,458	(0.00)	(3,560)
EGP/USD	0.00	13,181	(0.00)	(32,751)
EUR/USD	0.26	4,139,072	(0.00)	(3,182)
GBP/USD	0.01	145,675	(0.09)	(1,472,452)
HKD/USD	0.00	15,968	(0.00)	(47,253)
HUF/USD	0.02	323,144	(0.00)	(31,779)
IDR/USD	0.02	259,706	(0.00)	(2,376)
ILS/USD	0.05	871,787	-	-
INR/USD	-	-	(0.00)	(22,823)
JPY/USD	3.26	52,540,779	(0.00)	(13,436)
KRW/USD	0.18	2,940,784	(0.01)	(112,727)
KWD/USD	0.00	739	-	-
KZT/USD	0.00	6,974	-	-
MXN/USD	0.01	153,903	-	-
NOK/USD	0.00	60,756	(0.02)	(378,047)
NZD/USD	0.01	205,219	(0.07)	(1,176,902)
PEN/USD	-	-	(0.00)	(399)
PHP/USD	0.00	6,561	-	-
PLN/USD	0.02	310,928	(0.00)	(33,008)
QAR/USD	-	-	(0.00)	(575)
RON/USD	0.00	3	-	-
SAR/USD	0.00	5	(0.00)	(1,918)
SEK/USD	0.05	773,920	(0.04)	(591,374)
SGD/USD	0.00	69,237	(0.00)	(3,089)
THB/USD	0.01	100,080	(0.00)	(38,235)
TRY/USD	0.00	10,315	(0.02)	(330,674)
TWD/USD	0.04	719,198	-	-
ZAR/USD	-	-	(0.05)	(727,651)

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

Financial Derivative Instruments, at fair value (continued)

Forward Foreign Currency Contracts (continued)

Currency	Percentage of Net Assets	Unrealized Gain	Percentage of Net Assets	Unrealized Loss
USD/AED	0.00 % \$	2	(0.00) % \$	(416)
USD/AUD	0.46	7,325,651	(0.07)	(1,064,171)
USD/BHD	-	-	(0.00)	(7,868)
USD/BRL	0.01	81,050	(0.29)	(4,567,511)
USD/CAD	0.00	34,503	(0.12)	(1,849,679)
USD/CHF	0.08	1,259,787	(0.16)	(2,495,081)
USD/CLP	0.00	6,367	-	-
USD/CNH	0.00	736	(0.08)	(1,287,359)
USD/CNY	-	-	(0.01)	(96,128)
USD/COP	-	-	(0.05)	(857,982)
USD/CZK	-	-	(0.03)	(548,220)
USD/DKK	0.00	12,283	(0.06)	(918,212)
USD/EUR	0.12	1,955,017	(0.26)	(4,250,972)
USD/GBP	0.17	2,666,551	(0.03)	(524,851)
USD/HKD	0.00	18,877	(0.00)	(7,067)
USD/HUF	-	-	(0.00)	(14,812)
USD/IDR	0.00	1,855	(0.02)	(293,016)
USD/ILS	-	-	(0.00)	(6,235)
USD/INR	0.01	239,756	(0.00)	(8,899)
USD/JPY	-	-	(5.02)	(80,580,209)
USD/KRW	0.01	115,196	(0.13)	(2,103,434)
USD/KWD	-	-	(0.00)	(1,085)
USD/MAD	-	-	(0.01)	(103,907)
USD/MXN	0.00	5,030	(0.02)	(328,726)
USD/NOK	0.00	22,605	(0.08)	(1,218,490)
USD/NZD	0.04	664,070	(0.02)	(249,352)
USD/PEN	-	-	(0.00)	(13,215)
USD/PHP	0.00	5,655	(0.00)	(67,140)
USD/PLN	0.00	12,906	(0.00)	(50,224)
USD/QAR	-	-	(0.00)	(2)
USD/RON	-	-	(0.00)	(7)
USD/SEK	0.03	472,222	(0.04)	(672,723)
USD/SGD	-	-	(0.01)	(83,822)
USD/THB	0.00	4,563	(0.00)	(52,108)
USD/TWD	-	-	(0.07)	(1,098,923)
USD/ZAR	0.03	459,187	-	-
Total Unrealized Gain (Loss) on				
Forward Foreign Currency				
Contracts	6.00 % \$	96,434,682	(7.30) % \$	(117,303,683)

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

Futures Contracts

	<u>Percentage of Net Assets</u>	<u>Unrealized Gain</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Loss</u>
Exchange-Traded Futures				
Equity Index – Long Exposure	0.00 %	\$ 46,624	(0.05) %	\$ (777,868)
Equity Index – Short Exposure	<u>-</u>	<u>-</u>	<u>(0.12)</u>	<u>(1,922,132)</u>
Total Unrealized Gain (Loss) on Futures Contracts	<u>0.00 %</u>	<u>\$ 46,624</u>	<u>(0.17) %</u>	<u>\$ (2,700,000)</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value		
Common Stocks		
Australia		
Communication Services	0.49 % \$	4,585,125
Consumer Discretionary	1.79	16,869,009
Energy	0.05	443,456
Financials	0.38	3,595,521
Industrials	1.11	10,429,194
Information Technology	0.12	1,100,763
Materials	0.29	2,705,414
Utilities	0.02	161,747
Total Australia (cost \$34,825,691)	<u>4.25</u>	<u>39,890,229</u>
Austria		
Energy	0.12	1,086,383
Financials	0.83	7,796,164
Industrials	0.01	105,363
Materials	0.07	614,084
Total Austria (cost \$7,557,520)	<u>1.03</u>	<u>9,601,994</u>
Belgium		
Communication Services	0.01	116,894
Total Belgium (cost \$174,769)	<u>0.01</u>	<u>116,894</u>
Bermuda		
Communication Services	0.06	600,009
Consumer Discretionary	0.17	1,558,982
Financials	0.13	1,203,044
Industrials	0.48	4,481,792
Utilities	0.01	70,606
Total Bermuda (cost \$8,461,265)	<u>0.85</u>	<u>7,914,433</u>
Brazil		
Consumer Staples	0.21	1,942,195
Energy	0.79	7,458,383
Financials	0.38	3,591,207
Total Brazil (cost \$10,908,111)	<u>1.38</u>	<u>12,991,785</u>
Canada		
Consumer Discretionary	0.12	1,156,297
Consumer Staples	0.09	835,309
Energy	1.94	18,231,320

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Canada (continued)		
Industrials	1.07 % \$	10,066,927
Information Technology	1.35	12,699,210
Materials	2.19	20,582,312
Total Canada (cost \$58,350,277)	<u>6.76</u>	<u>63,571,375</u>
Cayman Islands		
Communication Services	0.40	3,799,250
Consumer Discretionary	0.72	6,825,754
Consumer Staples	0.13	1,244,851
Energy	0.01	60,961
Healthcare	0.02	226,936
Industrials	0.17	1,559,948
Information Technology	0.04	398,142
Materials	0.03	320,338
Total Cayman Islands (cost \$15,878,387)	<u>1.52</u>	<u>14,436,180</u>
Chile		
Industrials	0.01	48,752
Materials	0.01	72,730
Utilities	0.01	103,032
Total Chile (cost \$239,383)	<u>0.03</u>	<u>224,514</u>
China		
Communication Services	0.17	1,647,579
Consumer Discretionary	1.51	14,233,453
Energy	1.97	18,527,249
Financials	1.92	18,073,835
Healthcare	0.21	1,987,725
Industrials	1.84	17,326,918
Information Technology	1.07	10,098,447
Materials	1.36	12,784,553
Real Estate	0.04	331,444
Utilities	0.16	1,520,859
Total China (cost \$85,377,968)	<u>10.25</u>	<u>96,532,062</u>
Cyprus		
Energy	0.24	2,218,449
Materials	0.09	857,656
Total Cyprus (cost \$2,734,754)	<u>0.33</u>	<u>3,076,105</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Denmark		
Consumer Discretionary	0.80 % \$	7,544,386
Financials	0.32	3,007,961
Healthcare	2.98	28,061,475
Industrials	0.35	3,298,646
Total Denmark (cost \$19,896,889)	<u>4.45</u>	<u>41,912,468</u>
Finland		
Consumer Discretionary	0.07	670,926
Financials	0.46	4,371,300
Industrials	0.43	4,009,537
Information Technology	0.26	2,478,791
Materials	0.17	1,604,966
Total Finland (cost \$11,324,085)	<u>1.39</u>	<u>13,135,520</u>
France		
Communication Services	0.29	2,768,314
Consumer Staples	0.01	88,688
Energy	0.62	5,873,780
Financials	2.28	21,435,464
Industrials	0.07	703,926
Information Technology	0.10	947,030
Materials	0.03	301,534
Utilities	0.07	637,800
Total France (cost \$30,170,537)	<u>3.47</u>	<u>32,756,536</u>
Germany		
Communication Services	0.07	672,832
Consumer Discretionary	1.45	13,629,483
Consumer Staples	0.37	3,491,025
Financials	1.14	10,699,104
Healthcare	0.26	2,408,690
Industrials	0.96	9,050,637
Information Technology	2.31	21,776,949
Materials	0.20	1,909,644
Utilities	0.22	2,080,341
Total Germany (cost \$61,142,169)	<u>6.98</u>	<u>65,718,705</u>
Greece		
Communication Services	0.02	205,089
Total Greece (cost \$212,222)	<u>0.02</u>	<u>205,089</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Hong Kong		
Financials	0.09 % \$	853,683
Industrials	0.56	5,266,952
Real Estate	0.22	2,064,284
Total Hong Kong (cost \$8,557,295)	<u>0.87</u>	<u>8,184,919</u>
Indonesia		
Utilities	0.07	688,945
Total Indonesia (cost \$582,483)	<u>0.07</u>	<u>688,945</u>
Ireland		
Consumer Staples	0.11	1,034,394
Financials	0.10	953,670
Total Ireland (cost \$1,614,991)	<u>0.21</u>	<u>1,988,064</u>
Israel		
Communication Services	0.04	344,839
Consumer Discretionary	0.09	844,242
Energy	0.01	109,406
Financials	0.78	7,345,331
Healthcare	0.12	1,124,172
Information Technology	0.68	6,410,405
Materials	0.06	537,091
Total Israel (cost \$18,468,401)	<u>1.78</u>	<u>16,715,486</u>
Italy		
Communication Services	0.03	270,574
Energy	0.12	1,102,465
Financials	4.60	43,265,947
Industrials	0.69	6,478,482
Information Technology	0.04	416,697
Materials	0.05	424,835
Total Italy (cost \$29,903,953)	<u>5.53</u>	<u>51,959,000</u>
Japan		
Communication Services	1.33	12,508,002
Consumer Discretionary	5.58	52,527,177
Consumer Staples	1.47	13,807,729
Energy	0.93	8,719,898
Financials	3.70	34,864,271
Healthcare	2.37	22,340,460
Industrials	5.48	51,583,310

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Japan (continued)		
Information Technology	7.13 % \$	67,225,013
Materials	0.97	9,148,439
Real Estate	0.08	782,532
Utilities	1.66	15,670,586
Total Japan (cost \$261,113,894)	<u>30.70</u>	<u>289,177,417</u>
Jersey		
Communication Services	0.05	459,542
Financials	0.17	1,646,996
Industrials	0.69	6,464,320
Materials	0.69	6,512,916
Total Jersey (cost \$13,091,450)	<u>1.60</u>	<u>15,083,774</u>
Kazakhstan		
Financials	0.28	2,665,605
Total Kazakhstan (cost \$2,203,612)	<u>0.28</u>	<u>2,665,605</u>
Luxembourg		
Communication Services	0.11	1,036,025
Consumer Discretionary	0.08	752,358
Materials	0.58	5,501,100
Total Luxembourg (cost \$7,578,842)	<u>0.77</u>	<u>7,289,483</u>
Mexico		
Communication Services	0.03	290,551
Consumer Discretionary	0.04	418,179
Total Mexico (cost \$792,228)	<u>0.07</u>	<u>708,730</u>
Netherlands		
Communication Services	0.06	593,044
Consumer Discretionary	0.92	8,620,498
Energy	0.09	892,557
Financials	1.49	14,067,531
Healthcare	0.12	1,106,189
Industrials	1.01	9,498,851
Information Technology	3.64	34,253,050
Real Estate	0.02	183,650
Total Netherlands (cost \$65,512,243)	<u>7.35</u>	<u>69,215,370</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
New Zealand		
Consumer Staples	0.15 % \$	1,421,570
Information Technology	<u>0.04</u>	<u>415,118</u>
Total New Zealand (cost \$1,218,584)	<u>0.19</u>	<u>1,836,688</u>
 Norway		
Communication Services	0.18	1,737,141
Consumer Staples	0.02	192,233
Energy	1.54	14,458,087
Financials	0.15	1,456,138
Industrials	0.31	2,905,701
Materials	<u>0.08</u>	<u>723,236</u>
Total Norway (cost \$19,325,142)	<u>2.28</u>	<u>21,472,536</u>
 Pakistan		
Energy	<u>0.00</u>	<u>7,477</u>
Total Pakistan (cost \$6,717)	<u>0.00</u>	<u>7,477</u>
 Panama		
Financials	<u>0.04</u>	<u>397,038</u>
Total Panama (cost \$476,917)	<u>0.04</u>	<u>397,038</u>
 Portugal		
Communication Services	0.01	111,949
Consumer Staples	0.03	308,218
Energy	0.06	538,644
Financials	0.11	996,976
Materials	<u>0.02</u>	<u>212,489</u>
Total Portugal (cost \$1,648,851)	<u>0.23</u>	<u>2,168,276</u>
 Russia		
Energy	0.00	8,349
Financials	<u>0.00</u>	<u>5,872</u>
Total Russia (cost \$5,118,584)	<u>0.00</u>	<u>14,221</u>
 Singapore		
Consumer Discretionary	0.01	56,869
Consumer Staples	0.48	4,482,629
Financials	0.56	5,264,366
Healthcare	0.01	100,418
Industrials	0.20	1,905,638

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Singapore (continued)		
Real Estate	0.02 % \$	161,437
Utilities	<u>0.25</u>	<u>2,359,151</u>
Total Singapore (cost \$13,839,816)	<u>1.53</u>	<u>14,330,508</u>
 South Africa		
Industrials	<u>0.02</u>	<u>141,461</u>
Total South Africa (cost \$127,647)	<u>0.02</u>	<u>141,461</u>
 South Korea		
Communication Services	0.20	1,841,435
Consumer Discretionary	0.29	2,747,354
Consumer Staples	0.16	1,534,003
Financials	0.54	5,130,469
Information Technology	0.09	836,416
Materials	0.10	936,686
Utilities	<u>0.05</u>	<u>453,119</u>
Total South Korea (cost \$12,676,194)	<u>1.43</u>	<u>13,479,482</u>
 Spain		
Consumer Discretionary	0.09	820,868
Energy	0.96	9,029,511
Financials	2.20	20,730,210
Industrials	0.02	178,292
Information Technology	<u>0.20</u>	<u>1,868,265</u>
Total Spain (cost \$22,671,327)	<u>3.47</u>	<u>32,627,146</u>
 Sweden		
Communication Services	0.52	4,869,093
Consumer Discretionary	0.79	7,429,905
Consumer Staples	0.00	43,746
Financials	1.49	14,073,214
Healthcare	0.07	676,685
Industrials	0.56	5,279,783
Information Technology	<u>1.00</u>	<u>9,430,957</u>
Total Sweden (cost \$36,658,347)	<u>4.43</u>	<u>41,803,383</u>
 Switzerland		
Consumer Discretionary	0.07	670,777
Consumer Staples	0.37	3,489,598
Financials	1.37	12,895,321
Healthcare	3.30	31,053,047

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Switzerland (continued)		
Industrials	0.92 % \$	8,660,415
Information Technology	0.56	5,238,708
Materials	0.52	4,888,488
Total Switzerland (cost \$67,648,660)	<u>7.11</u>	<u>66,896,354</u>
Taiwan		
Consumer Discretionary	0.01	117,473
Information Technology	0.17	1,555,052
Total Taiwan (cost \$1,480,794)	<u>0.18</u>	<u>1,672,525</u>
Thailand		
Consumer Discretionary	0.01	95,353
Energy	0.12	1,091,323
Financials	0.22	2,039,789
Healthcare	0.02	181,537
Total Thailand (cost \$3,300,881)	<u>0.37</u>	<u>3,408,002</u>
Turkey		
Information Technology	0.01	76,940
Total Turkey (cost \$80,867)	<u>0.01</u>	<u>76,940</u>
United Kingdom		
Communication Services	1.67	15,728,952
Consumer Discretionary	0.40	3,808,340
Consumer Staples	0.16	1,484,290
Energy	1.95	18,350,496
Financials	2.95	27,819,695
Healthcare	1.24	11,716,027
Industrials	2.63	24,730,122
Information Technology	0.36	3,429,500
Materials	1.51	14,178,183
Utilities	0.02	225,731
Total United Kingdom (cost \$104,712,116)	<u>12.89</u>	<u>121,471,336</u>
Total Common Stocks (cost \$1,047,664,863)	<u>126.13</u>	<u>1,187,564,055</u>
Preferred Stocks		
Brazil		
Energy	0.27	2,557,926
Financials	0.15	1,444,588
Total Brazil (cost \$3,732,433)	<u>0.42</u>	<u>4,002,514</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Preferred Stocks (continued)		
Germany		
Consumer Discretionary	0.94 % \$	8,796,659
Consumer Staples	<u>0.32</u>	<u>3,056,844</u>
Total Germany (cost \$13,960,638)	<u>1.26</u>	<u>11,853,503</u>
South Korea		
Consumer Discretionary	0.12	1,122,224
Financials	<u>0.09</u>	<u>842,773</u>
Total South Korea (cost \$1,588,916)	<u>0.21</u>	<u>1,964,997</u>
Total Preferred Stocks (cost \$19,281,987)	<u>1.89</u>	<u>17,821,014</u>
Rights		
Italy		
Industrials	<u>0.01</u>	<u>105,614</u>
Total Italy (cost \$89,446)	<u>0.01</u>	<u>105,614</u>
Total Rights (cost \$89,446)	<u>0.01</u>	<u>105,614</u>
Warrants		
Canada		
Information Technology	<u>-</u>	<u>-</u>
Total Canada (cost \$0)	<u>-</u>	<u>-</u>
Total Warrants (cost \$0)	<u>-</u>	<u>-</u>
Short-Term Investment Funds (cost \$768,137)	<u>0.08</u>	<u>768,137</u>
Total Investments in Securities, at fair value (cost \$1,067,804,433)	<u><u>128.11</u> % \$</u>	<u><u>1,206,258,820</u></u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value		
Common Stocks		
Argentina		
Utilities	(0.01) %	\$ (47,859)
Total Argentina (proceeds \$47,431)	(0.01)	(47,859)
Australia		
Consumer Discretionary	(0.16)	(1,485,992)
Energy	(0.14)	(1,296,711)
Financials	(0.14)	(1,313,553)
Healthcare	(0.02)	(174,271)
Industrials	(0.05)	(513,169)
Information Technology	(0.03)	(288,121)
Materials	(0.94)	(8,854,227)
Real Estate	(0.05)	(437,840)
Total Australia (proceeds \$18,303,456)	(1.53)	(14,363,884)
Austria		
Materials	(0.03)	(302,455)
Total Austria (proceeds \$265,552)	(0.03)	(302,455)
Bermuda		
Energy	(0.01)	(97,125)
Total Bermuda (proceeds \$97,162)	(0.01)	(97,125)
Brazil		
Industrials	(0.03)	(301,312)
Materials	(0.02)	(199,259)
Total Brazil (proceeds \$721,981)	(0.05)	(500,571)
Canada		
Communication Services	(0.00)	(22,693)
Consumer Discretionary	(0.03)	(309,648)
Consumer Staples	(0.02)	(158,058)
Energy	(3.59)	(33,828,491)
Healthcare	(0.18)	(1,651,251)
Industrials	(0.25)	(2,384,109)
Information Technology	(0.02)	(148,768)
Materials	(1.01)	(9,489,070)
Real Estate	(0.38)	(3,543,974)
Total Canada (proceeds \$62,502,540)	(5.48)	(51,536,062)

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value (continued)		
Common Stocks (continued)		
Cayman Islands		
Communication Services	(0.27) % \$	(2,521,342)
Consumer Discretionary	(0.69)	(6,512,519)
Consumer Staples	(0.06)	(575,729)
Energy	(0.03)	(293,571)
Financials	(0.00)	(28,531)
Healthcare	(0.52)	(4,857,601)
Industrials	(0.05)	(431,386)
Information Technology	(0.08)	(771,497)
Materials	(0.00)	(25,672)
Real Estate	(0.01)	(108,582)
Total Cayman Islands (proceeds \$45,681,276)	<u>(1.71)</u>	<u>(16,126,430)</u>
China		
Consumer Discretionary	(0.19)	(1,773,646)
Healthcare	(0.07)	(667,870)
Materials	(0.00)	(33,140)
Total China (proceeds \$4,957,120)	<u>(0.26)</u>	<u>(2,474,656)</u>
Cyprus		
Consumer Discretionary	(0.00)	(485)
Total Cyprus (proceeds \$1,568,184)	<u>(0.00)</u>	<u>(485)</u>
Denmark		
Healthcare	(0.49)	(4,584,789)
Utilities	(0.00)	(33,075)
Total Denmark (proceeds \$4,255,513)	<u>(0.49)</u>	<u>(4,617,864)</u>
France		
Healthcare	(0.05)	(478,351)
Industrials	(0.01)	(134,820)
Utilities	(0.02)	(197,826)
Total France (proceeds \$3,389,389)	<u>(0.08)</u>	<u>(810,997)</u>
Germany		
Communication Services	(0.01)	(48,551)
Consumer Discretionary	(0.31)	(2,913,995)
Financials	(0.12)	(1,142,587)
Healthcare	(0.32)	(3,035,307)
Industrials	(0.19)	(1,800,430)

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value (continued)		
Common Stocks (continued)		
Germany (continued)		
Information Technology	(0.02) %	\$ (169,297)
Real Estate	<u>(0.01)</u>	<u>(75,686)</u>
Total Germany (proceeds \$11,489,244)	<u>(0.98)</u>	<u>(9,185,853)</u>
Greece		
Industrials	<u>(0.02)</u>	<u>(225,202)</u>
Total Greece (proceeds \$232,589)	<u>(0.02)</u>	<u>(225,202)</u>
Guernsey		
Consumer Discretionary	<u>(0.20)</u>	<u>(1,913,832)</u>
Total Guernsey (proceeds \$1,959,661)	<u>(0.20)</u>	<u>(1,913,832)</u>
Hong Kong		
Real Estate	<u>(0.01)</u>	<u>(68,128)</u>
Total Hong Kong (proceeds \$99,438)	<u>(0.01)</u>	<u>(68,128)</u>
India		
Consumer Discretionary	(0.03)	(248,327)
Financials	(3.04)	(28,650,478)
Healthcare	<u>(0.01)</u>	<u>(53,409)</u>
Total India (proceeds \$25,347,903)	<u>(3.08)</u>	<u>(28,952,214)</u>
Ireland		
Healthcare	<u>(0.11)</u>	<u>(1,032,721)</u>
Total Ireland (proceeds \$1,052,461)	<u>(0.11)</u>	<u>(1,032,721)</u>
Isle of Man		
Consumer Discretionary	<u>(0.10)</u>	<u>(944,447)</u>
Total Isle of Man (proceeds \$1,149,137)	<u>(0.10)</u>	<u>(944,447)</u>
Israel		
Consumer Discretionary	(0.36)	(3,415,691)
Healthcare	(0.19)	(1,790,039)
Industrials	(0.13)	(1,232,737)
Information Technology	(0.06)	(598,771)
Real Estate	(0.12)	(1,096,147)
Utilities	<u>(0.03)</u>	<u>(248,936)</u>
Total Israel (proceeds \$11,427,869)	<u>(0.89)</u>	<u>(8,382,321)</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value (continued)		
Common Stocks (continued)		
Italy		
Healthcare	(0.10) % \$	(921,218)
Industrials	(0.02)	(151,084)
Utilities	(0.00)	(42,379)
Total Italy (proceeds \$1,388,401)	<u>(0.12)</u>	<u>(1,114,681)</u>
Japan		
Communication Services	(0.67)	(6,340,922)
Consumer Discretionary	(0.82)	(7,753,513)
Consumer Staples	(0.03)	(318,568)
Financials	(0.45)	(4,266,463)
Healthcare	(1.17)	(11,039,697)
Industrials	(0.29)	(2,708,951)
Information Technology	(2.27)	(21,351,658)
Materials	(0.39)	(3,708,544)
Real Estate	(0.18)	(1,670,528)
Total Japan (proceeds \$74,012,114)	<u>(6.27)</u>	<u>(59,158,844)</u>
Jersey		
Consumer Discretionary	(0.01)	(49,320)
Industrials	(0.03)	(254,077)
Materials	(0.09)	(817,370)
Total Jersey (proceeds \$2,036,964)	<u>(0.13)</u>	<u>(1,120,767)</u>
Mexico		
Consumer Staples	(0.07)	(631,667)
Industrials	(0.05)	(514,532)
Materials	(0.02)	(185,481)
Real Estate	(0.10)	(913,463)
Total Mexico (proceeds \$2,682,818)	<u>(0.24)</u>	<u>(2,245,143)</u>
Netherlands		
Consumer Discretionary	(0.55)	(5,180,781)
Consumer Staples	(0.14)	(1,339,943)
Healthcare	(0.97)	(9,178,039)
Industrials	(0.07)	(640,545)
Total Netherlands (proceeds \$20,858,355)	<u>(1.73)</u>	<u>(16,339,308)</u>
New Zealand		
Healthcare	(0.01)	(65,310)
Total New Zealand (proceeds \$73,137)	<u>(0.01)</u>	<u>(65,310)</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value (continued)		
Common Stocks (continued)		
Norway		
Healthcare	(0.02) % \$	(188,468)
Industrials	(0.15)	(1,386,835)
Information Technology	(0.01)	(57,944)
Total Norway (proceeds \$5,547,085)	<u>(0.18)</u>	<u>(1,633,247)</u>
Poland		
Communication Services	(0.26)	(2,424,699)
Consumer Staples	(0.02)	(198,045)
Total Poland (proceeds \$2,154,376)	<u>(0.28)</u>	<u>(2,622,744)</u>
Portugal		
Utilities	(0.48)	(4,495,495)
Total Portugal (proceeds \$4,852,427)	<u>(0.48)</u>	<u>(4,495,495)</u>
Singapore		
Information Technology	(0.01)	(58,487)
Total Singapore (proceeds \$60,663)	<u>(0.01)</u>	<u>(58,487)</u>
South Africa		
Materials	(0.07)	(658,111)
Real Estate	(0.04)	(330,739)
Total South Africa (proceeds \$811,759)	<u>(0.11)</u>	<u>(988,850)</u>
Spain		
Energy	(0.00)	(36,182)
Healthcare	(0.00)	(28,783)
Industrials	(0.02)	(225,313)
Utilities	(0.22)	(2,068,565)
Total Spain (proceeds \$2,657,441)	<u>(0.24)</u>	<u>(2,358,843)</u>
Sweden		
Communication Services	(0.05)	(514,162)
Consumer Staples	(0.02)	(203,543)
Healthcare	(0.15)	(1,451,424)
Industrials	(0.61)	(5,759,564)
Information Technology	(0.04)	(421,796)
Real Estate	(0.32)	(3,044,190)
Total Sweden (proceeds \$13,608,413)	<u>(1.19)</u>	<u>(11,394,679)</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value (continued)		
Common Stocks (continued)		
Switzerland		
Consumer Staples	(0.12) %	\$ (1,106,913)
Healthcare	<u>(0.14)</u>	<u>(1,277,261)</u>
Total Switzerland (proceeds \$1,703,404)	<u>(0.26)</u>	<u>(2,384,174)</u>
Thailand		
Communication Services	(0.01)	(82,952)
Information Technology	(0.01)	(121,524)
Utilities	<u>(0.19)</u>	<u>(1,808,694)</u>
Total Thailand (proceeds \$2,832,062)	<u>(0.21)</u>	<u>(2,013,170)</u>
United Kingdom		
Communication Services	(0.00)	(27,945)
Consumer Discretionary	(0.02)	(143,154)
Consumer Staples	(0.03)	(288,854)
Energy	(0.08)	(780,613)
Healthcare	(0.51)	(4,829,233)
Industrials	(0.05)	(430,410)
Information Technology	(0.02)	(208,352)
Materials	(0.39)	(3,676,078)
Utilities	<u>(0.01)</u>	<u>(52,649)</u>
Total United Kingdom (proceeds \$13,897,263)	<u>(1.11)</u>	<u>(10,437,288)</u>
United States		
Financials	(0.00)	(24,354)
Materials	<u>(0.05)</u>	<u>(439,386)</u>
Total United States (proceeds \$779,631)	<u>(0.05)</u>	<u>(463,740)</u>
Total Common Stocks (proceeds \$344,504,219)	<u>(27.66)</u>	<u>(260,477,876)</u>
Preferred Stocks		
Germany		
Healthcare	<u>(0.07)</u>	<u>(668,229)</u>
Total Germany (proceeds \$729,548)	<u>(0.07)</u>	<u>(668,229)</u>
Total Preferred Stocks (proceeds \$729,548)	<u>(0.07)</u>	<u>(668,229)</u>

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value (continued)		
Exchange-Traded Funds⁽¹⁾		
United States		
Equity Index	(2.14) %	\$ (20,127,194)
Total United States (proceeds \$16,585,355)	<u>(2.14)</u>	<u>(20,127,194)</u>
Total Exchange-Traded Funds (proceeds \$16,585,355)	<u>(2.14)</u>	<u>(20,127,194)</u>
Warrants		
Australia		
Consumer Discretionary	-	-
Total Australia (proceeds \$0)	<u>-</u>	<u>-</u>
Total Warrants (proceeds \$0)	<u>-</u>	<u>-</u>
Total Securities Sold Short , at fair value (proceeds \$361,819,122)	<u>(29.87) %</u>	<u>\$ (281,273,299)</u>

(1) Country classification for exchange-traded funds is not based on the portfolio composition of each exchange-traded fund.

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

Financial Derivative Instruments, at fair value

Forward Foreign Currency Contracts

Currency	Percentage of Net Assets	Unrealized Gain	Percentage of Net Assets	Unrealized Loss
AUD/USD	0.07 % \$	663,040	(0.09) % \$	(817,227)
BHD/USD	0.00	448	(0.00)	(25,897)
BRL/USD	0.54	5,067,744	(0.03)	(292,607)
CAD/USD	0.05	506,030	(0.02)	(173,447)
CHF/USD	0.03	308,999	(0.01)	(47,664)
CLP/USD	0.02	221,844	(0.02)	(160,668)
CNH/USD	0.03	240,651	(0.00)	(2,223)
CNY/USD	0.02	166,802	(0.00)	(7,654)
COP/USD	0.03	294,231	(0.00)	(21,760)
CZK/USD	0.01	92,598	(0.00)	(19,854)
DKK/USD	0.03	257,069	(0.00)	(4,591)
EGP/USD	0.00	37,053	(0.01)	(50,389)
EUR/USD	0.12	1,174,779	(0.00)	(6,158)
GBP/USD	0.00	27,094	(0.03)	(303,513)
HKD/USD	0.00	25,954	(0.00)	(27,662)
HUF/USD	0.01	87,579	(0.00)	(10,827)
IDR/USD	0.02	160,583	-	-
ILS/USD	0.03	271,048	(0.00)	(498)
INR/USD	-	-	(0.00)	(14,387)
JPY/USD	0.94	8,872,093	(0.00)	(3,527)
KRW/USD	0.14	1,353,474	(0.00)	(34,536)
KWD/USD	0.00	1,104	(0.00)	(297)
KZT/USD	0.01	101,109	-	-
MAD/USD	0.00	1,798	(0.00)	(341)
MXN/USD	0.01	56,217	(0.02)	(234,736)
NOK/USD	-	-	(0.09)	(845,557)
NZD/USD	0.02	188,184	(0.01)	(80,605)
PEN/USD	0.00	6,787	-	-
PHP/USD	0.03	260,519	(0.00)	(3,349)
PLN/USD	0.01	127,001	(0.01)	(70,906)
SAR/USD	0.00	2,756	(0.00)	(6,935)
SEK/USD	0.09	876,993	(0.00)	(33,856)
SGD/USD	0.01	55,672	(0.00)	(1,295)
THB/USD	0.01	14,920	(0.00)	(1,163)

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

Financial Derivative Instruments, at fair value (continued)

Forward Foreign Currency Contracts (continued)

Currency	Percentage of Net Assets	Unrealized Gain	Percentage of Net Assets	Unrealized Loss
TRY/USD	0.00 %	\$ 1,294	(0.04) %	\$ (415,672)
TWD/USD	0.07	687,003	-	-
ZAR/USD	0.00	4,786	(0.01)	(137,897)
USD/AED	0.00	18	(0.00)	(4)
USD/AUD	0.27	2,495,538	(0.04)	(373,734)
USD/BHD	0.01	23	(0.00)	(3,953)
USD/BRL	0.00	40,942	(0.48)	(4,435,552)
USD/CAD	0.00	23,009	(0.11)	(1,030,636)
USD/CHF	0.05	464,803	(0.15)	(1,397,911)
USD/CLP	0.00	8,857	(0.02)	(219,870)
USD/CNH	0.00	1,596	(0.07)	(673,883)
USD/CNY	-	-	(0.02)	(224,388)
USD/COP	0.01	83,962	(0.03)	(285,140)
USD/CZK	-	-	(0.02)	(177,377)
USD/DKK	0.00	17,759	(0.04)	(416,746)
USD/EGP	0.00	6,129	(0.00)	(17,350)
USD/EUR	0.11	1,048,527	(0.19)	(1,747,149)
USD/GBP	0.09	859,597	(0.02)	(154,893)
USD/HKD	0.00	12,478	(0.00)	(11,132)
USD/HUF	-	-	(0.00)	(346)
USD/IDR	0.00	256	(0.02)	(172,262)
USD/ILS	-	-	(0.00)	(32,464)
USD/INR	0.01	85,521	(0.00)	(1,580)
USD/JPY	-	-	(2.08)	(19,539,838)
USD/KRW	0.00	9,268	(0.18)	(1,665,528)
USD/KWD	-	-	(0.00)	(659)
USD/KZT	-	-	(0.00)	(12,566)
USD/MAD	0.00	13,200	(0.00)	(1,465)
USD/MXN	0.00	23,137	(0.03)	(143,735)
USD/NOK	0.01	69,678	(0.08)	(798,288)
USD/NZD	0.02	145,920	(0.01)	(79,539)
USD/PHP	0.00	3,098	(0.03)	(273,911)
USD/PLN	0.01	61,689	(0.00)	(25,602)
USD/RON	-	-	(0.00)	(1)
USD/SAR	-	-	(0.00)	(225)
USD/SEK	0.02	216,084	(0.08)	(725,250)
USD/SGD	-	-	(0.00)	(29,699)

See accompanying notes to financial statements.

ARROWSTREET INTERNATIONAL EQUITY – EAFE ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

Financial Derivative Instruments, at fair value (continued)

Forward Foreign Currency Contracts (continued)

Currency	Percentage of Net Assets		Unrealized Gain		Percentage of Net Assets		Unrealized Loss
USD/THB	0.00 %	\$	475		- %	\$	-
USD/TRY	0.00		4,431		-		-
USD/TWD	-		-		(0.06)		(531,224)
USD/ZAR	0.02		174,107		-		-
Total Unrealized Gain (Loss) on Forward Foreign Currency Contracts							
	2.98 %	\$	28,085,358		(4.15) %	\$	(39,061,598)

Futures Contracts

	Percentage of Net Assets		Unrealized Gain		Percentage of Net Assets		Unrealized Loss
Exchange-Traded Futures							
Equity Index – Long Exposure	- %	\$	-		(0.05) %	\$	(452,518)
Equity Index – Short Exposure	-		-		(0.12)		(1,161,282)
Total Unrealized Gain (Loss) on Futures Contracts							
	- %	\$	-		(0.17) %	\$	(1,613,800)

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value		
Common Stocks		
Australia		
Consumer Discretionary	0.22 % \$	33,837,745
Energy	0.07	10,538,241
Information Technology	0.00	390,609
Total Australia (cost \$36,362,746)	<u>0.29</u>	<u>44,766,595</u>
Austria		
Energy	0.03	4,224,738
Financials	0.09	13,986,636
Information Technology	0.00	188,383
Materials	0.01	1,075,907
Total Austria (cost \$16,630,725)	<u>0.13</u>	<u>19,475,664</u>
Belgium		
Communication Services	0.01	791,787
Information Technology	0.00	63,918
Materials	0.01	1,144,384
Total Belgium (cost \$1,695,422)	<u>0.02</u>	<u>2,000,089</u>
Bermuda		
Communication Services	0.11	16,327,555
Consumer Discretionary	0.23	34,365,673
Consumer Staples	0.00	257,879
Energy	0.03	4,458,009
Financials	0.01	769,879
Healthcare	0.00	542,580
Industrials	0.05	7,543,283
Information Technology	0.00	538,858
Utilities	0.00	720,008
Total Bermuda (cost \$47,870,187)	<u>0.43</u>	<u>65,523,724</u>
Brazil		
Consumer Discretionary	0.01	991,160
Energy	0.50	76,532,899
Financials	0.70	106,959,619
Materials	0.01	1,547,463
Total Brazil (cost \$167,048,463)	<u>1.22</u>	<u>186,031,141</u>
Canada		
Communication Services	0.00	87,680
Consumer Discretionary	0.06	8,412,565

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Canada (continued)		
Energy	1.63 % \$	247,307,268
Financials	0.24	36,237,403
Industrials	0.11	16,314,621
Information Technology	1.26	192,082,880
Materials	0.80	120,926,152
Total Canada (cost \$578,007,675)	<u>4.10</u>	<u>621,368,569</u>
Cayman Islands		
Communication Services	1.15	175,511,114
Consumer Discretionary	1.31	199,151,183
Consumer Staples	0.07	10,863,073
Financials	0.00	160,526
Healthcare	0.01	1,463,981
Industrials	0.08	12,332,833
Information Technology	0.03	4,255,421
Materials	0.00	157,788
Total Cayman Islands (cost \$411,965,225)	<u>2.65</u>	<u>403,895,919</u>
Chile		
Communication Services	0.00	42,903
Consumer Staples	0.01	864,420
Financials	0.13	19,253,534
Total Chile (cost \$20,009,657)	<u>0.14</u>	<u>20,160,857</u>
China		
Communication Services	0.08	12,766,994
Consumer Discretionary	1.21	184,680,044
Consumer Staples	0.00	221,350
Energy	3.44	523,589,791
Financials	2.93	445,469,137
Healthcare	0.01	1,436,185
Industrials	0.71	107,284,390
Information Technology	0.82	123,964,154
Materials	0.77	116,798,876
Utilities	0.02	2,853,928
Total China (cost \$1,242,193,048)	<u>9.99</u>	<u>1,519,064,849</u>
Cyprus		
Energy	0.07	10,016,102
Total Cyprus (cost \$8,564,845)	<u>0.07</u>	<u>10,016,102</u>

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Czech Republic		
Financials	0.02 % \$	2,576,801
Total Czech Republic (cost \$2,526,432)	<u>0.02</u>	<u>2,576,801</u>
Denmark		
Consumer Discretionary	0.04	5,964,803
Financials	0.07	11,087,778
Healthcare	0.03	4,559,610
Industrials	0.14	20,761,687
Total Denmark (cost \$45,605,841)	<u>0.28</u>	<u>42,373,878</u>
Egypt		
Financials	0.00	58,053
Total Egypt (cost \$48,131)	<u>0.00</u>	<u>58,053</u>
Finland		
Financials	0.64	97,509,343
Information Technology	0.06	9,060,338
Total Finland (cost \$99,387,463)	<u>0.70</u>	<u>106,569,681</u>
France		
Communication Services	0.24	37,157,110
Consumer Staples	0.00	397,504
Energy	0.43	65,019,015
Financials	0.74	112,000,087
Healthcare	0.02	2,613,604
Industrials	0.17	25,429,529
Materials	0.01	1,060,127
Total France (cost \$218,323,546)	<u>1.61</u>	<u>243,676,976</u>
Germany		
Consumer Discretionary	1.16	177,019,424
Financials	0.73	110,757,567
Industrials	0.25	38,414,018
Information Technology	0.16	23,838,753
Materials	0.04	6,691,249
Utilities	0.03	3,816,800
Total Germany (cost \$337,881,588)	<u>2.37</u>	<u>360,537,811</u>
Greece		
Consumer Discretionary	0.00	432,960
Energy	0.02	3,243,079

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Greece (continued)		
Financials	0.09 % \$	14,338,505
Industrials	0.01	821,003
Materials	0.00	129,996
Total Greece (cost \$18,239,683)	<u>0.12</u>	<u>18,965,543</u>
Guernsey		
Information Technology	0.10	14,601,225
Total Guernsey (cost \$12,325,374)	<u>0.10</u>	<u>14,601,225</u>
Hong Kong		
Financials	0.01	1,685,638
Industrials	0.09	14,282,363
Information Technology	0.03	4,284,541
Materials	0.00	195,384
Real Estate	0.01	1,229,029
Utilities	0.00	120,807
Total Hong Kong (cost \$22,751,182)	<u>0.14</u>	<u>21,797,762</u>
Hungary		
Communication Services	0.00	166,943
Energy	0.00	529,993
Financials	0.02	3,034,057
Total Hungary (cost \$2,911,919)	<u>0.02</u>	<u>3,730,993</u>
Indonesia		
Energy	0.01	1,012,314
Total Indonesia (cost \$1,128,231)	<u>0.01</u>	<u>1,012,314</u>
Ireland		
Healthcare	0.56	84,792,080
Industrials	0.44	66,376,333
Information Technology	0.44	66,959,648
Total Ireland (cost \$212,812,875)	<u>1.44</u>	<u>218,128,061</u>
Israel		
Communication Services	0.01	1,159,685
Energy	0.00	676,417
Financials	0.19	28,708,857
Healthcare	0.02	3,634,361

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Israel (continued)		
Information Technology	0.43 % \$	64,647,486
Materials	<u>0.01</u>	<u>1,850,603</u>
Total Israel (cost \$97,259,151)	<u>0.66</u>	<u>100,677,409</u>
Italy		
Communication Services	0.01	1,449,101
Consumer Discretionary	0.01	875,806
Energy	0.51	77,039,084
Financials	2.14	324,986,613
Industrials	<u>0.08</u>	<u>11,804,112</u>
Total Italy (cost \$290,130,143)	<u>2.75</u>	<u>416,154,716</u>
Japan		
Communication Services	0.11	17,442,793
Consumer Discretionary	2.12	321,536,085
Consumer Staples	0.09	13,863,214
Energy	0.60	90,484,897
Financials	1.47	223,098,304
Healthcare	0.51	78,118,525
Industrials	1.43	217,641,676
Information Technology	2.80	426,078,918
Materials	0.21	32,663,474
Utilities	<u>0.34</u>	<u>51,220,796</u>
Total Japan (cost \$1,316,004,874)	<u>9.68</u>	<u>1,472,148,682</u>
Jersey		
Industrials	0.18	27,993,463
Materials	<u>0.36</u>	<u>55,269,680</u>
Total Jersey (cost \$77,181,734)	<u>0.54</u>	<u>83,263,143</u>
Kazakhstan		
Financials	<u>0.04</u>	<u>5,498,664</u>
Total Kazakhstan (cost \$3,278,745)	<u>0.04</u>	<u>5,498,664</u>
Luxembourg		
Communication Services	0.72	110,076,120
Energy	0.03	4,215,093
Materials	<u>0.20</u>	<u>30,632,647</u>
Total Luxembourg (cost \$94,747,684)	<u>0.95</u>	<u>144,923,860</u>

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Malaysia		
Consumer Discretionary	0.00 %	\$ 736,328
Total Malaysia (cost \$744,776)	<u>0.00</u>	<u>736,328</u>
Mexico		
Financials	0.01	1,340,067
Total Mexico (cost \$1,586,892)	<u>0.01</u>	<u>1,340,067</u>
Netherlands		
Communication Services	0.00	77,521
Consumer Discretionary	0.23	35,237,975
Financials	0.38	57,985,317
Healthcare	0.03	4,603,478
Industrials	0.22	33,766,853
Information Technology	1.37	207,829,594
Materials	0.00	107,599
Total Netherlands (cost \$319,888,573)	<u>2.23</u>	<u>339,608,337</u>
New Zealand		
Information Technology	0.09	13,715,953
Total New Zealand (cost \$12,360,635)	<u>0.09</u>	<u>13,715,953</u>
Norway		
Energy	0.82	124,555,549
Financials	0.02	2,899,463
Industrials	0.04	5,835,832
Materials	0.20	30,188,384
Total Norway (cost \$161,112,508)	<u>1.08</u>	<u>163,479,228</u>
Philippines		
Energy	0.00	82,857
Total Philippines (cost \$93,184)	<u>0.00</u>	<u>82,857</u>
Poland		
Energy	0.00	553,147
Financials	0.10	14,863,779
Information Technology	0.00	188,513
Total Poland (cost \$9,451,016)	<u>0.10</u>	<u>15,605,439</u>
Portugal		
Communication Services	0.00	106,852
Consumer Staples	0.00	105,413

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Portugal (continued)		
Energy	0.03 % \$	3,803,608
Financials	0.01	2,241,761
Industrials	0.00	69,147
Total Portugal (cost \$4,018,915)	<u>0.04</u>	<u>6,326,781</u>
Puerto Rico		
Financials	0.04	6,177,624
Total Puerto Rico (cost \$5,410,504)	<u>0.04</u>	<u>6,177,624</u>
Russia		
Consumer Staples	0.00	2,291
Energy	0.00	266,361
Financials	0.00	587,137
Materials	0.00	78,325
Utilities	0.00	67,803
Total Russia (cost \$219,729,158)	<u>0.00</u>	<u>1,001,917</u>
Singapore		
Consumer Discretionary	0.09	14,194,105
Financials	0.05	7,940,816
Industrials	0.10	14,776,379
Materials	0.00	68,260
Total Singapore (cost \$38,296,518)	<u>0.24</u>	<u>36,979,560</u>
Slovenia		
Financials	0.00	174,894
Healthcare	0.00	650,175
Total Slovenia (cost \$390,425)	<u>0.00</u>	<u>825,069</u>
South Africa		
Consumer Discretionary	0.03	4,378,132
Financials	0.14	21,113,700
Information Technology	0.00	58,376
Total South Africa (cost \$22,487,937)	<u>0.17</u>	<u>25,550,208</u>
South Korea		
Communication Services	0.16	24,363,616
Consumer Discretionary	0.37	56,377,375
Energy	0.00	288,961
Financials	0.85	129,533,470
Industrials	0.03	4,681,904

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
South Korea (continued)		
Information Technology	1.22 % \$	185,376,413
Materials	<u>0.00</u>	<u>156,354</u>
Total South Korea (cost \$374,522,331)	<u>2.63</u>	<u>400,778,093</u>
Spain		
Consumer Discretionary	0.09	13,001,670
Energy	0.11	17,460,434
Financials	0.85	129,867,435
Industrials	0.01	1,350,835
Information Technology	<u>0.01</u>	<u>1,689,807</u>
Total Spain (cost \$112,400,968)	<u>1.07</u>	<u>163,370,181</u>
Sweden		
Communication Services	0.13	20,132,976
Consumer Discretionary	0.22	33,994,514
Financials	0.50	75,388,869
Healthcare	0.00	77,891
Information Technology	0.30	46,270,954
Materials	<u>0.03</u>	<u>3,977,023</u>
Total Sweden (cost \$163,277,550)	<u>1.18</u>	<u>179,842,227</u>
Switzerland		
Financials	0.24	36,224,081
Industrials	0.30	45,363,182
Information Technology	0.43	65,688,471
Materials	<u>0.06</u>	<u>8,450,388</u>
Total Switzerland (cost \$143,810,776)	<u>1.03</u>	<u>155,726,122</u>
Taiwan		
Consumer Discretionary	0.04	5,766,364
Industrials	0.29	43,550,175
Information Technology	<u>3.56</u>	<u>541,581,081</u>
Total Taiwan (cost \$320,369,052)	<u>3.89</u>	<u>590,897,620</u>
Thailand		
Energy	0.08	12,743,608
Financials	0.15	23,419,510
Healthcare	0.02	2,815,445
Materials	<u>0.00</u>	<u>40,943</u>
Total Thailand (cost \$42,271,190)	<u>0.25</u>	<u>39,019,506</u>

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Common Stocks (continued)		
Turkey		
Communication Services	0.02 % \$	2,628,356
Consumer Discretionary	0.00	180,996
Financials	0.05	7,191,346
Industrials	0.07	11,057,041
Total Turkey (cost \$10,265,627)	<u>0.14</u>	<u>21,057,739</u>
United Kingdom		
Communication Services	0.32	48,039,833
Consumer Discretionary	0.06	9,033,283
Energy	1.23	186,458,285
Financials	0.76	116,146,727
Healthcare	0.42	63,653,468
Industrials	0.50	75,466,791
Information Technology	0.14	21,312,449
Materials	0.51	77,436,779
Total United Kingdom (cost \$491,734,698)	<u>3.94</u>	<u>597,547,615</u>
United States		
Communication Services	8.23	1,250,714,933
Consumer Discretionary	14.27	2,168,740,051
Consumer Staples	5.55	843,943,757
Energy	1.27	193,753,529
Financials	7.44	1,131,276,619
Healthcare	9.05	1,374,983,662
Industrials	2.83	430,330,143
Information Technology	17.93	2,724,872,461
Materials	1.47	223,039,564
Real Estate	0.12	18,658,916
Utilities	0.08	12,862,350
Total United States (cost \$8,436,173,755)	<u>68.24</u>	<u>10,373,175,985</u>
Total Common Stocks (cost \$16,273,289,577)	<u>126.84</u>	<u>19,281,843,537</u>
Preferred Stocks		
Brazil		
Energy	0.45	67,751,463
Financials	0.23	34,832,161
Total Brazil (cost \$90,477,284)	<u>0.68</u>	<u>102,583,624</u>

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Investments in Securities, at fair value (continued)		
Preferred Stocks (continued)		
Germany		
Consumer Discretionary	0.25 %	\$ 37,670,287
Total Germany (cost \$46,010,890)	<u>0.25</u>	<u>37,670,287</u>
Russia		
Energy	0.01	483,015
Total Russia (cost \$26,964,031)	<u>0.01</u>	<u>483,015</u>
South Korea		
Consumer Discretionary	0.02	2,481,595
Financials	0.00	390,283
Information Technology	0.08	12,653,508
Total South Korea (cost \$14,512,113)	<u>0.10</u>	<u>15,525,386</u>
Total Preferred Stocks (cost \$177,964,318)	<u>1.04</u>	<u>156,262,312</u>
Warrants		
Thailand		
Communication Services	0.00	102
Financials	0.00	485
Total Thailand (cost \$0)	<u>0.00</u>	<u>587</u>
United States		
Energy	0.00	728,745
Total United States (cost \$0)	<u>0.00</u>	<u>728,745</u>
Total Warrants (cost \$0)	<u>0.00</u>	<u>729,332</u>
Short-Term Investment Funds (cost \$44,469,240)	<u>0.29</u>	<u>44,469,240</u>
Total Investments in Securities, at fair value (cost \$16,495,723,135)	<u>128.17 %</u>	<u>\$ 19,483,304,421</u>

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value		
Common Stocks		
Australia		
Materials	(0.01) %	\$ (1,512,182)
Total Australia (proceeds \$2,700,568)	(0.01)	(1,512,182)
Bermuda		
Energy	(0.07)	(10,024,321)
Healthcare	(0.23)	(36,021,873)
Total Bermuda (proceeds \$47,678,523)	(0.30)	(46,046,194)
Canada		
Energy	(1.35)	(206,198,372)
Industrials	(0.03)	(3,896,831)
Materials	(0.07)	(10,972,036)
Total Canada (proceeds \$184,749,620)	(1.45)	(221,067,239)
Cayman Islands		
Consumer Discretionary	(0.32)	(48,851,942)
Consumer Staples	(0.00)	(17,583)
Information Technology	(0.01)	(875,262)
Total Cayman Islands (proceeds \$192,255,917)	(0.33)	(49,744,787)
Cyprus		
Consumer Discretionary	(0.00)	(261)
Total Cyprus (proceeds \$1,301,690)	(0.00)	(261)
Finland		
Energy	(0.02)	(2,507,826)
Total Finland (proceeds \$5,604,925)	(0.02)	(2,507,826)
India		
Financials	(0.66)	(100,475,897)
Information Technology	(0.01)	(1,954,485)
Total India (proceeds \$89,697,007)	(0.67)	(102,430,382)
Israel		
Consumer Discretionary	(0.03)	(4,260,673)
Total Israel (proceeds \$3,936,749)	(0.03)	(4,260,673)
Japan		
Communication Services	(0.01)	(1,046,563)
Consumer Discretionary	(0.02)	(2,527,706)

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value (continued)		
Common Stocks (continued)		
Japan (continued)		
Financials	(0.01) %	\$ (1,283,384)
Information Technology	(0.05)	(9,480,474)
Total Japan (proceeds \$16,800,700)	(0.09)	(14,338,127)
Jersey		
Consumer Discretionary	(0.33)	(49,290,831)
Healthcare	(0.01)	(1,238,705)
Materials	(0.03)	(4,964,824)
Total Jersey (proceeds \$69,376,647)	(0.37)	(55,494,360)
Netherlands		
Consumer Discretionary	(0.29)	(44,535,019)
Energy	(0.01)	(1,648,863)
Healthcare	(0.09)	(12,931,957)
Total Netherlands (proceeds \$85,821,295)	(0.39)	(59,115,839)
Portugal		
Utilities	(0.01)	(1,426,663)
Total Portugal (proceeds \$1,589,098)	(0.01)	(1,426,663)
Switzerland		
Energy	(0.18)	(27,943,671)
Healthcare	(0.21)	(31,066,497)
Total Switzerland (proceeds \$65,738,027)	(0.39)	(59,010,168)
United Kingdom		
Consumer Staples	(0.02)	(2,879,268)
Energy	(0.14)	(21,016,666)
Healthcare	(0.05)	(7,973,096)
Total United Kingdom (proceeds \$45,634,928)	(0.21)	(31,869,030)
United States		
Communication Services	(1.75)	(266,671,869)
Consumer Discretionary	(4.54)	(690,430,770)
Consumer Staples	(0.32)	(49,099,262)
Energy	(0.95)	(144,387,217)
Financials	(1.69)	(256,497,943)
Healthcare	(6.98)	(1,059,182,799)
Industrials	(2.23)	(339,378,335)
Information Technology	(6.25)	(950,094,220)

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
Securities Sold Short , at fair value (continued)		
Common Stocks (continued)		
United States (continued)		
Materials	(0.90) %	\$ (137,237,974)
Real Estate	(0.04)	(6,692,926)
Utilities	(0.01)	(1,620,957)
Total United States (proceeds \$4,738,794,168)	<u>(25.66)</u>	<u>(3,901,294,272)</u>
Total Common Stocks (proceeds \$5,551,679,862)	<u>(29.93)</u>	<u>(4,550,118,003)</u>
Exchange-Traded Funds ⁽¹⁾		
United States		
Equity Index	(0.07)	(10,326,328)
Total United States (proceeds \$9,974,069)	<u>(0.07)</u>	<u>(10,326,328)</u>
Total Exchange-Traded Funds (proceeds \$9,974,069)	<u>(0.07)</u>	<u>(10,326,328)</u>
Warrants		
United States		
Materials	-	-
Total United States (proceeds \$0)	<u>-</u>	<u>-</u>
Total Warrants (proceeds \$0)	<u>-</u>	<u>-</u>
Total Securities Sold Short , at fair value (proceeds \$5,561,653,931)	<u>(30.00) %</u>	<u>\$ (4,560,444,331)</u>

(1) Country classification for exchange-traded funds is not based on the portfolio composition of each exchange-traded fund.

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

Financial Derivative Instruments, at fair value

Forward Foreign Currency Contracts

<u>Currency</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Gain</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Loss</u>
AED/USD	0.00 % \$	96	- % \$	-
AUD/USD	0.06	8,708,930	(0.10)	(13,212,358)
BHD/USD	-	-	(0.00)	(60,977)
BRL/USD	0.86	131,141,225	(0.02)	(2,410,922)
CAD/USD	0.03	5,237,405	(0.02)	(2,810,999)
CHF/USD	0.03	5,145,666	(0.00)	(160,795)
CLP/USD	0.00	44,320	(0.04)	(5,455,127)
CNH/USD	0.00	640,029	(0.00)	(40,875)
CNY/USD	0.03	3,838,065	(0.00)	(14,308)
COP/USD	0.01	1,665,791	(0.02)	(2,348,188)
CZK/USD	0.01	804,629	(0.01)	(799,559)
DKK/USD	0.03	4,747,595	(0.00)	(248,569)
EGP/USD	0.00	448,668	(0.00)	(370,181)
EUR/USD	0.09	14,342,092	(0.00)	(339,880)
GBP/USD	0.00	335,587	(0.04)	(6,607,845)
HKD/USD	0.00	441,353	(0.00)	(293,211)
HUF/USD	0.03	4,292,993	(0.00)	(750,099)
IDR/USD	0.00	42,924	(0.00)	(202,022)
ILS/USD	0.02	3,384,225	-	-
INR/USD	-	-	(0.00)	(298,408)
JPY/USD	1.01	152,604,268	(0.00)	(222,176)
KRW/USD	0.16	23,957,053	(0.01)	(1,525,739)
KWD/USD	0.00	11,265	(0.00)	(1,892)
KZT/USD	0.00	254,912	(0.00)	(115,292)
MAD/USD	-	-	(0.00)	(9)
MXN/USD	0.03	4,283,611	(0.02)	(2,558,981)
NOK/USD	-	-	(0.01)	(1,196,375)
NZD/USD	0.01	1,442,442	(0.03)	(5,319,604)
OMR/USD	-	-	(0.00)	(13,068)
PEN/USD	0.01	1,944,615	(0.00)	(195,904)
PHP/USD	0.00	449,161	-	-
PLN/USD	0.01	1,940,515	(0.00)	(512,702)
RON/USD	0.00	149,561	-	-
SAR/USD	0.00	643	(0.00)	(14,920)
SEK/USD	0.01	1,235,318	(0.03)	(4,764,726)
SGD/USD	0.01	2,120,487	(0.00)	(45,125)
THB/USD	0.01	1,055,251	(0.00)	(82,533)
TRY/USD	0.00	24,724	(0.02)	(3,333,852)
TWD/USD	0.13	19,358,536	(0.00)	(142,433)
ZAR/USD	0.00	91,052	(0.02)	(2,627,979)

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

Financial Derivative Instruments, at fair value (continued)

Forward Foreign Currency Contracts (continued)

Currency	Percentage of Net Assets	Unrealized Gain	Percentage of Net Assets	Unrealized Loss
USD/AED	0.00 %	\$ 3,361	(0.00) %	\$ (18,125)
USD/AUD	0.16	24,866,570	(0.03)	(4,928,951)
USD/BHD	0.00	1	(0.00)	(1,059)
USD/BRL	0.00	42,036	(0.73)	(109,019,278)
USD/CAD	0.00	632,208	(0.03)	(4,941,445)
USD/CHF	0.03	4,127,196	(0.07)	(11,336,628)
USD/CLP	0.01	1,062,225	(0.03)	(4,117,248)
USD/CNH	0.00	12,272	(0.06)	(9,458,402)
USD/CNY	-	-	(0.03)	(4,947,439)
USD/COP	0.00	21,648	(0.04)	(6,259,258)
USD/CZK	0.00	284,721	(0.00)	(36,826)
USD/DKK	0.00	680,356	(0.02)	(1,848,089)
USD/EGP	-	-	(0.00)	(47,044)
USD/EUR	0.07	9,974,707	(0.03)	(4,852,220)
USD/GBP	0.22	31,476,834	(0.01)	(1,093,918)
USD/HKD	0.00	68,995	(0.00)	(325,531)
USD/HUF	0.00	242,178	(0.00)	(1)
USD/IDR	0.00	203,749	(0.00)	(477,300)
USD/ILS	-	-	(0.00)	(121,746)
USD/INR	0.01	765,837	(0.00)	(41,176)
USD/JPY	-	-	(1.94)	(293,979,304)
USD/KRW	0.01	1,056,911	(0.19)	(29,365,491)
USD/KWD	0.00	7,658	-	-
USD/MAD	-	-	(0.00)	(113,097)
USD/MXN	0.00	18,550	(0.04)	(5,051,458)
USD/NOK	0.00	113,229	(0.03)	(4,063,074)
USD/NZD	0.06	8,384,807	(0.00)	(310,600)
USD/PEN	0.00	193,943	(0.01)	(1,904,627)
USD/PHP	0.00	14,922	(0.00)	(388,360)
USD/PLN	0.00	18,765	(0.00)	(247,857)
USD/RSD	-	-	(0.00)	(6)
USD/SEK	0.03	4,846,077	(0.02)	(2,496,130)
USD/SGD	0.00	17,603	(0.02)	(3,709,916)
USD/THB	0.00	894	(0.00)	(581,454)
USD/TRY	0.00	18	-	-

See accompanying notes to financial statements.

ARROWSTREET GLOBAL EQUITY – ALPHA EXTENSION FUND
CONDENSED SCHEDULE OF INVESTMENTS (continued)
June 30, 2024

Financial Derivative Instruments, at fair value (continued)

Forward Foreign Currency Contracts (continued)

<u>Currency</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Gain</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Loss</u>
USD/TWD	0.00 %	\$ 124,657	(0.08) %	\$ (12,549,637)
USD/ZAR	0.01	1,160,011	-	-
Total Unrealized Gain (Loss) on Forward Foreign Currency Contracts	<u>3.20 %</u>	<u>\$ 486,607,946</u>	<u>(3.80) %</u>	<u>\$ (577,730,328)</u>

Futures Contracts

	<u>Percentage of Net Assets</u>	<u>Unrealized Gain</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Loss</u>
Exchange-Traded Futures				
Equity Index – Long Exposure	0.01 %	\$ 1,545,505	(0.05) %	\$ (7,340,203)
Equity Index – Short Exposure	-	-	(0.02)	(3,674,913)
Total Unrealized Gain (Loss) on Futures Contracts	<u>0.01 %</u>	<u>\$ 1,545,505</u>	<u>(0.07) %</u>	<u>\$ (11,015,116)</u>

See accompanying notes to financial statements.

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS
June 30, 2024

1. ORGANIZATION AND BUSINESS

The Arrowstreet US Group Trust (the “Group Trust”) is a group trust designed to permit qualified employee benefit plans and certain governmental plans to commingle their assets for investment purposes in multiple investment funds as described below, each of which is a separate trust (each, an “Investment Fund,” collectively the “Investment Funds”). The Group Trust and each Investment Fund are established pursuant to the Agreement of Trust, dated as of February 24, 2015 (as amended from time to time, the “Agreement of Trust”), between Arrowstreet Capital, Limited Partnership, as the investment manager (the “Investment Manager”) and The Bank of New York Mellon, as trustee (the “Trustee”).

The Group Trust currently consists of the following Investment Funds:

Investment Fund	Commencement Date	Benchmark
Arrowstreet International Equity – ACWI ex US Fund (“ACWI ex US Fund”)	May 15, 2013	MSCI All Country World ex US Investable Market Index, Net (unhedged), in U.S. Dollars.
Arrowstreet International Equity – Alpha Extension Fund (“International Alpha Extension Fund”)	May 15, 2015	MSCI All Country World ex US Investable Market Index, Net (unhedged), in U.S. Dollars.
Arrowstreet International Equity – EAFE Alpha Extension Fund (“International EAFE Alpha Extension Fund”)	August 3, 2015	MSCI Europe, Australasia and Far East Index, Net (unhedged), in U.S. Dollars.
Arrowstreet Global Equity – Alpha Extension Fund (“Global Alpha Extension Fund”)	July 16, 2012	MSCI All Country World Investable Market Index, Net (unhedged), in U.S. Dollars.
Arrowstreet Global Equity – Small Cap Fund	Not yet commenced	MSCI All Country World (ACWI) Small Cap Index, Net (unhedged), in U.S. Dollars.

The Investment Manager, a Massachusetts limited partnership, is responsible for managing the investment and reinvestment of each Investment Fund’s assets. The Investment Manager is a registered investment advisor under the United States Investment Advisers Act of 1940, as amended, and is regulated by the United States Securities and Exchange Commission.

The investment objective of each Investment Fund is to produce returns in excess of the equity market as specified by the relevant benchmark over rolling five year periods.

The strategy of the Investment Funds is to invest primarily in long positions (and short positions where allowed by the relevant investment guidelines) of equity securities of issuers within the Investment Fund’s benchmark that are publicly traded on stock exchanges and/or regulated markets worldwide.

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

2. SIGNIFICANT ACCOUNTING POLICIES

The financial statements have been prepared in conformity with accounting principles generally accepted in the United States of America (“U.S. GAAP”). Each Investment Fund is an investment company and accordingly follows the investment company accounting and reporting guidance of the Financial Accounting Standards Board’s Accounting Standards Codification (“FASB ASC”) Topic 946, *Financial Services—Investment Companies*. Statement of Cash Flows has not been included in the financial statements for the ACWI ex US Fund under the exemption allowed under FASB ASC Topic 230, *Statement of Cash Flows*, Subtopic 10, Section 15.

The following is a summary of significant accounting policies followed by the Investment Funds in the preparation of the financial statements.

Use of Estimates

The preparation of the financial statements in conformity with U.S. GAAP requires management to make certain estimates and assumptions that could affect the reported amounts and disclosures in the financial statements. Actual results could differ from these estimates and such differences could be material to the financial statements.

Fair value estimates are made at a specific point in time, based on market conditions and information about the financial instrument. These estimates are subjective in nature and involve uncertainties and matters of significant judgment and therefore cannot be determined with precision. Changes in assumptions could significantly affect the estimates.

Valuation of Investments in Securities and Derivative Contracts

The following valuation methods are used to determine the fair value of investments in securities and derivative contracts.

The value of portfolio investments of each Investment Fund is calculated as of each valuation day (the “Valuation Day”) as defined in the Confidential Offering Memorandum in accordance with the procedures set forth below.

The value of assets listed or traded on a stock exchange or a regulated market for which market quotations are readily available may be reported at the last traded prices as of the close of business on the Valuation Day or the last recorded trade price if there were no transactions on the Valuation Day. Where assets are listed on several exchanges, the relevant market shall be the one which constitutes the main market for such investment as established by pricing vendors utilized by the Trustee for its clients generally. The value of assets listed or traded on a regulated market but acquired or traded at a premium or at a discount outside or off the relevant stock exchange or on an over-the-counter market may be reported taking into account the level of premium or discount as of the close of business on the Valuation Day.

The value of cash, money market mutual funds and similar short-term liquid assets shall be reported at amortized cost with interest accrued, where applicable, as of the close of business on the Valuation Day.

The value of units or shares in mutual funds, private funds and other investment pools shall be reported at the latest available net asset value per unit/share or, if listed or traded on a regulated market, at the latest traded price.

The value of any exchange-traded derivative instruments shall be reported based on the relevant settlement price on the applicable exchange as of the close of business on the Valuation Day. A futures contract shall be valued as the difference between the open price on trade date and the closing price as of the close of business on the Valuation Day (on the primary exchange on which such contracts are traded), multiplied by the contract size, net of fees as applicable.

The value of over-the-counter derivatives such as forward foreign currency contracts will be reported based on prices received by the Trustee from pricing vendors using underlying asset prices, indices, reference rates, bid/ask spreads, exchange rates or other inputs or a combination of these factors on the Valuation Day.

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

2. SIGNIFICANT ACCOUNTING POLICIES (continued)

Valuation of Investments in Securities and Derivative Contracts (continued)

In the event that (a) an asset or liability is not addressed by the valuation rules set out above, (b) it is considered impracticable or undesirable to carry out a valuation of a specific asset in accordance with the valuation rules set out above, (c) a tolerance check or price challenge results from the use of a secondary vendor under the Trustee's pricing guidelines applicable at the time to its clients generally and/or to the Group Trust, or (d) the Investment Manager indicates to the Trustee that it believes such valuation is not representative of an investment's fair market value, then the applicable asset or liability values will be reported by the Trustee based on an alternative method designated by the Investment Manager, acting in a manner consistent with the Investment Manager's fiduciary duties under the Agreement of Trust and applicable law. The Group Trust has engaged Lincoln Partners Advisors LLC for the purpose of determining the pricing for certain "hard-to-price" securities.

Securities Sold Short

The International Alpha Extension Fund, the International EAFE Alpha Extension Fund and the Global Alpha Extension Fund (each an "Alpha Extension Fund," collectively the "Alpha Extension Funds") sell securities which they do not own in anticipation of a decline in the market price of such securities. Upon entering into a short position, proceeds are recorded as cash and an offsetting liability for the securities borrowed or sold is established. The liability is marked-to-market while it remains open to reflect the current settlement obligation. The security sold short is generally borrowed in order to make delivery to the buyer and the borrowed security will be replaced by purchasing it at the market price at the time of replacement. Until the security is replaced, the Alpha Extension Funds are required to pay any dividends declared by the issuer of the security and certain stock borrowing and other fees, which are reflected in the Statement of Operations as "dividends on securities sold short" and "interest expense", respectively. A gain or loss is realized when a closing purchase is executed by the Alpha Extension Funds.

BNP Paribas Securities Corp. (and BNP Paribas), Citigroup Global Markets Inc. (and Citicorp Securities Services Inc. and Citibank, N.A.), J.P. Morgan Securities LLC (and JPMorgan Chase Bank, N.A.), BofA Securities, Inc. and UBS Securities LLC (and UBS AG) and State Street Bank and Trust Company are the prime brokers (collectively the "Prime Brokers") for the Alpha Extension Funds.

Cash and Foreign Cash

Cash and foreign cash represent unrestricted domestic and foreign cash balances, respectively, on deposit at the Trustee. Cash may also include cash balances held in the Group Trust dealing account, the account established in the name of the Group Trust for the purposes of effecting cash additions to, and withdrawals from, an Investment Fund.

Due from/to brokers

Due from/to brokers consists of unrestricted cash and foreign currency balances at each Investment Fund's Prime Brokers, futures commission merchants and various counterparties, as applicable. Due from/to brokers in the Statement of Assets and Liabilities include amounts on a net basis for each counterparty/broker.

Deposits for collateral

Deposits for collateral consists of restricted cash and foreign currency balances at each Investment Fund's Trustee, Prime Brokers, futures commission merchants and various counterparties, as applicable, to satisfy margin or collateral requirements. Deposits for collateral in the Statement of Assets and Liabilities include amounts on a net basis for each counterparty/broker.

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

2. SIGNIFICANT ACCOUNTING POLICIES (continued)

Allocation of Income and Expenses

In the event any fee or expense is attributable to more than one Investment Fund, such fee or expense will generally be allocated among the relevant Investment Funds on a pro rata basis in accordance with the net asset value of the relevant Investment Funds that corresponds with the timing of when such fee or expense was incurred, or in such other manner as the Investment Manager may reasonably determine.

Security Transactions and Related Investment Income and Expenses

Security transactions are recorded on trade date (the date the order to buy or sell is executed). Realized gains and losses on investments are calculated on the specific identification basis. Interest income and expense are recorded on the accrual basis. Dividend income and expense are recorded on ex-date, except for dividends of certain foreign securities where the dividend may not be known until after the ex-date. In those cases, dividend income and expense, net of withholding taxes, are recorded when the Investment Funds become aware of the dividends.

Transaction Costs

Transaction costs are costs incurred to acquire financial assets or liabilities at fair value. They include fees and commissions paid to agents, brokers, and dealers. All transaction costs, other than those payable to the Prime Brokers and Trustee, when incurred, are immediately recognized in the Statement of Operations as “Net realized gain/(loss) and net increase/(decrease) in unrealized gain/loss on investments in securities, derivatives, and foreign currency transactions.” Transaction costs payable to the Prime Brokers are recognized in the Statement of Operations as part of “Prime broker fees” and transaction costs payable to the Trustee are recognized in the Statement of Operations as part of “Trustee fees.”

Foreign Currency Transactions

The accounting records of the Investment Funds are maintained in U.S. Dollars. Investments and other assets and liabilities denominated in a foreign currency are translated into U.S. Dollars at the prevailing rates of exchange at each period-end. Purchases and sales of securities, income receipts, and expense payments are translated into U.S. Dollars at the prevailing exchange rate on the respective dates of the transactions. Net realized and unrealized gains and losses on forward foreign currency contracts represent net gains and losses from the disposition of forward foreign currency contracts. Net realized and unrealized gains and losses on foreign currency transactions represent currency gains and losses realized between the trade and settlement dates on securities transactions and the difference between the amount of net investment income accrued and received. That portion of both realized and unrealized gains and losses on investments that results from fluctuations in foreign currency exchange rates is not separately disclosed and is included as “net realized gain/(loss) on investments in securities” and “net increase/(decrease) in unrealized gain/loss on investments in securities,” respectively, in the Statement of Operations.

Taxation

The Group Trust and each Investment Fund is generally exempt from federal income taxation under Section 501(a) of the Internal Revenue Code of 1986, as amended, by qualifying as a “group trust,” as defined in Revenue Ruling 81-100, as amended. The Group Trust and each Investment Fund is subject to taxation on unrelated business income at the applicable trust rates.

The Investment Funds follow the U.S. GAAP provisions for uncertainty in income taxes which clarify the accounting for uncertainty in income taxes recognized in an entity’s financial statements. These provisions require entities to determine whether it is more likely than not that a tax position will be sustained upon examination by the appropriate taxing authorities before any part of the benefit can be recorded in the financial statements. It also provides guidance on the recognition, measurement and classification of income tax uncertainties, along with any related interest and penalties. As of and for the year ended June 30, 2024, the Investment Funds had no uncertain tax positions that would require additional financial statement recognition, de-recognition, or disclosure. The Investment Funds are subject to examination by U.S. federal and state tax authorities for returns filed for the tax years for which the applicable statutes of limitations have not yet expired.

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

2. SIGNIFICANT ACCOUNTING POLICIES (continued)

Taxation (continued)

The Investment Funds recognize interest and penalties, if any, related to unrecognized tax positions as net realized gain/(loss) or net increase/(decrease) in unrealized gain/loss on investments in securities in the Statement of Operations. The Investment Funds have considered the major tax jurisdictions where they make investments. Capital gains taxes payable, if any, are recorded in the Statement of Assets and Liabilities.

3. FINANCIAL DERIVATIVE INSTRUMENTS

Each Investment Fund may invest in forward foreign currency contracts, primarily investing in currency exposures within its benchmark and opportunistically outside of its benchmark, and futures contracts for the purposes of equitizing cash, risk control, market access and return enhancement. Such contracts are subject to the limits set forth in each Investment Fund's investment guidelines as detailed in the Confidential Offering Memorandum.

A forward foreign currency contract is a firm commitment to buy or sell a specified quantity of foreign currency at a specified delivery date, unless the contract closes before the specified delivery date. The terms of forward foreign currency contracts are not standardized and represent over-the-counter contracts; therefore, forward foreign currency contracts can generally be terminated or closed-out only by agreement of both parties to the contracts. Changes in the value of the contract are recorded as unrealized gains and losses. Realized gains or losses, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed, are recorded upon delivery or receipt of the currency or, if a forward foreign currency contract is offset by entering into another forward foreign currency contract with the same broker, upon settlement of the net gain or loss. Non-deliverable forward foreign currency contracts are settled with the counterparty in U.S. Dollars without the delivery of foreign currency. Forward foreign currency contracts are not offset in the Statement of Assets and Liabilities.

A futures contract is an agreement between two parties to buy or sell specified underlying instrument(s) at specified price(s) on a future date. Upon entering into a futures contract, an Investment Fund is required to deposit with the futures commission merchants an amount of cash equal to a certain percentage of the contract amount, known as initial margin. Subsequent payments, known as variation margin, are made or received by an Investment Fund depending on the fluctuations of the value of the contract. Changes in the value of the contract are recorded as unrealized gains and losses. Realized gains or losses, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed, are recorded when the contract is closed.

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

3. FINANCIAL DERIVATIVE INSTRUMENTS (continued)

The following tables summarize the fair value of derivative instruments (not designated as hedging instruments) held as of June 30, 2024 and the related location in the accompanying Statement of Assets and Liabilities:

Asset derivative by primary underlying risk:			
Fund	Forward foreign		Total
	currency contracts⁽¹⁾ (Currency risk)	Futures contracts⁽²⁾ (Equity risk)	
ACWI ex US Fund	\$ 218,134,146	\$ -	\$ 218,134,146
International Alpha Extension Fund	96,434,682	46,624	96,481,306
International EAFE Alpha Extension Fund	28,085,358	-	28,085,358
Global Alpha Extension Fund	486,607,946	1,545,505	488,153,451

Liability derivative by primary underlying risk:			
Fund	Forward foreign		Total
	currency contracts⁽³⁾ (Currency risk)	Futures contracts⁽⁴⁾ (Equity risk)	
ACWI ex US Fund	\$ 252,566,919	\$ -	\$ 252,566,919
International Alpha Extension Fund	117,303,683	2,700,000	120,003,683
International EAFE Alpha Extension Fund	39,061,598	1,613,800	40,675,398
Global Alpha Extension Fund	577,730,328	11,015,116	588,745,444

Each of the above derivative instruments is located in the following Statement of Assets and Liabilities accounts:

- (1) Unrealized gain on forward foreign currency contracts
- (2) Unrealized gain on futures contracts
- (3) Unrealized loss on forward foreign currency contracts
- (4) Unrealized loss on futures contracts

Additionally, the following tables summarize the amount of net realized gain/(loss) and net increase/(decrease) in unrealized gain/loss on derivative instruments recognized in the Investment Funds' earnings during the year ended June 30, 2024 and the related location in the accompanying Statement of Operations:

Net realized gain/(loss) by primary underlying risk:			
Fund	Forward foreign		Total
	currency contracts⁽¹⁾ (Currency risk)	Futures contracts⁽²⁾ (Equity risk)	
ACWI ex US Fund	\$ 200,201,176	\$ 2,604,428	\$ 202,805,604
International Alpha Extension Fund	19,552,504	48,049,371	67,601,875
International EAFE Alpha Extension Fund	11,067,250	26,116,865	37,184,115
Global Alpha Extension Fund	271,551,666	462,396,828	733,948,494

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

3. FINANCIAL DERIVATIVE INSTRUMENTS (continued)

Fund	Net increase/(decrease) in unrealized gain/loss by primary underlying risk:		
	Forward foreign currency contracts⁽³⁾ (Currency risk)	Futures contracts⁽⁴⁾ (Equity risk)	Total
ACWI ex US Fund	\$ (161,159,328)	\$ -	\$ (161,159,328)
International Alpha Extension Fund	(18,167,361)	(7,808,176)	(25,975,537)
International EAFE Alpha Extension Fund	(14,729,192)	(2,956,828)	(17,686,020)
Global Alpha Extension Fund	(177,209,095)	(53,950,949)	(231,160,044)

Each of the above derivative instruments is located in the following Statement of Operations accounts:

- (1) Net realized gain/(loss) on forward foreign currency contracts
- (2) Net realized gain/(loss) on futures contracts
- (3) Net increase/(decrease) in unrealized gain/loss on forward foreign currency contracts
- (4) Net increase/(decrease) in unrealized gain/loss on futures contracts

These instruments are subject to various risks similar to non-derivative instruments including market, credit, liquidity and operation risks which are disclosed in Note 8 to the financial statements. The Investment Manager manages these risks along with the risks associated with its investing activities as part of its risk management policies.

For the year ended June 30, 2024, the average month-end volumes of the Investment Funds' derivative activities are presented below for notional values.

Fund	Average notional amount of contracts held at month-end Long Exposure	
	Forward foreign currency contracts	Futures contracts
ACWI ex US Fund	\$ 12,549,415,712	\$ 7,148,379
International Alpha Extension Fund	5,009,679,054	317,830,009
International EAFE Alpha Extension Fund	2,468,648,616	159,512,301
Global Alpha Extension Fund	24,088,855,661	2,632,216,648

Fund	Average notional amount of contracts held at month-end Short Exposure	
	Forward foreign currency contracts	Futures contracts
ACWI ex US Fund	\$ 12,579,843,235	\$ -
International Alpha Extension Fund	5,141,191,030	21,474,530
International EAFE Alpha Extension Fund	2,541,158,133	13,309,905
Global Alpha Extension Fund	26,596,497,527	26,323,653

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

3. FINANCIAL DERIVATIVE INSTRUMENTS (continued)

The Group Trust generally enters into master netting agreements and collateral agreements with certain counterparties. The agreements seek to provide the Investment Funds with the right, in the event of a default by the counterparty, to net a counterparty's rights and obligations under the agreement and to liquidate and setoff collateral against any net amount owed by the counterparty. However, in certain circumstances, the Investment Funds may not have such an agreement in place.

The following tables summarize the net fair value of the Investment Funds' derivative instruments subject to master netting agreements for which the Investment Funds have the right to offset in the Statement of Assets and Liabilities, related cash collateral received/pledged as of June 30, 2024 and the corresponding location in the accompanying Statement of Assets and Liabilities. The Investment Funds have elected not to offset such derivative instruments in the Statement of Assets and Liabilities.

Derivative Assets for forward foreign currency contracts	Gross amounts not offset in the Statement of Assets and Liabilities			
	Gross amounts of assets presented in the Statement of	Financial	Cash	Net Assets
	Assets and Liabilities	Instruments	Collateral Received⁽¹⁾	
ACWI ex US Fund	\$ 218,134,146	\$ 211,911,050	\$ 5,879,963	\$ 343,133
International Alpha Extension Fund	96,434,682	94,326,011	1,930,000	178,671
International EAFE Alpha Extension Fund	28,085,358	28,085,358	-	-
Global Alpha Extension Fund	486,607,946	474,102,216	12,505,730	-

Derivative Liabilities for forward foreign currency contracts	Gross amounts not offset in the Statement of Assets and Liabilities			
	Gross amounts of liabilities presented in the Statement of	Financial	Cash	Net Liabilities
	Assets and Liabilities	Instruments	Collateral Pledged⁽¹⁾	
ACWI ex US Fund	\$ 252,566,919	\$ 211,911,050	\$ 38,311,895	\$ 2,343,974
International Alpha Extension Fund	117,303,683	94,326,011	21,513,921	1,463,751
International EAFE Alpha Extension Fund	39,061,598	28,085,358	9,593,610	1,382,630
Global Alpha Extension Fund	577,730,328	474,102,216	94,487,905	9,140,207

⁽¹⁾ In some instances, cash collateral received and/or pledged may be more than the amount shown due to overcollateralization.

The Investment Funds follow the U.S. GAAP provisions for disclosures about derivative instruments and hedging activities which require disclosures to enable investors to better understand how those instruments and activities are accounted for; how and why they are used; and their effects on an entity's financial position, financial performance, and cash flows. The disclosure requirements distinguish between derivatives which are accounted for as "hedges" and those that do not qualify for such accounting. The Investment Funds' positions reflect derivatives at fair value, which do not qualify as hedges, and recognize changes in fair value through the Statement of Operations.

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

4. FAIR VALUE MEASUREMENTS

FASB ASC Topic 820, *Fair Value Measurement* (“ASC 820”), establishes a framework for measuring fair value. The framework establishes a hierarchy for fair value measurement based upon the transparency of inputs to the valuation of an asset or liability. Inputs may be observable or unobservable and refer to the assumptions that market participants would use in pricing the asset or liability. Observable inputs are inputs that reflect the assumptions market participants would use in pricing the asset or liability developed based on market data obtained from sources independent of the reporting entity. Unobservable inputs are inputs that reflect the reporting entity’s own assumptions about the assumptions market participants would use in pricing the asset or liability developed based on the best information available in the circumstances.

The fair value hierarchy is categorized into the three levels based on inputs as follows:

Level 1 – Valuation based on unadjusted quoted prices in active markets or exchanges for an identical asset or liability.

Level 2 – Valuation based on quoted prices in markets that are not active or inputs that are observable either directly or indirectly, and fair value is determined through use of models or other valuation methodologies.

Level 3 – Valuation based on inputs that are unobservable and significant to the overall fair value measurement.

The following fair value hierarchy tables present information about the Investment Funds’ financial assets and liabilities measured at fair value at June 30, 2024:

ACWI ex US Fund

	<u>Fair Value Total</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
<u>Assets</u>				
Common stocks	\$ 3,191,803,523	\$ 3,191,224,759	\$ -	\$ 578,764
Preferred stocks	131,593,898	131,593,898	-	-
Warrants	-	-	-	-
Forward foreign currency contracts	218,134,146	-	218,134,146	-
	<u>\$ 3,541,531,567</u>	<u>\$ 3,322,818,657</u>	<u>\$ 218,134,146</u>	<u>\$ 578,764</u>
<u>Liabilities</u>				
Forward foreign currency contracts	\$ 252,566,919	\$ -	\$ 252,566,919	\$ -
	<u>\$ 252,566,919</u>	<u>\$ -</u>	<u>\$ 252,566,919</u>	<u>\$ -</u>

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

4. FAIR VALUE MEASUREMENTS (continued)

International Alpha Extension Fund

	<u>Fair Value Total</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
<u>Assets</u>				
Common stocks	\$ 1,990,981,753	\$ 1,990,838,005	\$ -	\$ 143,748
Preferred stocks	58,915,409	58,915,409	-	-
Warrants	-	-	-	-
Short-term investment funds	1,357,225	1,357,225	-	-
Forward foreign currency contracts	96,434,682	-	96,434,682	-
Futures contracts	46,624	46,624	-	-
	<u>\$ 2,147,735,693</u>	<u>\$ 2,051,157,263</u>	<u>\$ 96,434,682</u>	<u>\$ 143,748</u>
<u>Liabilities</u>				
Common stocks	\$ 467,641,173	\$ 466,953,754	\$ -	\$ 687,419
Preferred stocks	4,447,112	4,447,112	-	-
Exchange-traded funds	2,263,508	2,263,508	-	-
Warrants	80	80	-	-
Forward foreign currency contracts	117,303,683	-	117,303,683	-
Futures contracts	2,700,000	2,700,000	-	-
	<u>\$ 594,355,556</u>	<u>\$ 476,364,454</u>	<u>\$ 117,303,683</u>	<u>\$ 687,419</u>

International EAFE Alpha Extension Fund

	<u>Fair Value Total</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
<u>Assets</u>				
Common stocks	\$ 1,187,564,055	\$ 1,187,488,873	\$ -	\$ 75,182
Preferred stocks	17,821,014	17,821,014	-	-
Rights	105,614	105,614	-	-
Warrants	-	-	-	-
Short-term investment funds	768,137	768,137	-	-
Forward foreign currency contracts	28,085,358	-	28,085,358	-
	<u>\$ 1,234,344,178</u>	<u>\$ 1,206,183,638</u>	<u>\$ 28,085,358</u>	<u>\$ 75,182</u>
<u>Liabilities</u>				
Common stocks	\$ 260,477,876	\$ 259,627,217	\$ -	\$ 850,659
Preferred stocks	668,229	668,229	-	-
Exchange-traded funds	20,127,194	20,127,194	-	-
Warrants	-	-	-	-
Forward foreign currency contracts	39,061,598	-	39,061,598	-
Futures contracts	1,613,800	1,613,800	-	-
	<u>\$ 321,948,697</u>	<u>\$ 282,036,440</u>	<u>\$ 39,061,598</u>	<u>\$ 850,659</u>

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

4. FAIR VALUE MEASUREMENTS (continued)

Global Alpha Extension Fund

	<u>Fair Value Total</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
<u>Assets</u>				
Common stocks	\$ 19,281,843,537	\$ 19,280,841,618	\$ -	\$ 1,001,919
Preferred stocks	156,262,312	155,779,297	-	483,015
Warrants	729,332	729,332	-	-
Short-term investment funds	44,469,240	44,469,240	-	-
Forward foreign currency contracts	486,607,946	-	486,607,946	-
Futures contracts	1,545,505	1,545,505	-	-
	<u>\$ 19,971,457,872</u>	<u>\$ 19,483,364,992</u>	<u>\$ 486,607,946</u>	<u>\$ 1,484,934</u>
<u>Liabilities</u>				
Common stocks	\$ 4,550,118,003	\$ 4,550,117,742	\$ -	\$ 261
Exchange-traded funds	10,326,328	10,326,328	-	-
Warrants	-	-	-	-
Forward foreign currency contracts	577,730,328	-	577,730,328	-
Futures contracts	11,015,116	11,015,116	-	-
	<u>\$ 5,149,189,775</u>	<u>\$ 4,571,459,186</u>	<u>\$ 577,730,328</u>	<u>\$ 261</u>

Level 3 investments at the beginning and/or end of the year in relation to net assets were not significant and accordingly, a reconciliation of Level 3 assets for the year ended June 30, 2024 is not presented for the Investment Funds.

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

5. CAPITAL STOCK

A unitholder's beneficial interest in an Investment Fund is represented by units in such Investment Fund, each representing an undivided proportionate interest in all assets and liabilities of such Investment Fund, and each without priority or preference over other units of such Investment Fund.

A unitholder is permitted to make an addition to an Investment Fund as of the 1st and 15th calendar day of each month (provided that if any such day is not a business day then the next following business day), or on any other date as determined in the discretion of the Investment Manager (each such day, a "Dealing Day"). The minimum initial addition to an Investment Fund is \$10 million unless such minimum is waived by the Investment Manager. A unitholder is permitted to voluntarily withdraw all or a portion of its units as of a Dealing Day, provided that prior notice is executed, received and completed in good order as determined by the Investment Manager in accordance with the timelines provided in the Confidential Offering Memorandum.

A unitholder making an addition or withdrawal may be subject to addition or withdrawal fees as described in the Confidential Offering Memorandum. The addition or withdrawal fee is paid to the applicable Investment Fund and reduces the number of units issued in connection with an addition and reduces the proceeds payable in connection with a withdrawal.

The net asset value per unit for each Investment Fund will represent the U.S. Dollar value of one unit of such Investment Fund calculated by dividing the net asset value of such Investment Fund by the number of units of such Investment Fund then outstanding. The initial net asset value per unit for each Investment Fund is \$100. Details of the units outstanding and net asset value per unit as of June 30, 2024 are disclosed in the Statement of Assets and Liabilities.

An Investment Fund may accept portfolio securities rather than cash as payment for the purchase of Investment Fund units ("in-kind addition"). The cost basis of contributed securities is equal to the market value of the securities on the date of contribution. During the year ended June 30, 2024, International Alpha Extension Fund and Global Alpha Extension Fund accepted \$292,220,961 and \$333,655,707 of in-kind additions, respectively.

An Investment Fund may distribute portfolio securities rather than cash as payment for a withdrawal of Investment Fund units ("in-kind withdrawal"). An Investment Fund recognizes gains and losses on in-kind withdrawals equal to the difference between the value of distributed securities on the date of withdrawal and the cost of those securities. During the year ended June 30, 2024, ACWI ex US Fund realized net gains of \$57,011,542 on \$352,475,740 of in-kind withdrawals.

Amounts received in advance for Dealing Days subsequent to year end, in accordance with the Confidential Offering Memorandum, are recorded as "additions received in advance" in the Statement of Assets and Liabilities.

Although the Group Trust retains the right to distribute in the form of a dividend any income from its investments and any proceeds from any gains realized on the sale of its investments, the Group Trust intends generally to follow a policy of retaining and reinvesting within the relevant Investment Fund all of the net income and capital gains realized by that Investment Fund, if any. There have been no dividends declared in respect of any Investment Fund to date.

6. RELATED PARTY TRANSACTIONS AND EXPENSES

The Investment Manager is entitled to investment management fees and where applicable, performance fees if certain performance objectives are achieved. These fees are not payable out of the Investment Funds' assets but are payable directly by each unitholder to the Investment Manager under a separate agreement with each unitholder.

To the extent that expenses to be borne by an Investment Fund are paid by the Investment Manager or its affiliates, the Investment Fund will reimburse the Investment Manager or its affiliates (as applicable) for such expenses. Amounts reimbursable to the Investment Manager are recorded in the Statement of Assets and Liabilities as "payable to affiliate", represent such expenses borne by the Investment Fund and paid by the Investment Manager for insurance and external pricing vendor fees and are expected to be reimbursed to the Investment Manager in the next fiscal year.

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

7. TRUSTEE AND PRIME BROKERS

The Group Trust has retained the Trustee to provide certain day-to-day administrative and accounting services, including maintaining the official accounting records of the Group Trust and calculating the net asset value. For these services the Trustee is entitled to receive an administration fee based on the net assets of the Group Trust and certain fixed fees for its services. Each Investment Fund is charged its proportionate share of the total fees based on its net asset value as of the month-end in which such fees were incurred. The Trustee shall also be entitled to be reimbursed by the Investment Funds for all reasonable out-of-pocket expenses incurred by it for the benefit of the Investment Funds in the performance of its duties. The Trustee also serves as custodian of the Group Trust. For these services the Trustee is entitled to receive out of the assets of the Investment Funds transaction and custody charges which are charged at normal commercial rates.

The Group Trust has retained the Prime Brokers to provide prime brokerage services to the Alpha Extension Funds. Such services consist primarily of lending securities to the Alpha Extension Funds, which are used by the Alpha Extension Funds to engage in short sales of securities. The borrowing of securities by the Alpha Extension Funds is secured by collateral in the form of cash and/or securities maintained by the Alpha Extension Funds in the accounts with the Prime Brokers. In the case of State Street Bank and Trust Company ("State Street"), the collateral may be structured such that the Alpha Extension Funds enter into transactions to lend securities to State Street in exchange for cash collateral used solely to satisfy the margin requirements for the securities borrowed. The Prime Brokers hold certain cash balances and securities of the Alpha Extension Funds and are entitled to receive transaction and custody charges which are charged at normal commercial rates. As of June 30, 2024, the following amounts were required to be pledged as collateral to satisfy margin requirements for securities sold short, currency exposure, regulatory minimums, and/or other amounts required by the Prime Brokers and such amounts were met with investments in securities and deposits for collateral:

Fund	Assets pledged as collateral to the Prime Brokers
International Alpha Extension Fund	\$ 279,908,480
International EAFE Alpha Extension Fund	161,993,451
Global Alpha Extension Fund	2,564,140,646

For securities loaned to State Street, the initial cash collateral received by the Alpha Extension Funds at the beginning of each transaction shall have a value equal to at least 102% (for loans of U.S. securities) or 105% (for loans of non-U.S. securities) of the current day's market value of the loaned securities. Income from securities lending allocated to the Alpha Extension Funds is presented as "securities lending income" in the Statement of Operations. The risks associated with lending securities include, but are not limited to, possible delays in receiving additional collateral or in the recovery of the loaned securities. The following is a summary of outstanding loans of securities which are subject to offset as of June 30, 2024:

Fund	Outstanding Loans of Securities⁽¹⁾	Cash Collateral Received⁽²⁾	Net Amount
International Alpha Extension Fund	\$ 1,353,607	\$ 1,353,607	\$ -
Global Alpha Extension Fund	30,827,954	30,827,954	-

⁽¹⁾ The outstanding loans of securities as of June 30, 2024 have a contractual maturity of overnight and continuous.

⁽²⁾ Cash collateral received is more than the amount shown due to overcollateralization. Excess cash collateral is not reflected in the table above.

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

8. FINANCIAL RISKS

Market and Geopolitical Risk

The value of the securities an Investment Fund holds may change due to economic and other events that affect markets generally, as well as those that affect particular regions, countries, industries, companies or governments. These price movements, sometimes called volatility, may be greater or less depending on the types of securities an Investment Fund owns and the markets in which the securities trade. The increasing interconnectivity between global economies and financial markets increases the likelihood that events or conditions in one region or financial market may adversely impact issuers in a different country, region or financial market. Securities in an Investment Fund's portfolio may underperform due to inflation (or expectations for inflation), interest rates, and global demand for particular products or resources.

The occurrence of global events may also result in market volatility and may have long term effects on both the U.S. and global financial markets. War, terrorism, geopolitical uncertainties, public health issues and other business interruptions have caused and could cause damage or disruption to international commerce and the global economy, and thus could have a material adverse effect on the Investment Funds. The business operations of the service providers of the Investment Funds are subject to interruption by, among others, natural disasters, whether as a result of climate change or otherwise, fire, power shortages, nuclear power plant accidents and other industrial accidents, terrorist attacks and other hostile acts, labor disputes, public health issues and other events beyond their control. Such events could decrease returns for the Investment Funds. Should major public health issues, including pandemics, arise, the Investment Funds could be adversely affected by market downturns. Any such events could have a significant adverse impact on the fair value and risk profile of an Investment Fund's portfolio.

Credit Risk

Credit risk is the risk that an issuer or counterparty will be unable or unwilling to meet a commitment that it has entered into with the Investment Funds. Financial assets, which potentially expose the Investment Funds to credit risk, consist principally of cash due from brokers and receivables from investments sold. The Investment Funds' cash balances are with high credit quality, well-established financial institutions. The extent of the Investment Funds' exposure to credit risk in respect of these financial assets approximates their carrying values as recorded in the Statement of Assets and Liabilities.

During the year, securities were held at and securities transactions were cleared through the Trustee for the Investment Funds. The Alpha Extension Funds also utilized the Prime Brokers for this purpose. Each Investment Fund is subject to credit risk to the extent that the Prime Brokers or Trustee, including sub-custodians of each, may be unable to fulfill their obligations either to return the Investment Funds' securities or repay amounts owed.

Credit risk exposure on certain derivative financial instruments is mitigated for the Investment Funds by entering into International Foreign Exchange Master Agreements with the relevant counterparties, including entering into an International Swaps and Derivative Association Master Agreement with certain of the Prime Brokers. These agreements generally provide for a single net settlement of all financial instruments covered by the applicable agreement in the event of default on, or termination of, any one derivative contract.

Emerging Market Risks

Investment Funds may, to the extent authorized by their respective investment guidelines, invest in emerging market countries. These markets may be less liquid and levels of volatility in price movements may be greater than those experienced in more developed economies and markets. In addition, reporting standards and market practices may not provide the same degree of information as would generally apply internationally and therefore may increase risk. Lastly, an issuer may default on payments and such circumstances could mean that unitholders may not receive payment back on repurchase or otherwise the amount originally invested.

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

8. FINANCIAL RISKS (continued)

Frontier Market Risks

Investment Funds may, to the extent authorized by their respective investment guidelines, invest in securities of companies in frontier markets. Frontier market countries often have smaller economies and/or less developed capital markets than traditional emerging market countries, and as a result the risks of investing in emerging market countries may be magnified in frontier market countries. For instance, the political and economic structures in frontier market countries may be in their infancy and developing rapidly, or may experience significant upheaval, causing a high risk of instability. Trade barriers and other protectionist measures may also have significant adverse effects on the economies of frontier countries as such economies may be largely supported by international trade. Furthermore, frontier market economies may be controlled by a few sectors which could lead to related investments being concentrated into a few sectors.

Restricted and Illiquid Securities Risk

The Investment Funds may invest in securities that are, or may in the future become, restricted or illiquid. Any securities that are thinly traded or whose resale is restricted can be difficult to sell at a desired time and price. Some of these securities may be new and complex and traded only among institutions. The markets for these securities are still developing and may not function as efficiently as established markets.

Currency Risk

Each Investment Fund may invest in assets that are denominated in a currency other than U.S. Dollars. Accordingly, the value of a unitholder's investment may be affected favorably or unfavorably by fluctuations in the rates of the different currencies. Each Investment Fund may engage in currency transactions either on a spot (i.e., cash) basis at the rate prevailing in the currency exchange market, or by entering into forward foreign currency contracts to purchase or sell currencies. In entering a forward foreign currency contract, an Investment Fund is dependent upon the creditworthiness and good faith of the counterparty. Spot and forward foreign currency contracts involve the risk that anticipated currency movements will not be accurately predicted, which may result in unlimited losses to an Investment Fund. Using forward foreign currency contracts to partially or fully protect the value of an Investment Fund's portfolio securities against a change in the value of a currency does not eliminate fluctuations in the underlying prices of the securities. For example, a decline in the value of long positions in underlying securities, coupled with an unanticipated increase in the value of the relevant currency, could expose a fully or partially hedged portfolio to unlimited losses. Forward foreign currency contracts simply establish a rate of exchange that can be achieved at some future point in time. Each Investment Fund may also use forward foreign currency contracts to actively manage currency exposure independent of the underlying Investment Fund's portfolio investments. This may expose the applicable Investment Fund to additional risks of currency fluctuations.

Risks Relating to Short Sales

The Alpha Extension Funds may engage in short sales of equity securities. The use of short sales will involve distinct investment risks, and additional transaction costs. The potential loss from an uncovered short position in an equity security is unlimited. The Alpha Extension Funds may not be able to close out a short position at any particular time or at the desired price. The use of short sales increases the market exposure of the Alpha Extension Funds and allows the Alpha Extension Funds to leverage their portfolios. Such leverage will exaggerate the effect of any increase or decrease in the value of the Alpha Extension Funds' assets and, therefore, may increase the volatility of the Alpha Extension Funds. The transaction costs associated with short sales may exceed the income received through short sales. There can be no assurance that the Alpha Extension Funds will be able to leverage their investments through short sales effectively.

ARROWSTREET US GROUP TRUST
NOTES TO FINANCIAL STATEMENTS (continued)
June 30, 2024

8. FINANCIAL RISKS (continued)

Risks Associated with Financial Derivative Instruments

Financial derivative instruments involve risks different from, and in certain cases greater than, the risks presented by more traditional investments. Each Investment Fund may enter transactions in over-the-counter markets that expose it to the credit of its counterparties and their ability to satisfy the terms of such contracts. Where an Investment Fund employs derivative contracts, it will be exposed to the risk that the counterparty may default on its obligations to perform under the relevant contract. In the event of a bankruptcy or insolvency of a counterparty, an Investment Fund could experience delays in liquidating the position and may incur significant losses. There is also a possibility that ongoing derivative transactions will be terminated unexpectedly as a result of events outside the control of an Investment Fund, for instance, bankruptcy, supervening illegality or a change in the tax or accounting laws relative to those transactions at the time the agreement was originated. In accordance with standard industry practice and where agreed with the applicable counterparty, an Investment Fund may net exposures on a counterparty by counterparty basis.

Since many financial derivative instruments have a leverage component, adverse changes in the value or level of the underlying asset, rate or index can result in a loss substantially greater than the amount invested in the derivative itself. Certain financial derivative instruments have the potential for unlimited loss regardless of the size of the initial investment. If there is a default by the other party to any such transaction, there will be contractual remedies; however, exercising such contractual rights may involve delays or costs which could result in the value of the total assets of the related portfolio being less than if the transaction had not been effected. Derivatives do not always perfectly or even highly correlate or track the value of the securities, rates or indices they are designed to track. Consequently, an Investment Fund's use of derivative techniques may not always be an effective means of, and sometimes could be counter-productive to, such Investment Fund's investment objective. An adverse price movement in a derivative position may require cash payments of variation margin by an Investment Fund that might in turn require, if there is insufficient cash available in the portfolio, the sale of an Investment Fund's investments under disadvantageous conditions. Also, there are legal risks involved in using financial derivative instruments which may result in loss due to the unexpected application of a law or regulation or because contracts are not legally enforceable or documented correctly.

9. INDEMNIFICATIONS

In the normal course of business, the Investment Funds enter into contracts that contain a variety of representations and warranties. The Investment Funds' maximum exposure under these arrangements for a breach of a representation or warranty is unknown, as this would involve future claims that may be made against the Investment Funds that have not yet occurred. However, based on experience, management expects the risk of loss in respect of any such breach to be remote.

10. SUBSEQUENT EVENTS

The Investment Funds have evaluated subsequent events through September 10, 2024, the date the financial statements were available for issuance, and have not identified any events that require disclosure and/or recognition in the financial statements.

**5500 Acquisitions & Dispositions of Assets within Plan Year**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M2574E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
13781Y202	CANO HEALTH INC	18,910.390	2,501,933.95	-4,408.22
88032Q109	TENCENT HOLDINGS LTD ADR	47,244.000	-1,995,586.56	1,962,692.16
96209A401	WEWORK INC	5,868.000	693,638.25	-32,248.30
99F285C4C	NASDAQ 100 E-MINI FUTURE (CME) EXP MAR 24	4,127.000	0.00	101,266,844.52
99F285F4C	NASDAQ 100 E-MINI FUTURE (CME) EXP JUN 24	5,891.000	0.00	37,892,644.81
99F285L3C	NASDAQ 100 E-MINI IND FUT (CME EXP DEC 23	4,580.000	0.00	31,244,926.07
99F295C4C	S&P 500 EMINI FUTURE (CME) EXP MAR 24	1,642.000	0.00	4,823,506.50
99F295F4C	S&P 500 EMINI INDEX FUT (CME) EXP JUN 24	8,087.000	0.00	46,992,589.39
99F295I3C	S&P 500 EMINI INDEX FUT (CME) EXP SEP 23	1,191.000	0.00	1,045,372.25
99F295L3C	S & P 500 EMINI IND FUT (CME) EXP DEC 23	894.000	0.00	-5,612,399.02
99F734I3D	MSCI EAFE FUTURE (NYF) EXP SEP 23	25.000	0.00	-31,354.29
99F740F4D	MSCI EMGMKT FUTURE (NYF) EXP JUN 24	44.000	0.00	23,405.01
99F784F4C	E-MINI RUSS 2000 FUTURE (CME) EXP JUN 24	1,710.000	0.00	2,966,692.37
99F784L3C	E-MINI RUSS 2000 FUTURE (CME) EXP DEC 23	27.000	0.00	-67,505.00
AA6088204	BEACH ENERGY LTD	167,750.000	-168,541.62	180,047.92
AA6144692	BHP GROUP LTD	275,221.000	-7,690,701.02	7,502,620.64
AA6681966	NEW HOPE CORP LTD	63,666.000	-253,749.50	198,337.51
AA6776709	SANTOS LTD	3,050,925.000	-15,462,168.62	15,222,433.18
AAB17ZL55	MINERAL RESOURCES LTD	6,018.000	234,378.75	-308,076.38
AABLZH0Z7	SCENTRE GROUP	50,889.000	-89,245.21	86,052.14
AABMGT163	WOODSIDE ENERGY GROUP LTD	304,816.000	-7,380,160.77	6,082,719.53
EB4497740	KBC GROUP NV	66,751.000	-5,006,446.39	4,227,780.64
EBB04M8J8	EURONAV NV	3,852.000	-67,872.41	68,410.33
ED5069213	BAYER AG	514,852.000	-20,823,352.30	15,574,997.84
ED5107401	BEIERSDORF AG	29,063.000	-3,731,479.53	4,299,151.43
ED5636920	THYSSENKRUPP AG	87,146.000	-672,691.39	546,940.91
ED5842353	DEUTSCHE TELEKOM AG	581,797.000	-12,476,191.22	13,848,466.87
EDBMYLGD9	VITESCO TECHNOLOGIES GROUP AG	1,607.000	-135,895.67	152,591.48
EDBNW1PN1	KLOECKNER & CO SE	43,340.000	-371,198.09	457,595.64
EDF222C4S	DAX INDEX FUTURE (EUX) EXP MAR 24	1,968.000	0.00	46,902,792.44
EDF222F4S	DAX INDEX FUTURE (EUX) EXP JUN 24	1,486.000	0.00	3,503,072.26
EDF222I3S	DAX INDEX FUTURE (EUX) EXP SEP 23	162.000	0.00	210,894.37
EDF222L3S	DAX INDEX FUTURE (EUX) EXP DEC 23	425.000	0.00	2,833,219.08
EDF316C4S	EURO STOXX 50 FUTURE (EUX) EXP MAR 24	22,202.000	0.00	40,037,815.08
EDF316F4S	EURO STOXX 50 FUTURE (EUX) EXP JUN 24	23,765.000	0.00	7,228,160.84
EDF316L3S	EURO STOXX 50 FUTURE (EUX) EXP DEC 23	26,825.000	0.00	59,809,636.43
EEB5282K7	INTERNATIONAL CONSOLIDATED AIR	6,013,916.000	-12,047,632.33	13,031,288.37
EEF258A4X	IBEX 35 INDEX FUTURE (MFM) EXP JAN 24	1,801.000	0.00	-4,513,987.06
EEF258B4X	IBEX 35 INDEX FUTURE (MFM) EXP FEB 24	1,801.000	0.00	-156,228.47

**5500 Acquisitions & Dispositions of Assets within Plan Year**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M2574E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
EEF258C4X	IBEX 35 INDEX FUTURE (MFM) EXP MAR 24	1,769.000	0.00	9,071,417.06
EEF258D4X	IBEX 35 INDEX FUTURE (MFM) EXP APR 24	1,830.000	0.00	4,105,436.71
EEF258E4X	IBEX 35 INDEX FUTURE (MFM) EXP MAY 24	2,010.000	0.00	13,078,163.73
EEF258F4X	IBEX 35 INDEX FUTURE (MFM) EXP JUN 24	5,037.000	0.00	-4,885,551.84
EEF258H3X	IBEX 35 INDEX FUTURE (MFM) EXP AUG 23	1,988.000	0.00	-2,819,663.78
EEF258I3X	IBEX 35 INDEX FUTURE (MFM) EXP SEP 23	1,988.000	0.00	914,349.04
EEF258J3X	IBEX 35 INDEX FUTURE (MFM) EXP OCT 23	1,955.000	0.00	-4,289,145.05
EEF258K3X	IBEX 35 INDEX FUTURE (MFM) EXP NOV 23	1,875.000	0.00	6,970,518.29
EEF258L3X	IBEX 35 INDEX FUTURE (MFM) EXP DEC 23	1,801.000	0.00	10,994,186.39
EFBPK85C5	PLUXEE NV	51,789.000	-1,237,296.86	1,504,604.36
EFF238E4X	CAC40 EURO INDEX FUT (EOP) EXP MAY 24	339.000	0.00	1,072,355.94
EFF238F4X	CAC40 EURO INDEX FUTURE (EOP) EXP JUN 24	473.000	0.00	-342,902.25
EGBL0RRT1	TEXT SA	3,008.000	-100,390.38	67,726.91
EGF990C4X	WIG20 INDEX FUTURE (WSE) EXP MAR 24	760.000	0.00	352,707.52
EGF990F4X	WIG20 INDEX FUTURE (WSE) EXP JUN 24	760.000	0.00	245,273.35
EH7243536	JUMBO SA	3,546.000	-101,927.15	111,161.77
EI7144567	ENEL SPA	196,322.000	-1,380,645.45	1,250,212.56
EI7634393	TELECOM ITALIA SPA/MILANO	56,513,514.000	-15,389,807.74	17,356,518.17
EIB89YH97	UNIPOLSAI ASSICURAZIONI SPA	220,969.000	-565,763.86	632,524.08
EIBMHVLR8	TENARIS S.A. USD1	866,049.000	-13,836,767.08	14,698,098.58
EIF278C4X	FTSE/MIB INDEX FUTURE (MIL) EXP MAR 24	2,428.000	0.00	36,133,806.91
EIF278F4X	FTSE/MIB INDEX FUTURE (MIL) EXP JUN 24	3,138.000	0.00	-155,641.00
EIF278L3X	FTSE/MIB INDEX FUTURE (MIL) EXP DEC 23	2,065.000	0.00	20,636,342.13
ENBMZ4R26	EUROCOMMERCIAL PROPERTIES NV	13,494.000	-338,845.20	290,885.94
ES7147899	TEMENOS AG	16,219.000	-1,337,201.92	1,034,489.42
ESB4R2R51	JULIUS BAER GROUP LTD	58,893.000	-3,233,233.26	3,322,789.95
ETB03MQ27	BORUSAN YATIRIM VE PAZARLAMA A	19,080.000	-1,357,013.16	1,632,675.73
ETB03MRJ9	DOGUS OTOMOTIV SERVIS VE TICAR	569,446.000	-5,589,109.75	5,423,208.84
ETB03MSR0	FORD OTOMOTIV SANAYI AS	48,864.000	-1,672,634.27	1,614,254.54
ETB03MTT5	IPEK DOGAL ENERJİ KAYNAKLARI A	246,745.000	-405,890.60	457,593.39
ETB03MY36	TOFAS TURK OTOMOBİL FABRIKASI	67,435.000	-728,392.41	697,105.87
ETB03MYM4	TURK TRAKTOR VE ZIRAAT MAKİNEL	3,976.000	-72,983.12	107,905.95
ETB03MYT9	TURKIYE PETROL RAFİNERİLERİ AS	411,884.000	-1,978,497.63	2,278,571.39
ETB058ZV2	COCA-COLA İÇECEK AS	75,797.000	-1,039,502.80	1,096,179.64
ETB2RCGV6	TURK TELEKOMÜNİKASYON AS	15,934,719.000	-16,947,592.77	19,180,782.68
EXB5M6XQ0	INTERNATIONAL CONSOLIDATED AIR	7,934,038.000	-15,979,021.57	16,958,890.36
EXF210C4X	FTSE 100 INDEX FUTURE (ICF) EXP MAR 24	152.000	0.00	-55,553.66
EXF210I3X	FTSE 100 INDEX FUTURE (ICF) EXP SEP 23	428.000	0.00	-996,066.87
FA6103362	ZYXEL GROUP CORP	43,000.000	-69,333.28	54,727.79

**5500 Acquisitions & Dispositions of Assets within Plan Year**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M2574E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
FAB3KHQ80	WOWPRIME CORP	10,000.000	-80,926.94	75,666.81
FC6110082	GUOYUAN SECURITIES CO LTD CN/000728	462,800.000	-498,313.52	440,156.51
FCBD25NQ3	GUANGDONG PROVINCIAL EXPRESSWA	42,200.000	-45,184.42	44,094.95
FCBD58022	ZHUHAI AEROSPACE MICROCHIPS SC	2,913,274.000	-5,651,550.84	4,356,467.18
FCBD5BP10	NANCAL TECHNOLOGY CO LTD CN/603859	25,300.000	-173,294.25	146,364.41
FCBD5C9N8	ZHEJIANG CRYSTAL-OPTECH CO LTD	1,964,400.000	-3,781,406.17	3,663,942.81
FCBD5CDB9	CHANGCHUN HIGH & NEW TECHNOLOG	342,700.000	-6,043,192.32	5,694,084.18
FCBD5CFM3	SUOFEIYA HOME COLLECTION CO LT	789,674.000	-1,917,041.10	1,775,016.33
FCBD5CGR1	HOLITECH TECHNOLOGY CO LTD	1,282,300.000	-630,358.31	590,531.54
FCBD5CH66	ZHEJIANG NHU CO LTD	375,960.000	-898,108.61	879,796.78
FCBD5CJ23	BEIJING NEW BUILDING MATERIALS	528,554.000	-1,914,855.93	1,778,073.46
FCBD5CJ31	CHINA TRANSINFO TECHNOLOGY CO	1,213,500.000	-2,201,326.25	1,953,860.82
FCBD5CJM9	JIANGSU YUYUE MEDICAL EQUIPMEN	32,500.000	-153,800.19	151,560.64
FCBD5CKN5	TUNGHSU OPTOELECTRONIC TECHNOL	335,100.000	-81,302.87	83,039.80
FCBD5CKX3	JINKE PROPERTIES GROUP CO LTD	5,401,800.000	-1,723,448.01	1,288,833.90
FCBD5CMC7	YANTAI JEREH OILFIELD SERVICES	957,500.000	-3,614,751.71	3,847,927.34
FCBD5CMV5	SONGCHENG PERFORMANCE DEVELOPM	3,146,938.000	-4,751,323.94	4,666,308.08
FCBD5CNY8	GUOYUAN SECURITIES CO LTD	4,712,285.000	-5,004,484.74	4,425,556.28
FCBD5CP42	CHANGJIANG SECURITIES CO LTD	894,700.000	-689,786.99	713,373.75
FCBD5CP67	CHONGQING CHANGAN AUTOMOBILE C	2,488,398.000	-5,885,831.61	5,776,401.91
FCBD5CPC4	EAST MONEY INFORMATION CO LTD	7,040,005.000	-14,976,983.02	14,381,194.56
FCBD5CPG5	WULIANGYE YIBIN CO LTD	80,996.000	-1,755,435.55	1,765,504.49
FCBD5CQ09	WEICHAJ POWER CO LTD	3,665,300.000	-6,617,853.33	6,267,012.93
FCBD5CQ33	GF SECURITIES CO LTD	1,672,892.000	-3,872,868.60	3,500,050.59
FCBD5LSL1	SHENZHEN INVT ELECTRIC CO LTD	1,642,874.000	-1,293,033.53	1,716,509.00
FCBD6QTV6	CNPC CAPITAL CO LTD	570,200.000	-552,381.73	563,482.23
FCBD73L77	TOPSEC TECHNOLOGIES GROUP INC	2,412,147.000	-2,160,400.75	2,026,999.55
FCBFCCQL0	SHENZHEN TXD TECHNOLOGY CO LTD	19,100.000	-41,029.35	45,773.87
FCBFFJRK3	JC FINANCE & TAX INTERCONNECT	250,000.000	-311,963.65	311,342.92
FCBFY9KS4	CAITONG SECURITIES CO LTD	531,600.000	-635,182.55	577,323.00
FCBHQPMS8	WONDERSHARE TECHNOLOGY GROUP C	775,310.000	-10,445,794.93	8,886,052.59
FCBHWLWF0	GIGADEVICE SEMICONDUCTOR INC	1,284,271.000	-11,449,380.75	14,048,889.55
FCBHWLVV5	WUXI APPTEC CO LTD	2,251,457.000	-16,448,352.86	14,637,529.63
FCBK4XS14	MAXSCEND MICROELECTRONICS CO L	1,303,419.000	-24,788,199.65	18,021,927.59
FCBK71FB3	ESPRESSIF SYSTEMS SHANGHAI CO	6,617.000	-122,546.59	108,362.03
FCBMCZBW6	GUOLIAN SECURITIES CO LTD	606,900.000	-937,522.63	878,496.88
FCBMGYHL3	NANYA NEW MATERIAL TECHNOLOGY	214,543.000	-755,093.52	655,835.45
FCBMVB505	JA SOLAR TECHNOLOGY CO LTD	1,290,352.000	-2,983,512.23	3,373,298.81
FCBMXTYM4	SHANGHAI AIKO SOLAR ENERGY CO	1,143,200.000	-2,077,310.38	2,149,306.10

**5500 Acquisitions & Dispositions of Assets within Plan Year**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M2574E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
FCBMYPCF0	CHINA INTERNATIONAL CAPITAL CO	740,381.000	-4,199,482.08	4,195,878.38
FCBP3R280	PING AN INSURANCE GROUP CO OF	1,518,500.000	-10,005,920.41	10,041,649.59
FCBP3R2S6	HAITONG SECURITIES CO LTD	3,690,700.000	-5,459,441.53	5,000,481.27
FCBP3R306	CHINA MERCHANTS SECURITIES CO	310,100.000	-645,924.42	591,440.11
FCBP3R6Z6	SOOCHOW SECURITIES CO LTD	528,050.000	-655,544.32	624,786.41
FCBP3R777	BEIQI FOTON MOTOR CO LTD	23,698,100.000	-12,140,906.10	10,035,718.11
FCBP3R7J1	SHANGHAI TUNNEL ENGINEERING CO	503,500.000	-421,421.45	414,214.88
FCBP3RB31	CITIC HEAVY INDUSTRIES CO LTD	106,900.000	-61,490.69	60,479.54
FCBP3RCK2	TONGWEI CO LTD	4,090,831.000	-14,567,317.42	13,335,399.67
FCBP3RFY9	SAILUN GROUP CO LTD	2,591,800.000	-5,841,587.40	5,193,097.64
FCBP3RHM3	SHANGHAI ZIJIANG ENTERPRISE GR	228,654.000	-173,748.70	167,855.09
FCBYWPH61	CHINA GALAXY SECURITIES CO LTD	4,245,499.000	-7,872,398.97	6,465,266.38
FCBYFJB8	CHINA GRAND AUTOMOTIVE SERVICE	1,020,900.000	-300,915.54	284,521.69
FCBZ0D1Y6	EVERBRIGHT SECURITIES CO LTD	2,994,063.000	-7,796,903.01	7,093,522.54
FH6536657	BYD CO LTD HK/01211	1,292,000.000	-40,387,361.81	34,039,184.39
FH6693771	LEE & MAN PAPER MANUFACTURING HK/02314	73,000.000	-22,777.20	21,909.26
FH6787748	SHANDONG XINHUA PHARMACEUTICAL HK/00719	204,000.000	-147,389.42	140,824.12
FH6971771	CHINA TRADITIONAL CHINESE MEDI HK/00570	468,000.000	-188,514.21	211,228.35
FHB01FLR9	PING AN INSURANCE GROUP CO OF HK/02318	1,050,000.000	-6,197,630.75	4,396,753.68
FHB0Y91C2	CHINA NATIONAL BUILDING MATERI HK/03323	172,000.000	-94,796.74	94,501.00
FHB56HH45	SANY HEAVY EQUIPMENT INTERNATI HK/00631	136,000.000	-212,218.72	165,072.14
FHB6WY995	CHINA MEDICAL SYSTEM HOLDINGS HK/00867	65,000.000	-93,425.92	103,972.25
FHBF13435	CHINA EDUCATION GROUP HOLDINGS HK/00839	1,063,000.000	-846,742.75	647,000.48
FHBGM5R22	TONGCHENG TRAVEL HOLDINGS LTD HK/00780	30,800.000	-70,027.75	60,469.43
FHBH7HM00	CHINA CONCH VENTURE HOLDINGS L HK/00586	326,500.000	-357,809.36	331,071.27
FHBL6B9P5	WUXI BIOLOGICS CAYMAN INC HK/02269	4,470,000.000	-8,102,609.26	6,720,914.39
FJ6014909	ANA HOLDINGS INC	25,200.000	-586,755.35	565,116.61
FJ6307204	EISAI CO LTD	4,100.000	-275,027.17	275,331.77
FJ6374220	GLORY LTD	47,700.000	-969,185.55	880,001.60
FJ6431897	SUMITOMO MITSUI TRUST HOLDINGS	105,800.000	-2,550,813.34	2,489,460.58
FJ6470358	JAPAN AVIATION ELECTRONICS IND	11,300.000	-234,662.97	234,890.52
FJ6481322	KAJIMA CORP	9,200.000	-145,430.84	153,015.47
FJ6569464	MARUBENI CORP	107,000.000	-1,772,722.50	1,750,657.70
FJ6642568	NIPPON STEEL CORP	1,016,000.000	-23,800,857.56	24,123,723.95
FJ6793429	SEINO HOLDINGS CO LTD	10,500.000	-147,751.57	151,528.87
FJ6804408	SHIMIZU CORP	587,000.000	-3,978,853.78	3,916,445.27
FJ6894169	TBS HOLDINGS INC	2,700.000	-49,828.45	42,511.33
FJB05LZ02	HAKUHODO DY HOLDINGS INC	31,000.000	-310,671.43	302,688.73
FJB1DGKS7	YAMAGUCHI FINANCIAL GROUP INC	18,700.000	-142,337.81	170,458.69

**5500 Acquisitions & Dispositions of Assets within Plan Year**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M2574E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
FJB8BRV41	JAPAN AIRLINES CO LTD	68,700.000	-1,475,553.62	1,400,404.39
FJBD97JW9	CONCORDIA FINANCIAL GROUP LTD	49,600.000	-211,959.98	228,534.71
FJBLGYFQ1	INFRONEER HOLDINGS INC	13,300.000	-128,121.15	130,036.10
FJF242L3V	TOPIX INDEX FUTURE (OSE) EXP DEC 23	568.000	0.00	981,854.54
FK6211676	HD HYUNDAI INFRACORE CO LTD	21,203.000	-201,345.16	144,376.29
FK6461859	HYUNDAI STEEL CO	11,691.000	-288,779.70	244,869.92
FK6499321	KUMHO PETROCHEMICAL CO LTD	63.000	-6,105.04	6,074.41
FK6515431	SNT MOTIV CO LTD	1,214.000	-51,255.78	36,489.53
FK6988331	YUHAN CORP	28,662.000	-1,201,591.13	1,469,990.55
FKB24FX43	PAN OCEAN CO LTD	45,168.000	-142,093.01	148,300.08
FLB29SK75	INDO TAMBANGRAYA MEGAH TBK PT	66,900.000	-116,037.08	118,171.00
FLB800MQ8	ASTRA INTERNATIONAL TBK PT	388,900.000	-172,675.16	154,771.78
FLB920LK2	MITRA PINASTHIKA MUSTIKA TBK P	5,025,100.000	-334,678.55	314,881.37
FMF320F4W	MSCI SINGAPORE INDEX FUT (SGX) EXP JUN 24	214.000	0.00	8,230.88
FZ6621962	NAPHTHA ISRAEL PETROLEUM CORP	2,669.000	-13,568.41	11,337.92
LB2211749	GUARARAPES CONFECOES SA	338,300.000	-415,111.37	477,918.37
LB2645516	GERDAU SA	1,863,160.000	-7,379,624.82	6,948,252.54
LBB0CGYD8	LOJAS RENNER SA	535,400.000	-1,848,393.63	1,804,005.93
LBBKZ72K8	CSN MINERACAO SA	2,688,000.000	-2,462,851.92	2,656,283.97
LM2563012	ALSEA SAB DE CV	85,300.000	-299,362.34	290,306.00
NC2009826	AGNICO EAGLE MINES LIMITED	42,474.000	2,052,350.86	-2,013,654.58
NC2170529	CANADIAN IMPERIAL BK OF COMM	51,713.000	-2,386,372.01	2,322,880.95
NC2260825	OPEN TEXT CORPORATION	21,284.000	-764,742.39	825,109.56
NC2492519	MANULIFE FINANCIAL CORP	326,043.000	-5,997,157.80	6,392,775.71
NC2879327	TECK RESOURCES LTD CL B SUB-VTG	211,785.000	-9,953,651.00	10,740,315.83
NCB4XF9J0	MEG ENERGY CORP	734,417.000	-13,089,606.81	13,847,443.55
NCB6775F4	PEYTO EXPLORATION & DEV CORP NEW	30,686.000	-318,684.98	299,454.97
NCB67C8W3	CRESCENT POINT ENERGY CORP	82,651.000	-664,149.47	584,342.82
NCB682FM8	CINEPLEX INC	10,717.000	-65,702.13	65,177.01
NCBMF4DZ4	TILRAY BRANDS INC CL 2	111,172.000	237,555.73	-186,689.99
NCBR85389	CONSTELLATION SOFTWARE INC RT 29-SEP-2023	14,426.000	0.00	489.99
NCBRBS351	LITHIUM AMERICAS CORP	322,028.000	5,503,527.75	-1,532,459.15
NCF218I3R	S&P/TSE 60 INDEX FUTURES (MSE) EXP SEP 23	53.000	0.00	-16,562.66
SDBN4MYF8	VESTAS WIND SYSTEMS A/S	345,053.000	8,387,244.38	-6,882,238.83
SFBPRBWM4	SSAB AB	13,274.000	-102,807.42	69,248.84
SNB12TR10	ATEA ASA	18,503.000	-261,555.60	187,057.12
SNBQN1C50	AKER SOLUTIONS ASA	42,942.000	-167,729.74	175,743.66
SSB1QH836	VOLVO AB	85,296.000	-2,558,876.99	2,214,600.71
SSBMVMKS4	BETSSON AB	156,664.000	-36,575.10	36,559.00

**5500 Acquisitions & Dispositions of Assets within Plan Year**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M2574E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
SSBN12Q61	BETSSON AB	118,929.000	-41,659.24	41,917.46
SSBR85Z76	BETSSON AB	37,735.000	-342,179.50	371,071.02
SSBSBGVK1	ACADEMEDIA AB RTS	25,375.000	-6,383.15	1,704.37
SSF282B4X	OMXS30 INDEX FUT (SSE) EXP FEB 24	211.000	0.00	-6,000.94
SSF282C4X	OMXS30 INDEX FUT (SSE) EXP MAR 24	211.000	0.00	206,753.39

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
INTEREST-BEARING CASH							
	GTZF92000102	AA9123453	AUD (AUSTRALIAN DOLLARS)	1,440.920	952.44	962.32	9.88
	GTZF92000102	AN9123455	NZD (NEW ZEALAND DOLLAR)	1,500.600	919.34	914.39	-4.95
	GTZF92000102	EG9123456	PLN (POLISH ZLOTY)	1,418,507.640	360,400.07	352,858.21	-7,541.86
	GTZF92000102	EM9123453	HUF (HUNGARIAN FORINT)	92,005,689.030	259,445.42	249,685.59	-9,759.83
	GTZF92000102	ES9123450	CHF (SWISS FRANC)	216,203.650	240,305.93	240,600.55	294.62
	GTZF92000102	ET9123458	TRY (NEW TURKISH LIRA)	446,560.830	14,598.28	13,621.51	-976.77
	GTZF92000102	EX9123459	GBP (GREAT BRITISH POUNDS)	579,881.260	734,432.70	733,027.90	-1,404.80
	GTZF92000102	FA9123458	TWD (TAIWAN DOLLAR)	15,555,568.000	477,909.10	479,495.95	1,586.85
	GTZF92000102	FH9123453	HKD (HONG KONG DOLLARS)	7,855,212.140	1,005,281.98	1,006,123.95	841.97
	GTZF92000102	FJ9123459	JPY (JAPANESE YEN)	132,513,502.000	851,784.03	823,781.58	-28,002.45
	GTZF92000102	FM9123452	SGD (SINGAPORE DOLLARS)	221,935.050	164,001.52	163,759.49	-242.03
	GTZF92000102	FZ9123453	ILS (ISRAELI SHEKEL)	741,652.400	199,207.85	196,870.99	-2,336.86
	GTZF92000102	IC9123451	CZK (CZECH KORUNA)	22,611.070	1,038.31	967.58	-70.73
	GTZF92000102	KS9123453	ZAR (SOUTH AFRICAN RAND)	2,421,081.800	131,312.52	132,589.37	1,276.85
	GTZF92000102	LM9123455	MXN (MEXICAN PESO)	21,990.700	1,282.22	1,202.63	-79.59
	GTZF92000102	NC9123455	CAD (CANADIAN DOLLARS)	310,335.150	225,390.32	226,795.15	1,404.83
	GTZF92000102	SD9123458	DKK (DANISH KRONE)	222,219.500	32,222.03	31,936.35	-285.68
	GTZF92000102	SN9123456	NOK (NORWEGIAN KRONE)	13,649,731.720	1,293,942.22	1,281,965.88	-11,976.34
	GTZF92000102	SS9123455	SEK (SWEDISH KRONA)	3,628,143.840	344,236.50	342,594.46	-1,642.04
	GTZF92000102	XC9123454	CHINESE R YUAN HK (CNH) 0.000%	7,009.720	963.56	960.12	-3.44
	GTZF92000102	XX9123458	EUR (EURO)	443,216.110	474,436.00	475,016.87	580.87
	GTZF92000302	AA9123487	AUD CURRENCY AT BROKER	2.960	1.97	1.98	0.01
	GTZF92000302	EX9123483	GBP CURRENCY AT BROKER 0.000%	-134.820	-171.65	-170.43	1.22
	GTZF92000302	FH9123487	HKD CURRENCY AT BROKER	-0.970	-0.12	-0.12	0.00
	GTZF92000302	FJ9123483	JPY CURRENCY AT BROKER	-52,857.000	-342.53	-328.59	13.94
	GTZF92000302	FM9123486	SGD CURRENCY AT BROKER	475.390	351.47	350.78	-0.69
	GTZF92000302	KS9123487	ZAR CURRENCY AT BROKER	48.310	2.52	2.65	0.13
	GTZF92000302	NC9123489	CAD CURRENCY AT BROKER	4.290	3.24	3.14	-0.10
	GTZF92000302	SS9123489	SEK CURRENCY AT BROKER	2,138.850	200.80	201.97	1.17
	GTZF92000302	XX9123482	EUR CURRENCY AT BROKER	23,874,447.700	25,805,263.48	25,587,439.32	-217,824.16
	GTZF92000402	AA9123453	AUD (AUSTRALIAN DOLLARS)	660,480.900	438,724.44	441,102.17	2,377.73
	GTZF92000402	AN9123455	NZD (NEW ZEALAND DOLLAR)	1,643.980	1,007.18	1,001.76	-5.42
	GTZF92000402	EM9123453	HUF (HUNGARIAN FORINT)	10,422,723.080	29,660.87	28,285.25	-1,375.62
	GTZF92000402	ES9123450	CHF (SWISS FRANC)	285,907.750	318,960.86	318,170.21	-790.65
	GTZF92000402	EX9123459	GBP (GREAT BRITISH POUNDS)	58,637.490	74,615.94	74,123.65	-492.29
	GTZF92000402	FB9123456	THB (THAI BAHT)	0.340	0.01	0.01	0.00
	GTZF92000402	FH9123453	HKD (HONG KONG DOLLARS)	10,348,353.510	1,323,443.50	1,325,454.51	2,011.01
	GTZF92000402	FJ9123459	JPY (JAPANESE YEN)	8,529,961.000	53,027.24	53,027.24	0.00
	GTZF92000402	FM9123452	SGD (SINGAPORE DOLLARS)	1,332.900	983.01	983.51	0.50
	GTZF92000402	FZ9123453	ILS (ISRAELI SHEKEL)	247,706.780	65,597.48	65,753.55	156.07
	GTZF92000402	IC9123451	CZK (CZECH KORUNA)	1,582.420	72.67	67.72	-4.95

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000402	KS9123453	ZAR (SOUTH AFRICAN RAND)	578,197.450	30,566.71	31,664.70	1,097.99
	GTZF92000402	LM9123455	MXN (MEXICAN PESO)	597,445.960	33,283.00	32,673.21	-609.79
	GTZF92000402	NC9123455	CAD (CANADIAN DOLLARS)	379,672.940	276,951.27	277,467.71	516.44
	GTZF92000402	SD9123458	DKK (DANISH KRONE)	4,928,291.500	712,300.33	708,271.03	-4,029.30
	GTZF92000402	SN9123456	NOK (NORWEGIAN KRONE)	5,054,477.890	480,601.35	474,710.30	-5,891.05
	GTZF92000402	SS9123455	SEK (SWEDISH KRONA)	14,090,532.610	1,326,890.92	1,330,525.64	3,634.72
	GTZF92000402	XX9123458	EUR (EURO)	673,828.300	723,338.69	722,175.48	-1,163.21
	GTZF92000602	AA9123453	AUD (AUSTRALIAN DOLLARS)	373,543.250	248,698.12	249,470.86	772.74
	GTZF92000602	AN9123455	NZD (NEW ZEALAND DOLLAR)	1,540.660	943.89	938.80	-5.09
	GTZF92000602	EG9123456	PLN (POLISH ZLOTY)	976,836.520	244,524.14	242,991.14	-1,533.00
	GTZF92000602	EK9123457	RON (ROMANIAN LEU)	2.590	0.57	0.56	-0.01
	GTZF92000602	EM9123453	HUF (HUNGARIAN FORINT)	4,526,049.040	13,064.31	12,282.82	-781.49
	GTZF92000602	ES9123450	CHF (SWISS FRANC)	1,043,666.580	1,164,752.49	1,161,436.21	-3,316.28
	GTZF92000602	ET9123458	TRY (NEW TURKISH LIRA)	46,348,199.480	1,427,371.63	1,413,766.03	-13,605.60
	GTZF92000602	EX9123459	GBP (GREAT BRITISH POUNDS)	1,254,326.390	1,595,982.83	1,585,593.99	-10,388.84
	GTZF92000602	FB9123456	THB (THAI BAHT)	1.200	0.03	0.03	0.00
	GTZF92000602	FH9123453	HKD (HONG KONG DOLLARS)	11,347,777.420	1,453,012.55	1,453,464.33	451.78
	GTZF92000602	FJ9123459	JPY (JAPANESE YEN)	584,153,309.000	3,639,333.17	3,631,439.28	-7,893.89
	GTZF92000602	FK9123456	KRW (SOUTH KOREAN WON)	-9,885.000	-7.12	-7.18	-0.06
	GTZF92000602	FL9123454	IDR (INDONESIAN RUPIAH)	223,329,425.000	13,638.50	13,638.50	0.00
	GTZF92000602	FM9123452	SGD (SINGAPORE DOLLARS)	39,443.000	29,314.75	29,103.86	-210.89
	GTZF92000602	FU9123454	AED (UNITED ARAB EMIRATES DIRHAM)	1.130	0.31	0.31	0.00
	GTZF92000602	FW9123450	SAR (SAUDI ARABIAN RIYAL)	69,181.670	18,445.00	18,440.58	-4.42
	GTZF92000602	FZ9123453	ILS (ISRAELI SHEKEL)	899,308.140	239,505.74	238,720.57	-785.17
	GTZF92000602	IC9123451	CZK (CZECH KORUNA)	2,456,432.970	108,016.38	105,115.92	-2,900.46
	GTZF92000602	KS9123453	ZAR (SOUTH AFRICAN RAND)	7,035,964.820	387,176.50	385,321.19	-1,855.31
	GTZF92000602	LB9123459	BRL (BRAZILIAN REAL)	663,447.620	120,695.93	119,444.34	-1,251.59
	GTZF92000602	LC9123457	CLP (CHILEAN PESO)	231.000	0.25	0.24	-0.01
	GTZF92000602	LM9123455	MXN (MEXICAN PESO)	19,967.870	1,164.27	1,092.01	-72.26
	GTZF92000602	NC9123455	CAD (CANADIAN DOLLARS)	1,295,415.100	947,773.60	946,698.65	-1,074.95
	GTZF92000602	SD9123458	DKK (DANISH KRONE)	1,221,216.800	176,390.96	175,507.57	-883.39
	GTZF92000602	SN9123456	NOK (NORWEGIAN KRONE)	8,739,193.310	807,385.01	820,774.20	13,389.19
	GTZF92000602	SS9123455	SEK (SWEDISH KRONA)	183,390.570	17,316.18	17,317.01	0.83
	GTZF92000602	XC9123454	CHINESE R YUAN HK (CNH) 0.000%	24,055,507.060	3,294,891.29	3,294,891.29	0.00
	GTZF92000602	XX9123458	EUR (EURO)	2,580,819.360	2,768,674.35	2,765,993.15	-2,681.20
	GTZF92000802	AA9123453	AUD (AUSTRALIAN DOLLARS)	880,354.150	581,042.87	587,944.52	6,901.65
	GTZF92000802	EG9123456	PLN (POLISH ZLOTY)	296,457.610	74,368.30	73,744.76	-623.54
	GTZF92000802	EM9123453	HUF (HUNGARIAN FORINT)	299,921.620	877.25	813.93	-63.32
	GTZF92000802	ES9123450	CHF (SWISS FRANC)	389,317.560	429,708.44	433,249.01	3,540.57
	GTZF92000802	EX9123459	GBP (GREAT BRITISH POUNDS)	748,717.680	951,236.34	946,454.02	-4,782.32
	GTZF92000802	FH9123453	HKD (HONG KONG DOLLARS)	9,691,272.310	1,240,064.00	1,241,293.17	1,229.17
	GTZF92000802	FJ9123459	JPY (JAPANESE YEN)	22,027,617.000	141,570.22	136,936.58	-4,633.64
	GTZF92000802	FM9123452	SGD (SINGAPORE DOLLARS)	206,111.360	153,809.84	152,083.64	-1,726.20

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000802	FZ9123453	ILS (ISRAELI SHEKEL)	772,236.270	206,962.73	204,989.45	-1,973.28
	GTZF92000802	KS9123453	ZAR (SOUTH AFRICAN RAND)	270,774.480	14,161.64	14,828.83	667.19
	GTZF92000802	LM9123455	MXN (MEXICAN PESO)	566,525.450	33,600.79	30,982.22	-2,618.57
	GTZF92000802	NC9123455	CAD (CANADIAN DOLLARS)	1,765,592.000	1,289,731.98	1,290,307.31	575.33
	GTZF92000802	SD9123458	DKK (DANISH KRONE)	61,662.990	8,948.86	8,861.92	-86.94
	GTZF92000802	SN9123456	NOK (NORWEGIAN KRONE)	4,187,284.700	395,239.40	393,264.59	-1,974.81
	GTZF92000802	SS9123455	SEK (SWEDISH KRONA)	9,730,777.560	918,532.58	918,847.38	314.80
	GTZF92000802	XX9123458	EUR (EURO)	542,277.220	580,249.67	581,185.61	935.94
	GTZF92001002	AA9123487	AUD CURRENCY AT BROKER	3.620	2.46	2.42	-0.04
	GTZF92001002	EG9123480	PLN CURRENCY AT BROKER 0.000%	2,344,257.040	590,822.94	583,141.26	-7,681.68
	GTZF92001002	EX9123483	GBP CURRENCY AT BROKER 0.000%	-248.060	-309.93	-313.57	-3.64
	GTZF92001002	FJ9123483	JPY CURRENCY AT BROKER	-79,119.000	-528.48	-491.85	36.63
	GTZF92001002	FM9123486	SGD CURRENCY AT BROKER	3.240	2.43	2.39	-0.04
	GTZF92001002	NC9123489	CAD CURRENCY AT BROKER	-50.590	-37.03	-36.97	0.06
	GTZF92001002	SS9123489	SEK CURRENCY AT BROKER	1,808.390	171.08	170.76	-0.32
	GTZF92001002	XX9123482	EUR CURRENCY AT BROKER	50,226,056.080	54,014,671.74	53,829,775.60	-184,896.14
	GTZF92001102	AA9123453	AUD (AUSTRALIAN DOLLARS)	1,122,241.600	736,181.00	749,489.05	13,308.05
	GTZF92001102	AN9123455	NZD (NEW ZEALAND DOLLAR)	1,516.070	928.82	923.82	-5.00
	GTZF92001102	EG9123456	PLN (POLISH ZLOTY)	3,901.700	915.82	970.56	54.74
	GTZF92001102	ES9123450	CHF (SWISS FRANC)	59,389.350	64,986.07	66,090.97	1,104.90
	GTZF92001102	EX9123459	GBP (GREAT BRITISH POUNDS)	479,657.330	609,476.39	606,334.83	-3,141.56
	GTZF92001102	FH9123453	HKD (HONG KONG DOLLARS)	42,020.410	5,372.30	5,382.13	9.83
	GTZF92001102	FJ9123459	JPY (JAPANESE YEN)	60,072,791.000	373,447.67	373,447.67	0.00
	GTZF92001102	FM9123452	SGD (SINGAPORE DOLLARS)	1,003,164.860	740,353.49	740,206.50	-146.99
	GTZF92001102	FZ9123453	ILS (ISRAELI SHEKEL)	70,367.500	18,780.44	18,678.99	-101.45
	GTZF92001102	NC9123455	CAD (CANADIAN DOLLARS)	124,851.230	90,645.97	91,242.17	596.20
	GTZF92001102	SN9123456	NOK (NORWEGIAN KRONE)	14,783,958.580	1,385,894.04	1,388,491.06	2,597.02
	GTZF92001102	SS9123455	SEK (SWEDISH KRONA)	1,025,397.580	94,737.06	96,825.14	2,088.08
	GTZF92001102	XX9123458	EUR (EURO)	245,061.420	263,626.01	262,644.58	-981.43
	GTZF92001602	AA9123453	AUD (AUSTRALIAN DOLLARS)	761,307.200	502,945.42	508,439.01	5,493.59
	GTZF92001602	EG9123456	PLN (POLISH ZLOTY)	587,544.480	148,463.60	146,153.53	-2,310.07
	GTZF92001602	EM9123453	HUF (HUNGARIAN FORINT)	48,701,477.340	135,925.50	132,166.36	-3,759.14
	GTZF92001602	ES9123450	CHF (SWISS FRANC)	235,849.030	260,462.61	262,462.75	2,000.14
	GTZF92001602	ET9123458	TRY (NEW TURKISH LIRA)	33,108,991.190	1,017,589.34	1,009,928.49	-7,660.85
	GTZF92001602	EX9123459	GBP (GREAT BRITISH POUNDS)	1,583,486.370	2,010,847.24	2,001,685.12	-9,162.12
	GTZF92001602	FB9123456	THB (THAI BAHT)	34,455,349.620	934,087.44	938,901.83	4,814.39
	GTZF92001602	FC9123454	CNY (CHINESE YUAN RENMINBI)	56,108,723.200	7,726,524.33	7,722,039.23	-4,485.10
	GTZF92001602	FH9123453	HKD (HONG KONG DOLLARS)	8,389,612.630	1,073,920.78	1,074,571.90	651.12
	GTZF92001602	FJ9123459	JPY (JAPANESE YEN)	1,466,340,782.000	9,162,395.47	9,115,633.58	-46,761.89
	GTZF92001602	FL9123454	IDR (INDONESIAN RUPIAH)	3,285,514,640.800	204,875.72	200,643.09	-4,232.63
	GTZF92001602	FM9123452	SGD (SINGAPORE DOLLARS)	28,418.000	20,961.86	20,968.82	6.96
	GTZF92001602	FN9123450	MYR (MALAYSIAN RINGGIT)	66,480.000	14,078.90	14,092.21	13.31
	GTZF92001602	FP9123455	PHP (PHILIPPINES PESO)	756,525.000	13,314.84	12,908.00	-406.84

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001602	FU9123454	AED (UNITED ARAB EMIRATES DIRHAM)	16,529.590	4,500.24	4,500.30	0.06
GTZF92001602	FZ9123453	ILS (ISRAELI SHEKEL)	2,806,409.320	730,174.16	744,958.94	14,784.78
GTZF92001602	IC9123451	CZK (CZECH KORUNA)	2,262,986.190	99,325.32	96,837.93	-2,487.39
GTZF92001602	KS9123453	ZAR (SOUTH AFRICAN RAND)	1,651,328.510	89,317.34	90,434.20	1,116.86
GTZF92001602	LB9123459	BRL (BRAZILIAN REAL)	8,984,383.040	1,641,263.36	1,617,510.83	-23,752.53
GTZF92001602	LM9123455	MXN (MEXICAN PESO)	297,468.840	17,344.62	16,268.02	-1,076.60
GTZF92001602	NC9123455	CAD (CANADIAN DOLLARS)	1,313,827.030	957,493.67	960,154.22	2,660.55
GTZF92001602	SD9123458	DKK (DANISH KRONE)	4,993,875.660	715,929.06	717,696.48	1,767.42
GTZF92001602	SN9123456	NOK (NORWEGIAN KRONE)	5,748,197.220	542,769.32	539,863.56	-2,905.76
GTZF92001602	SS9123455	SEK (SWEDISH KRONA)	5,085,665.800	481,977.48	480,223.77	-1,753.71
GTZF92001602	XC9123454	CHINESE R YUAN HK (CNH) 0.000%	43,780,626.760	5,997,890.59	5,996,647.90	-1,242.69
GTZF92001602	XX9123458	EUR (EURO)	888,522.250	950,848.71	952,273.72	1,425.01
GTZF92001802	AA9123453	AUD (AUSTRALIAN DOLLARS)	127,050.350	84,505.39	84,850.58	345.19
GTZF92001802	ET9123458	TRY (NEW TURKISH LIRA)	1,316,205.250	40,858.64	40,148.40	-710.24
GTZF92001802	EX9123459	GBP (GREAT BRITISH POUNDS)	14,623.080	18,537.14	18,485.04	-52.10
GTZF92001802	FH9123453	HKD (HONG KONG DOLLARS)	1,014,819.150	129,977.24	129,981.70	4.46
GTZF92001802	FJ9123459	JPY (JAPANESE YEN)	19,888,610.000	126,666.94	123,639.25	-3,027.69
GTZF92001802	FM9123452	SGD (SINGAPORE DOLLARS)	15,220.650	11,233.11	11,230.88	-2.23
GTZF92001802	FN9123450	MYR (MALAYSIAN RINGGIT)	41,445.000	8,664.16	8,785.37	121.21
GTZF92001802	FZ9123453	ILS (ISRAELI SHEKEL)	53,475.750	14,350.98	14,195.09	-155.89
GTZF92001802	NC9123455	CAD (CANADIAN DOLLARS)	409,925.540	299,649.82	299,576.53	-73.29
GTZF92001802	SN9123456	NOK (NORWEGIAN KRONE)	3,280,410.460	307,647.33	308,092.08	444.75
GTZF92001802	SS9123455	SEK (SWEDISH KRONA)	7,015,535.300	671,105.00	662,455.41	-8,649.59
GTZF92001802	XX9123458	EUR (EURO)	104,206.030	112,011.10	111,682.81	-328.29
GTZF92002002	FJ9123483	JPY CURRENCY AT BROKER	-5,138.000	-31.94	-31.94	0.00
GTZF92002002	FM9123486	SGD CURRENCY AT BROKER	9,067.930	6,684.29	6,690.96	6.67
TOTAL INTEREST-BEARING CASH				160,524,793.94	159,938,635.85	-586,158.09

CORPORATE STOCK - PREFERRED

GTZF92000102	FK6148274	HYUNDAI MOTOR CO	6,114.000	509,016.74	813,719.21	304,702.47
GTZF92000102	FK6155261	SAMSUNG FIRE & MARINE INSURANC	1,561.000	203,055.02	315,828.83	112,773.81
GTZF92000102	FK6451025	HYUNDAI MOTOR CO	6,415.000	529,694.62	847,255.12	317,560.50
GTZF92000102	FK6773816	SAMSUNG ELECTRONICS CO LTD	168,298.000	7,599,690.83	7,776,062.33	176,371.50
GTZF92000102	LB2684531	PETROLEO BRASILEIRO SA	6,614,600.000	40,504,826.68	45,312,412.54	4,807,585.86
GTZF92000402	ED5497166	VOLKSWAGEN AG	81,327.000	10,908,190.45	9,186,897.17	-1,721,293.28
GTZF92000402	ED7101063	PORSCHE AUTOMOBIL HOLDING SE	40,688.000	2,023,039.07	1,840,666.83	-182,372.24
GTZF92000602	ED5497166	VOLKSWAGEN AG	2,509.000	319,831.26	283,422.79	-36,408.47
GTZF92000602	ED5756033	BAYERISCHE MOTOREN WERKE AG	860.000	97,766.69	75,994.58	-21,772.11
GTZF92000602	ED7101063	PORSCHE AUTOMOBIL HOLDING SE	203,127.000	10,927,442.41	9,189,174.50	-1,738,267.91
GTZF92000602	FK6148274	HYUNDAI MOTOR CO	2,985.000	248,514.06	397,277.04	148,762.98
GTZF92000602	FK6152482	HYUNDAI MOTOR CO	641.000	53,634.72	84,706.04	31,071.32
GTZF92000602	FK6155261	SAMSUNG FIRE & MARINE INSURANC	368.000	47,869.47	74,455.48	26,586.01

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

Security ID		Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000602	FK6451025	HYUNDAI MOTOR CO	2,564.000	211,712.70	338,637.90	126,925.20
GTZF92000602	FK6773816	SAMSUNG ELECTRONICS CO LTD	105,563.000	4,766,819.35	4,877,446.36	110,627.01
GTZF92000602	IRB59NHY8	TRANSNEFT PJSC	35,300.000	42,895.81	3.68	-42,892.13
GTZF92000602	IRB5BHR43	SURGUTNEFTEGAS PJSC	48,441,500.000	1,729,280.31	483,010.90	-1,246,269.41
GTZF92000602	LB2684531	PETROLEO BRASILEIRO SA	267,000.000	1,634,987.56	1,829,046.98	194,059.42
GTZF92000602	LBB00FM53	BANCO BRADESCO SA	441,500.000	1,447,360.41	985,624.14	-461,736.27
GTZF92000602	LBB037HR6	ITAU UNIBANCO HOLDING SA	4,379,700.000	28,513,564.25	25,500,184.16	-3,013,380.09
GTZF92000602	LBB23F8S2	BANCO DO ESTADO DO RIO GRANDE	333,100.000	1,035,068.20	684,256.95	-350,811.25
GTZF92000802	ED7101063	PORSCHE AUTOMOBIL HOLDING SE	156,369.000	7,759,105.40	7,073,909.56	-685,195.84
GTZF92000802	EDBZ1DNL8	SCHAEFFLER AG	18,340.000	112,950.47	105,650.44	-7,300.03
GTZF92001102	ED5756033	BAYERISCHE MOTOREN WERKE AG	8,038.000	913,777.52	710,284.20	-203,493.32
GTZF92001602	ED5756033	BAYERISCHE MOTOREN WERKE AG	1,472.000	167,340.20	130,074.44	-37,265.76
GTZF92001602	EDBZ1DNL8	SCHAEFFLER AG	7,203.000	44,361.09	41,494.01	-2,867.08
GTZF92001602	LB2684531	PETROLEO BRASILEIRO SA	3,008,600.000	18,423,309.28	20,610,002.78	2,186,693.50
GTZF92001602	LBB00FM53	BANCO BRADESCO SA	646,200.000	2,152,913.01	1,442,605.48	-710,307.53
GTZF92001602	LBB037HR6	ITAU UNIBANCO HOLDING SA	781,900.000	5,337,395.93	4,552,502.22	-784,893.71
GTZF92001602	LBB23F8S2	BANCO DO ESTADO DO RIO GRANDE	811,500.000	2,521,638.68	1,666,990.43	-854,648.25
GTZF92001802	ED5497166	VOLKSWAGEN AG	79,280.000	10,633,631.37	8,955,663.04	-1,677,968.33
GTZF92001802	ED5756033	BAYERISCHE MOTOREN WERKE AG	872.000	99,130.88	77,054.97	-22,075.91
TOTAL CORPORATE STOCK - PREFERRED				161,519,814.44	156,262,315.10	-5,257,499.34
CORPORATE STOCK - COMMON						
GTZF92000102	00206R102	AT&T INC	317,413.000	5,570,917.75	6,065,762.43	494,844.68
GTZF92000102	00258W108	AARON'S CO INC/THE	9,369.000	132,477.66	93,502.62	-38,975.04
GTZF92000102	002896207	ABERCROMBIE & FITCH CO	28,303.000	1,066,457.04	5,033,405.52	3,966,948.48
GTZF92000102	00724F101	ADOBE INC	4,986.000	2,513,594.25	2,769,922.44	256,328.19
GTZF92000102	00971T101	AKAMAI TECHNOLOGIES INC	68,014.000	6,112,418.18	6,126,701.12	14,282.94
GTZF92000102	01973R101	ALLISON TRANSMISSION HOLDINGS	59,090.000	4,492,318.88	4,484,931.00	-7,387.88
GTZF92000102	02005N100	ALLY FINANCIAL INC	560,221.000	18,903,631.41	22,223,967.07	3,320,335.66
GTZF92000102	02209S103	ALTRIA GROUP INC	87,735.000	3,527,930.35	3,996,329.25	468,398.90
GTZF92000102	02553E106	AMERICAN EAGLE OUTFITTERS INC	41,906.000	984,172.45	836,443.76	-147,728.69
GTZF92000102	038222105	APPLIED MATERIALS INC	19,047.000	3,807,376.92	4,494,901.53	687,524.61
GTZF92000102	047649108	ATKORE INC	5,635.000	921,565.25	760,330.55	-161,234.70
GTZF92000102	052769106	AUTODESK INC	85,588.000	17,512,160.68	21,178,750.60	3,666,589.92
GTZF92000102	056752108	BAIDU INC ADR	25,244.000	2,802,957.84	2,183,101.12	-619,856.72
GTZF92000102	067901108	BARRICK GOLD CORP	749,685.000	13,054,537.67	12,504,745.80	-549,791.87
GTZF92000102	070830104	BATH & BODY WORKS INC	158,826.000	7,214,261.26	6,202,155.30	-1,012,105.96
GTZF92000102	118440106	BUCKLE INC/THE	13,752.000	475,819.20	507,998.88	32,179.68
GTZF92000102	125523100	CIGNA GROUP/THE	24,361.000	7,503,759.96	8,053,015.77	549,255.81
GTZF92000102	12572Q105	CME GROUP INC	59,660.000	13,082,132.26	11,729,156.00	-1,352,976.26
GTZF92000102	126650100	CVS HEALTH CORP	22,966.000	1,731,323.67	1,356,371.96	-374,951.71
GTZF92000102	136375102	CANADIAN NATIONAL RAILWAY CO	34,100.000	4,004,506.32	4,028,233.00	23,726.68

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000102	14040H105	CAPITAL ONE FINANCIAL CORP	39,310.000	4,339,651.25	5,442,469.50	1,102,818.25
	GTZF92000102	14149Y108	CARDINAL HEALTH INC	92,448.000	8,288,075.06	9,089,487.36	801,412.30
	GTZF92000102	15135B101	CENTENE CORP	20,152.000	1,618,438.99	1,336,077.60	-282,361.39
	GTZF92000102	169656105	CHIPOTLE MEXICAN GRILL INC	234,755.000	10,774,901.47	14,707,400.75	3,932,499.28
	GTZF92000102	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	23,992.000	1,771,841.30	1,631,456.00	-140,385.30
	GTZF92000102	20030N101	COMCAST CORP	40,127.000	1,886,646.84	1,571,373.32	-315,273.52
	GTZF92000102	204166102	COMMVAULT SYSTEMS INC	7,964.000	578,345.68	968,183.48	389,837.80
	GTZF92000102	231021106	CUMMINS INC	3,846.000	1,042,038.15	1,065,072.78	23,034.63
	GTZF92000102	254687106	WALT DISNEY CO/THE	274,833.000	28,228,071.17	27,288,168.57	-939,902.60
	GTZF92000102	254709108	DISCOVER FINANCIAL SERVICES	84,991.000	10,462,405.24	11,117,672.71	655,267.47
	GTZF92000102	25754A201	DOMINO'S PIZZA INC	6,092.000	2,747,623.17	3,145,482.36	397,859.19
	GTZF92000102	26210C104	DROPBOX INC	51,840.000	1,495,665.61	1,164,844.80	-330,820.81
	GTZF92000102	285512109	ELECTRONIC ARTS INC	3,321.000	438,696.87	462,714.93	24,018.06
	GTZF92000102	29446M102	EQUINOR ASA ADR	349,552.000	10,210,413.92	9,983,205.12	-227,208.80
	GTZF92000102	30212P303	EXPEDIA GROUP INC	61,692.000	7,098,146.12	7,772,575.08	674,428.96
	GTZF92000102	30303M102	META PLATFORMS INC	25,954.000	8,445,510.96	13,086,525.88	4,641,014.92
	GTZF92000102	318672706	FIRST BANCORP/PUERTO RICO	97,145.000	1,663,210.26	1,776,782.05	113,571.79
	GTZF92000102	344849104	FOOT LOCKER INC	146,420.000	3,885,794.35	3,648,786.40	-237,007.95
	GTZF92000102	35671D857	FREEPORT-MCMORAN INC	354,326.000	17,588,993.12	17,220,243.60	-368,749.52
	GTZF92000102	364760108	GAP INC/THE	424,735.000	3,792,883.55	10,146,919.15	6,354,035.60
	GTZF92000102	37045V100	GENERAL MOTORS CO	447,264.000	17,506,145.02	20,779,885.44	3,273,740.42
	GTZF92000102	37940X102	GLOBAL PAYMENTS INC	7,481.000	980,057.54	723,412.70	-256,644.84
	GTZF92000102	380237107	GODADDY INC	64,109.000	6,816,915.54	8,956,668.39	2,139,752.85
	GTZF92000102	401617105	GUESS? INC	78,080.000	1,950,531.91	1,592,832.00	-357,699.91
	GTZF92000102	40434L105	HP INC	57,172.000	1,748,254.48	2,002,163.44	253,908.96
	GTZF92000102	436440101	HOLOGIC INC	13,348.000	1,004,415.29	991,089.00	-13,326.29
	GTZF92000102	437076102	HOME DEPOT INC/THE	14,885.000	5,712,191.81	5,124,012.40	-588,179.41
	GTZF92000102	443201108	HOWMET AEROSPACE INC	52,148.000	3,796,553.54	4,048,249.24	251,695.70
	GTZF92000102	452308109	ILLINOIS TOOL WORKS INC	66,825.000	17,358,619.80	15,834,852.00	-1,523,767.80
	GTZF92000102	461202103	INTUIT INC	37,585.000	17,221,071.15	24,701,237.85	7,480,166.70
	GTZF92000102	465562106	ITAU UNIBANCO HOLDING SA ADR	1,075,554.000	7,238,761.95	6,281,235.36	-957,526.59
	GTZF92000102	48666K109	KB HOME	55,630.000	2,876,627.30	3,904,113.40	1,027,486.10
	GTZF92000102	49271V100	KEURIG DR PEPPER INC	293,918.000	8,749,497.68	9,816,861.20	1,067,363.52
	GTZF92000102	49338L103	KEYSIGHT TECHNOLOGIES INC	12,223.000	2,046,741.35	1,671,495.25	-375,246.10
	GTZF92000102	494368103	KIMBERLY-CLARK CORP	5,291.000	730,475.46	731,216.20	740.74
	GTZF92000102	500754106	KRAFT HEINZ CO/THE	148,761.000	5,314,405.43	4,793,079.42	-521,326.01
	GTZF92000102	512807108	LAM RESEARCH CORP	6,271.000	5,820,685.87	6,677,674.35	856,988.48
	GTZF92000102	525327102	LEIDOS HOLDINGS INC	22,393.000	2,834,703.30	3,266,690.84	431,987.54
	GTZF92000102	539439109	LLOYDS BANKING GROUP PLC ADR	166,978.000	369,887.72	455,849.94	85,962.22
	GTZF92000102	548661107	LOWE'S COS INC	9,582.000	2,289,566.12	2,112,447.72	-177,118.40
	GTZF92000102	550021109	LULULEMON ATHLETICA INC	49,245.000	21,635,940.28	14,709,481.50	-6,926,458.78
	GTZF92000102	55315J102	MMC NORILSK NICKEL PJSC ADR	5,068.000	6,375.54	5.07	-6,370.47
	GTZF92000102	55616P104	MACY'S INC	1,140,440.000	16,430,493.95	21,896,448.00	5,465,954.05

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	GTZF92000102	559222401 MAGNA INTERNATIONAL INC	48,402.000	2,663,425.20	2,028,043.80	-635,381.40
	GTZF92000102	594918104 MICROSOFT CORP	3,203.000	1,301,932.33	1,431,580.85	129,648.52
	GTZF92000102	60855R100 MOLINA HEALTHCARE INC	34,340.000	10,729,371.69	10,209,282.00	-520,089.69
	GTZF92000102	609207105 MONDELEZ INTERNATIONAL INC	43,415.000	3,181,378.46	2,841,077.60	-340,300.86
	GTZF92000102	61174X109 MONSTER BEVERAGE CORP	30,889.000	1,731,503.62	1,542,905.55	-188,598.07
	GTZF92000102	64110D104 NETAPP INC	22,833.000	2,005,039.25	2,940,890.40	935,851.15
	GTZF92000102	653656108 NICE LTD ADR	45,548.000	8,294,344.67	7,832,889.56	-461,455.11
	GTZF92000102	654111202 NIKON CORP ADR	3,946.000	50,883.67	39,775.68	-11,107.99
	GTZF92000102	66981J102 MINISO GROUP HOLDING LTD ADR	83,730.000	1,885,953.91	1,596,731.10	-289,222.81
	GTZF92000102	67066G104 NVIDIA CORP	635,870.000	31,040,445.58	78,555,379.80	47,514,934.22
	GTZF92000102	674215207 CHORD ENERGY CORP	4,700.000	825,226.00	788,096.00	-37,130.00
	GTZF92000102	680223104 OLD REPUBLIC INTERNATIONAL COR	43,464.000	1,267,787.28	1,343,037.60	75,250.32
	GTZF92000102	68902V107 OTIS WORLDWIDE CORP	56,172.000	5,030,031.44	5,407,116.72	377,085.28
	GTZF92000102	713448108 PEPSICO INC	23,919.000	4,018,747.53	3,944,960.67	-73,786.86
	GTZF92000102	71654V408 PETROLEO BRASILEIRO SA ADR	416,011.000	5,753,432.13	6,027,999.39	274,567.26
	GTZF92000102	722304102 PDD HOLDINGS INC ADR	85,684.000	10,470,344.36	11,391,687.80	921,343.44
	GTZF92000102	751212101 RALPH LAUREN CORP	56,454.000	10,860,565.07	9,882,837.24	-977,727.83
	GTZF92000102	7591EP100 REGIONS FINANCIAL CORP	380,845.000	7,155,545.04	7,632,133.80	476,588.76
	GTZF92000102	778296103 ROSS STORES INC	11,904.000	1,740,913.76	1,729,889.28	-11,024.48
	GTZF92000102	783549108 RYDER SYSTEM INC	5,244.000	560,792.51	649,626.72	88,834.21
	GTZF92000102	81603X108 SEIKO EPSON CORP ADR	3,139.000	24,264.47	24,264.47	0.00
	GTZF92000102	830566105 SKECHERS USA INC	221,998.000	11,700,886.40	15,344,501.76	3,643,615.36
	GTZF92000102	845467109 SOUTHWESTERN ENERGY CO	11.000	75.97	74.03	-1.94
	GTZF92000102	857477103 STATE STREET CORP	81,641.000	6,018,107.31	6,041,434.00	23,326.69
	GTZF92000102	872540109 TJX COS INC/THE	37,394.000	3,695,140.86	4,117,079.40	421,938.54
	GTZF92000102	889478103 TOLL BROTHERS INC	17,321.000	1,281,030.29	1,995,032.78	714,002.49
	GTZF92000102	907818108 UNION PACIFIC CORP	47,567.000	10,892,460.63	10,762,509.42	-129,951.21
	GTZF92000102	911363109 UNITED RENTALS INC	6,846.000	3,238,239.34	4,427,513.58	1,189,274.24
	GTZF92000102	91324P102 UNITEDHEALTH GROUP INC	8,593.000	4,228,300.43	4,376,071.18	147,770.75
	GTZF92000102	913903100 UNIVERSAL HEALTH SERVICES INC	20,111.000	3,172,912.47	3,719,127.23	546,214.76
	GTZF92000102	92340V107 VEREN INC	2,268.000	17,470.43	17,849.16	378.73
	GTZF92000102	92343E102 VERISIGN INC	22,815.000	5,155,505.55	4,056,507.00	-1,098,998.55
	GTZF92000102	925652109 VICI PROPERTIES INC	251,304.000	7,428,359.70	7,197,346.56	-231,013.14
	GTZF92000102	926400102 VICTORIA'S SECRET & CO	21,665.000	370,519.52	382,820.55	12,301.03
	GTZF92000102	92840M102 VISTRA CORP	149,597.000	5,665,831.43	12,862,350.06	7,196,518.63
	GTZF92000102	931142103 WALMART INC	168,454.000	9,962,008.58	11,406,020.34	1,444,011.76
	GTZF92000102	96145D105 WESTROCK CO	49,077.000	2,197,193.93	2,466,610.02	269,416.09
	GTZF92000102	981064108 WOORI FINANCIAL GROUP INC ADR	784.000	21,128.80	25,119.36	3,990.56
	GTZF92000102	AAB8P4LP5 XERO LTD	23,995.000	1,983,425.88	2,185,818.29	202,392.41
	GTZF92000102	EA5289833 ERSTE GROUP BANK AG	15,764.000	551,900.64	747,437.76	195,537.12
	GTZF92000102	EA5699379 WIENERBERGER AG	16,135.000	493,596.11	535,381.57	41,785.46
	GTZF92000102	EAB0704T7 RAIFFEISEN BANK INTERNATIONAL	25,596.000	405,474.43	444,955.36	39,480.93
	GTZF92000102	EABZ1GZ00 BAWAG GROUP AG	1,304.000	60,064.87	82,595.91	22,531.04

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000102	ED5117384	BILFINGER SE	7,190.000	279,413.61	378,358.83	98,945.22
	GTZF92000102	ED5750358	DEUTSCHE BANK AG	2,402,969.000	26,534,817.64	38,393,795.24	11,858,977.60
	GTZF92000102	ED5756025	BAYERISCHE MOTOREN WERKE AG	5,597.000	687,083.91	530,154.92	-156,928.99
	GTZF92000102	EDB4YVF55	BRENNTAG SE	36,475.000	2,920,068.72	2,461,237.44	-458,831.28
	GTZF92000102	EDBP6VLQ6	DAIMLER TRUCK HOLDING AG	191,780.000	8,690,988.99	7,639,929.79	-1,051,059.20
	GTZF92000102	EE5669358	REPSOL SA	107,826.000	1,568,116.75	1,702,813.67	134,696.92
	GTZF92000102	EE5705947	BANCO SANTANDER SA	1,765,062.000	6,518,435.74	8,192,029.36	1,673,593.62
	GTZF92000102	EEB283W91	CAIXABANK SA	472,628.000	2,135,261.85	2,503,822.56	368,560.71
	GTZF92000102	EEBP9DL99	INDUSTRIA DE DISENO TEXTIL SA	98,409.000	4,372,743.15	4,889,582.05	516,838.90
	GTZF92000102	EF4380426	PUBLICIS GROUPE SA	86,884.000	6,967,097.63	9,254,059.59	2,286,961.96
	GTZF92000102	EFBJYRDP4	GAZTRANSPORT ET TECHNIGAZ SA	14,184.000	2,167,836.21	1,853,087.47	-314,748.74
	GTZF92000102	EG5473111	BANK POLSKA KASA OPIEKI SA	29,034.000	662,683.15	1,213,346.10	550,662.95
	GTZF92000102	EGB03NGS7	POWSZECHNA KASA OSZCZEDNOSCI B	294,364.000	2,313,414.34	4,607,251.87	2,293,837.53
	GTZF92000102	EGB63DG23	POWSZECHNY ZAKLAD UBEZPIECZEN	30,972.000	295,530.71	397,083.84	101,553.13
	GTZF92000102	EI4116097	BPER BANCA SPA	540,333.000	1,639,998.19	2,733,940.03	1,093,941.84
	GTZF92000102	EI7145051	ENI SPA	1,748,066.000	25,139,919.56	26,892,071.66	1,752,152.10
	GTZF92000102	EIB0DJNG9	LEONARDO SPA	27,900.000	316,412.37	648,271.57	331,859.20
	GTZF92000102	EIBLLJ384	ANIMA HOLDING SPA	149,249.000	554,926.88	745,402.49	190,475.61
	GTZF92000102	EIBMY36H0	SAIPEM SPA	798,705.000	1,785,856.38	2,047,580.90	261,724.52
	GTZF92000102	EIBYMD5K9	BANCO BPM SPA	372,763.000	1,728,408.84	2,402,645.59	674,236.75
	GTZF92000102	EMBD5ZXH2	MOL HUNGARIAN OIL & GAS PLC	58,321.000	509,708.03	455,506.47	-54,201.56
	GTZF92000102	EN5165290	ASM INTERNATIONAL NV	35,859.000	22,230,322.19	27,355,814.50	5,125,492.31
	GTZF92000102	EN5986620	KONINKLIJKE PHILIPS NV	182,081.000	3,749,624.92	4,603,477.90	853,852.98
	GTZF92000102	ENBD9PNF3	ASR NEDERLAND NV	59,880.000	3,123,380.89	2,856,491.12	-266,889.77
	GTZF92000102	ENBZ1HM46	ADYEN NV	13,066.000	20,633,466.37	15,588,680.06	-5,044,786.31
	GTZF92000102	ENBZ57394	ING GROEP NV	529,559.000	8,129,258.79	9,059,310.65	930,051.86
	GTZF92000102	ESB18ZRK2	LOGITECH INTERNATIONAL SA	95,805.000	8,167,445.97	9,267,049.41	1,099,603.44
	GTZF92000102	ETB03MN79	AKBANK TAS	107,712.000	83,459.24	210,439.81	126,980.57
	GTZF92000102	ETB1VYN47	IS YATIRIM MENKUL DEGERLER AS	84,811.000	107,927.60	101,203.54	-6,724.06
	GTZF92000102	EX0718877	RIO TINTO PLC	138,435.000	9,048,311.12	9,101,525.50	53,214.38
	GTZF92000102	EX0798051	BP PLC	6,698,100.000	39,031,387.52	40,235,508.13	1,204,120.61
	GTZF92000102	EX0870611	LLOYDS BANKING GROUP PLC	10,829,442.000	6,001,476.04	7,493,631.00	1,492,154.96
	GTZF92000102	EX3091355	BT GROUP PLC	2,371,384.000	3,325,154.16	4,207,224.95	882,070.79
	GTZF92000102	EX3134866	BARCLAYS PLC	896,110.000	1,747,411.48	2,366,362.07	618,950.59
	GTZF92000102	EXB4T3BW4	GLENCORE PLC	758,949.000	4,474,329.34	4,327,796.70	-146,532.64
	GTZF92000102	EXBMJ6DW6	INFORMA PLC	95,210.000	984,303.07	1,029,997.76	45,694.69
	GTZF92000102	EXBN7SWP3	GSK PLC	85,677.000	1,512,756.71	1,656,514.21	143,757.50
	GTZF92000102	FA6005856	ACER INC	293,000.000	340,899.60	423,132.40	82,232.80
	GTZF92000102	FA6051041	ASUSTEK COMPUTER INC	732,000.000	7,391,802.74	11,236,718.31	3,844,915.57
	GTZF92000102	FA6051421	REALTEK SEMICONDUCTOR CORP	235,000.000	4,249,247.50	3,955,119.18	-294,128.32
	GTZF92000102	FA6094926	EVERLIGHT ELECTRONICS CO LTD	62,000.000	102,920.26	146,010.51	43,090.25
	GTZF92000102	FA6105136	UNITED INTEGRATED SERVICES CO	27,000.000	188,990.03	304,609.83	115,619.80
	GTZF92000102	FA6133450	MICRO-STAR INTERNATIONAL CO LT	107,000.000	602,798.31	587,087.52	-15,710.79

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000102	FA6140570	CHICONY ELECTRONICS CO LTD	102,000.000	346,868.95	537,644.68	190,775.73
	GTZF92000102	FA6141016	QUANTA COMPUTER INC	1,026,000.000	9,276,903.50	9,867,361.17	590,457.67
	GTZF92000102	FA6189650	CHINA AIRLINES LTD	6,889,000.000	4,864,996.16	5,032,729.64	167,733.48
	GTZF92000102	FA6194817	CHUNG-HSIN ELECTRIC & MACHINER	2,720,000.000	16,005,573.33	15,762,526.26	-243,047.07
	GTZF92000102	FA6225744	COMPAL ELECTRONICS INC	620,000.000	611,406.43	663,162.92	51,756.49
	GTZF92000102	FA6305728	TRIPOD TECHNOLOGY CORP	640,000.000	4,450,151.16	4,310,528.15	-139,623.01
	GTZF92000102	FA6324505	EVERGREEN MARINE CORP TAIWAN L	2,537,000.000	16,622,475.24	15,093,044.28	-1,529,430.96
	GTZF92000102	FA6324513	EVERGREEN INTERNATIONAL STORAG	81,000.000	90,312.55	79,273.46	-11,039.09
	GTZF92000102	FA6328936	HANNSTAR BOARD CORP	47,000.000	72,512.00	80,985.77	8,473.77
	GTZF92000102	FA6331476	FAR EASTERN NEW CENTURY CORP	738,000.000	792,631.12	801,889.55	9,258.43
	GTZF92000102	FA6346334	NOVATEK MICROELECTRONICS CORP	62,000.000	834,777.55	1,158,146.19	323,368.64
	GTZF92000102	FA6347605	FORTUNE ELECTRIC CO LTD	219,000.000	4,738,462.32	6,379,328.89	1,640,866.57
	GTZF92000102	FA6349536	GLOBAL BRANDS MANUFACTURE LTD	47,000.000	93,056.30	107,642.99	14,586.69
	GTZF92000102	FA6372488	MEDIATEK INC	504,000.000	11,280,478.50	21,749,918.90	10,469,440.40
	GTZF92000102	FA6438560	HON HAI PRECISION INDUSTRY CO	1,988,000.000	10,671,578.79	13,113,820.15	2,442,241.36
	GTZF92000102	FA6548756	ITE TECHNOLOGY INC	22,000.000	79,468.29	115,623.51	36,155.22
	GTZF92000102	FA6599676	POWERTECH TECHNOLOGY INC	1,699,000.000	6,211,273.00	9,845,783.87	3,634,510.87
	GTZF92000102	FA6718771	SITRONIX TECHNOLOGY CORP	397,000.000	2,989,179.47	3,163,370.96	174,191.49
	GTZF92000102	FA6740148	TAIWAN SURFACE MOUNTING TECHNO	340,000.000	1,193,939.64	1,257,648.37	63,708.73
	GTZF92000102	FA6741419	DEPO AUTO PARTS IND CO LTD	471,000.000	1,791,172.25	3,462,648.12	1,671,475.87
	GTZF92000102	FA6889101	TAIWAN SEMICONDUCTOR MANUFACTU	12,202,000.000	227,044,399.21	363,334,984.57	136,290,585.36
	GTZF92000102	FA6898847	TONG YANG INDUSTRY CO LTD	692,000.000	1,160,009.41	2,303,715.90	1,143,706.49
	GTZF92000102	FA6916623	UNITED MICROELECTRONICS CORP	25,896,000.000	41,347,668.49	44,461,790.85	3,114,122.36
	GTZF92000102	FAB02FKB9	GLOBAL MIXED MODE TECHNOLOGY I	10,000.000	62,450.83	94,169.50	31,718.67
	GTZF92000102	FAB0BSM03	CHIPMOS TECHNOLOGIES INC	88,000.000	103,132.17	116,369.46	13,237.29
	GTZF92000102	FAB4PLX11	PEGATRON CORP	3,027,000.000	7,269,970.63	9,750,520.09	2,480,549.46
	GTZF92000102	FAB734XQ1	ZHEN DING TECHNOLOGY HOLDING L	288,000.000	970,957.96	1,149,638.57	178,680.61
	GTZF92000102	FAB97NLT8	CHICONY POWER TECHNOLOGY CO LT	23,000.000	94,645.24	96,774.19	2,128.95
	GTZF92000102	FABF4QXG5	WIWYNN CORP	64,000.000	5,173,368.41	5,218,007.76	44,639.35
	GTZF92000102	FABFXZDY6	ASE TECHNOLOGY HOLDING CO LTD	5,179,000.000	18,374,977.95	26,899,542.03	8,524,564.08
	GTZF92000102	FB6077010	BANGKOK BANK PCL	593,401.000	2,912,192.23	2,110,193.65	-801,998.58
	GTZF92000102	FBB0305J9	THAI OIL PCL	630,200.000	972,771.85	910,160.10	-62,611.75
	GTZF92000102	FBBLZGSM1	BANGKOK DUSIT MEDICAL SERVICES	3,898,861.000	3,024,077.82	2,815,445.68	-208,632.14
	GTZF92000102	FH6000308	JIANGXI COPPER CO LTD HK/00358	151,000.000	231,993.47	301,326.95	69,333.48
	GTZF92000102	FH6291816	CHINA PETROLEUM & CHEMICAL COR HK/00386	1,186,438.000	694,912.39	768,934.12	74,021.73
	GTZF92000102	FH6398785	YUEXIU TRANSPORT INFRASTRUCTUR HK/01052	64,125.000	31,749.10	33,346.25	1,597.15
	GTZF92000102	FH6425398	ALUMINUM CORP OF CHINA LTD HK/02600	830,000.000	438,414.07	566,629.10	128,215.03
	GTZF92000102	FH6743956	WEICHAI POWER CO LTD HK/02338	484,029.000	709,064.25	926,222.98	217,158.73
	GTZF92000102	FHB01RQM9	PACIFIC BASIN SHIPPING LTD HK/02343	42,892.000	13,026.43	13,514.66	488.23
	GTZF92000102	FHB09N7M1	CHINA SHENHUA ENERGY CO LTD HK/01088	4,215,565.000	12,883,493.07	19,411,015.42	6,527,522.35
	GTZF92000102	FHB0B8Z24	BANK OF COMMUNICATIONS CO LTD HK/03328	154,898.000	102,585.38	121,618.56	19,033.18
	GTZF92000102	FHB0J2D49	BAIDU INC HK/09888	94,425.000	1,600,137.82	1,031,038.66	-569,099.16
	GTZF92000102	FHB154562	BANK OF CHINA LTD HK/03988	8,332,082.000	3,338,531.70	4,108,732.19	770,200.49

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000102	FHB1G1QD8	INDUSTRIAL & COMMERCIAL BANK O HK/01398	2,534,000.000	1,257,738.10	1,505,976.38	248,238.28
	GTZF92000102	FHB1JNK84	CHINA COAL ENERGY CO LTD HK/01898	143,591.000	106,640.59	167,731.89	61,091.30
	GTZF92000102	FHB1VRCG2	CMOC GROUP LTD HK/03993	302,112.000	158,060.79	276,286.56	118,225.77
	GTZF92000102	FHB29SHS2	BYD ELECTRONIC INTERNATIONAL C HK/00285	79,500.000	395,654.65	397,123.24	1,468.59
	GTZF92000102	FHB2R2ZC4	CRRC CORP LTD HK/01766	740,000.000	405,099.15	477,700.64	72,601.49
	GTZF92000102	FHB4N6NB0	WEST CHINA CEMENT LTD HK/02233	441,340.000	44,491.05	58,224.27	13,733.22
	GTZF92000102	FHB60LZR9	AGRICULTURAL BANK OF CHINA LTD HK/01288	1,234,620.000	485,239.72	528,169.53	42,929.81
	GTZF92000102	FHB6SPB47	CITIC SECURITIES CO LTD HK/06030	20,500.000	37,146.21	30,195.71	-6,950.50
	GTZF92000102	FHBLHKZ0	WH GROUP LTD HK/00288	8,006,518.000	4,239,982.87	5,271,089.29	1,031,106.42
	GTZF92000102	FHBMW5M07	LI AUTO INC HK/02015	144,100.000	3,292,732.69	1,297,516.46	-1,995,216.23
	GTZF92000102	FHBW9P811	CK HUTCHISON HOLDINGS LTD HK/00001	1,835,719.000	11,208,834.73	8,793,694.52	-2,415,140.21
	GTZF92000102	FHBWVFT07	HUATAI SECURITIES CO LTD HK/06886	95,161.000	117,545.68	105,187.31	-12,358.37
	GTZF92000102	FK6155253	SAMSUNG FIRE & MARINE INSURANC	3,651.000	637,293.77	1,031,775.23	394,481.46
	GTZF92000102	FK6155931	DB INSURANCE CO LTD	2,676.000	151,504.29	222,594.92	71,090.63
	GTZF92000102	FK6375786	LS CORP	9,129.000	643,633.92	954,349.97	310,716.05
	GTZF92000102	FK6397509	SHINHAN FINANCIAL GROUP CO LTD	508,681.000	13,125,759.34	17,793,667.48	4,667,908.14
	GTZF92000102	FK6408447	SAMSUNG SECURITIES CO LTD	1,830.000	51,009.09	52,912.44	1,903.35
	GTZF92000102	FK6449540	HYUNDAI MOBIS CO LTD	1,691.000	298,377.84	308,962.14	10,584.30
	GTZF92000102	FK6462972	INDUSTRIAL BANK OF KOREA	922,248.000	7,237,161.51	9,393,326.07	2,156,164.56
	GTZF92000102	FK6490924	KIA CORP	206,313.000	13,857,020.79	19,379,777.28	5,522,756.49
	GTZF92000102	FK6537088	NH INVESTMENT & SECURITIES CO	125,535.000	992,237.17	1,157,311.08	165,073.91
	GTZF92000102	FK6568612	HYUNDAI DEPARTMENT STORE CO LT	1,232.000	51,124.46	43,587.64	-7,536.82
	GTZF92000102	FK6654586	KOREA INVESTMENT HOLDINGS CO L	113,028.000	4,426,248.05	5,747,880.70	1,321,632.65
	GTZF92000102	FK6771729	SAMSUNG ELECTRONICS CO LTD	1,769,067.000	110,480,781.47	104,743,131.22	-5,737,650.25
	GTZF92000102	FKB00VS67	KIWOOM SECURITIES CO LTD	6,136.000	411,659.00	561,222.07	149,563.07
	GTZF92000102	FKB01LXY1	HYUNDAI MARINE & FIRE INSURANC	9,466.000	223,063.29	237,251.66	14,188.37
	GTZF92000102	FKB01RJV0	GS HOLDINGS CORP	2,161.000	60,107.51	73,629.40	13,521.89
	GTZF92000102	FKB01T145	KOREAN REINSURANCE CO	18,354.000	81,370.60	106,403.84	25,033.24
	GTZF92000102	FKB0RNR7	HANA FINANCIAL GROUP INC	425,273.000	12,651,845.55	18,753,406.37	6,101,560.82
	GTZF92000102	FKB0WGPZ4	LOTTE SHOPPING CO LTD	972.000	49,843.36	44,839.80	-5,003.56
	GTZF92000102	FKB12C0T5	SAMSUNG LIFE INSURANCE CO LTD	101,118.000	5,164,681.44	6,501,228.11	1,336,546.67
	GTZF92000102	FKB39Z8L2	SK INC	6,306.000	811,273.43	725,201.25	-86,072.18
	GTZF92000102	FKB3DF0Y1	KB FINANCIAL GROUP INC	513,439.000	18,606,394.88	29,280,748.43	10,674,353.55
	GTZF92000102	FKB3S98W5	BNK FINANCIAL GROUP INC	473,552.000	2,490,582.39	2,913,900.70	423,318.31
	GTZF92000102	FKB62B9W0	HANWHA LIFE INSURANCE CO LTD	27,056.000	52,976.50	58,966.93	5,990.43
	GTZF92000102	FKB68N346	DGB FINANCIAL GROUP INC	18,335.000	101,161.52	106,826.49	5,664.97
	GTZF92000102	FKB7T5KQ2	HANKOOK TIRE & TECHNOLOGY CO L	19,216.000	533,547.62	630,993.79	97,446.17
	GTZF92000102	FKBB96Z38	JB FINANCIAL GROUP CO LTD	13,344.000	85,776.72	141,922.34	56,145.62
	GTZF92000102	FKBD4HFS2	HD HYUNDAI CONSTRUCTION EQUIPM	2,498.000	162,659.61	99,811.09	-62,848.52
	GTZF92000102	FKBD4HFT0	HD HYUNDAI CO LTD	3,706.000	168,473.75	200,578.95	32,105.20
	GTZF92000102	FKBGHWH98	WOORI FINANCIAL GROUP INC	821,877.000	7,353,949.38	8,771,064.11	1,417,114.73
	GTZF92000102	FKBYX9GP7	DOOSAN BOBCAT INC	13,314.000	593,125.58	496,191.80	-96,933.78
	GTZF92000102	FM6242263	JARDINE CYCLE & CARRIAGE LTD	59,500.000	1,145,363.39	1,167,828.81	22,465.42

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000102	FM6916783 UNITED OVERSEAS BANK LTD	261,100.000	5,487,262.85	6,035,980.81	548,717.96
GTZF92000102	FZ6916701 MIZRAHI TEFAHOT BANK LTD	121,643.000	4,041,709.52	4,120,207.79	78,498.27
GTZF92000102	G02602103 AMDOCS LTD	94,209.000	8,853,899.19	7,434,974.28	-1,418,924.91
GTZF92000102	G5960L103 MEDTRONIC PLC	27,970.000	2,335,271.69	2,201,518.70	-133,752.99
GTZF92000102	G61188127 LIBERTY GLOBAL LTD	221,368.000	2,926,617.52	3,951,418.80	1,024,801.28
GTZF92000102	G7997R103 SEAGATE TECHNOLOGY HOLDINGS PL	79,917.000	7,578,849.69	8,253,028.59	674,178.90
GTZF92000102	G81276100 SIGNET JEWELERS LTD	12,094.000	943,720.84	1,083,380.52	139,659.68
GTZF92000102	KS6606997 FIRSTRAND LTD	904,289.000	3,045,105.01	3,808,314.60	763,209.59
GTZF92000102	LB2328592 BANCO DO BRASIL SA	182,400.000	935,820.90	874,490.18	-61,330.72
GTZF92000102	LB2682360 PETROLEO BRASILEIRO SA	1,767,000.000	12,142,630.59	12,826,731.71	684,101.12
GTZF92000102	LBB0FHTN7 ULTRAPAR PARTICIPACOES SA	62,800.000	246,825.87	244,667.25	-2,158.62
GTZF92000102	LBB4V5RY5 BANCO SANTANDER BRASIL SA	251,000.000	1,598,407.96	1,245,860.53	-352,547.43
GTZF92000102	LC2069350 BANCO DE CREDITO E INVERSIONES	6,175.000	156,077.74	173,227.71	17,149.97
GTZF92000102	LC2100841 BANCO DE CHILE	3,651,328.000	412,699.20	406,203.76	-6,495.44
GTZF92000102	LCB00R3L1 CENCOSUD SA	21,540.000	41,726.63	40,504.80	-1,221.83
GTZF92000102	M6158M104 ITURAN LOCATION AND CONTROL LT	15,352.000	391,665.75	378,273.28	-13,392.47
GTZF92000102	M98068105 WIX.COM LTD	9,491.000	742,575.84	1,509,733.37	767,157.53
GTZF92000102	SDB0386J3 JYSKE BANK A/S	18,917.000	1,436,892.07	1,506,139.23	69,247.16
GTZF92000102	SN5258249 SUBSEA 7 SA	71,854.000	993,247.34	1,355,086.47	361,839.13
GTZF92000102	SN7133606 EQUINOR ASA	445,127.000	12,967,143.22	12,706,865.58	-260,277.64
GTZF92000102	SN7751258 YARA INTERNATIONAL ASA	170,470.000	6,064,158.89	4,924,777.82	-1,139,381.07
GTZF92000102	SNBGLPC93 BW LPG LTD	18,262.000	280,489.01	340,113.13	59,624.12
GTZF92000102	SS5687438 H & M HENNES & MAURITZ AB	531,038.000	7,370,977.73	8,406,689.27	1,035,711.54
GTZF92000102	SSBN12RS2 BETSSON AB	43,977.000	472,133.37	514,508.73	42,375.36
GTZF92000102	SSBXDZ9Q8 SVENSKA HANDELSBANKEN AB	242,297.000	2,879,503.71	2,309,671.41	-569,832.30
GTZF92000402	00206R102 AT&T INC	534,914.000	8,531,878.30	10,222,206.54	1,690,328.24
GTZF92000402	002824100 ABBOTT LABORATORIES	40,943.000	4,509,344.72	4,254,387.13	-254,957.59
GTZF92000402	00724F101 ADOBE INC	64,223.000	31,456,417.85	35,678,445.42	4,222,027.57
GTZF92000402	00737L103 ADTALEM GLOBAL EDUCATION INC	12,602.000	538,042.69	859,582.42	321,539.73
GTZF92000402	00971T101 AKAMAI TECHNOLOGIES INC	49,981.000	4,538,849.48	4,502,288.48	-36,561.00
GTZF92000402	018581108 BREAD FINANCIAL HOLDINGS INC	7,239.000	244,536.10	322,569.84	78,033.74
GTZF92000402	024013104 AMERICAN ASSETS TRUST INC	5,482.000	124,334.94	122,687.16	-1,647.78
GTZF92000402	032095101 AMPHENOL CORP	60,306.000	3,991,651.96	4,062,815.22	71,163.26
GTZF92000402	036752103 ELEVANCE HEALTH INC	6,220.000	2,763,483.80	3,370,369.20	606,885.40
GTZF92000402	037833100 APPLE INC	555,104.000	107,673,522.88	116,916,004.48	9,242,481.60
GTZF92000402	042068205 ARM HOLDINGS PLC ADR	105,911.000	17,482,509.31	17,329,157.82	-153,351.49
GTZF92000402	047649108 ATKORE INC	8,220.000	1,281,826.80	1,109,124.60	-172,702.20
GTZF92000402	055622104 BP PLC ADR	359,355.000	12,710,802.21	12,972,715.50	261,913.29
GTZF92000402	05946K101 BANCO BILBAO VIZCAYA ARGENTARI ADR	93,216.000	715,898.88	934,956.48	219,057.60
GTZF92000402	05964H105 BANCO SANTANDER SA ADR	37,410.000	138,791.10	173,208.30	34,417.20
GTZF92000402	06738E204 BARCLAYS PLC ADR	448,121.000	3,534,920.70	4,799,375.91	1,264,455.21
GTZF92000402	070830104 BATH & BODY WORKS INC	47,937.000	2,226,385.74	1,871,939.85	-354,445.89
GTZF92000402	075887109 BECTON DICKINSON & CO	42,971.000	11,397,167.54	10,042,752.41	-1,354,415.13

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000402	093671105 H&R BLOCK INC	26,736.000	852,076.32	1,449,893.28	597,816.96
GTZF92000402	09857L108 BOOKING HOLDINGS INC	2,625.000	7,061,342.01	10,398,937.50	3,337,595.49
GTZF92000402	101137107 BOSTON SCIENTIFIC CORP	436,499.000	23,578,632.45	33,614,787.99	10,036,155.54
GTZF92000402	103304101 BOYD GAMING CORP	24,788.000	1,788,338.97	1,365,818.80	-422,520.17
GTZF92000402	127387108 CADENCE DESIGN SYSTEMS INC	57,716.000	13,535,556.32	17,762,099.00	4,226,542.68
GTZF92000402	14040H105 CAPITAL ONE FINANCIAL CORP	127,836.000	14,139,028.16	17,698,894.20	3,559,866.04
GTZF92000402	15135B101 CENTENE CORP	134,629.000	9,080,726.05	8,925,902.70	-154,823.35
GTZF92000402	156504300 CENTURY COMMUNITIES INC	4,253.000	325,864.86	347,299.98	21,435.12
GTZF92000402	168919108 CHINA CONSTRUCTION BANK CORP ADR	2,692.000	34,699.88	39,733.92	5,034.04
GTZF92000402	16950T102 CHINA MERCHANTS BANK CO LTD ADR	8,208.000	165,458.81	185,008.32	19,549.51
GTZF92000402	169656105 CHIPOTLE MEXICAN GRILL INC	654,300.000	27,990,954.00	40,991,895.00	13,000,941.00
GTZF92000402	16965P202 CHIPMOS TECHNOLOGIES INC ADR	9,196.000	217,853.24	240,107.56	22,254.32
GTZF92000402	17275R102 CISCO SYSTEMS INC	181,182.000	9,583,665.36	8,607,956.82	-975,708.54
GTZF92000402	172967424 CITIGROUP INC	3,564.000	150,696.39	226,171.44	75,475.05
GTZF92000402	174610105 CITIZENS FINANCIAL GROUP INC	68,214.000	2,205,938.42	2,457,750.42	251,812.00
GTZF92000402	192446102 COGNIZANT TECHNOLOGY SOLUTIONS	63,119.000	4,120,408.32	4,292,092.00	171,683.68
GTZF92000402	20030N101 COMCAST CORP	93,325.000	4,141,209.82	3,654,607.00	-486,602.82
GTZF92000402	204166102 COMMVAULT SYSTEMS INC	23,155.000	1,681,516.10	2,814,953.35	1,133,437.25
GTZF92000402	22788C105 CROWDSTRIKE HOLDINGS INC	1,675.000	432,509.25	641,843.25	209,334.00
GTZF92000402	237194105 DARDEN RESTAURANTS INC	37,069.000	6,193,488.52	5,609,281.08	-584,207.44
GTZF92000402	238337109 DAVE & BUSTER'S ENTERTAINMENT	70,645.000	4,532,383.50	2,812,377.45	-1,720,006.05
GTZF92000402	24703L202 DELL TECHNOLOGIES INC	214,576.000	11,632,036.47	29,592,176.16	17,960,139.69
GTZF92000402	254709108 DISCOVER FINANCIAL SERVICES	84,922.000	10,336,335.19	11,108,646.82	772,311.63
GTZF92000402	260557103 DOW INC	72,820.000	4,153,044.19	3,863,101.00	-289,943.19
GTZF92000402	26874R108 ENI SPA ADR	4,275.000	123,077.25	131,627.25	8,550.00
GTZF92000402	27579R104 EAST WEST BANCORP INC	36,720.000	2,799,910.16	2,689,005.60	-110,904.56
GTZF92000402	278865100 ECOLAB INC	8,939.000	2,102,623.84	2,127,482.00	24,858.16
GTZF92000402	285512109 ELECTRONIC ARTS INC	13,550.000	1,747,266.62	1,887,921.50	140,654.88
GTZF92000402	292562105 ENCORE WIRE CORP	580.000	107,839.40	168,101.40	60,262.00
GTZF92000402	29446M102 EQUINOR ASA ADR	1,028,652.000	30,046,924.92	29,378,301.12	-668,623.80
GTZF92000402	297602104 ETHAN ALLEN INTERIORS INC	3,194.000	90,326.32	89,080.66	-1,245.66
GTZF92000402	30303M102 META PLATFORMS INC	172,320.000	49,583,758.69	86,887,190.40	37,303,431.71
GTZF92000402	318672706 FIRST BANCORP/PUERTO RICO	92,281.000	1,389,617.69	1,687,819.49	298,201.80
GTZF92000402	320517105 FIRST HORIZON CORP	111,816.000	1,182,296.24	1,763,338.32	581,042.08
GTZF92000402	344849104 FOOT LOCKER INC	24,600.000	666,906.00	613,032.00	-53,874.00
GTZF92000402	345370860 FORD MOTOR CO	244,898.000	2,727,312.82	3,071,020.92	343,708.10
GTZF92000402	34959E109 FORTINET INC	461,529.000	34,886,977.11	27,816,352.83	-7,070,624.28
GTZF92000402	36237H101 G-III APPAREL GROUP LTD	6,397.000	174,612.41	173,166.79	-1,445.62
GTZF92000402	37045V100 GENERAL MOTORS CO	719,948.000	27,785,973.29	33,448,784.08	5,662,810.79
GTZF92000402	375558103 GILEAD SCIENCES INC	67,546.000	5,279,781.17	4,634,331.06	-645,450.11
GTZF92000402	380237107 GODADDY INC	48,870.000	5,053,341.57	6,827,627.70	1,774,286.13
GTZF92000402	38141G104 GOLDMAN SACHS GROUP INC/THE	53,732.000	17,667,395.68	24,304,058.24	6,636,662.56
GTZF92000402	401617105 GUESS? INC	103,309.000	2,604,606.12	2,107,503.60	-497,102.52

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000402	402635502	GULFPORT ENERGY CORP	1,748.000	220,412.09	263,948.00	43,535.91
GTZF92000402	40412C101	HCA HEALTHCARE INC	124,060.000	37,666,430.52	39,857,996.80	2,191,566.28
GTZF92000402	419596101	HAVERTY FURNITURE COS INC	1,980.000	59,835.60	50,074.20	-9,761.40
GTZF92000402	423403104	HELLO GROUP INC ADR	34,300.000	365,184.11	209,916.00	-155,268.11
GTZF92000402	43300A203	HILTON WORLDWIDE HOLDINGS INC	298,085.000	43,645,582.16	65,042,147.00	21,396,564.84
GTZF92000402	436440101	HOLOGIC INC	63,856.000	4,948,737.38	4,741,308.00	-207,429.38
GTZF92000402	442487401	HOVNANIAN ENTERPRISES INC	624.000	96,040.71	88,558.08	-7,482.63
GTZF92000402	443201108	HOWMET AEROSPACE INC	51,767.000	3,397,979.20	4,018,672.21	620,693.01
GTZF92000402	45168D104	IDEXX LABORATORIES INC	18,325.000	9,210,748.02	8,927,940.00	-282,808.02
GTZF92000402	452308109	ILLINOIS TOOL WORKS INC	40,241.000	10,066,688.56	9,535,507.36	-531,181.20
GTZF92000402	455807107	INDUSTRIAL & COMMERCIAL BANK O ADR	7,600.000	80,864.00	89,756.00	8,892.00
GTZF92000402	458140100	INTEL CORP	539,440.000	25,834,769.09	16,706,456.80	-9,128,312.29
GTZF92000402	461202103	INTUIT INC	9,408.000	4,601,363.76	6,183,031.68	1,581,667.92
GTZF92000402	46120E602	INTUITIVE SURGICAL INC	37,464.000	12,810,440.16	16,665,860.40	3,855,420.24
GTZF92000402	471115402	JARDINE MATHESON HOLDINGS LTD ADR	700.000	35,693.00	24,780.00	-10,913.00
GTZF92000402	48241A105	KB FINANCIAL GROUP INC ADR	9,778.000	355,919.20	553,532.58	197,613.38
GTZF92000402	48581R205	KASPI.KZ JSC ADR	42,622.000	3,392,711.20	5,498,664.22	2,105,953.02
GTZF92000402	49271V100	KEURIG DR PEPPER INC	42,974.000	1,343,796.98	1,435,331.60	91,534.62
GTZF92000402	493267108	KEYCORP	208,697.000	2,245,613.77	2,965,584.37	719,970.60
GTZF92000402	49338L103	KEYSIGHT TECHNOLOGIES INC	47,499.000	7,953,707.55	6,495,488.25	-1,458,219.30
GTZF92000402	525327102	LEIDOS HOLDINGS INC	9,667.000	855,336.16	1,410,221.96	554,885.80
GTZF92000402	526057104	LENNAR CORP	32,921.000	3,907,809.95	4,933,870.27	1,026,060.32
GTZF92000402	531229789	LIBERTY MEDIA CORP-LIBERTY SIR	155,251.000	3,982,621.63	3,440,362.16	-542,259.47
GTZF92000402	532457108	ELI LILLY & CO	132,947.000	65,436,072.56	120,367,554.86	54,931,482.30
GTZF92000402	535919500	LIONS GATE ENTERTAINMENT CORP	10,231.000	103,786.66	87,679.67	-16,106.99
GTZF92000402	550021109	LULULEMON ATHLETICA INC	17,944.000	6,791,804.00	5,359,872.80	-1,431,931.20
GTZF92000402	55354G100	MSCI INC	2,915.000	1,367,980.35	1,404,301.25	36,320.90
GTZF92000402	55616P104	MACY'S INC	416,141.000	6,679,063.05	7,989,907.20	1,310,844.15
GTZF92000402	58155Q103	MCKESSON CORP	37,673.000	16,098,049.63	22,002,538.92	5,904,489.29
GTZF92000402	58733R102	MERCADOLIBRE INC	2,231.000	3,790,496.73	3,666,425.40	-124,071.33
GTZF92000402	594918104	MICROSOFT CORP	109,023.000	37,884,075.73	48,727,829.85	10,843,754.12
GTZF92000402	60855R100	MOLINA HEALTHCARE INC	53.000	15,991.62	15,756.90	-234.72
GTZF92000402	60871R209	MOLSON COORS BEVERAGE CO	74,037.000	4,403,145.89	3,763,300.71	-639,845.18
GTZF92000402	609027107	MONARCH CASINO & RESORT INC	1,793.000	126,316.85	122,157.09	-4,159.76
GTZF92000402	609207105	MONDELEZ INTERNATIONAL INC	51,817.000	3,779,531.98	3,390,904.48	-388,627.50
GTZF92000402	61174X109	MONSTER BEVERAGE CORP	53,026.000	2,975,539.70	2,648,648.70	-326,891.00
GTZF92000402	64110D104	NETAPP INC	126,123.000	9,693,083.30	16,244,642.40	6,551,559.10
GTZF92000402	64110L106	NETFLIX INC	42,750.000	26,627,152.92	28,851,120.00	2,223,967.08
GTZF92000402	653656108	NICE LTD ADR	35,874.000	7,220,364.93	6,169,251.78	-1,051,113.15
GTZF92000402	67066G104	NVIDIA CORP	1,252,590.000	85,168,760.33	154,744,968.60	69,576,208.27
GTZF92000402	67103X102	OFG BANCORP	2,750.000	71,720.00	102,987.50	31,267.50
GTZF92000402	674215207	CHORD ENERGY CORP	13,149.000	2,308,701.42	2,204,824.32	-103,877.10
GTZF92000402	68268W103	ONEMAIN HOLDINGS INC	7,544.000	372,331.91	365,808.56	-6,523.35

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000402	68902V107	OTIS WORLDWIDE CORP	2,579.000	238,540.56	248,254.54	9,713.98
	GTZF92000402	700517105	PARK HOTELS & RESORTS INC	116,361.000	1,909,695.06	1,743,087.78	-166,607.28
	GTZF92000402	703343103	PATRICK INDUSTRIES INC	2,848.000	227,840.00	309,150.40	81,310.40
	GTZF92000402	71363P106	PERDOCEO EDUCATION CORP	27,538.000	337,891.26	589,863.96	251,972.70
	GTZF92000402	71654V101	PETROLEO BRASILEIRO SA ADR	1,164,057.000	14,399,385.09	15,877,737.48	1,478,352.39
	GTZF92000402	71654V408	PETROLEO BRASILEIRO SA ADR	821,720.000	11,364,387.60	11,906,722.80	542,335.20
	GTZF92000402	718546104	PHILLIPS 66	81,765.000	11,870,852.73	11,542,765.05	-328,087.68
	GTZF92000402	722304102	PDD HOLDINGS INC ADR	109,943.000	10,908,564.07	14,616,921.85	3,708,357.78
	GTZF92000402	742718109	PROCTER & GAMBLE CO/THE	66,096.000	10,029,407.04	10,900,552.32	871,145.28
	GTZF92000402	751212101	RALPH LAUREN CORP	9,265.000	1,142,374.50	1,621,930.90	479,556.40
	GTZF92000402	7591EP100	REGIONS FINANCIAL CORP	252,015.000	4,578,292.31	5,050,380.60	472,088.29
	GTZF92000402	761CVR042	RESOLUTE FORESTTS INC CONTRA	19,983.000	0.00	0.00	0.00
	GTZF92000402	783549108	RYDER SYSTEM INC	38,365.000	3,916,049.29	4,752,656.20	836,606.91
	GTZF92000402	783754104	RYERSON HOLDING CORP	4,890.000	138,914.05	95,355.00	-43,559.05
	GTZF92000402	79466L302	SALESFORCE INC	6,225.000	1,648,712.04	1,600,447.50	-48,264.54
	GTZF92000402	808513105	CHARLES SCHWAB CORP/THE	91,538.000	6,863,853.02	6,745,435.22	-118,417.80
	GTZF92000402	81603X108	SEIKO EPSON CORP ADR	15,240.000	117,805.20	117,805.20	0.00
	GTZF92000402	81762P102	SERVICENOW INC	195.000	137,700.92	153,400.65	15,699.73
	GTZF92000402	824596100	SHINHAN FINANCIAL GROUP CO LTD ADR	6,669.000	173,794.14	232,147.89	58,353.75
	GTZF92000402	833034101	SNAP-ON INC	12,004.000	3,467,156.36	3,137,725.56	-329,430.80
	GTZF92000402	83444M101	SOLVENTUM CORP	2,853.000	197,614.67	150,866.64	-46,748.03
	GTZF92000402	845467109	SOUTHWESTERN ENERGY CO	204,272.000	1,349,992.52	1,374,750.56	24,758.04
	GTZF92000402	857477103	STATE STREET CORP	7,639.000	529,248.36	565,286.00	36,037.64
	GTZF92000402	863667101	STRYKER CORP	43,364.000	13,008,741.34	14,754,601.00	1,745,859.66
	GTZF92000402	867224107	SUNCOR ENERGY INC	599,218.000	20,967,134.85	22,830,205.80	1,863,070.95
	GTZF92000402	86722A103	SUNCOKE ENERGY INC	62,149.000	675,145.19	609,060.20	-66,084.99
	GTZF92000402	86800U104	SUPER MICRO COMPUTER INC	16,508.000	14,876,242.16	13,525,829.80	-1,350,412.36
	GTZF92000402	87165B103	SYNCHRONY FINANCIAL	378,374.000	12,834,446.08	17,855,469.06	5,021,022.98
	GTZF92000402	87241L109	TFI INTERNATIONAL INC	5,090.000	631,390.07	738,864.40	107,474.33
	GTZF92000402	872590104	T-MOBILE US INC	131,932.000	18,325,354.80	23,243,779.76	4,918,424.96
	GTZF92000402	882681109	TEXAS ROADHOUSE INC	11,529.000	1,294,476.12	1,979,644.59	685,168.47
	GTZF92000402	89832Q109	TRUIST FINANCIAL CORP	323,188.000	9,839,838.42	12,555,853.80	2,716,015.38
	GTZF92000402	90384S303	ULTA BEAUTY INC	15,949.000	7,682,922.45	6,154,240.63	-1,528,681.82
	GTZF92000402	907818108	UNION PACIFIC CORP	24,280.000	5,185,681.76	5,493,592.80	307,911.04
	GTZF92000402	91324P102	UNITEDHEALTH GROUP INC	10,565.000	5,211,830.97	5,380,331.90	168,500.93
	GTZF92000402	91359V107	UNIVERSAL INSURANCE HOLDINGS I	4,282.000	69,446.35	80,330.32	10,883.97
	GTZF92000402	913903100	UNIVERSAL HEALTH SERVICES INC	3,665.000	578,227.05	677,768.45	99,541.40
	GTZF92000402	91913Y100	VALERO ENERGY CORP	9,898.000	1,141,353.14	1,551,610.48	410,257.34
	GTZF92000402	92343E102	VERISIGN INC	65,336.000	14,763,975.92	11,616,740.80	-3,147,235.12
	GTZF92000402	92343V104	VERIZON COMMUNICATIONS INC	1,061,492.000	38,393,563.79	43,775,930.08	5,382,366.29
	GTZF92000402	92763W103	VIPSHOP HOLDINGS LTD ADR	23,691.000	390,901.50	308,456.82	-82,444.68
	GTZF92000402	92826C839	VISA INC	3,647.000	866,089.56	957,228.09	91,138.53
	GTZF92000402	928662501	VOLKSWAGEN AG ADR	5,415.000	72,615.15	60,891.68	-11,723.47

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000402	92890T205	WH GROUP LTD ADR	7,721.000	82,653.31	101,145.10	18,491.79
	GTZF92000402	929740108	WESTINGHOUSE AIR BRAKE TECHNOL	19,559.000	3,236,974.91	3,091,299.95	-145,674.96
	GTZF92000402	931142103	WALMART INC	163,425.000	8,538,264.76	11,065,506.75	2,527,241.99
	GTZF92000402	948849104	WEIS MARKETS INC	342.000	21,959.82	21,467.34	-492.48
	GTZF92000402	949746101	WELLS FARGO & CO	2,380.000	105,547.79	141,348.20	35,800.41
	GTZF92000402	96145D105	WESTROCK CO	229,664.000	10,903,098.77	11,542,912.64	639,813.87
	GTZF92000402	98956P102	ZIMMER BIOMET HOLDINGS INC	38,459.000	5,599,630.40	4,173,955.27	-1,425,675.13
	GTZF92000402	989701107	ZIONS BANCORP NA	94,663.000	3,516,946.20	4,105,534.31	588,588.11
	GTZF92000402	AA6948837	WESFARMERS LTD	130,528.000	4,457,505.62	5,681,944.27	1,224,438.65
	GTZF92000402	AAB84LB48	YANCOAL AUSTRALIA LTD	798,646.000	3,368,028.13	3,530,947.34	162,919.21
	GTZF92000402	AAB8P4LP5	XERO LTD	8,562.000	639,659.76	779,953.16	140,293.40
	GTZF92000402	AABYQM3N2	VIVA ENERGY GROUP LTD	25,167.000	45,895.76	52,944.51	7,048.75
	GTZF92000402	D18190898	DEUTSCHE BANK AG	268,649.000	2,915,683.40	4,282,265.06	1,366,581.66
	GTZF92000402	EA4651454	OMV AG	58,996.000	2,499,922.46	2,570,889.64	70,967.18
	GTZF92000402	EA5289833	ERSTE GROUP BANK AG	21,908.000	767,003.24	1,038,750.73	271,747.49
	GTZF92000402	EABZ1GZ00	BAWAG GROUP AG	61,022.000	2,852,012.68	3,865,159.41	1,013,146.73
	GTZF92000402	ED4598584	CONTINENTAL AG	14,828.000	1,117,854.75	840,681.99	-277,172.76
	GTZF92000402	ED4846280	SAP SE	23,173.000	3,031,263.15	4,706,854.80	1,675,591.65
	GTZF92000402	ED5529026	MERCEDES-BENZ GROUP AG	422,109.000	29,583,837.73	29,211,165.86	-372,671.87
	GTZF92000402	ED5750358	DEUTSCHE BANK AG	311,957.000	3,232,319.96	4,984,339.45	1,752,019.49
	GTZF92000402	EDB4RLNR8	NORMA GROUP SE	4,793.000	88,477.44	88,765.59	288.15
	GTZF92000402	EDB90LKT5	COMMERZBANK AG	377,279.000	6,354,829.64	5,735,687.28	-619,142.36
	GTZF92000402	EE5501908	BANCO BILBAO VIZCAYA ARGENTARI	1,161,495.000	8,910,887.43	11,641,671.35	2,730,783.92
	GTZF92000402	EE5669358	REPSOL SA	928,295.000	13,500,222.03	14,659,853.96	1,159,631.93
	GTZF92000402	EE5705947	BANCO SANTANDER SA	8,614,129.000	31,812,279.90	39,980,010.72	8,167,730.82
	GTZF92000402	EEB1G40S5	MAPFRE SA	24,818.000	49,252.04	57,293.58	8,041.54
	GTZF92000402	EEB1X8QN0	BANCO DE SABADELL SA	846,231.000	973,092.87	1,632,960.01	659,867.14
	GTZF92000402	EEB283W91	CAIXABANK SA	439,608.000	1,816,291.89	2,328,893.82	512,601.93
	GTZF92000402	EEBP9DL99	INDUSTRIA DE DISENO TEXTIL SA	114,817.000	4,216,687.65	5,704,835.35	1,488,147.70
	GTZF92000402	EF4380426	PUBLICIS GROUPE SA	96,110.000	7,706,916.74	10,236,725.60	2,529,808.86
	GTZF92000402	EF4457083	DERICHEBOURG SA	14,387.000	79,893.74	65,531.89	-14,361.85
	GTZF92000402	EF5641560	CARREFOUR SA	28,098.000	484,083.79	397,505.22	-86,578.57
	GTZF92000402	EF5962339	STMICROELECTRONICS NV	85,851.000	3,745,112.46	3,391,978.49	-353,133.97
	GTZF92000402	EF5966512	SOCIETE GENERALE SA	288,479.000	7,764,115.07	6,777,167.91	-986,947.16
	GTZF92000402	EF7309687	BNP PARIBAS SA	351,808.000	22,393,053.64	22,445,799.83	52,746.19
	GTZF92000402	EFB15C551	TOTALENERGIES SE	361,515.000	20,862,274.23	24,149,989.20	3,287,714.97
	GTZF92000402	EFB1LB9P7	SCOR SE	112,769.000	3,308,303.03	2,859,551.76	-448,751.27
	GTZF92000402	EFBD97P43	X-FAB SILICON FOUNDRIES SE	9,973.000	113,756.94	63,917.61	-49,839.33
	GTZF92000402	EH5475650	HELLENIQ ENERGY HOLDINGS S.A.	9,074.000	77,514.92	75,855.46	-1,659.46
	GTZF92000402	EH5996234	MOTOR OIL HELLAS CORINTH REFIN	55,464.000	1,403,860.40	1,393,356.62	-10,503.78
	GTZF92000402	EHBG0WLZ1	ELVALHALCOR SA	27,187.000	49,879.77	51,398.85	1,519.08
	GTZF92000402	EHBJ8PD99	TITAN CEMENT INTERNATIONAL SA	4,127.000	78,074.34	129,376.03	51,301.69
	GTZF92000402	EI4056715	GENERALI	378,469.000	7,688,378.22	9,446,986.47	1,758,608.25

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000402	EI4076838	INTESA SANPAOLO SPA	8,644,750.000	22,628,480.53	32,158,852.53	9,530,372.00
GTZF92000402	EI4103517	CAIRO COMMUNICATION SPA	584,267.000	1,053,043.11	1,302,471.37	249,428.26
GTZF92000402	EI4116097	BPER BANCA SPA	905,625.000	2,748,718.59	4,582,219.57	1,833,500.98
GTZF92000402	EI4253379	DANIELI & C OFFICINE MECCANICH	4,842.000	88,853.70	138,297.87	49,444.17
GTZF92000402	EI4574816	MEDIOBANCA BANCA DI CREDITO FI	504,009.000	6,026,617.06	7,394,949.83	1,368,332.77
GTZF92000402	EI7145051	ENI SPA	2,169,068.000	31,194,585.93	33,368,724.12	2,174,138.19
GTZF92000402	EIB0DJNG9	LEONARDO SPA	6,187.000	70,166.43	143,758.29	73,591.86
GTZF92000402	EIBK93RS5	BANCA MONTE DEI PASCHI DI SIEN	631,969.000	2,211,252.00	2,970,016.53	758,764.53
GTZF92000402	EIBKPGF51	IVECO GROUP NV	397,354.000	3,610,242.89	4,458,797.65	848,554.76
GTZF92000402	EIBKRWS92	CEMENTIR HOLDING NV	5,690.000	51,793.54	56,835.76	5,042.22
GTZF92000402	EIBLLJ384	ANIMA HOLDING SPA	93,937.000	355,085.47	469,154.73	114,069.26
GTZF92000402	EIBMY36H0	SAIPEM SPA	864,107.000	2,106,275.92	2,215,247.17	108,971.25
GTZF92000402	EIBYMD5K9	BANCO BPM SPA	390,060.000	1,808,610.71	2,514,133.49	705,522.78
GTZF92000402	EIBYMXPS6	UNICREDIT SPA	1,623,039.000	37,654,691.45	60,195,122.34	22,540,430.89
GTZF92000402	EIBYWP844	BANCA MEDIOLANUM SPA	81,424.000	782,824.30	899,714.23	116,889.93
GTZF92000402	EIBYYN706	POSTE ITALIANE SPA	68,624.000	742,398.86	874,850.75	132,451.89
GTZF92000402	EM4577463	MAGYAR TELEKOM TELECOMMUNICATI	28,912.000	34,206.81	81,913.87	47,707.06
GTZF92000402	EMBD5ZXH2	MOL HUNGARIAN OIL & GAS PLC	9,537.000	83,350.52	74,487.15	-8,863.37
GTZF92000402	EN5165290	ASM INTERNATIONAL NV	6,192.000	3,799,170.92	4,723,701.26	924,530.34
GTZF92000402	ENBYPBS65	ARCELORMITTAL SA	163,435.000	4,202,952.33	3,743,200.43	-459,751.90
GTZF92000402	ENBZ57394	ING GROEP NV	25,807.000	374,158.83	441,487.40	67,328.57
GTZF92000402	EPB1FW752	GALP ENERGIA SGPS SA	72,882.000	852,392.89	1,540,354.51	687,961.62
GTZF92000402	ESB18ZRK2	LOGITECH INTERNATIONAL SA	108,909.000	8,911,155.31	10,534,576.32	1,623,421.01
GTZF92000402	ESBRJL171	UBS GROUP AG	134,851.000	4,235,182.23	3,969,295.52	-265,886.71
GTZF92000402	EX0263494	BAE SYSTEMS PLC	124,899.000	2,154,365.35	2,084,079.70	-70,285.65
GTZF92000402	EX0718877	RIO TINTO PLC	324,571.000	20,572,333.76	21,339,193.36	766,859.60
GTZF92000402	EX3134866	BARCLAYS PLC	991,577.000	1,933,571.81	2,618,462.24	684,890.43
GTZF92000402	EXB0LCW07	HIKMA PHARMACEUTICALS PLC	26,675.000	641,130.21	637,642.69	-3,487.52
GTZF92000402	EXB63H842	ROLLS-ROYCE HOLDINGS PLC	4,225,036.000	15,820,747.28	24,397,085.06	8,576,337.78
GTZF92000402	EXBMJ6DW6	INFORMA PLC	53,622.000	494,465.49	580,091.80	85,626.31
GTZF92000402	EXBP6MXD8	SHELL PLC	28,184.000	839,358.24	1,009,680.36	170,322.12
GTZF92000402	FB6077010	BANGKOK BANK PCL	500,800.000	2,457,740.83	1,780,895.18	-676,845.65
GTZF92000402	FBB1359J2	PTT EXPLORATION & PRODUCTION P	291,600.000	1,233,676.51	1,207,798.91	-25,877.60
GTZF92000402	FBB00BDJ1	PTT PCL	7,861,800.000	7,341,401.35	6,962,558.84	-378,842.51
GTZF92000402	FBBKLFCT2	GLOBAL GREEN CHEMICALS PCL	93,095.000	31,508.67	20,548.25	-10,960.42
GTZF92000402	FH6002452	ASMPT LTD HK/00522	47,900.000	471,567.39	668,123.83	196,556.44
GTZF92000402	FH6158163	HSBC HOLDINGS PLC HK/00005	238,000.000	2,099,142.00	2,082,050.36	-17,091.64
GTZF92000402	FH6218082	LENOVO GROUP LTD HK/00992	1,150,000.000	1,198,925.56	1,623,203.63	424,278.07
GTZF92000402	FH6222217	SUNEVISION HOLDINGS LTD HK/01686	428,000.000	218,462.09	139,242.26	-79,219.83
GTZF92000402	FH6226572	PETROCHINA CO LTD HK/00857	1,082,600.000	748,754.82	1,095,440.22	346,685.40
GTZF92000402	FH6228826	SKYWORTH GROUP LTD HK/00751	133,384.000	58,891.44	52,619.66	-6,271.78
GTZF92000402	FH6291816	CHINA PETROLEUM & CHEMICAL COR HK/00386	1,932,100.000	1,131,656.46	1,252,199.96	120,543.50
GTZF92000402	FH6340076	KUNLUN ENERGY CO LTD HK/00135	694,000.000	539,047.22	720,009.22	180,962.00

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000402	FH6491317	KINGBOARD HOLDINGS LTD HK/00148	98,500.000	219,038.96	231,886.42	12,847.46
GTZF92000402	FH6586538	YUE YUEN INDUSTRIAL HOLDINGS L HK/00551	68,000.000	88,854.86	131,516.25	42,661.39
GTZF92000402	FHB00W4D3	GRAND PHARMACEUTICAL GROUP LTD HK/00512	911,000.000	516,598.64	542,581.40	25,982.76
GTZF92000402	FHB01RQM9	PACIFIC BASIN SHIPPING LTD HK/02343	2,345,000.000	712,183.86	738,875.94	26,692.08
GTZF92000402	FHB0J2D49	BAIDU INC HK/09888	1,680,000.000	28,469,489.34	18,344,135.05	-10,125,354.29
GTZF92000402	FHB1G1QD8	INDUSTRIAL & COMMERCIAL BANK O HK/01398	5,115,000.000	2,728,313.30	3,039,885.24	311,571.94
GTZF92000402	FHB1Z6564	STELLA INTERNATIONAL HOLDINGS HK/01836	47,000.000	44,381.49	95,355.69	50,974.20
GTZF92000402	FHB28SXZ9	NETDRAGON WEBSOFT HOLDINGS LTD HK/00777	36,500.000	68,653.50	55,165.61	-13,487.89
GTZF92000402	FHB4N6NB0	WEST CHINA CEMENT LTD HK/02233	4,498,000.000	453,438.99	593,403.69	139,964.70
GTZF92000402	FHB4WMJZ7	CHINA XLX FERTILISER LTD HK/01866	72,000.000	31,851.31	35,873.66	4,022.35
GTZF92000402	FHB5730Z4	NEW CHINA LIFE INSURANCE CO LT HK/01336	21,300.000	56,127.02	40,649.90	-15,477.12
GTZF92000402	FHB5NRRJ0	CHINA EVERBRIGHT BANK CO LTD HK/06818	152,000.000	43,641.38	47,308.96	3,667.58
GTZF92000402	FHB890GY8	CHINA NONFERROUS MINING CORP L HK/01258	197,000.000	93,012.28	171,833.13	78,820.85
GTZF92000402	FHBGRCMZ4	YANCOAL AUSTRALIA LTD HK/03668	307,900.000	1,309,473.08	1,346,771.65	37,298.57
GTZF92000402	FHBLC90T4	KUAISHOU TECHNOLOGY HK/01024	546,900.000	4,358,811.63	3,232,758.02	-1,126,053.61
GTZF92000402	FHBM93SF9	NETEASE INC HK/09999	153,700.000	2,921,423.22	2,935,249.89	13,826.67
GTZF92000402	FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	489,400.000	20,708,603.24	23,343,566.36	2,634,963.12
GTZF92000402	FHBMW5M07	LI AUTO INC HK/02015	177,600.000	3,313,138.69	1,599,159.77	-1,713,978.92
GTZF92000402	FHBMX5ZW2	SCICLONE PHARMACEUTICALS HOLDI HK/06600	17,000.000	24,241.90	40,761.33	16,519.43
GTZF92000402	FHBTF4P50	XIABUXIABU CATERING MANAGEMENT HK/00520	720,000.000	338,105.81	126,341.68	-211,764.13
GTZF92000402	FHBW9P811	CK HUTCHISON HOLDINGS LTD HK/00001	299,808.000	1,830,616.95	1,436,178.40	-394,438.55
GTZF92000402	FHBYP9J62	SSY GROUP LTD HK/02005	160,000.000	102,085.09	86,482.06	-15,603.03
GTZF92000402	FJ6096658	RORZE CORP	30,000.000	5,741,798.17	5,921,298.17	179,500.00
GTZF92000402	FJ6435146	HONDA MOTOR CO LTD	711,700.000	7,838,923.81	7,609,872.12	-229,051.69
GTZF92000402	FJ6466984	IHI CORP	202,600.000	5,190,604.00	6,051,802.95	861,198.95
GTZF92000402	FJ6484680	KAWASAKI KISEN KAISHA LTD	1,142,100.000	15,722,080.37	16,613,913.12	891,832.75
GTZF92000402	FJ6513124	TOKIO MARINE HOLDINGS INC	964,900.000	32,214,386.66	36,020,294.91	3,805,908.25
GTZF92000402	FJ6594140	SOJITZ CORP	68,200.000	1,886,609.30	1,657,303.28	-229,306.02
GTZF92000402	FJ6597044	MITSUBISHI ELECTRIC CORP	299,400.000	4,961,300.16	4,778,748.72	-182,551.44
GTZF92000402	FJ6597309	MITSUMI & CO LTD	125,300.000	2,848,352.76	2,843,903.46	-4,449.30
GTZF92000402	FJ6639556	NINTENDO CO LTD	35,900.000	1,768,932.31	1,909,489.04	140,556.73
GTZF92000402	FJ6641370	NIPPON TELEGRAPH & TELEPHONE C	3,006,100.000	2,821,536.23	2,836,789.70	15,253.47
GTZF92000402	FJ6643962	NIPPON YUSEN KK	706,900.000	21,026,985.60	20,575,070.74	-451,914.86
GTZF92000402	FJ6804580	SHIN-ETSU CHEMICAL CO LTD	234,900.000	9,018,512.11	9,109,202.01	90,689.90
GTZF92000402	FJ6858842	SUMITOMO METAL MINING CO LTD	219,900.000	7,347,583.19	6,668,358.98	-679,224.21
GTZF92000402	FJ6880507	TEIJIN LTD	366,300.000	3,385,543.81	3,043,391.53	-342,152.28
GTZF92000402	FJ6895406	TOKYO ELECTRIC POWER CO HOLDIN	188,400.000	687,069.80	1,014,497.60	327,427.80
GTZF92000402	FJB0J7D93	DAIICHI SANKYO CO LTD	562,400.000	19,666,688.81	19,313,052.81	-353,636.00
GTZF92000402	FJBMTVX73	SOCIONEXT INC	576,100.000	17,010,441.99	13,641,458.12	-3,368,983.87
GTZF92000402	FJBQRRZ08	RECRUIT HOLDINGS CO LTD	252,900.000	12,483,882.94	13,531,706.78	1,047,823.84
GTZF92000402	FLB3BQFC9	ALAMTRI RESOURCES INDONESIA TB	1,171,900.000	218,079.81	199,671.26	-18,408.55
GTZF92000402	FM6242263	JARDINE CYCLE & CARRIAGE LTD	98,600.000	2,423,647.17	1,935,259.18	-488,387.99
GTZF92000402	FZ6647132	NICE LTD	5,172.000	965,426.53	845,845.51	-119,581.02

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000402	FZ6916701	MIZRAHI TEFAHOT BANK LTD	40,366.000	1,341,200.45	1,367,249.31	26,048.86
	GTZF92000402	G3421J106	FERGUSON PLC	26,899.000	4,231,481.69	5,208,991.35	977,509.66
	GTZF92000402	G5960L103	MEDTRONIC PLC	79,373.000	6,992,761.30	6,247,448.83	-745,312.47
	GTZF92000402	G61188127	LIBERTY GLOBAL LTD	228,255.000	4,056,091.35	4,074,351.75	18,260.40
	GTZF92000402	G7709Q104	ROYALTY PHARMA PLC	27,507.000	805,004.52	725,359.59	-79,644.93
	GTZF92000402	G7997R103	SEAGATE TECHNOLOGY HOLDINGS PL	227,439.000	21,216,600.97	23,487,625.53	2,271,024.56
	GTZF92000402	G89479102	TORM PLC	3,462.000	104,333.51	134,221.74	29,888.23
	GTZF92000402	G8994E103	TRANE TECHNOLOGIES PLC	23,201.000	4,437,423.26	7,631,504.93	3,194,081.67
	GTZF92000402	H50430232	LOGITECH INTERNATIONAL SA	44,215.000	3,543,896.73	4,283,549.20	739,652.47
	GTZF92000402	KSBDVPYN1	OLD MUTUAL LTD	690,647.000	442,165.78	468,626.31	26,460.53
	GTZF92000402	KSBYXW419	MR PRICE GROUP LTD	43,445.000	333,092.31	489,933.98	156,841.67
	GTZF92000402	L8681T102	SPOTIFY TECHNOLOGY SA	39,159.000	6,532,653.76	12,287,702.61	5,755,048.85
	GTZF92000402	LBB4V5RY5	BANCO SANTANDER BRASIL SA	326,700.000	1,742,281.20	1,621,604.12	-120,677.08
	GTZF92000402	LMBHWQZW0	GENTERA SAB DE CV	167,717.000	199,687.50	207,932.21	8,244.71
	GTZF92000402	M22465104	CHECK POINT SOFTWARE TECHNOLOG	5,139.000	799,477.54	847,935.00	48,457.46
	GTZF92000402	N07059210	ASML HOLDING NV	21,161.000	19,207,895.33	21,641,989.53	2,434,094.20
	GTZF92000402	NC2141942	DESCARTES SYS GROUP INC	30,042.000	2,290,440.45	2,910,123.22	619,682.77
	GTZF92000402	NCB15C4L4	CONSTELLATION SOFTWARE INC	4,011.000	8,319,843.08	11,554,705.08	3,234,862.00
	GTZF92000402	NCB3NB1P6	SUNCOR ENERGY INC NEW	1,969,036.000	67,396,055.06	75,043,101.16	7,647,046.10
	GTZF92000402	NCB55SGV5	SECURE ENERGY SERVICES INC	42,016.000	244,917.82	371,844.75	126,926.93
	GTZF92000402	NCB5TZQH3	AUTOCANADA INC	2,406.000	46,926.18	33,812.53	-13,113.65
	GTZF92000402	NCBR52TP3	CONSTELLATION SOFTWARE INC WT 31-MAR-2040	4,011.000	0.00	0.00	0.00
	GTZF92000402	NCBX865C3	SHOPIFY INC CL A SUB VTG	886,736.000	57,753,115.32	58,588,666.50	835,551.18
	GTZF92000402	SD4253045	AP MOLLER - MAERSK A/S	4,447.000	7,802,783.22	7,736,330.53	-66,452.69
	GTZF92000402	SD4253052	AP MOLLER - MAERSK A/S	5,333.000	9,283,140.30	9,059,248.10	-223,892.20
	GTZF92000402	SDB0386J3	JYSKE BANK A/S	25,951.000	1,848,713.98	2,066,174.30	217,460.32
	GTZF92000402	SDB44XTX3	PANDORA A/S	21,987.000	2,295,419.24	3,321,022.25	1,025,603.01
	GTZF92000402	SDBP6KMJ0	NOVO NORDISK A/S	31,550.000	3,184,257.62	4,559,610.25	1,375,352.63
	GTZF92000402	SDBPXW7F9	SVITZER GROUP A/S	19,560.000	560,832.07	729,613.69	168,781.62
	GTZF92000402	SFBFM0SV0	NORDEA BANK ABP	609,499.000	6,627,025.33	7,260,657.60	633,632.27
	GTZF92000402	SN5258249	SUBSEA 7 SA	39,075.000	487,455.02	736,911.01	249,455.99
	GTZF92000402	SN7133606	EQUINOR ASA	550,402.000	16,033,944.38	15,712,109.64	-321,834.74
	GTZF92000402	SN7751258	YARA INTERNATIONAL ASA	149,713.000	5,236,758.29	4,325,120.33	-911,637.96
	GTZF92000402	SNB11HK30	NORSK HYDRO ASA	229,840.000	1,429,315.63	1,435,488.14	6,172.51
	GTZF92000402	SNB15GGN9	DNO ASA	741,169.000	707,205.55	775,451.76	68,246.21
	GTZF92000402	SNB1L95G4	AKER BP ASA	174,217.000	4,552,593.01	4,453,802.98	-98,790.03
	GTZF92000402	SNB4PKZG6	STOLT-NIELSEN LTD	9,088.000	231,578.14	431,034.51	199,456.37
	GTZF92000402	SNBDX87W0	ODFJELL DRILLING LTD	16,292.000	56,132.99	88,900.23	32,767.24
	GTZF92000402	SNBJK0P81	HAFNIA LTD	191,732.000	1,387,956.60	1,615,248.68	227,292.08
	GTZF92000402	SNBMFDP25	HOEGH AUTOLINERS ASA	45,880.000	371,444.13	542,071.28	170,627.15
	GTZF92000402	SS4813340	SKANDINAVISKA ENSKILDA BANKEN	511,041.000	6,271,933.50	7,552,068.56	1,280,135.06
	GTZF92000402	SS4846522	SWEDBANK AB	147,562.000	2,621,061.84	3,038,967.37	417,905.53
	GTZF92000402	SS5959373	TELEFONAKTIEBOLAGET LM ERICSSO	80,522.000	364,907.13	500,306.66	135,399.53

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000402	SS5978381	TELIA CO AB	1,034,116.000	2,222,773.27	2,776,143.78	553,370.51
	GTZF92000402	SSB00L2M1	MILLICOM INTERNATIONAL CELLULA	23,603.000	388,753.58	575,019.74	186,266.16
	GTZF92000402	SSB17H0S0	SSAB AB	38,155.000	297,820.38	210,551.09	-87,269.29
	GTZF92000402	SSBMV7PQ6	INVESTOR AB	257,483.000	4,969,916.56	7,055,727.62	2,085,811.06
	GTZF92000402	SSBN12RS2	BETSSON AB	17,376.000	184,678.22	203,290.44	18,612.22
	GTZF92000402	SSBXDZ9Q8	SVENSKA HANDELSBANKEN AB	749,033.000	6,684,102.53	7,140,080.58	455,978.05
	GTZF92000402	SSBZ1N264	ATTENDO AB	18,833.000	63,532.83	77,891.39	14,358.56
	GTZF92000602	00206R102	AT&T INC	1,625,232.000	26,785,613.61	31,058,183.52	4,272,569.91
	GTZF92000602	002824100	ABBOTT LABORATORIES	200,802.000	21,228,325.95	20,865,335.82	-362,990.13
	GTZF92000602	00724F101	ADOBE INC	5,375.000	2,807,093.75	2,986,027.50	178,933.75
	GTZF92000602	00737L103	ADTALEM GLOBAL EDUCATION INC	11,193.000	384,367.62	763,474.53	379,106.91
	GTZF92000602	011532108	ALAMOS GOLD INC	61,394.000	960,016.32	962,657.92	2,641.60
	GTZF92000602	02209S103	ALTRIA GROUP INC	787,673.000	33,974,605.99	35,878,505.15	1,903,899.16
	GTZF92000602	023135106	AMAZON.COM INC	722,440.000	133,229,517.60	139,611,530.00	6,382,012.40
	GTZF92000602	02553E106	AMERICAN EAGLE OUTFITTERS INC	293,180.000	6,145,788.55	5,851,872.80	-293,915.75
	GTZF92000602	03073E105	CENCORA INC	1,619.000	303,772.97	364,760.70	60,987.73
	GTZF92000602	032095101	AMPHENOL CORP	114,672.000	7,663,053.05	7,725,452.64	62,399.59
	GTZF92000602	03674X106	ANTERO RESOURCES CORP	102,624.000	3,471,666.26	3,348,621.12	-123,045.14
	GTZF92000602	037833100	APPLE INC	89,585.000	15,932,122.24	18,868,392.70	2,936,270.46
	GTZF92000602	038222105	APPLIED MATERIALS INC	6,588.000	1,358,808.83	1,554,702.12	195,893.29
	GTZF92000602	05946K101	BANCO BILBAO VIZCAYA ARGENTARI ADR	10,373.000	79,664.64	104,041.19	24,376.55
	GTZF92000602	060505104	BANK OF AMERICA CORP	1,016,567.000	36,112,949.19	40,428,869.59	4,315,920.40
	GTZF92000602	06417N103	BANK OZK	28,586.000	1,253,987.44	1,172,026.00	-81,961.44
	GTZF92000602	06426M104	BANK OF CHINA LTD ADR	66,457.000	664,570.00	812,769.11	148,199.11
	GTZF92000602	06738E204	BARCLAYS PLC ADR	11,449.000	85,638.52	122,618.79	36,980.27
	GTZF92000602	067901108	BARRICK GOLD CORP	667,279.000	11,452,497.66	11,130,213.72	-322,283.94
	GTZF92000602	070830104	BATH & BODY WORKS INC	186,513.000	8,014,894.96	7,283,332.65	-731,562.31
	GTZF92000602	09857L108	BOOKING HOLDINGS INC	927.000	2,998,223.91	3,672,310.50	674,086.59
	GTZF92000602	110122108	BRISTOL-MYERS SQUIBB CO	23,975.000	1,242,033.90	995,681.75	-246,352.15
	GTZF92000602	125523100	CIGNA GROUP/THE	119,247.000	41,322,283.48	39,419,480.79	-1,902,802.69
	GTZF92000602	12572Q105	CME GROUP INC	54,540.000	11,055,652.29	10,722,564.00	-333,088.29
	GTZF92000602	12653C108	CNX RESOURCES CORP	159,858.000	3,191,723.91	3,884,549.40	692,825.49
	GTZF92000602	126650100	CVS HEALTH CORP	83,740.000	6,088,869.99	4,945,684.40	-1,143,185.59
	GTZF92000602	129500104	CALERES INC	4,780.000	149,749.13	160,608.00	10,858.87
	GTZF92000602	14149Y108	CARDINAL HEALTH INC	86,709.000	8,144,853.79	8,525,228.88	380,375.09
	GTZF92000602	15135B101	CENTENE CORP	259,632.000	18,637,363.18	17,213,601.60	-1,423,761.58
	GTZF92000602	15135U109	CENOVUS ENERGY INC	883,107.000	17,521,913.24	17,361,883.62	-160,029.62
	GTZF92000602	154760409	CENTRAL PACIFIC FINANCIAL CORP	22,550.000	443,733.22	478,060.00	34,326.78
	GTZF92000602	169656105	CHIPOTLE MEXICAN GRILL INC	673,100.000	42,771,265.57	42,169,715.00	-601,550.57
	GTZF92000602	17275R102	CISCO SYSTEMS INC	274,625.000	14,392,574.68	13,047,433.75	-1,345,140.93
	GTZF92000602	191216100	COCA-COLA CO/THE	201,890.000	12,098,804.29	12,850,298.50	751,494.21
	GTZF92000602	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	29,714.000	2,212,746.39	2,020,552.00	-192,194.39
	GTZF92000602	194162103	COLGATE-PALMOLIVE CO	276,394.000	23,991,552.24	26,821,273.76	2,829,721.52

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000602	20030N101 COMCAST CORP	158,975.000	7,209,717.53	6,225,461.00	-984,256.53
GTZF92000602	204166102 COMMVAULT SYSTEMS INC	15,204.000	1,400,061.48	1,848,350.28	448,288.80
GTZF92000602	21871N101 CORECIVIC INC	16,551.000	237,417.58	214,831.98	-22,585.60
GTZF92000602	22788C105 CROWDSTRIKE HOLDINGS INC	34,570.000	9,027,158.66	13,246,878.30	4,219,719.64
GTZF92000602	23331A109 DR HORTON INC	8,750.000	1,294,257.27	1,233,137.50	-61,119.77
GTZF92000602	237194105 DARDEN RESTAURANTS INC	42,133.000	7,039,581.64	6,375,565.56	-664,016.08
GTZF92000602	254687106 WALT DISNEY CO/THE	78,288.000	7,918,072.83	7,773,215.52	-144,857.31
GTZF92000602	254709108 DISCOVER FINANCIAL SERVICES	21,373.000	2,649,854.60	2,795,802.13	145,947.53
GTZF92000602	25525P107 DIVERSIFIED HEALTHCARE TRUST	18,720.000	63,907.43	57,096.00	-6,811.43
GTZF92000602	26210C104 DROPBOX INC	54,497.000	1,648,530.20	1,224,547.59	-423,982.61
GTZF92000602	26874R108 ENI SPA ADR	40,118.000	1,154,997.22	1,235,233.22	80,236.00
GTZF92000602	278865100 ECOLAB INC	50,703.000	11,815,643.61	12,067,314.00	251,670.39
GTZF92000602	285512109 ELECTRONIC ARTS INC	27,818.000	3,698,195.22	3,875,881.94	177,686.72
GTZF92000602	29446M102 EQUINOR ASA ADR	89,491.000	2,742,899.15	2,555,862.96	-187,036.19
GTZF92000602	296036304 ERSTE GROUP BANK AG ADR	11,572.000	213,387.68	274,024.96	60,637.28
GTZF92000602	30303M102 META PLATFORMS INC	17,842.000	8,816,806.09	8,996,293.24	179,487.15
GTZF92000602	320517105 FIRST HORIZON CORP	37,282.000	526,336.31	587,937.14	61,600.83
GTZF92000602	337738108 FISERV INC	20,002.000	2,489,648.94	2,981,098.08	491,449.14
GTZF92000602	344849104 FOOT LOCKER INC	56,908.000	1,479,036.43	1,418,147.36	-60,889.07
GTZF92000602	345370860 FORD MOTOR CO	2,808,145.000	33,064,260.26	35,214,138.30	2,149,878.04
GTZF92000602	34959E109 FORTINET INC	7,140.000	425,972.40	430,327.80	4,355.40
GTZF92000602	35671D857 FREEPORT-MCMORAN INC	282,314.000	14,130,299.43	13,720,460.40	-409,839.03
GTZF92000602	36251C103 GMS INC	9,133.000	823,511.92	736,211.13	-87,300.79
GTZF92000602	370334104 GENERAL MILLS INC	40,405.000	2,772,535.54	2,556,020.30	-216,515.24
GTZF92000602	37045V100 GENERAL MOTORS CO	95,137.000	3,322,807.52	4,420,065.02	1,097,257.50
GTZF92000602	375558103 GILEAD SCIENCES INC	138,303.000	10,820,688.67	9,488,968.83	-1,331,719.84
GTZF92000602	380237107 GODADDY INC	104,317.000	11,492,796.11	14,574,128.07	3,081,331.96
GTZF92000602	38141G104 GOLDMAN SACHS GROUP INC/THE	5,255.000	1,774,823.70	2,376,941.60	602,117.90
GTZF92000602	398905109 GROUP 1 AUTOMOTIVE INC	38.000	10,372.86	11,296.64	923.78
GTZF92000602	40434L105 HP INC	7,087.000	227,280.09	248,186.74	20,906.65
GTZF92000602	419596101 HAVERTY FURNITURE COS INC	29,548.000	991,926.36	747,268.92	-244,657.44
GTZF92000602	42824C109 HEWLETT PACKARD ENTERPRISE CO	59,624.000	1,036,806.40	1,262,240.08	225,433.68
GTZF92000602	437076102 HOME DEPOT INC/THE	23,662.000	8,136,461.89	8,145,406.88	8,944.99
GTZF92000602	444859102 HUMANA INC	8,025.000	3,936,831.29	2,998,541.25	-938,290.04
GTZF92000602	458140100 INTEL CORP	629,458.000	30,426,416.28	19,494,314.26	-10,932,102.02
GTZF92000602	46120E602 INTUITIVE SURGICAL INC	6,919.000	2,110,848.52	3,077,917.15	967,068.63
GTZF92000602	465562106 ITAU UNIBANCO HOLDING SA ADR	2,457,238.000	14,977,151.43	14,350,269.92	-626,881.51
GTZF92000602	478160104 JOHNSON & JOHNSON	205,904.000	30,272,211.77	30,094,928.64	-177,283.13
GTZF92000602	48241A105 KB FINANCIAL GROUP INC ADR	2,115.000	76,986.00	119,730.15	42,744.15
GTZF92000602	49271V100 KEURIG DR PEPPER INC	331,729.000	10,345,590.43	11,079,748.60	734,158.17
GTZF92000602	49338L103 KEYSIGHT TECHNOLOGIES INC	960.000	160,752.00	131,280.00	-29,472.00
GTZF92000602	494368103 KIMBERLY-CLARK CORP	23,775.000	2,826,689.36	3,285,705.00	459,015.64
GTZF92000602	500754106 KRAFT HEINZ CO/THE	334,325.000	12,418,278.38	10,771,951.50	-1,646,326.88

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000602	501044101	KROGER CO/THE	74,204.000	3,736,340.60	3,705,005.72	-31,334.88
GTZF92000602	505336107	LA-Z-BOY INC	6,942.000	219,228.36	258,797.76	39,569.40
GTZF92000602	512807108	LAM RESEARCH CORP	26,200.000	27,607,718.49	27,899,070.00	291,351.51
GTZF92000602	526057104	LENNAR CORP	6,670.000	826,212.90	999,632.90	173,420.00
GTZF92000602	531229789	LIBERTY MEDIA CORP-LIBERTY SIR	232,911.000	7,063,472.39	5,161,307.76	-1,902,164.63
GTZF92000602	532457108	ELI LILLY & CO	4,856.000	4,248,684.81	4,396,525.28	147,840.47
GTZF92000602	53815P108	LIVERAMP HOLDINGS INC	9,062.000	311,572.78	280,378.28	-31,194.50
GTZF92000602	539439109	LLOYDS BANKING GROUP PLC ADR	268,912.000	579,454.72	734,129.76	154,675.04
GTZF92000602	548661107	LOWE'S COS INC	13,503.000	3,050,192.67	2,976,871.38	-73,321.29
GTZF92000602	550021109	LULULEMON ATHLETICA INC	17,014.000	7,933,712.47	5,082,081.80	-2,851,630.67
GTZF92000602	55315J102	MMC NORILSK NICKEL PJSC ADR	12,233.000	15,389.11	12.23	-15,376.88
GTZF92000602	55354G100	MSCI INC	198.000	92,919.42	95,386.50	2,467.08
GTZF92000602	55616P104	MACY'S INC	2,817.000	44,057.88	54,086.40	10,028.52
GTZF92000602	562750109	MANHATTAN ASSOCIATES INC	4,260.000	943,393.41	1,050,856.80	107,463.39
GTZF92000602	565849106	MARATHON OIL CORP	376,860.000	10,256,779.24	10,804,576.20	547,796.96
GTZF92000602	58155Q103	MCKESSON CORP	15,263.000	6,798,575.13	8,914,202.52	2,115,627.39
GTZF92000602	58733R102	MERCADOLIBRE INC	54,606.000	93,177,991.58	89,739,500.40	-3,438,491.18
GTZF92000602	58933Y105	MERCK & CO INC	116,527.000	15,118,858.51	14,426,042.60	-692,815.91
GTZF92000602	594918104	MICROSOFT CORP	353,778.000	144,218,363.49	158,121,077.10	13,902,713.61
GTZF92000602	595112103	MICRON TECHNOLOGY INC	56,967.000	7,962,504.09	7,492,869.51	-469,634.58
GTZF92000602	61174X109	MONSTER BEVERAGE CORP	252,332.000	14,007,359.86	12,603,983.40	-1,403,376.46
GTZF92000602	617446448	MORGAN STANLEY	129,431.000	11,770,612.01	12,579,398.89	808,786.88
GTZF92000602	64110D104	NETAPP INC	109,651.000	11,203,607.76	14,123,048.80	2,919,441.04
GTZF92000602	64110L106	NETFLIX INC	37,113.000	20,759,674.55	25,046,821.44	4,287,146.89
GTZF92000602	647581206	NEW ORIENTAL EDUCATION & TECHN ADR	6,705.000	560,638.80	521,179.65	-39,459.15
GTZF92000602	653656108	NICE LTD ADR	645.000	133,192.50	110,920.65	-22,271.85
GTZF92000602	654106103	NIKE INC	36,596.000	3,491,387.36	2,758,240.52	-733,146.84
GTZF92000602	66981J102	MINISO GROUP HOLDING LTD ADR	66,702.000	1,334,707.02	1,272,007.14	-62,699.88
GTZF92000602	67059N108	NUTANIX INC	23,463.000	1,301,198.17	1,333,871.55	32,673.38
GTZF92000602	67066G104	NVIDIA CORP	185,260.000	15,807,751.00	22,887,020.40	7,079,269.40
GTZF92000602	67103H107	O'REILLY AUTOMOTIVE INC	4,967.000	4,981,461.87	5,245,450.02	263,988.15
GTZF92000602	674215207	CHORD ENERGY CORP	13,913.000	2,442,844.54	2,332,931.84	-109,912.70
GTZF92000602	680223104	OLD REPUBLIC INTERNATIONAL COR	122,033.000	3,820,967.01	3,770,819.70	-50,147.31
GTZF92000602	68268W103	ONEMAIN HOLDINGS INC	48,723.000	2,424,929.68	2,362,578.27	-62,351.41
GTZF92000602	683715106	OPEN TEXT CORP	95,230.000	3,329,654.62	2,860,709.20	-468,945.42
GTZF92000602	68389X105	ORACLE CORP	84,875.000	10,587,289.92	11,984,350.00	1,397,060.08
GTZF92000602	693475105	PNC FINANCIAL SERVICES GROUP I	6,928.000	881,795.84	1,077,165.44	195,369.60
GTZF92000602	713448108	PEPSICO INC	136,047.000	22,690,992.50	22,438,231.71	-252,760.79
GTZF92000602	71654V101	PETROLEO BRASILEIRO SA ADR	239,107.000	2,945,798.24	3,261,419.48	315,621.24
GTZF92000602	71654V408	PETROLEO BRASILEIRO SA ADR	242,142.000	3,268,917.00	3,508,637.58	239,720.58
GTZF92000602	722304102	PDD HOLDINGS INC ADR	157,415.000	20,394,371.45	20,928,324.25	533,952.80
GTZF92000602	742718109	PROCTER & GAMBLE CO/THE	52,593.000	8,368,369.64	8,673,637.56	305,267.92
GTZF92000602	747525103	QUALCOMM INC	212,684.000	45,552,379.17	42,362,399.12	-3,189,980.05

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	GTZF92000602	751212101 RALPH LAUREN CORP	15,772.000	2,311,275.97	2,761,046.32	449,770.35
	GTZF92000602	7591EP100 REGIONS FINANCIAL CORP	25,312.000	500,956.31	507,252.48	6,296.17
	GTZF92000602	778296103 ROSS STORES INC	23,278.000	3,420,703.94	3,382,758.96	-37,944.98
	GTZF92000602	78454L100 SM ENERGY CO	79,396.000	3,869,241.20	3,432,289.08	-436,952.12
	GTZF92000602	79466L302 SALESFORCE INC	11,920.000	3,064,015.74	3,064,632.00	616.26
	GTZF92000602	81141R100 SEA LTD ADR	146,078.000	10,684,830.38	10,432,890.76	-251,939.62
	GTZF92000602	81282V100 UNITED PARKS & RESORTS INC	20,033.000	1,018,674.95	1,087,992.23	69,317.28
	GTZF92000602	81762P102 SERVICENOW INC	14,668.000	11,080,525.40	11,538,875.56	458,350.16
	GTZF92000602	824596100 SHINHAN FINANCIAL GROUP CO LTD ADR	30,907.000	809,120.94	1,075,872.67	266,751.73
	GTZF92000602	830566105 SKECHERS USA INC	8,529.000	525,289.72	589,524.48	64,234.76
	GTZF92000602	83125X103 SLEEP NUMBER CORP	3,059.000	50,692.03	29,274.63	-21,417.40
	GTZF92000602	833034101 SNAP-ON INC	1,077.000	310,380.63	281,517.03	-28,863.60
	GTZF92000602	863667101 STRYKER CORP	6,665.000	2,033,424.85	2,267,766.25	234,341.40
	GTZF92000602	867224107 SUNCOR ENERGY INC	20,538.000	632,650.73	782,497.80	149,847.07
	GTZF92000602	86722A103 SUNCOKE ENERGY INC	3,629.000	37,511.37	35,564.20	-1,947.17
	GTZF92000602	87165B103 SYNCHRONY FINANCIAL	128,032.000	4,876,510.65	6,041,830.08	1,165,319.43
	GTZF92000602	87241L109 TFI INTERNATIONAL INC	9,228.000	1,177,800.39	1,339,536.48	161,736.09
	GTZF92000602	872540109 TJX COS INC/THE	170,031.000	18,459,672.39	18,720,413.10	260,740.71
	GTZF92000602	872590104 T-MOBILE US INC	9,491.000	1,542,262.45	1,672,124.38	129,861.93
	GTZF92000602	87265H109 TRI POINTE HOMES INC	34,518.000	1,114,241.04	1,285,795.50	171,554.46
	GTZF92000602	874039100 TAIWAN SEMICONDUCTOR MANUFACTU ADR	44,912.000	7,690,884.53	7,806,154.72	115,270.19
	GTZF92000602	881624209 TEVA PHARMACEUTICAL INDUSTRIES ADR	116,833.000	1,866,627.97	1,898,536.25	31,908.28
	GTZF92000602	89151E109 TOTALENERGIES SE ADR	80,342.000	4,792,739.68	5,357,204.56	564,464.88
	GTZF92000602	89832Q109 TRUIST FINANCIAL CORP	15,505.000	473,987.85	602,369.25	128,381.40
	GTZF92000602	907818108 UNION PACIFIC CORP	25,928.000	5,839,368.82	5,866,469.28	27,100.46
	GTZF92000602	91307C102 UNITED THERAPEUTICS CORP	36,026.000	10,692,888.87	11,476,082.30	783,193.43
	GTZF92000602	91324P102 UNITEDHEALTH GROUP INC	45,904.000	23,052,752.20	23,377,071.04	324,318.84
	GTZF92000602	917047102 URBAN OUTFITTERS INC	23,087.000	829,312.73	947,721.35	118,408.62
	GTZF92000602	91913Y100 VALERO ENERGY CORP	110,912.000	13,819,027.59	17,386,565.12	3,567,537.53
	GTZF92000602	92340V107 VEREN INC	1,223,786.000	9,662,762.67	9,631,195.82	-31,566.85
	GTZF92000602	92343E102 VERISIGN INC	1,942.000	438,833.74	345,287.60	-93,546.14
	GTZF92000602	92343V104 VERIZON COMMUNICATIONS INC	1,494,219.000	54,781,444.94	61,621,591.56	6,840,146.62
	GTZF92000602	92537N108 VERTIV HOLDINGS CO	407,979.000	37,456,113.04	35,318,742.03	-2,137,371.01
	GTZF92000602	925652109 VICI PROPERTIES INC	115,583.000	3,391,336.35	3,310,297.12	-81,039.23
	GTZF92000602	92826C839 VISA INC	202,073.000	47,988,296.04	53,038,100.31	5,049,804.27
	GTZF92000602	929740108 WESTINGHOUSE AIR BRAKE TECHNOL	21,623.000	3,559,076.30	3,417,515.15	-141,561.15
	GTZF92000602	931142103 WALMART INC	152,841.000	8,356,583.38	10,348,864.11	1,992,280.73
	GTZF92000602	948849104 WEIS MARKETS INC	6,011.000	385,966.31	377,310.47	-8,655.84
	GTZF92000602	96145D105 WESTROCK CO	1,017,070.000	48,631,287.07	51,117,938.20	2,486,651.13
	GTZF92000602	974155103 WINGSTOP INC	73,229.000	19,983,341.74	30,950,969.14	10,967,627.40
	GTZF92000602	98923K103 ZEEKR INTELLIGENT TECHNOLOGY H ADR	54.071	1,180.38	1,018.70	-161.68
	GTZF92000602	98956P102 ZIMMER BIOMET HOLDINGS INC	64,605.000	9,406,488.00	7,011,580.65	-2,394,907.35
	GTZF92000602	989701107 ZIONS BANCORP NA	2,220.000	84,105.39	96,281.40	12,176.01

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000602	AA6302415	TECHNOLOGY ONE LTD	31,445.000	340,613.48	390,610.10	49,996.62
	GTZF92000602	AAB8P4LP5	XERO LTD	49,521.000	4,335,214.17	4,511,102.62	175,888.45
	GTZF92000602	AABYQM3N2	VIVA ENERGY GROUP LTD	28,801.000	57,705.87	60,589.46	2,883.59
	GTZF92000602	D18190898	DEUTSCHE BANK AG	75,309.000	820,868.10	1,200,425.46	379,557.36
	GTZF92000602	DV5157233	KRKA DD NOVO MESTO	4,396.000	556,340.18	650,174.99	93,834.81
	GTZF92000602	DVBGRPD03	NOVA LJUBLJANSKA BANKA DD	1,290.000	113,941.12	174,893.52	60,952.40
	GTZF92000602	EA4651454	OMV AG	34,827.000	1,605,670.97	1,517,668.54	-88,002.43
	GTZF92000602	EA5289833	ERSTE GROUP BANK AG	1,467.000	53,925.60	69,556.66	15,631.06
	GTZF92000602	EBB00D9P7	PROXIMUS SADP	77,421.000	576,398.10	618,170.88	41,772.78
	GTZF92000602	ED4031974	ADIDAS AG	74,190.000	17,870,828.69	17,731,428.55	-139,400.14
	GTZF92000602	ED5064727	PUMA SE	153,622.000	8,435,183.10	7,058,304.51	-1,376,878.59
	GTZF92000602	ED5117384	BILFINGER SE	13,406.000	520,976.20	705,462.93	184,486.73
	GTZF92000602	ED5120677	HEIDELBERG MATERIALS AG	35,422.000	3,358,088.36	3,675,628.83	317,540.47
	GTZF92000602	ED5334583	RHEINMETALL AG	29,300.000	15,920,957.55	14,938,062.22	-982,895.33
	GTZF92000602	ED5497109	VOLKSWAGEN AG	4,673.000	695,559.34	561,429.06	-134,130.28
	GTZF92000602	ED5529026	MERCEDES-BENZ GROUP AG	202,610.000	14,502,026.60	14,021,199.06	-480,827.54
	GTZF92000602	ED5756025	BAYERISCHE MOTOREN WERKE AG	1,839.000	200,734.21	174,192.41	-26,541.80
	GTZF92000602	ED5889503	INFINEON TECHNOLOGIES AG	109,445.000	4,243,808.44	4,023,896.87	-219,911.57
	GTZF92000602	EDB5ZQ9D2	EVONIK INDUSTRIES AG	47,208.000	885,419.22	963,838.06	78,418.84
	GTZF92000602	EDB90LKT5	COMMERZBANK AG	1,491,241.000	21,567,843.21	22,670,999.54	1,103,156.33
	GTZF92000602	EDBP6VLQ6	DAIMLER TRUCK HOLDING AG	38,226.000	1,352,722.81	1,522,807.16	170,084.35
	GTZF92000602	EDBZBWTJ4	HORNBACH HOLDING AG & CO KGAA	1,355.000	92,218.38	114,289.81	22,071.43
	GTZF92000602	EE5501908	BANCO BILBAO VIZCAYA ARGENTARI	43,709.000	340,878.41	438,095.57	97,217.16
	GTZF92000602	EE5669358	REPSOL SA	65,745.000	993,288.61	1,038,260.58	44,971.97
	GTZF92000602	EE5705947	BANCO SANTANDER SA	77,528.000	304,049.31	359,823.99	55,774.68
	GTZF92000602	EEB01FLQ9	ACS ACTIVIDADES DE CONSTRUCCIO	31,291.000	1,309,521.84	1,350,835.29	41,313.45
	GTZF92000602	EEB283W91	CAIXABANK SA	2,999,183.000	12,391,475.47	15,888,652.56	3,497,177.09
	GTZF92000602	EF4012250	AIRBUS SE	58,261.000	10,519,626.24	8,008,711.74	-2,510,914.50
	GTZF92000602	EF4834109	SCHNEIDER ELECTRIC SE	38,617.000	9,313,821.61	9,283,276.75	-30,544.86
	GTZF92000602	EF5962339	STMICROELECTRONICS NV	62,331.000	2,605,912.44	2,462,701.79	-143,210.65
	GTZF92000602	EF7088422	AXA SA	195,549.000	7,362,913.52	6,406,849.62	-956,063.90
	GTZF92000602	EF7309687	BNP PARIBAS SA	46,283.000	3,012,009.70	2,952,914.53	-59,095.17
	GTZF92000602	EFB058TZ0	SAFRAN SA	19,579.000	4,374,597.38	4,142,200.79	-232,396.59
	GTZF92000602	EFB11ZRK7	LEGRAND SA	69,920.000	7,505,264.03	6,942,141.45	-563,122.58
	GTZF92000602	EFB15C551	TOTALENERGIES SE	306,026.000	19,369,696.26	20,443,203.17	1,073,506.91
	GTZF92000602	EFBMD8F96	STELLANTIS NV	3,649.000	67,229.91	72,256.23	5,026.32
	GTZF92000602	EG5810064	ORLEN SA	32,851.000	496,631.83	553,148.39	56,516.56
	GTZF92000602	EGB03NGS7	POWSZECHNA KASA OSZCZEDNOSCI B	220,942.000	2,718,806.18	3,458,084.01	739,277.83
	GTZF92000602	EH5475650	HELLENIQ ENERGY HOLDINGS S.A.	4,027.000	31,856.46	33,664.31	1,807.85
	GTZF92000602	EH5898661	METLEN ENERGY & METALS SA	11,718.000	465,765.45	437,798.60	-27,966.85
	GTZF92000602	EHBG087C1	NATIONAL BANK OF GREECE SA	127,595.000	845,458.77	1,064,461.54	219,002.77
	GTZF92000602	EHBG0WLZ1	ELVALHALCOR SA	41,573.000	95,199.88	78,596.54	-16,603.34
	GTZF92000602	EHBNC0DB5	PIRAEUS FINANCIAL HOLDINGS SA	1,361,307.000	5,778,367.21	4,969,288.53	-809,078.68

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000602	EHBYZ43T0	EUROBANK ERGASIAS SERVICES AND	1,158,394.000	2,370,282.20	2,509,089.22	138,807.02
	GTZF92000602	EBHBM1MR5	ALPHA SERVICES AND HOLDINGS SA	1,198,925.000	2,280,451.61	1,957,618.08	-322,833.53
	GTZF92000602	EI4076838	INTESA SANPAOLO SPA	1,676,423.000	4,639,556.21	6,236,367.74	1,596,811.53
	GTZF92000602	EI4115222	BANCA POPOLARE DI SONDRIO SPA	136,135.000	566,764.86	974,629.94	407,865.08
	GTZF92000602	EI4116097	BPER BANCA SPA	107,016.000	324,810.89	541,472.26	216,661.37
	GTZF92000602	EI5962341	STMICROELECTRONICS NV	96,425.000	4,028,030.28	3,810,791.34	-217,238.94
	GTZF92000602	EI7145051	ENI SPA	117,138.000	1,790,056.06	1,802,039.22	11,983.16
	GTZF92000602	EIB019M67	AZIMUT HOLDING SPA	83,062.000	2,204,927.67	1,960,257.80	-244,669.87
	GTZF92000602	EIB04F676	SARAS SPA	240,552.000	459,960.69	417,396.99	-42,563.70
	GTZF92000602	EIB0DJNG9	LEONARDO SPA	24,904.000	355,342.72	578,657.89	223,315.17
	GTZF92000602	EIB1W4V62	PRYSMIAN SPA	161,635.000	9,698,222.32	10,016,292.24	318,069.92
	GTZF92000602	EIB7SF139	UNIPOL GRUPPO SPA	11,041.000	62,485.44	109,812.02	47,326.58
	GTZF92000602	EIBBD8090	RIZZOLI CORRIERE DELLA SERA ME	185,888.000	147,843.98	146,629.94	-1,214.04
	GTZF92000602	EIBK93RS5	BANCA MONTE DEI PASCHI DI SIEN	1,336,809.000	4,629,342.33	6,282,499.33	1,653,157.00
	GTZF92000602	EIBKPGF51	IVECO GROUP NV	483,104.000	4,738,470.61	5,421,017.47	682,546.86
	GTZF92000602	EIBMD8KX1	STELLANTIS NV	55,893.000	1,029,906.78	1,106,414.37	76,507.59
	GTZF92000602	EIBMY36H0	SAIPEM SPA	949,832.000	2,266,178.64	2,435,014.01	168,835.37
	GTZF92000602	EIBNGN9Z1	FINECOBANK BANCA FINECO SPA	1,711,722.000	27,019,571.01	25,536,769.70	-1,482,801.31
	GTZF92000602	EIBYMD5K9	BANCO BPM SPA	136,761.000	645,840.03	881,493.64	235,653.61
	GTZF92000602	EIBYMXPS6	UNICREDIT SPA	7,159.000	174,241.47	265,512.34	91,270.87
	GTZF92000602	EM7320150	OTP BANK NYRT	2,203.000	86,682.90	109,556.28	22,873.38
	GTZF92000602	EN5165290	ASM INTERNATIONAL NV	13,418.000	7,401,576.80	10,236,211.80	2,834,635.00
	GTZF92000602	EN5671511	WOLTERS KLUWER NV	36,822.000	5,881,634.11	6,109,023.87	227,389.76
	GTZF92000602	ENB929F49	ASML HOLDING NV	20,296.000	19,547,077.73	20,973,507.88	1,426,430.15
	GTZF92000602	ENBZ1HM46	ADYEN NV	1,028.000	1,634,506.70	1,226,478.12	-408,028.58
	GTZF92000602	EPB1FW752	GALP ENERGIA SGPS SA	99,412.000	1,162,675.03	2,101,063.67	938,388.64
	GTZF92000602	EPBZCINN37	BANCO COMERCIAL PORTUGUES SA	278,411.000	66,702.71	100,437.06	33,734.35
	GTZF92000602	ES7108891	ABB LTD	655,008.000	31,494,594.11	36,387,713.51	4,893,119.40
	GTZF92000602	ES7110723	ADECCO GROUP AG	51,470.000	2,142,580.26	1,708,029.60	-434,550.66
	GTZF92000602	ES7110756	HOLCIM AG	95,372.000	7,928,535.11	8,450,387.98	521,852.87
	GTZF92000602	ESB18ZRK2	LOGITECH INTERNATIONAL SA	137,872.000	12,869,817.40	13,336,116.45	466,299.05
	GTZF92000602	ESB28PS96	U-BLOX HOLDING AG	1,171.000	128,582.71	122,755.62	-5,827.09
	GTZF92000602	ESBRJL171	UBS GROUP AG	536,851.000	15,618,833.14	15,802,035.33	183,202.19
	GTZF92000602	ESBYQ8482	FLUGHAFEN ZURICH AG	8,910.000	1,879,940.62	1,970,194.75	90,254.13
	GTZF92000602	ETB03MN79	AKBANK TAS	271,361.000	210,260.54	530,165.23	319,904.69
	GTZF92000602	ETB03MNW4	ANADOLU ANONIM TURK SIGORTA SI	32,528.000	63,027.07	106,166.09	43,139.02
	GTZF92000602	ETB03MVJ4	KOC HOLDING AS	594,961.000	2,366,607.42	4,116,008.14	1,749,400.72
	GTZF92000602	ETB03MY85	TURKIYE SINAI KALKINMA BANKASI	211,738.000	51,343.40	75,695.68	24,352.28
	GTZF92000602	ETB03MYN2	TURKCELL ILETISIM HIZMETLERI A	856,528.000	2,405,770.56	2,628,356.20	222,585.64
	GTZF92000602	ETB03MYP7	TURKIYE GARANTI BANKASI AS	207,091.000	427,539.37	710,022.67	282,483.30
	GTZF92000602	ETB03MYS1	TURKIYE IS BANKASI AS	1,962,397.171	661,970.03	948,769.80	286,799.77
	GTZF92000602	ETB03MZJ0	YAPI VE KREDI BANKASI AS	798,404.000	397,517.60	823,159.66	425,642.06
	GTZF92000602	ETB03N0C1	HACI OMER SABANCI HOLDING AS	23,698.000	44,333.99	69,756.34	25,422.35

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000602	EX0263494	BAE SYSTEMS PLC	405,242.000	6,892,286.99	6,761,916.64	-130,370.35
GTZF92000602	EX0408289	STANDARD CHARTERED PLC	504,433.000	4,495,806.78	4,565,600.89	69,794.11
GTZF92000602	EX0798051	BP PLC	1,860,007.000	10,997,010.80	11,173,068.00	176,057.20
GTZF92000602	EX0870611	LLOYDS BANKING GROUP PLC	476,240.000	263,923.39	329,543.01	65,619.62
GTZF92000602	EX5668283	COMMERCIAL INTERNATIONAL BANK GDR	39,067.000	48,130.54	58,053.56	9,923.02
GTZF92000602	EXB1XZS89	ANGLO AMERICAN PLC	6,897.000	235,841.33	218,136.81	-17,704.52
GTZF92000602	EXB1YW440	3I GROUP PLC	138,780.000	5,023,788.42	5,378,738.93	354,950.51
GTZF92000602	EXB4T3BW4	GLENCORE PLC	5,058,224.000	29,155,428.92	28,843,789.42	-311,639.50
GTZF92000602	EXB61TVQ3	INCHCAPE PLC	258,993.000	2,560,080.09	2,435,804.30	-124,275.79
GTZF92000602	EXB63H842	ROLLS-ROYCE HOLDINGS PLC	309,470.000	1,174,663.01	1,787,006.29	612,343.28
GTZF92000602	EXBF4HYT7	BANK OF GEORGIA GROUP PLC	23,553.000	1,240,539.40	1,201,354.56	-39,184.84
GTZF92000602	EXBHJYC07	INTERCONTINENTAL HOTELS GROUP	24,950.000	2,565,352.05	2,625,961.70	60,609.65
GTZF92000602	EXBL6C201	WICKES GROUP PLC	23,349.000	42,714.92	39,314.61	-3,400.31
GTZF92000602	EXBM8PJY6	NATWEST GROUP PLC	818,107.000	3,211,520.55	3,224,539.13	13,018.58
GTZF92000602	EXBMJ6DW6	INFORMA PLC	528,488.000	5,539,908.66	5,717,271.86	177,363.20
GTZF92000602	EXBN7SWP3	GSK PLC	1,345,810.000	23,758,729.63	26,020,441.65	2,261,712.02
GTZF92000602	EXBNYK8G7	DARKTRACE PLC	45,089.000	213,913.16	328,644.73	114,731.57
GTZF92000602	EXBP6MXD8	SHELL PLC	446,626.000	13,308,958.05	16,000,195.12	2,691,237.07
GTZF92000602	FB6888796	KASIKORNBANK PCL	1,604,700.000	5,870,542.00	5,487,835.75	-382,706.25
GTZF92000602	FBBKLFCT2	GLOBAL GREEN CHEMICALS PCL	92,400.000	31,273.45	20,394.85	-10,878.60
GTZF92000602	FBBN44RG2	RS PCL CW24 WTS EXP 23-MAY-2024	375,759.000	7,206.77	102.39	-7,104.38
GTZF92000602	FCBD5C8S8	SHENZHEN WOER HEAT-SHRINKABLE	6,773,909.000	12,829,960.84	13,163,630.16	333,669.32
GTZF92000602	FCBD5CH41	ZHONGSHAN BROAD OCEAN MOTOR CO	3,866,228.000	2,579,070.51	2,516,808.78	-62,261.73
GTZF92000602	FCBD5CM86	ZHEJIANG SEMIR GARMENT CO LTD	694,500.000	594,680.65	555,328.55	-39,352.10
GTZF92000602	FCBD5CMD5	TONGLING NONFERROUS METALS GRO	6,217,000.000	2,791,212.30	3,088,799.27	297,586.97
GTZF92000602	FCBD5CMH6	37 INTERACTIVE ENTERTAINMENT N	4,971,359.000	12,897,121.65	8,928,679.94	-3,968,441.71
GTZF92000602	FCBD5CML7	BOHAI LEASING CO LTD	9,539,300.000	2,765,824.90	3,347,790.75	581,965.85
GTZF92000602	FCBD5CN85	LUXSHARE PRECISION INDUSTRY CO	881,500.000	3,918,598.44	4,768,996.22	850,397.78
GTZF92000602	FCBD5CP00	BANK OF NINGBO CO LTD	2,048,170.000	6,240,426.73	6,218,320.84	-22,105.89
GTZF92000602	FCBD5CPN0	GREE ELECTRIC APPLIANCES INC O	891,221.000	4,099,159.23	4,810,548.73	711,389.50
GTZF92000602	FCBD5CPP5	MIDEA GROUP CO LTD	5,125,658.000	46,444,300.59	45,499,953.97	-944,346.62
GTZF92000602	FCBD5CPS9	PING AN BANK CO LTD	9,085,149.000	13,569,564.96	12,691,113.08	-878,451.88
GTZF92000602	FCBD5CPX8	CHINA INTERNATIONAL MARINE CON	939,800.000	1,032,194.81	1,197,699.99	165,505.18
GTZF92000602	FCBD5CQ66	BYD CO LTD	153,173.000	5,251,509.11	5,275,430.69	23,921.58
GTZF92000602	FCBD5LYF7	NAURA TECHNOLOGY GROUP CO LTD	356,541.000	15,924,055.01	15,696,822.94	-227,232.07
GTZF92000602	FCBD5M005	TONGFU MICROELECTRONICS CO LTD	7,314,418.000	23,261,808.29	22,539,043.74	-722,764.55
GTZF92000602	FCBD6QWQ3	HENAN SHENHUO COAL INDUSTRY &	1,009,300.000	3,084,862.81	2,810,074.11	-274,788.70
GTZF92000602	FCBD8P9J5	BANK OF SHANGHAI CO LTD	12,079,931.000	9,954,199.78	12,069,872.76	2,115,672.98
GTZF92000602	FCBFCCQK2	JIANGSU ZHANGJIAGANG RURAL COM	5,125,720.000	2,795,503.34	2,835,845.39	40,342.05
GTZF92000602	FCBFYQHF8	BANK OF CHENGDU CO LTD	677,200.000	1,138,292.28	1,415,716.65	277,424.37
GTZF92000602	FCBJLWMG3	CHONGQING RURAL COMMERCIAL BAN	9,114,800.000	4,903,532.70	6,297,272.37	1,393,739.67
GTZF92000602	FCBK71F72	MONTAGE TECHNOLOGY CO LTD	2,050,885.000	15,784,361.41	16,133,743.43	349,382.02
GTZF92000602	FCBK947V0	WILL SEMICONDUCTOR CO LTD SHAN	2,172,038.000	30,693,583.35	29,704,642.24	-988,941.11

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000602	FCBK94872	BANK OF CHANGSHA CO LTD	3,789,500.000	4,019,092.17	4,266,156.98	247,064.81
	GTZF92000602	FCBK96BF5	CHINA ZHESHANG BANK CO LTD	8,420,000.000	3,195,010.53	3,198,326.46	3,315.93
	GTZF92000602	FCBKDQ803	AVARY HOLDING SHENZHEN CO LTD	1,851,500.000	7,009,573.85	10,131,452.43	3,121,878.58
	GTZF92000602	FCBNR4N46	XIAMEN BANK CO LTD	4,478,200.000	3,501,828.24	3,284,976.84	-216,851.40
	GTZF92000602	FCBNR4NT1	BEIJING ROBOROCK TECHNOLOGY CO	36,709.000	1,676,622.77	1,983,464.66	306,841.89
	GTZF92000602	FCBP3R1Q1	CHINESE UNIVERSE PUBLISHING AN	441,320.000	809,243.11	901,341.00	92,097.89
	GTZF92000602	FCBP3R207	PETROCHINA CO LTD	99,989,734.000	102,824,638.44	142,015,820.61	39,191,182.17
	GTZF92000602	FCBP3R231	BANK OF CHINA LTD	5,796,900.000	3,217,461.52	3,685,864.80	468,403.28
	GTZF92000602	FCBP3R249	CHINA PETROLEUM & CHEMICAL COR	95,639,746.000	83,736,866.63	83,187,315.51	-549,551.12
	GTZF92000602	FCBP3R264	CHINA SHENHUA ENERGY CO LTD	7,067,867.000	29,919,522.96	43,159,799.11	13,240,276.15
	GTZF92000602	FCBP3R272	CHINA MERCHANTS BANK CO LTD	7,530,100.000	34,819,973.29	35,432,472.75	612,499.46
	GTZF92000602	FCBP3R2D9	SAIC MOTOR CORP LTD	1,194,600.000	2,479,378.21	2,278,701.08	-200,677.13
	GTZF92000602	FCBP3R2T4	HUAXIA BANK CO LTD	115,200.000	85,796.77	101,469.16	15,672.39
	GTZF92000602	FCBP3R2W7	BANK OF BEIJING CO LTD	1,691,600.000	1,078,201.28	1,359,603.08	281,401.80
	GTZF92000602	FCBP3R2X5	CHINA UNITED NETWORK COMMUNICA	278,500.000	184,029.57	180,146.02	-3,883.55
	GTZF92000602	FCBP3R3D8	CHINA RAILWAY GROUP LTD	1,345,200.000	1,156,393.27	1,207,080.05	50,686.78
	GTZF92000602	FCBP3R3G1	HAIER SMART HOME CO LTD	2,835,312.000	10,184,574.41	11,074,263.79	889,689.38
	GTZF92000602	FCBP3R3J5	GD POWER DEVELOPMENT CO LTD	3,461,900.000	2,788,313.84	2,853,927.65	65,613.81
	GTZF92000602	FCBP3R405	ZIJIN MINING GROUP CO LTD	10,471,500.000	25,748,664.16	25,321,082.94	-427,581.22
	GTZF92000602	FCBP3R4D7	ALUMINUM CORP OF CHINA LTD	1,547,500.000	1,189,157.98	1,625,012.90	435,854.92
	GTZF92000602	FCBP3R4K1	METALLURGICAL CORP OF CHINA LT	151,900.000	83,017.46	64,806.88	-18,210.58
	GTZF92000602	FCBP3R4N5	CHINA CSSC HOLDINGS LTD	340,500.000	1,775,444.25	1,907,742.86	132,298.61
	GTZF92000602	FCBP3R4R6	JIANGXI COPPER CO LTD	97,200.000	253,970.72	316,774.04	62,803.32
	GTZF92000602	FCBP3R4T2	HUAYU AUTOMOTIVE SYSTEMS CO LT	1,105,900.000	2,681,491.55	2,493,052.20	-188,439.35
	GTZF92000602	FCBP3R520	BANK OF NANJING CO LTD	242,452.000	208,555.08	346,691.29	138,136.21
	GTZF92000602	FCBP3R553	COSCO SHIPPING HOLDINGS CO LTD	1,154,900.000	1,538,635.66	2,462,053.11	923,417.45
	GTZF92000602	FCBP3R587	ZHONGJIN GOLD CORP LTD	2,417,388.000	4,108,827.76	4,923,905.33	815,077.57
	GTZF92000602	FCBP3R5K0	ZHEJIANG CHINT ELECTRICS CO LT	4,029,679.000	11,877,969.39	10,570,486.25	-1,307,483.14
	GTZF92000602	FCBP3R678	CHINA XD ELECTRIC CO LTD	3,334,100.000	3,379,475.90	3,689,234.72	309,758.82
	GTZF92000602	FCBP3R6K9	FUYAO GLASS INDUSTRY GROUP CO	577,700.000	3,583,759.69	3,808,373.18	224,613.49
	GTZF92000602	FCBP3R702	YUNNAN CHIHONG ZINC&GERMANIUM	8,401,606.000	6,772,353.15	6,174,548.20	-597,804.95
	GTZF92000602	FCBP3R736	HENAN PINGGAO ELECTRIC CO LTD	1,376,600.000	2,428,293.86	3,684,927.84	1,256,633.98
	GTZF92000602	FCBP3R7X0	WESTERN MINING CO LTD	221,918.000	321,082.34	548,224.70	227,142.36
	GTZF92000602	FCBP3R8G6	CHINA MERCHANTS ENERGY SHIPPIN	71,700.000	57,150.35	83,382.99	26,232.64
	GTZF92000602	FCBP3R975	JINNENG HOLDING SHANXI COAL IN	836,400.000	1,077,732.67	1,901,628.53	823,895.86
	GTZF92000602	FCBP3RCQ9	JCET GROUP CO LTD	1,017,700.000	4,253,333.43	4,441,376.95	188,043.52
	GTZF92000602	FCBP3RF94	FUJIAN EXPRESSWAY DEVELOPMENT	3,343,700.000	1,507,914.11	1,541,607.20	33,693.09
	GTZF92000602	FCBP3RJG4	NINGBO SANXING MEDICAL ELECTRI	1,175,400.000	5,617,603.17	5,661,810.74	44,207.57
	GTZF92000602	FCBP91MX4	HUALI INDUSTRIAL GROUP CO LTD	462,278.000	3,307,594.59	3,871,376.64	563,782.05
	GTZF92000602	FCBP91NB1	QILU BANK CO LTD	8,768,687.000	4,763,281.98	5,925,400.06	1,162,118.08
	GTZF92000602	FCBS7K5P4	SHAANXI COAL INDUSTRY CO LTD	9,960,666.000	24,942,630.49	35,326,809.26	10,384,178.77
	GTZF92000602	FCBYQDMZ5	GUOTAI JUNAN SECURITIES CO LTD	4,156,635.000	8,339,596.08	7,751,447.37	-588,148.71
	GTZF92000602	FCBYW5MY8	BANK OF JIANGSU CO LTD	4,706,706.000	4,762,396.90	4,812,907.36	50,510.46

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000602	FCBYW5QQ1	BANK OF GUIYANG CO LTD	2,525,500.000	1,840,322.83	1,831,722.18	-8,600.65
	GTZF92000602	FCBYW5QT5	SHENZHEN GOODIX TECHNOLOGY CO	273,279.000	2,511,516.19	2,585,714.55	74,198.36
	GTZF92000602	FCBZ0D1S9	CHIFENG JILONG GOLD MINING CO	1,242,600.000	3,073,882.64	2,794,377.13	-279,505.51
	GTZF92000602	FH6005505	JIANGSU EXPRESSWAY CO LTD HK/00177	910,000.000	790,130.56	970,912.21	180,781.65
	GTZF92000602	FH6015645	ANGANG STEEL CO LTD HK/00347	648,604.000	169,670.29	101,352.16	-68,318.13
	GTZF92000602	FH6081696	BEIJING ENTERPRISES HOLDINGS L HK/00392	36,000.000	136,724.59	120,808.46	-15,916.13
	GTZF92000602	FH6109893	YANKUANG ENERGY GROUP CO LTD HK/01171	483,600.000	710,461.17	691,264.19	-19,196.98
	GTZF92000602	FH6226572	PETROCHINA CO LTD HK/00857	4,643,429.000	3,218,813.83	4,698,502.59	1,479,688.76
	GTZF92000602	FH6264045	CHINA TAIPING INSURANCE HOLDIN HK/00966	577,283.000	602,124.79	590,045.13	-12,079.66
	GTZF92000602	FH6291816	CHINA PETROLEUM & CHEMICAL COR HK/00386	9,901,674.000	5,794,162.32	6,417,305.43	623,143.11
	GTZF92000602	FH6354259	COSCO SHIPPING PORTS LTD HK/01199	136,000.000	94,804.60	93,890.41	-914.19
	GTZF92000602	FH6416132	CHINA MERCHANTS PORT HOLDINGS HK/00144	76,000.000	93,008.80	113,113.20	20,104.40
	GTZF92000602	FH6449620	HYSAN DEVELOPMENT CO LTD HK/00014	524,629.000	1,280,007.46	753,943.36	-526,064.10
	GTZF92000602	FH6531823	GEELY AUTOMOBILE HOLDINGS LTD HK/00175	1,191,000.000	1,493,525.74	1,340,893.26	-152,632.48
	GTZF92000602	FH6560996	CHINA OILFIELD SERVICES LTD HK/02883	134,000.000	138,332.95	128,724.03	-9,608.92
	GTZF92000602	FH6579012	SINOTRANS LTD HK/00598	1,717,644.000	611,518.61	836,007.79	224,489.18
	GTZF92000602	FH6600875	MAANSHAN IRON & STEEL CO LTD HK/00323	370,202.000	65,191.38	53,580.99	-11,610.39
	GTZF92000602	FH6659111	ORIENT OVERSEAS INTERNATIONAL HK/00316	41,181.000	552,296.03	668,293.25	115,997.22
	GTZF92000602	FH6706250	PICC PROPERTY & CASUALTY CO LT HK/02328	4,164,000.000	4,606,009.67	5,173,399.60	567,389.93
	GTZF92000602	FH6718255	GREAT WALL MOTOR CO LTD HK/02333	1,374,000.000	2,140,996.21	2,118,882.09	-22,114.12
	GTZF92000602	FH6718974	CHINA LIFE INSURANCE CO LTD HK/02628	93,830.000	152,548.08	132,679.66	-19,868.42
	GTZF92000602	FH6725292	ZIJIN MINING GROUP CO LTD HK/02899	946,000.000	2,134,505.67	1,996,833.77	-137,671.90
	GTZF92000602	FH6743956	WEICHAI POWER CO LTD HK/02338	184,000.000	237,636.00	352,096.73	114,460.73
	GTZF92000602	FH6810011	SHANGHAI INDUSTRIAL HOLDINGS L HK/00363	375,000.000	538,036.60	560,045.60	22,009.00
	GTZF92000602	FH6848748	SHENZHEN EXPRESSWAY CORP LTD HK/00548	152,000.000	124,786.13	141,732.20	16,946.07
	GTZF92000602	FHB09N7M1	CHINA SHENHUA ENERGY CO LTD HK/01088	4,197,756.000	12,820,643.38	19,329,011.99	6,508,368.61
	GTZF92000602	FHB0B8Z16	COSCO SHIPPING HOLDINGS CO LTD HK/01919	1,643,300.000	1,630,646.59	2,875,154.08	1,244,507.49
	GTZF92000602	FHB0BM5T7	CHINA STATE CONSTRUCTION INTER HK/03311	1,146,000.000	1,349,683.51	1,564,715.53	215,032.02
	GTZF92000602	FHB0FXSY3	UNITED ENERGY GROUP LTD HK/00467	1,332,000.000	125,407.72	52,035.25	-73,372.47
	GTZF92000602	FHB0J2D49	BAIDU INC HK/09888	4,863.000	82,409.00	53,099.72	-29,309.28
	GTZF92000602	FHB0LMTQ6	CHINA CONSTRUCTION BANK CORP HK/00939	1,091,000.000	679,202.18	806,295.31	127,093.13
	GTZF92000602	FHB154562	BANK OF CHINA LTD HK/03988	40,415,399.000	16,177,168.06	19,929,718.75	3,752,550.69
	GTZF92000602	FHB1G1QD8	INDUSTRIAL & COMMERCIAL BANK O HK/01398	214,000.000	95,786.40	127,181.90	31,395.50
	GTZF92000602	FHB1L2RC1	HAITIAN INTERNATIONAL HOLDINGS HK/01882	136,000.000	321,039.37	386,710.04	65,670.67
	GTZF92000602	FHB1W0JF5	CHINA CITIC BANK CORP LTD HK/00998	3,875,851.000	1,820,066.32	2,487,129.33	667,063.01
	GTZF92000602	FHB1XCJB7	XINHUA WINSHARE PUBLISHING AND HK/00811	270,660.000	197,902.38	336,964.32	139,061.94
	GTZF92000602	FHB297KM7	CHINA RAILWAY GROUP LTD HK/00390	5,457,093.000	3,600,180.03	3,012,535.65	-587,644.38
	GTZF92000602	FHB2Q5H53	CHINA PACIFIC INSURANCE GROUP HK/02601	145,828.000	376,823.75	356,006.06	-20,817.69
	GTZF92000602	FHB3XH0P1	HUTCHISON TELECOMMUNICATIONS H HK/00215	156,000.000	22,940.88	19,581.42	-3,359.46
	GTZF92000602	FHB4Q4CJ7	SHANGHAI PHARMACEUTICALS HOLDI HK/02607	656,200.000	1,299,571.75	986,729.00	-312,842.75
	GTZF92000602	FHB57JY25	CHINA MINSHENG BANKING CORP LT HK/01988	197,000.000	72,901.51	68,127.67	-4,773.84
	GTZF92000602	FHB60LZR9	AGRICULTURAL BANK OF CHINA LTD HK/01288	2,771,000.000	931,887.30	1,185,431.77	253,544.47
	GTZF92000602	FHB63DLB4	FAR EAST HORIZON LTD HK/03360	1,221,000.000	843,135.00	794,461.66	-48,673.34

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000602	FHB71SXC6	HAITONG SECURITIES CO LTD HK/06837	1,295,086.000	793,253.81	602,141.84	-191,111.97
	GTZF92000602	FHB74FH62	DYNAM JAPAN HOLDINGS CO LTD HK/06889	77,400.000	48,894.00	34,697.85	-14,196.15
	GTZF92000602	FHB8RZJZ5	PEOPLE'S INSURANCE CO GROUP OF HK/01339	301,000.000	109,083.02	103,322.49	-5,760.53
	GTZF92000602	FHB92NYC1	SINOPEC ENGINEERING GROUP CO L HK/02386	823,000.000	353,643.10	569,229.19	215,586.09
	GTZF92000602	FHB92NYF4	CHINA GALAXY SECURITIES CO LTD HK/06881	582,544.000	310,725.82	305,172.65	-5,553.17
	GTZF92000602	FHBD4GT23	GUOTAI JUNAN SECURITIES CO LTD HK/02611	1,319,857.000	1,547,799.54	1,310,153.41	-237,646.13
	GTZF92000602	FHBD8GL19	POSTAL SAVINGS BANK OF CHINA C HK/01658	3,287,000.000	1,735,950.95	1,928,229.63	192,278.68
	GTZF92000602	FHBG0ZMJ8	XIAOMI CORP HK/01810	815,000.000	1,840,089.09	1,720,316.62	-119,772.47
	GTZF92000602	FHBGJW372	MEITUAN HK/03690	375,200.000	5,353,192.18	5,339,129.54	-14,062.64
	GTZF92000602	FHBGY6SV2	CHINA CINDA ASSET MANAGEMENT C HK/01359	1,872,000.000	185,155.36	155,852.14	-29,303.22
	GTZF92000602	FHBVBTY1	SHENZHEN INTERNATIONAL HOLDING HK/00152	126,500.000	104,498.67	100,942.05	-3,556.62
	GTZF92000602	FHBK6YZP8	ALIBABA GROUP HOLDING LTD HK/09988	2,592,900.000	24,015,105.13	23,413,614.01	-601,491.12
	GTZF92000602	FHBKPQZT6	JD.COM INC HK/09618	444,450.000	5,463,670.47	5,880,534.49	416,864.02
	GTZF92000602	FHBLHKZ0	WH GROUP LTD HK/00288	2,210,925.000	1,170,831.58	1,455,561.97	284,730.39
	GTZF92000602	FHBMCX2J9	HORIZON CONSTRUCTION DEVELOPME HK/09930	226,111.105	54,705.00	43,441.69	-11,263.31
	GTZF92000602	FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	352,000.000	13,300,192.20	16,789,814.79	3,489,622.59
	GTZF92000602	FHBMVXJ27	BAIRONG INC HK/06608	43,000.000	71,033.14	49,017.60	-22,015.54
	GTZF92000602	FHBMW5M07	LI AUTO INC HK/02015	46,000.000	636,041.70	414,196.79	-221,844.91
	GTZF92000602	FHBN4MKV3	NEW ORIENTAL EDUCATION & TECHN HK/09901	65,600.000	415,792.88	501,616.42	85,823.54
	GTZF92000602	FHBTF4P50	XIABUXIABU CATERING MANAGEMENT HK/00520	808,000.000	446,339.20	141,783.44	-304,555.76
	GTZF92000602	FHBW4NKK5	GF SECURITIES CO LTD HK/01776	193,030.000	266,516.68	159,964.15	-106,552.53
	GTZF92000602	FHBWVFT07	HUATAI SECURITIES CO LTD HK/06886	465,800.000	619,288.15	514,877.42	-104,410.73
	GTZF92000602	FHBYP9J62	SSY GROUP LTD HK/02005	364,000.000	232,243.58	196,746.68	-35,496.90
	GTZF92000602	FHBYV2JX1	BANK OF QINGDAO CO LTD HK/03866	1,213,500.000	341,389.10	362,150.65	20,761.55
	GTZF92000602	FHBYW7530	GENERTEC UNIVERSAL MEDICAL GRO HK/02666	132,000.000	67,855.91	71,854.91	3,999.00
	GTZF92000602	FHBZ3T5T4	CHINA ZHESHANG BANK CO LTD HK/02016	1,427,000.000	406,927.02	382,000.41	-24,926.61
	GTZF92000602	FJ6010709	AININ CORP	5,600.000	178,086.16	182,523.94	4,437.78
	GTZF92000602	FJ6037736	AEON FINANCIAL SERVICE CO LTD	231,102.000	2,049,833.93	1,894,961.74	-154,872.19
	GTZF92000602	FJ6057379	ASICS CORP	1,584,800.000	18,073,591.35	24,245,883.96	6,172,292.61
	GTZF92000602	FJ6070356	BELLUNA CO LTD	197,540.000	971,743.40	943,122.74	-28,620.66
	GTZF92000602	FJ6111770	SAIZERIYA CO LTD	36,700.000	942,523.05	1,250,254.91	307,731.86
	GTZF92000602	FJ6146503	BROTHER INDUSTRIES LTD	51,200.000	911,576.18	901,076.73	-10,499.45
	GTZF92000602	FJ6163284	COCA-COLA BOTTLERS JAPAN HOLDI	25,200.000	305,710.19	315,979.12	10,268.93
	GTZF92000602	FJ6164431	CAC HOLDINGS CORP	22,902.000	272,063.73	266,520.86	-5,542.87
	GTZF92000602	FJ6195609	CHUBU ELECTRIC POWER CO INC	182,330.000	2,216,444.40	2,154,726.71	-61,717.69
	GTZF92000602	FJ6197308	CITIZEN WATCH CO LTD	399,784.000	2,353,742.94	2,671,688.49	317,945.55
	GTZF92000602	FJ6251022	SCREEN HOLDINGS CO LTD	178,700.000	22,549,668.87	16,108,106.81	-6,441,562.06
	GTZF92000602	FJ6251444	DAIWA SECURITIES GROUP INC	220,300.000	1,242,630.95	1,680,393.55	437,762.60
	GTZF92000602	FJ6268976	MITSUBISHI HC CAPITAL INC	102,700.000	631,095.81	678,026.87	46,931.06
	GTZF92000602	FJ6270949	DISCO CORP	265,600.000	87,135,923.45	100,784,684.75	13,648,761.30
	GTZF92000602	FJ6300019	ADASTRIA CO LTD	55,400.000	1,385,522.57	1,251,889.87	-133,632.70
	GTZF92000602	FJ6308558	ENDO LIGHTING CORP	15,823.000	138,814.56	150,990.34	12,175.78
	GTZF92000602	FJ6332863	FCC CO LTD	26,983.000	349,293.87	394,026.29	44,732.42

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000602	FJ6356367 FUJI ELECTRIC CO LTD	31,700.000	1,988,583.33	1,803,545.98	-185,037.35
GTZF92000602	FJ6356409 SUBARU CORP	2,341,050.000	43,781,199.75	49,626,884.81	5,845,685.06
GTZF92000602	FJ6408663 HANKYU HANSHIN HOLDINGS INC	40,600.000	1,318,127.48	1,078,729.36	-239,398.12
GTZF92000602	FJ6408705 H2O RETAILING CORP	39,300.000	446,342.47	581,950.78	135,608.31
GTZF92000602	FJ6408820 HANWA CO LTD	28,045.000	878,013.06	1,073,959.99	195,946.93
GTZF92000602	FJ6419587 HEIWA CORP	92,800.000	1,378,565.53	1,195,335.10	-183,230.43
GTZF92000602	FJ6429685 MIYAZAKI BANK LTD/THE	2,200.000	37,893.22	48,551.54	10,658.32
GTZF92000602	FJ6437944 HORIBA LTD	4,606.000	262,303.14	371,664.06	109,360.92
GTZF92000602	FJ6455524 ICHINEN HOLDINGS CO LTD	14,800.000	135,447.45	159,169.47	23,722.02
GTZF92000602	FJ6461605 INABATA & CO LTD	114,605.000	2,555,609.47	2,514,954.99	-40,654.48
GTZF92000602	FJ6483369 KANEKA CORP	48,098.000	1,346,530.67	1,263,297.62	-83,233.05
GTZF92000602	FJ6483468 KANEMATSU CORP	42,889.000	595,552.76	718,282.78	122,730.02
GTZF92000602	FJ6483484 KANSAI ELECTRIC POWER CO INC/T	117,300.000	1,541,606.21	1,970,313.36	428,707.15
GTZF92000602	FJ6484680 KAWASAKI KISEN KAISHA LTD	1,509,500.000	21,876,294.73	21,958,411.57	82,116.84
GTZF92000602	FJ6485000 KYB CORP	22,193.000	773,879.78	747,768.64	-26,111.14
GTZF92000602	FJ6487071 G-TEKT CORP	23,735.000	282,780.42	288,756.66	5,976.24
GTZF92000602	FJ6499167 KYOSAN ELECTRIC MANUFACTURING	289,000.000	906,136.76	1,297,140.40	391,003.64
GTZF92000602	FJ6499555 KYOWA KIRIN CO LTD	32,000.000	628,621.67	546,562.24	-82,059.43
GTZF92000602	FJ6504370 KOHNAN SHOJI CO LTD	32,300.000	898,281.63	838,322.16	-59,959.47
GTZF92000602	FJ6513124 TOKIO MARINE HOLDINGS INC	69,400.000	2,183,973.63	2,590,743.57	406,769.94
GTZF92000602	FJ6591807 CREDIT SAISON CO LTD	269,600.000	4,122,476.17	5,577,700.00	1,455,223.83
GTZF92000602	FJ6597580 MITSUI OSK LINES LTD	29,000.000	800,597.20	868,593.83	67,996.63
GTZF92000602	FJ6597960 MIZUNO CORP	55,567.000	2,076,442.83	2,735,861.31	659,418.48
GTZF92000602	FJ6616505 SEIKO EPSON CORP	3,100.000	49,781.97	48,159.27	-1,622.70
GTZF92000602	FJ6619509 NGK INSULATORS LTD	20,700.000	253,579.34	265,087.66	11,508.32
GTZF92000602	FJ6619863 NAGOYA RAILROAD CO LTD	106,400.000	1,722,255.10	1,159,843.37	-562,411.73
GTZF92000602	FJ6640265 NIHON TOKUSHU TORYO CO LTD	57,700.000	474,502.01	445,142.99	-29,359.02
GTZF92000602	FJ6640406 NEC CORP	37,052.000	1,800,105.64	3,050,812.83	1,250,707.19
GTZF92000602	FJ6642865 NISSAN MOTOR CO LTD	295,555.000	1,203,923.12	1,003,005.58	-200,917.54
GTZF92000602	FJ6643020 NISSIN CORP	19,800.000	343,217.24	587,747.12	244,529.88
GTZF92000602	FJ6643640 MITSUBISHI LOGISNEXT CO LTD	5,100.000	48,059.19	50,759.05	2,699.86
GTZF92000602	FJ6657749 OKABE CO LTD	39,815.000	202,194.68	192,070.38	-10,124.30
GTZF92000602	FJ6666203 PACIFIC INDUSTRIAL CO LTD	8,300.000	80,468.94	77,809.28	-2,659.66
GTZF92000602	FJ6683596 HOKUOHOKU FINANCIAL GROUP INC	43,200.000	371,597.76	554,972.04	183,374.28
GTZF92000602	FJ6687217 ALFRESA HOLDINGS CORP	55,500.000	827,114.49	760,080.21	-67,034.28
GTZF92000602	FJ6688140 MELCO HOLDINGS INC	5,500.000	117,801.77	119,669.28	1,867.51
GTZF92000602	FJ6738226 RICOH CO LTD	7,600.000	61,741.64	64,986.95	3,245.31
GTZF92000602	FJ6743887 JAPAN EXCHANGE GROUP INC	113,900.000	3,065,895.50	2,656,675.43	-409,220.07
GTZF92000602	FJ6744299 T&D HOLDINGS INC	79,800.000	1,263,424.22	1,393,250.69	129,826.47
GTZF92000602	FJ6758455 RYOHIN KEIKAKU CO LTD	108,800.000	1,801,859.67	1,808,598.82	6,739.15
GTZF92000602	FJ6776093 SATORI ELECTRIC CO LTD	74,900.000	764,269.94	938,694.54	174,424.60
GTZF92000602	FJ6793601 SUMITOMO SEIKA CHEMICALS CO LT	12,378.000	381,526.87	409,368.16	27,841.29
GTZF92000602	FJ6804341 SHIKOKU ELECTRIC POWER CO INC	18,000.000	122,220.91	154,420.00	32,199.09

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000602	FJ6858503	SUMITOMO BAKELITE CO LTD	17,030.000	351,534.24	497,793.50	146,259.26
GTZF92000602	FJ6858990	SUMITOMO RUBBER INDUSTRIES LTD	72,900.000	705,014.96	726,235.56	21,220.60
GTZF92000602	FJ6869773	TACHIBANA ELETECH CO LTD	14,600.000	263,218.62	277,732.20	14,513.58
GTZF92000602	FJ6880929	TPR CO LTD	15,573.000	182,413.17	247,351.83	64,938.66
GTZF92000602	FJ6894920	TOPRE CORP	20,900.000	238,696.81	274,535.01	35,838.20
GTZF92000602	FJ6895448	TOKYO GAS CO LTD	50,200.000	1,091,628.95	1,078,210.89	-13,418.06
GTZF92000602	FJ6895679	TOKYO ELECTRON LTD	52,500.000	13,346,714.37	11,390,339.70	-1,956,374.67
GTZF92000602	FJ6899804	TOYO KANETSU KK	31,100.000	700,330.04	758,843.11	58,513.07
GTZF92000602	FJ6900107	ARTIENCE CO LTD	55,472.000	900,652.33	1,158,684.10	258,031.77
GTZF92000602	FJ6900305	MAZDA MOTOR CORP	88,150.000	849,877.32	852,675.64	2,798.32
GTZF92000602	FJ6900586	TOYOTA TSUSHO CORP	2,700.000	51,579.72	52,569.94	990.22
GTZF92000602	FJ6906708	TSUBAKIMOTO CHAIN CO	29,014.000	735,713.18	1,123,692.80	387,979.62
GTZF92000602	FJ6910965	UCHIDA YOKO CO LTD	8,300.000	348,698.73	431,872.45	83,173.72
GTZF92000602	FJ6932209	WACOAL HOLDINGS CORP	35,400.000	707,950.97	989,421.88	281,470.91
GTZF92000602	FJ6985157	SUN-WA TECHNOS CORP	14,700.000	214,483.45	208,812.02	-5,671.43
GTZF92000602	FJ6985363	YAMANASHI CHUO BANK LTD/THE	42,500.000	417,007.60	555,358.71	138,351.11
GTZF92000602	FJ6986973	YOROZU CORP	26,235.000	172,800.49	186,903.59	14,103.10
GTZF92000602	FJ6988524	YUASA TRADING CO LTD	14,158.000	429,534.90	499,041.79	69,506.89
GTZF92000602	FJB0J7D93	DAIICHI SANKYO CO LTD	180,500.000	6,219,093.13	6,198,446.00	-20,647.13
GTZF92000602	FJB10RB16	INPEX CORP	11,600.000	160,637.96	170,690.05	10,052.09
GTZF92000602	FJB1FF8P7	IDEMITSU KOSAN CO LTD	11,000.000	46,470.16	71,220.32	24,750.16
GTZF92000602	FJB1TK236	SKY PERFECT JSAT HOLDINGS INC	30,501.000	120,497.25	164,583.29	44,086.04
GTZF92000602	FJB2Q4CS7	MS&AD INSURANCE GROUP HOLDINGS	201,900.000	2,360,486.93	4,487,085.15	2,126,598.22
GTZF92000602	FJB3X0918	FIDEA HOLDINGS CO LTD	5,900.000	59,310.35	60,775.21	1,464.86
GTZF92000602	FJB5LTM91	OTSUKA HOLDINGS CO LTD	44,200.000	1,615,135.81	1,860,213.90	245,078.09
GTZF92000602	FJB601QS7	DAI-ICHI LIFE HOLDINGS INC	133,200.000	2,464,160.04	3,558,955.70	1,094,795.66
GTZF92000602	FJB627LW8	ENEOS HOLDINGS INC	1,994,023.000	6,827,924.57	10,246,546.38	3,418,621.81
GTZF92000602	FJBD57ZM7	NISHI-NIPPON FINANCIAL HOLDING	66,396.000	585,705.15	836,244.56	250,539.41
GTZF92000602	FJBFDTB8	IIDA GROUP HOLDINGS CO LTD	9,400.000	150,305.63	123,738.04	-26,567.59
GTZF92000602	FJBFX06B2	SAN JU SAN FINANCIAL GROUP INC	13,600.000	157,475.16	181,350.25	23,875.09
GTZF92000602	FJBH0VTS4	MEBUKI FINANCIAL GROUP INC	174,300.000	464,056.32	678,736.31	214,679.99
GTZF92000602	FJBQQ1JS3	TOKYO KIRABOSHI FINANCIAL GROU	26,500.000	661,429.50	787,454.95	126,025.45
GTZF92000602	FJBYT8165	JAPAN POST BANK CO LTD	759,700.000	7,461,311.92	7,176,204.01	-285,107.91
GTZF92000602	FK6093231	CHEIL WORLDWIDE INC	11,949.000	183,715.60	159,725.06	-23,990.54
GTZF92000602	FK6113617	DAOU TECHNOLOGY INC	3,653.000	48,654.92	50,157.41	1,502.49
GTZF92000602	FK6150494	YOUNGONE HOLDINGS CO LTD	905.000	53,569.35	54,306.56	737.21
GTZF92000602	FK6155253	SAMSUNG FIRE & MARINE INSURANC	2,982.000	520,517.67	842,715.35	322,197.68
GTZF92000602	FK6155931	DB INSURANCE CO LTD	3,143.000	184,973.81	261,440.90	76,467.09
GTZF92000602	FK6249650	MIRAE ASSET SECURITIES CO LTD	29,798.000	135,085.52	158,460.81	23,375.29
GTZF92000602	FK6290902	LG UPLUS CORP	31,375.000	240,094.05	223,830.30	-16,263.75
GTZF92000602	FK6375786	LS CORP	2,625.000	185,073.84	274,418.74	89,344.90
GTZF92000602	FK6397509	SHINHAN FINANCIAL GROUP CO LTD	94,525.000	2,439,077.54	3,306,485.63	867,408.09
GTZF92000602	FK6408447	SAMSUNG SECURITIES CO LTD	7,343.000	200,620.83	212,314.80	11,693.97

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000602	FK6449540	HYUNDAI MOBIS CO LTD	6,800.000	1,199,863.59	1,242,426.10	42,562.51
	GTZF92000602	FK6450266	SK HYNIX INC	72,322.000	10,043,421.24	12,425,825.07	2,382,403.83
	GTZF92000602	FK6451058	HYUNDAI MOTOR CO	143,836.000	22,541,751.45	30,825,723.30	8,283,971.85
	GTZF92000602	FK6505317	KT CORP	10,298.000	258,897.07	279,800.28	20,903.21
	GTZF92000602	FK6520738	LG ELECTRONICS INC	37,141.000	3,571,331.89	2,992,325.28	-579,006.61
	GTZF92000602	FK6537088	NH INVESTMENT & SECURITIES CO	16,595.000	120,276.46	152,989.82	32,713.36
	GTZF92000602	FK6537112	LX INTERNATIONAL CORP	3,919.000	107,221.17	86,835.79	-20,385.38
	GTZF92000602	FK6560395	NAVER CORP	194,740.000	27,537,602.31	23,612,129.97	-3,925,472.34
	GTZF92000602	FK6568612	HYUNDAI DEPARTMENT STORE CO LT	2,039.000	76,289.39	72,138.96	-4,150.43
	GTZF92000602	FK6661110	DOOSAN CO LTD	1,196.000	80,053.36	188,544.81	108,491.45
	GTZF92000602	FK6771729	SAMSUNG ELECTRONICS CO LTD	1,151,995.000	63,246,270.06	68,207,458.20	4,961,188.14
	GTZF92000602	FK6772677	HANWHA AEROSPACE CO LTD	5,803.000	561,076.40	1,051,832.98	490,756.58
	GTZF92000602	FK6805048	SHINSEGAE INC	1,278.000	169,665.37	145,672.46	-23,992.91
	GTZF92000602	FKB00VS67	KIWOOM SECURITIES CO LTD	2,370.000	159,001.28	216,769.28	57,768.00
	GTZF92000602	FKB01LXY1	HYUNDAI MARINE & FIRE INSURANC	29,249.000	734,916.32	733,084.07	-1,832.25
	GTZF92000602	FKB01RJV0	GS HOLDINGS CORP	3,318.000	92,289.09	113,050.60	20,761.51
	GTZF92000602	FKB01T145	KOREAN REINSURANCE CO	42,279.000	217,493.56	245,104.49	27,610.93
	GTZF92000602	FKB0WGPZ4	LOTTE SHOPPING CO LTD	1,435.000	74,709.53	66,198.67	-8,510.86
	GTZF92000602	FKB12C0T5	SAMSUNG LIFE INSURANCE CO LTD	124,056.000	6,336,257.84	7,975,991.95	1,639,734.11
	GTZF92000602	FKB39Z8L2	SK INC	2,953.000	405,826.98	339,600.27	-66,226.71
	GTZF92000602	FKB3BDFS5	POONGSAN CORP	2,747.000	90,479.13	126,324.05	35,844.92
	GTZF92000602	FKB3DF0Y1	KB FINANCIAL GROUP INC	106,914.000	3,874,431.24	6,097,164.29	2,222,733.05
	GTZF92000602	FKB4WRJD8	MERITZ FINANCIAL GROUP INC	13,136.000	472,443.30	754,854.57	282,411.27
	GTZF92000602	FKB62B9W0	HANWHA LIFE INSURANCE CO LTD	40,289.000	78,887.14	87,807.46	8,920.32
	GTZF92000602	FKB66CTX0	FILA HOLDINGS CORP	7,914.000	240,245.93	230,549.45	-9,696.48
	GTZF92000602	FKB68N346	DGB FINANCIAL GROUP INC	11,115.000	61,325.89	64,760.10	3,434.21
	GTZF92000602	FKB7T5KQ2	HANKOOK TIRE & TECHNOLOGY CO L	8,435.000	220,213.29	276,979.22	56,765.93
	GTZF92000602	FKBB96Z38	JB FINANCIAL GROUP CO LTD	8,085.000	51,971.28	85,989.37	34,018.09
	GTZF92000602	FKBCDYQ30	NHN CORP	2,646.000	49,399.77	39,887.02	-9,512.75
	GTZF92000602	FKBD4HFS2	HD HYUNDAI CONSTRUCTION EQUIPM	1,929.000	125,608.64	77,075.90	-48,532.74
	GTZF92000602	FKBD4HFT0	HD HYUNDAI CO LTD	1,633.000	74,235.73	88,382.47	14,146.74
	GTZF92000602	FKBGHWH98	WOORI FINANCIAL GROUP INC	300,690.000	2,690,498.75	3,208,961.03	518,462.28
	GTZF92000602	FKBMTXTY2	DONGKUK STEEL MILL CO LTD/NEW	4,231.000	34,743.24	30,030.41	-4,712.83
	GTZF92000602	FKBYQ1MZ3	DOUBLEUGAMES CO LTD	1,878.000	52,149.65	62,895.59	10,745.94
	GTZF92000602	FKBYX20P9	INNOCEAN WORLDWIDE INC	3,096.000	52,087.51	48,244.96	-3,842.55
	GTZF92000602	FKBYX9GP7	DOOSAN BOBCAT INC	5,403.000	240,698.33	201,361.29	-39,337.04
	GTZF92000602	FL6230849	UNITED TRACTORS TBK PT	224,600.000	382,334.09	301,411.24	-80,922.85
	GTZF92000602	FM6242263	JARDINE CYCLE & CARRIAGE LTD	231,200.000	4,472,482.11	4,537,849.10	65,366.99
	GTZF92000602	FM6472118	JARDINE MATHESON HOLDINGS LTD	112,525.000	5,699,391.25	3,981,134.50	-1,718,256.75
	GTZF92000602	FMB0F9V21	OVERSEA-CHINESE BANKING CORP L	178,900.000	1,901,422.49	1,904,834.53	3,412.04
	GTZF92000602	FMB1VT039	YANGZIJANG SHIPBUILDING HOLDI	586,100.000	744,704.61	1,063,867.18	319,162.57
	GTZF92000602	FZ6075805	BANK HAPOALIM BM	5,773.000	49,170.37	51,045.51	1,875.14
	GTZF92000602	FZ6076423	BANK LEUMI LE-ISRAEL BM	509,111.000	3,786,785.79	4,148,892.47	362,106.68

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000602	FZ6098039 BEZEQ THE ISRAELI TELECOMMUNIC	269,868.000	329,140.13	303,451.06	-25,689.07
GTZF92000602	FZ6916701 MIZRAHI TEFAHOT BANK LTD	58,508.000	2,025,259.04	1,981,742.62	-43,516.42
GTZF92000602	G02602103 AMDOCS LTD	55,074.000	5,444,064.90	4,346,440.08	-1,097,624.82
GTZF92000602	G29183103 EATON CORP PLC	65,411.000	21,494,230.23	20,509,619.05	-984,611.18
GTZF92000602	G3421J106 FERGUSON PLC	1,694.000	266,483.14	328,043.10	61,559.96
GTZF92000602	G5960L103 MEDTRONIC PLC	298,874.000	26,330,799.40	23,524,372.54	-2,806,426.86
GTZF92000602	G61188101 LIBERTY GLOBAL LTD CL A	11,419.000	192,524.34	199,033.17	6,508.83
GTZF92000602	G7709Q104 ROYALTY PHARMA PLC	2,085.000	63,855.16	54,981.45	-8,873.71
GTZF92000602	G7997R103 SEAGATE TECHNOLOGY HOLDINGS PL	60,672.000	6,364,348.30	6,265,597.44	-98,750.86
GTZF92000602	G8994E103 TRANE TECHNOLOGIES PLC	79,488.000	23,685,851.06	26,145,987.84	2,460,136.78
GTZF92000602	ICBD3CQ16 MONETA MONEY BANK AS	419,903.000	1,792,906.87	1,836,383.84	43,476.97
GTZF92000602	IR4767986 SBERBANK OF RUSSIA PJSC	6,159,558.000	1,263,156.69	61,417.04	-1,201,739.65
GTZF92000602	IRB59GLW2 MAGNIT PJSC	36,898.000	162,605.56	367.91	-162,237.65
GTZF92000602	IRB59L418 GAZPROM NEFT PJSC	1,320,010.000	596,747.74	13,161.84	-583,585.90
GTZF92000602	IRB59L4L4 GAZPROM PJSC	3,979,660.000	569,069.13	39,681.25	-529,387.88
GTZF92000602	IRB59RSV3 FEDERAL GRID CO UNIFIED ENERGY	207,453,095.000	18,543.29	9,621.01	-8,922.28
GTZF92000602	IRB59SNS3 LUKOIL PJSC	65,708.000	286,681.43	655.18	-286,026.25
GTZF92000602	IRB59SS17 ROSNEFT OIL CO PJSC	154,872.000	63,916.28	1,544.23	-62,372.05
GTZF92000602	IRB5B1TP9 VTB BANK PJSC	3,079,188,425.000	68,808.68	35,700.74	-33,107.94
GTZF92000602	IRB6QPBP7 ALROSA PJSC	1,214,662.000	72,689.71	12,111.41	-60,578.30
GTZF92000602	IRB9GFHQ6 MOSCOW EXCHANGE MICEX-RTS PJSC	144,565.000	15,252.82	1,441.46	-13,811.36
GTZF92000602	KS6149477 DATATEC LTD	28,425.000	75,962.11	58,375.55	-17,586.56
GTZF92000602	KS6606997 FIRSTRAND LTD	2,946,660.000	10,255,068.99	12,409,537.55	2,154,468.56
GTZF92000602	KSB06KZ98 WOOLWORTHS HOLDINGS LTD/SOUTH	90,970.000	373,581.88	307,783.50	-65,798.38
GTZF92000602	KSDVDPYN1 OLD MUTUAL LTD	5,324,469.000	3,508,484.92	3,612,824.28	104,339.36
GTZF92000602	KSBYXW419 MR PRICE GROUP LTD	317,494.000	3,665,045.06	3,580,414.29	-84,630.77
GTZF92000602	LB2196288 VALE SA	137,900.000	1,560,724.19	1,547,463.20	-13,260.99
GTZF92000602	LB2328592 BANCO DO BRASIL SA	3,113,600.000	15,974,626.86	14,927,700.84	-1,046,926.02
GTZF92000602	LBB00FM87 BANCO BRADESCO SA	686,700.000	2,088,285.45	1,384,662.75	-703,622.70
GTZF92000602	LBB1XFXM6 VULCABRAS SA	208,300.000	745,514.60	556,146.69	-189,367.91
GTZF92000602	LBB4V5RY5 BANCO SANTANDER BRASIL SA	111,013.000	706,948.46	551,022.77	-155,925.69
GTZF92000602	LBB614LY2 CIELO SA	729,000.000	717,965.18	740,228.10	22,262.92
GTZF92000602	LBB9N3SQ4 BB SEGURIDADE PARTICIPACOES SA	827,500.000	5,274,797.88	4,913,348.75	-361,449.13
GTZF92000602	LBBG36ZK8 B3 SA - BRASIL BOLSA BALCAO	1,931,200.000	5,302,518.75	3,556,819.48	-1,745,699.27
GTZF92000602	LBBPBLV87 VIBRA ENERGIA SA	114,500.000	528,640.62	431,247.02	-97,393.60
GTZF92000602	LC2069350 BANCO DE CREDITO E INVERSIONES	24,553.000	663,522.77	688,787.05	25,264.28
GTZF92000602	LC2100841 BANCO DE CHILE	161,668,336.000	17,624,843.26	17,985,315.27	360,472.01
GTZF92000602	LC2297621 EMPRESA NACIONAL DE TELECOMUNI	14,531.000	59,468.10	42,903.72	-16,564.38
GTZF92000602	LCB00R3L1 CENCOSUD SA	438,149.000	849,978.78	823,915.38	-26,063.40
GTZF92000602	M2197Q107 CELLEBRITE DI LTD	19,009.000	159,549.32	227,157.55	67,608.23
GTZF92000602	M2682V108 CYBERARK SOFTWARE LTD	4,028.000	886,387.51	1,101,335.76	214,948.25
GTZF92000602	M98068105 WIX.COM LTD	21,802.000	3,610,420.34	3,468,044.14	-142,376.20
GTZF92000602	NC2171576 CANADIAN NATURAL RESOURCES LTD	436,271.000	15,505,432.71	15,536,584.82	31,152.11

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000602	NC2897220	TORONTO DOMINION BANK NEW	590,526.000	32,800,005.49	32,453,360.05	-346,645.44
	GTZF92000602	NCB03Z841	KINROSS GOLD CORP	2,706,198.000	17,592,914.41	22,526,104.61	4,933,190.20
	GTZF92000602	NCB15C4L4	CONSTELLATION SOFTWARE INC	3,960.000	8,208,368.85	11,407,786.61	3,199,417.76
	GTZF92000602	NCB57FG09	CENOVUS ENERGY INC	1,909,358.000	37,757,999.07	37,521,567.33	-236,431.74
	GTZF92000602	NCB5TZQH3	AUTOCANADA INC	2,503.000	39,876.53	35,175.72	-4,700.81
	GTZF92000602	NCBJ2L578	CGI INC CL A SUB VTG	84,241.000	8,893,608.69	8,406,554.29	-487,054.40
	GTZF92000602	NCBL3GRC8	OVINTIV INC	13,215.000	698,484.16	619,342.97	-79,141.19
	GTZF92000602	NCBN33PL5	BOMBARDIER INC CL B SUB VTG NEW	72,878.000	3,188,231.70	4,672,479.22	1,484,247.52
	GTZF92000602	NCBPP2FH8	ADENTRA INC	3,023.000	68,210.40	82,338.01	14,127.61
	GTZF92000602	NCBR52TP3	CONSTELLATION SOFTWARE INC WT 31-MAR-2040	3,960.000	0.00	0.00	0.00
	GTZF92000602	NCBSCB6L7	CELESTICA INC	4,557.000	97,525.72	260,894.79	163,369.07
	GTZF92000602	NCBX865C3	SHOPIFY INC CL A SUB VTG	106,094.000	8,569,067.80	7,009,872.14	-1,559,195.66
	GTZF92000602	SD4253045	AP MOLLER - MAERSK A/S	1,247.000	2,430,464.85	2,169,373.55	-261,091.30
	GTZF92000602	SD4253052	AP MOLLER - MAERSK A/S	34.000	64,625.92	57,756.32	-6,869.60
	GTZF92000602	SDB0386J3	JYSKE BANK A/S	1,481.000	112,493.37	117,914.69	5,421.32
	GTZF92000602	SDBPXW7F9	SVITZER GROUP A/S	2,562.000	73,458.68	95,565.97	22,107.29
	GTZF92000602	SF5902942	NOKIA OYJ	263,335.000	911,090.64	1,004,312.92	93,222.28
	GTZF92000602	SFBFM0SV0	NORDEA BANK ABP	126,341.000	1,412,959.84	1,505,037.33	92,077.49
	GTZF92000602	SN7133606	EQUINOR ASA	9,577.000	292,357.08	273,390.86	-18,966.22
	GTZF92000602	SN7751258	YARA INTERNATIONAL ASA	93,612.000	2,853,343.32	2,704,395.50	-148,947.82
	GTZF92000602	SNB11HK30	NORSK HYDRO ASA	1,480,843.000	9,648,014.70	9,248,749.40	-399,265.30
	GTZF92000602	SNB1L95G4	AKER BP ASA	40,530.000	1,135,701.53	1,036,136.74	-99,564.79
	GTZF92000602	SNBF20GN6	MPC CONTAINER SHIPS ASA	567,563.000	781,419.84	1,199,891.34	418,471.50
	GTZF92000602	SNBJK0P81	HAFNIA LTD	205,757.000	1,196,778.17	1,733,402.47	536,624.30
	GTZF92000602	SNBMHDM59	FRONTLINE PLC	49,485.000	1,016,445.78	1,299,925.28	283,479.50
	GTZF92000602	SS4813340	SKANDINAVISKA ENSKILDA BANKEN	247,297.000	3,197,076.79	3,654,508.93	457,432.14
	GTZF92000602	SS4846522	SWEDBANK AB	153,833.000	2,677,895.95	3,168,115.55	490,219.60
	GTZF92000602	SS5687438	H & M HENNES & MAURITZ AB	459,981.000	6,386,509.00	7,281,809.09	895,300.09
	GTZF92000602	SS5959373	TELEFONAKTIEBOLAGET LM ERICSSO	4,395,834.000	26,066,337.90	27,312,598.17	1,246,260.27
	GTZF92000602	SS5978381	TELIA CO AB	2,859,326.000	7,417,445.88	7,676,024.83	258,578.95
	GTZF92000602	SSB17H3F5	SSAB AB	348,258.000	2,408,614.98	1,892,856.65	-515,758.33
	GTZF92000602	SSBMV7PQ6	INVESTOR AB	72,774.000	1,647,852.43	1,994,203.58	346,351.15
	GTZF92000602	SSBXDZ9Q8	SVENSKA HANDELSBANKEN AB	444,502.000	5,071,750.58	4,237,169.92	-834,580.66
	GTZF92000802	00081T108	ACCO BRANDS CORP	9,259.000	49,390.86	43,517.30	-5,873.56
	GTZF92000802	00206R102	AT&T INC	2,111,931.000	33,949,047.81	40,359,001.41	6,409,953.60
	GTZF92000802	002896207	ABERCROMBIE & FITCH CO	33,158.000	1,249,393.44	5,896,818.72	4,647,425.28
	GTZF92000802	00724F101	ADOBE INC	28,133.000	13,756,755.67	15,629,006.82	1,872,251.15
	GTZF92000802	00737L103	ADTALEM GLOBAL EDUCATION INC	14,292.000	490,787.28	974,857.32	484,070.04
	GTZF92000802	00971T101	AKAMAI TECHNOLOGIES INC	74,689.000	7,584,466.36	6,727,985.12	-856,481.24
	GTZF92000802	02005N100	ALLY FINANCIAL INC	388,240.000	13,251,334.18	15,401,480.80	2,150,146.62
	GTZF92000802	02209S103	ALTRIA GROUP INC	626,693.000	25,598,219.91	28,545,866.15	2,947,646.24
	GTZF92000802	02553E106	AMERICAN EAGLE OUTFITTERS INC	191,319.000	4,005,508.07	3,818,727.24	-186,780.83
	GTZF92000802	03073E105	CENCORA INC	26,568.000	4,942,776.61	5,985,770.40	1,042,993.79

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000802	037833100	APPLE INC	895,818.000	163,554,056.93	188,677,187.16	25,123,130.23
	GTZF92000802	038222105	APPLIED MATERIALS INC	68,312.000	13,989,477.68	16,120,948.88	2,131,471.20
	GTZF92000802	03938L203	ARCELORMITTAL SA	99,406.000	2,407,123.87	2,279,379.58	-127,744.29
	GTZF92000802	052769106	AUTODESK INC	27,696.000	6,829,982.32	6,853,375.20	23,392.88
	GTZF92000802	064058100	BANK OF NEW YORK MELLON CORP/T	114,975.000	6,256,859.37	6,885,852.75	628,993.38
	GTZF92000802	06417N103	BANK OZK	21,118.000	926,337.07	865,838.00	-60,499.07
	GTZF92000802	06738E204	BARCLAYS PLC ADR	174,347.000	1,370,367.42	1,867,256.37	496,888.95
	GTZF92000802	067901108	BARRICK GOLD CORP	501,592.000	8,305,970.74	8,366,554.56	60,583.82
	GTZF92000802	070830104	BATH & BODY WORKS INC	153,409.000	6,610,174.01	5,990,621.45	-619,552.56
	GTZF92000802	093671105	H&R BLOCK INC	17,192.000	547,909.04	932,322.16	384,413.12
	GTZF92000802	09857L108	BOOKING HOLDINGS INC	4,405.000	11,894,953.65	17,450,407.50	5,555,453.85
	GTZF92000802	101137107	BOSTON SCIENTIFIC CORP	51,253.000	2,913,692.08	3,946,993.53	1,033,301.45
	GTZF92000802	103304101	BOYD GAMING CORP	59,455.000	4,150,566.90	3,275,970.50	-874,596.40
	GTZF92000802	110122108	BRISTOL-MYERS SQUIBB CO	395,960.000	20,674,673.11	16,444,218.80	-4,230,454.31
	GTZF92000802	125523100	CIGNA GROUP/THE	67,201.000	24,256,194.19	22,214,634.57	-2,041,559.62
	GTZF92000802	12572Q105	CME GROUP INC	128,561.000	27,593,081.16	25,275,092.60	-2,317,988.56
	GTZF92000802	12653C108	CNX RESOURCES CORP	196,883.000	4,403,305.73	4,784,256.90	380,951.17
	GTZF92000802	126650100	CVS HEALTH CORP	110,418.000	8,382,420.33	6,521,287.08	-1,861,133.25
	GTZF92000802	127387108	CADENCE DESIGN SYSTEMS INC	110,001.000	25,797,434.52	33,852,807.75	8,055,373.23
	GTZF92000802	14040H105	CAPITAL ONE FINANCIAL CORP	293,706.000	34,521,126.17	40,663,595.70	6,142,469.53
	GTZF92000802	15135B101	CENTENE CORP	301,246.000	22,557,407.39	19,972,609.80	-2,584,797.59
	GTZF92000802	15135U109	CENOVUS ENERGY INC	608,522.000	11,814,136.32	11,963,542.52	149,406.20
	GTZF92000802	169656105	CHIPOTLE MEXICAN GRILL INC	295,100.000	12,706,408.06	18,488,015.00	5,781,606.94
	GTZF92000802	17275R102	CISCO SYSTEMS INC	843,863.000	43,555,763.02	40,091,931.13	-3,463,831.89
	GTZF92000802	172967424	CITIGROUP INC	131,688.000	5,549,186.41	8,356,920.48	2,807,734.07
	GTZF92000802	174610105	CITIZENS FINANCIAL GROUP INC	20,098.000	524,155.84	724,130.94	199,975.10
	GTZF92000802	191216100	COCA-COLA CO/THE	813,031.000	49,043,143.11	51,749,423.15	2,706,280.04
	GTZF92000802	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	77,256.000	5,210,404.29	5,253,408.00	43,003.71
	GTZF92000802	194162103	COLGATE-PALMOLIVE CO	156,978.000	12,543,970.82	15,233,145.12	2,689,174.30
	GTZF92000802	20030N101	COMCAST CORP	197,444.000	8,652,452.39	7,731,907.04	-920,545.35
	GTZF92000802	204166102	COMMVAULT SYSTEMS INC	3,369.000	244,656.78	409,569.33	164,912.55
	GTZF92000802	21871N101	CORECIVIC INC	59,045.000	806,409.08	766,404.10	-40,004.98
	GTZF92000802	22788C105	CROWDSTRIKE HOLDINGS INC	223,241.000	61,338,414.51	85,543,718.79	24,205,304.28
	GTZF92000802	231021106	CUMMINS INC	1,700.000	456,954.27	470,781.00	13,826.73
	GTZF92000802	23331A109	DR HORTON INC	31,927.000	4,002,134.05	4,499,472.11	497,338.06
	GTZF92000802	254709108	DISCOVER FINANCIAL SERVICES	32,385.000	3,928,287.30	4,236,281.85	307,994.55
	GTZF92000802	26210C104	DROPBOX INC	62,440.000	1,501,426.90	1,403,026.80	-98,400.10
	GTZF92000802	30212P303	EXPEDIA GROUP INC	64,721.000	9,773,683.55	8,154,198.79	-1,619,484.76
	GTZF92000802	30303M102	META PLATFORMS INC	500,285.000	168,924,093.32	252,253,702.70	83,329,609.38
	GTZF92000802	320517105	FIRST HORIZON CORP	174,076.000	2,306,836.14	2,745,178.52	438,342.38
	GTZF92000802	344849104	FOOT LOCKER INC	45,701.000	992,287.12	1,138,868.92	146,581.80
	GTZF92000802	345370860	FORD MOTOR CO	1,813,305.000	22,307,390.93	22,738,844.70	431,453.77
	GTZF92000802	34959E109	FORTINET INC	441,611.000	33,381,375.49	26,615,894.97	-6,765,480.52

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000802	35671D857	FREPORT-MCMORAN INC	218,488.000	10,773,980.21	10,618,516.80	-155,463.41
	GTZF92000802	35905A109	FRONTDOOR INC	12,698.000	417,208.65	429,065.42	11,856.77
	GTZF92000802	36251C103	GMS INC	25,149.000	2,006,786.14	2,027,260.89	20,474.75
	GTZF92000802	364760108	GAP INC/THE	99,796.000	891,178.28	2,384,126.44	1,492,948.16
	GTZF92000802	370334104	GENERAL MILLS INC	98,235.000	6,403,589.12	6,214,346.10	-189,243.02
	GTZF92000802	37045V100	GENERAL MOTORS CO	2,223,746.000	88,815,024.61	103,315,239.16	14,500,214.55
	GTZF92000802	375558103	GILEAD SCIENCES INC	284,224.000	22,619,851.73	19,500,608.64	-3,119,243.09
	GTZF92000802	37940X102	GLOBAL PAYMENTS INC	65,057.000	5,673,217.36	6,291,011.90	617,794.54
	GTZF92000802	380237107	GODADDY INC	111,106.000	12,632,683.92	15,522,619.26	2,889,935.34
	GTZF92000802	401617105	GUESS? INC	22,445.000	487,557.37	457,878.00	-29,679.37
	GTZF92000802	403949100	HF SINCLAIR CORP	21,615.000	1,247,127.53	1,152,944.10	-94,183.43
	GTZF92000802	40412C101	HCA HEALTHCARE INC	38,242.000	11,605,682.16	12,286,389.76	680,707.60
	GTZF92000802	40434L105	HP INC	130,743.000	3,834,318.40	4,578,619.86	744,301.46
	GTZF92000802	43300A203	HILTON WORLDWIDE HOLDINGS INC	52,678.000	7,909,949.05	11,494,339.60	3,584,390.55
	GTZF92000802	436440101	HOLOGIC INC	108,042.000	8,567,544.37	8,022,118.50	-545,425.87
	GTZF92000802	437076102	HOME DEPOT INC/THE	16,440.000	6,105,170.76	5,659,305.60	-445,865.16
	GTZF92000802	444859102	HUMANA INC	120,940.000	42,421,115.89	45,189,231.00	2,768,115.11
	GTZF92000802	45168D104	IDEXX LABORATORIES INC	9,558.000	4,800,314.34	4,656,657.60	-143,656.74
	GTZF92000802	458140100	INTEL CORP	251,095.000	10,888,569.24	7,776,412.15	-3,112,157.09
	GTZF92000802	461202103	INTUIT INC	12,648.000	6,145,578.01	8,312,392.08	2,166,814.07
	GTZF92000802	46120E602	INTUITIVE SURGICAL INC	12,772.000	4,367,257.68	5,681,624.20	1,314,366.52
	GTZF92000802	465562106	ITAU UNIBANCO HOLDING SA ADR	1,719,265.000	11,132,816.01	10,040,507.60	-1,092,308.41
	GTZF92000802	47233W109	JEFFERIES FINANCIAL GROUP INC	25,780.000	1,123,601.89	1,282,812.80	159,210.91
	GTZF92000802	478160104	JOHNSON & JOHNSON	7,453.000	1,191,002.49	1,089,330.48	-101,672.01
	GTZF92000802	48666K109	KB HOME	59,559.000	2,889,946.76	4,179,850.62	1,289,903.86
	GTZF92000802	49271V100	KEURIG DR PEPPER INC	724,607.000	22,178,843.63	24,201,873.80	2,023,030.17
	GTZF92000802	493267108	KEYCORP	929,793.000	9,061,173.66	13,212,358.53	4,151,184.87
	GTZF92000802	49338L103	KEYSIGHT TECHNOLOGIES INC	37,632.000	6,301,478.40	5,146,176.00	-1,155,302.40
	GTZF92000802	494368103	KIMBERLY-CLARK CORP	134,365.000	16,161,640.01	18,569,243.00	2,407,602.99
	GTZF92000802	500754106	KRAFT HEINZ CO/THE	1,158,909.000	42,388,480.69	37,340,047.98	-5,048,432.71
	GTZF92000802	501044101	KROGER CO/THE	31,615.000	1,503,944.99	1,578,536.95	74,591.96
	GTZF92000802	512807108	LAM RESEARCH CORP	13,683.000	12,949,183.09	14,570,342.55	1,621,159.46
	GTZF92000802	525327102	LEIDOS HOLDINGS INC	27,473.000	3,410,014.70	4,007,761.24	597,746.54
	GTZF92000802	526057104	LENNAR CORP	59,305.000	7,444,406.98	8,888,040.35	1,443,633.37
	GTZF92000802	531229722	LIBERTY MEDIA CORP-LIBERTY LIV	5,102.000	133,688.03	195,253.54	61,565.51
	GTZF92000802	531229748	LIBERTY MEDIA CORP-LIBERTY LIV	4,545.000	132,110.95	170,482.95	38,372.00
	GTZF92000802	531229789	LIBERTY MEDIA CORP-LIBERTY SIR	120,102.000	3,318,083.14	2,661,460.32	-656,622.82
	GTZF92000802	532457108	ELI LILLY & CO	183.000	100,124.75	165,684.54	65,559.79
	GTZF92000802	539830109	LOCKHEED MARTIN CORP	62,160.000	26,606,962.63	29,034,936.00	2,427,973.37
	GTZF92000802	548661107	LOWE'S COS INC	1,767.000	398,811.90	389,552.82	-9,259.08
	GTZF92000802	550021109	LULULEMON ATHLETICA INC	40,291.000	17,880,398.60	12,034,921.70	-5,845,476.90
	GTZF92000802	562750109	MANHATTAN ASSOCIATES INC	96,775.000	19,343,387.00	23,872,457.00	4,529,070.00
	GTZF92000802	565849106	MARATHON OIL CORP	165,928.000	4,478,503.71	4,757,155.76	278,652.05

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000802	58733R102	MERCADOLIBRE INC	40,882.000	68,019,878.79	67,185,478.80	-834,399.99
GTZF92000802	58933Y105	MERCK & CO INC	73,765.000	8,984,586.38	9,132,107.00	147,520.62
GTZF92000802	594918104	MICROSOFT CORP	118,202.000	49,061,410.41	52,830,383.90	3,768,973.49
GTZF92000802	60871R209	MOLSON COORS BEVERAGE CO	78,073.000	4,922,995.87	3,968,450.59	-954,545.28
GTZF92000802	61174X109	MONSTER BEVERAGE CORP	131,274.000	7,229,832.95	6,557,136.30	-672,696.65
GTZF92000802	624580106	MOVADO GROUP INC	12,197.000	327,245.51	303,217.42	-24,028.09
GTZF92000802	62482R107	MR COOPER GROUP INC	8,458.000	451,734.91	687,043.34	235,308.43
GTZF92000802	64110D104	NETAPP INC	60,567.000	4,726,375.84	7,801,029.60	3,074,653.76
GTZF92000802	64110L106	NETFLIX INC	141,718.000	77,853,745.37	95,642,643.84	17,788,898.47
GTZF92000802	666807102	NORTHROP GRUMMAN CORP	18,457.000	8,490,892.78	8,046,329.15	-444,563.63
GTZF92000802	67059N108	NUTANIX INC	48,241.000	2,791,124.20	2,742,500.85	-48,623.35
GTZF92000802	67066G104	NVIDIA CORP	1,381,200.000	65,041,940.76	170,633,448.00	105,591,507.24
GTZF92000802	674215207	CHORD ENERGY CORP	24,428.000	4,289,068.24	4,096,087.04	-192,981.20
GTZF92000802	68268W103	ONEMAIN HOLDINGS INC	141,083.000	6,885,566.31	6,841,114.67	-44,451.64
GTZF92000802	683715106	OPEN TEXT CORP	44,541.000	1,850,678.55	1,338,011.64	-512,666.91
GTZF92000802	68389X105	ORACLE CORP	115,674.000	14,506,000.81	16,333,168.80	1,827,167.99
GTZF92000802	68902V107	OTIS WORLDWIDE CORP	18,020.000	1,682,078.59	1,734,605.20	52,526.61
GTZF92000802	69318G106	PBF ENERGY INC	17,230.000	671,277.83	792,924.60	121,646.77
GTZF92000802	713448108	PEPSICO INC	473,596.000	79,852,145.26	78,110,188.28	-1,741,956.98
GTZF92000802	71363P106	PERDOCEO EDUCATION CORP	16,808.000	206,234.16	360,027.36	153,793.20
GTZF92000802	733174700	POPULAR INC	11,656.000	976,558.85	1,030,740.08	54,181.23
GTZF92000802	745867101	PULTEGROUP INC	12,613.000	1,304,020.09	1,388,691.30	84,671.21
GTZF92000802	751212101	RALPH LAUREN CORP	123,323.000	21,134,520.93	21,588,924.38	454,403.45
GTZF92000802	7591EP100	REGIONS FINANCIAL CORP	369,932.000	6,661,025.49	7,413,437.28	752,411.79
GTZF92000802	778296103	ROSS STORES INC	25,517.000	3,748,350.45	3,708,130.44	-40,220.01
GTZF92000802	78454L100	SM ENERGY CO	171,294.000	8,079,828.57	7,405,039.62	-674,788.95
GTZF92000802	79466L302	SALESFORCE INC	32,084.000	7,112,156.46	8,248,796.40	1,136,639.94
GTZF92000802	808513105	CHARLES SCHWAB CORP/THE	77,988.000	5,635,475.59	5,746,935.72	111,460.13
GTZF92000802	81282V100	UNITED PARKS & RESORTS INC	46,343.000	2,357,769.13	2,516,888.33	159,119.20
GTZF92000802	81762P102	SERVICENOW INC	1,664.000	1,188,073.15	1,309,018.88	120,945.73
GTZF92000802	830566105	SKECHERS USA INC	155,719.000	8,200,162.54	10,763,297.28	2,563,134.74
GTZF92000802	83088M102	SKYWORKS SOLUTIONS INC	11,545.000	1,256,885.39	1,230,466.10	-26,419.29
GTZF92000802	833034101	SNAP-ON INC	2,172.000	625,948.68	567,739.08	-58,209.60
GTZF92000802	83444M101	SOLVENTUM CORP	19,360.000	1,163,695.99	1,023,756.80	-139,939.19
GTZF92000802	845467109	SOUTHWESTERN ENERGY CO	965,541.000	6,604,823.46	6,498,090.93	-106,732.53
GTZF92000802	857477103	STATE STREET CORP	715.000	48,469.67	52,910.00	4,440.33
GTZF92000802	867224107	SUNCOR ENERGY INC	98,368.000	3,426,214.59	3,747,820.80	321,606.21
GTZF92000802	87165B103	SYNCHRONY FINANCIAL	1,342,003.000	47,401,739.38	63,329,121.57	15,927,382.19
GTZF92000802	87241L109	TFI INTERNATIONAL INC	12,140.000	1,397,849.57	1,762,242.40	364,392.83
GTZF92000802	872590104	T-MOBILE US INC	112,307.000	15,603,674.85	19,786,247.26	4,182,572.41
GTZF92000802	87265H109	TRI POINTE HOMES INC	42,637.000	1,401,051.82	1,588,228.25	187,176.43
GTZF92000802	87724P106	TAYLOR MORRISON HOME CORP	25,609.000	1,248,950.93	1,419,762.96	170,812.03
GTZF92000802	88033G407	TENET HEALTHCARE CORP	52,457.000	3,906,264.33	6,978,354.71	3,072,090.38

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	GTZF92000802	882681109 TEXAS ROADHOUSE INC	4,888.000	551,767.41	839,318.48	287,551.07
	GTZF92000802	88337F105 ODP CORP/THE	12,559.000	665,852.65	493,191.93	-172,660.72
	GTZF92000802	89151E109 TOTALENERGIES SE ADR	983.000	56,660.12	65,546.44	8,886.32
	GTZF92000802	89417E109 TRAVELERS COS INC/THE	6,618.000	1,118,459.19	1,345,704.12	227,244.93
	GTZF92000802	89832Q109 TRUIST FINANCIAL CORP	179,674.000	5,607,670.78	6,980,334.90	1,372,664.12
	GTZF92000802	902494103 TYSON FOODS INC	29,032.000	1,623,706.56	1,658,888.48	35,181.92
	GTZF92000802	90384S303 ULTA BEAUTY INC	45,493.000	21,407,935.84	17,554,383.91	-3,853,551.93
	GTZF92000802	907818108 UNION PACIFIC CORP	26,845.000	6,123,900.31	6,073,949.70	-49,950.61
	GTZF92000802	911363109 UNITED RENTALS INC	58,415.000	26,574,441.44	37,778,732.95	11,204,291.51
	GTZF92000802	91324P102 UNITEDHEALTH GROUP INC	81,198.000	41,591,681.31	41,350,893.48	-240,787.83
	GTZF92000802	913903100 UNIVERSAL HEALTH SERVICES INC	66,649.000	10,612,108.10	12,325,399.57	1,713,291.47
	GTZF92000802	91529Y106 UNUM GROUP	139,362.000	6,954,550.38	7,122,791.82	168,241.44
	GTZF92000802	917047102 URBAN OUTFITTERS INC	180,307.000	5,953,737.43	7,401,602.35	1,447,864.92
	GTZF92000802	91913Y100 VALERO ENERGY CORP	75,521.000	9,896,386.01	11,838,671.96	1,942,285.95
	GTZF92000802	92340V107 VEREN INC	4,349,267.000	34,151,110.52	34,228,731.29	77,620.77
	GTZF92000802	92343E102 VERISIGN INC	17,872.000	3,428,934.63	3,177,641.60	-251,293.03
	GTZF92000802	92343V104 VERIZON COMMUNICATIONS INC	435,747.000	14,390,593.44	17,970,206.28	3,579,612.84
	GTZF92000802	92537N108 VERTIV HOLDINGS CO	22,061.000	2,236,910.70	1,909,820.77	-327,089.93
	GTZF92000802	925652109 VICI PROPERTIES INC	145,906.000	4,252,408.50	4,178,747.84	-73,660.66
	GTZF92000802	926400102 VICTORIA'S SECRET & CO	10,105.000	176,130.15	178,555.35	2,425.20
	GTZF92000802	92763W103 VIPSHOP HOLDINGS LTD ADR	9,511.000	156,931.50	123,833.22	-33,098.28
	GTZF92000802	92826C839 VISA INC	17,777.000	4,596,165.86	4,665,929.19	69,763.33
	GTZF92000802	929740108 WESTINGHOUSE AIR BRAKE TECHNOL	10,889.000	1,758,189.68	1,721,006.45	-37,183.23
	GTZF92000802	931142103 WALMART INC	163,095.000	8,613,340.15	11,043,162.45	2,429,822.30
	GTZF92000802	949746101 WELLS FARGO & CO	651,712.000	29,332,528.88	38,705,175.68	9,372,646.80
	GTZF92000802	96145D105 WESTROCK CO	882,990.000	41,195,649.60	44,379,077.40	3,183,427.80
	GTZF92000802	974155103 WINGSTOP INC	42,885.000	11,553,236.09	18,125,774.10	6,572,538.01
	GTZF92000802	98138H101 WORKDAY INC	11,285.000	3,089,250.74	2,522,874.60	-566,376.14
	GTZF92000802	985817105 YELP INC	27,493.000	1,271,912.81	1,015,866.35	-256,046.46
	GTZF92000802	98980G102 ZSCALER INC	26,288.000	6,081,183.58	5,052,290.72	-1,028,892.86
	GTZF92000802	AA6253980 ARISTOCRAT LEISURE LTD	80,549.000	2,348,315.62	2,676,821.77	328,506.15
	GTZF92000802	AA6948837 WESFARMERS LTD	28,471.000	983,593.53	1,239,355.81	255,762.28
	GTZF92000802	AAB1XQXC8 WHITEHAVEN COAL LTD	106,326.000	474,906.30	543,225.12	68,318.82
	GTZF92000802	AAB84LB48 YANCOAL AUSTRALIA LTD	261,932.000	1,008,219.29	1,158,045.11	149,825.82
	GTZF92000802	AAB8P4LP5 XERO LTD	52,785.000	4,216,143.12	4,808,435.85	592,292.73
	GTZF92000802	AABYQM3N2 VIVA ENERGY GROUP LTD	28,504.000	57,110.80	59,964.65	2,853.85
	GTZF92000802	EA5699379 WIENERBERGER AG	14,085.000	430,883.25	467,359.74	36,476.49
	GTZF92000802	EABZ1GZ00 BAWAG GROUP AG	15,795.000	780,358.47	1,000,462.01	220,103.54
	GTZF92000802	ED4031974 ADIDAS AG	35,456.000	7,159,107.68	8,473,992.86	1,314,885.18
	GTZF92000802	ED4846280 SAP SE	13,680.000	1,867,699.48	2,778,655.06	910,955.58
	GTZF92000802	ED4942907 E.ON SE	290,598.000	4,081,950.80	3,816,800.22	-265,150.58
	GTZF92000802	ED5117384 BILFINGER SE	23,867.000	927,505.51	1,255,951.35	328,445.84
	GTZF92000802	ED5120677 HEIDELBERG MATERIALS AG	19,773.000	2,136,216.09	2,051,781.63	-84,434.46

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	GTZF92000802	ED5294126 MUENCHENER RUECKVERSICHERUNGS-	13,803.000	6,691,685.26	6,908,501.57	216,816.31
	GTZF92000802	ED5529026 MERCEDES-BENZ GROUP AG	958,995.000	69,047,929.86	66,365,232.69	-2,682,697.17
	GTZF92000802	ED5750358 DEUTSCHE BANK AG	891,365.000	9,353,305.09	14,241,917.10	4,888,612.01
	GTZF92000802	ED5756025 BAYERISCHE MOTOREN WERKE AG	17,629.000	1,945,248.01	1,669,841.18	-275,406.83
	GTZF92000802	EDB4YVF55 BRENNTAG SE	13,478.000	1,028,611.78	909,460.13	-119,151.65
	GTZF92000802	EDB88MHC8 HUGO BOSS AG	13,544.000	847,631.79	606,324.21	-241,307.58
	GTZF92000802	EDB90LKT5 COMMERZBANK AG	131,600.000	1,553,406.47	2,000,685.03	447,278.56
	GTZF92000802	EEB1G40S5 MAPFRE SA	839,747.000	2,170,177.82	1,938,597.52	-231,580.30
	GTZF92000802	EEBP9DL99 INDUSTRIA DE DISENO TEXTIL SA	48,449.000	2,158,887.72	2,407,253.00	248,365.28
	GTZF92000802	EF4012250 AIRBUS SE	27,190.000	5,020,255.65	3,737,609.59	-1,282,646.06
	GTZF92000802	EF4380426 PUBLICIS GROUPE SA	61,721.000	4,949,314.41	6,573,935.50	1,624,621.09
	GTZF92000802	EF4834109 SCHNEIDER ELECTRIC SE	11,407.000	2,613,690.60	2,742,168.94	128,478.34
	GTZF92000802	EF5966512 SOCIETE GENERALE SA	708,778.000	19,265,255.04	16,651,151.45	-2,614,103.59
	GTZF92000802	EF7088422 AXA SA	68,646.000	2,606,078.46	2,249,076.18	-357,002.28
	GTZF92000802	EF7309687 BNP PARIBAS SA	225,662.000	14,821,407.41	14,397,523.88	-423,883.53
	GTZF92000802	EFB058TZ0 SAFRAN SA	10,655.000	2,315,686.57	2,254,208.56	-61,478.01
	GTZF92000802	EFB1LB9P7 SCOR SE	69,609.000	2,116,552.99	1,765,117.53	-351,435.46
	GTZF92000802	EFBJYRDP4 GAZTRANSPORT ET TECHNIGAZ SA	11,554.000	1,809,114.17	1,509,487.64	-299,626.53
	GTZF92000802	EGB03NGS7 POWSZECHNA KASA OSZCZEDNOSCI B	282,172.000	2,242,474.07	4,416,428.21	2,173,954.14
	GTZF92000802	EH5475650 HELLENIQ ENERGY HOLDINGS S.A.	208,167.000	1,733,623.10	1,740,203.26	6,580.16
	GTZF92000802	EBN0C0DB5 PIRAEUS FINANCIAL HOLDINGS SA	276,556.000	1,197,049.19	1,009,534.63	-187,514.56
	GTZF92000802	EBYZ43T0 EUROBANK ERGASIAS SERVICES AND	184,776.000	304,200.24	400,226.07	96,025.83
	GTZF92000802	EBZ1MXR5 ALPHA SERVICES AND HOLDINGS SA	338,539.000	554,019.07	552,770.25	-1,248.82
	GTZF92000802	EI4076838 INTESA SANPAOLO SPA	6,304,251.000	16,507,050.82	23,452,092.68	6,945,041.86
	GTZF92000802	EI4116097 BPER BANCA SPA	653,607.000	1,983,803.12	3,307,076.09	1,323,272.97
	GTZF92000802	EI4574816 MEDIOBANCA BANCA DI CREDITO FI	560,402.000	6,700,928.46	8,222,362.45	1,521,433.99
	GTZF92000802	EI5962341 STMICROELECTRONICS NV	44,042.000	1,870,908.39	1,740,574.25	-130,334.14
	GTZF92000802	EI7242080 BANCA IFIS SPA	3,100.000	48,383.01	64,554.72	16,171.71
	GTZF92000802	EIB019M67 AZIMUT HOLDING SPA	15,829.000	352,217.50	373,563.37	21,345.87
	GTZF92000802	EIB0DJNG9 LEONARDO SPA	3,552.000	40,277.46	82,532.64	42,255.18
	GTZF92000802	EIBK93RS5 BANCA MONTE DEI PASCHI DI SIEN	506,667.000	2,273,394.57	2,381,144.27	107,749.70
	GTZF92000802	EIBKPGF51 IVECO GROUP NV	33,951.000	305,658.54	380,971.73	75,313.19
	GTZF92000802	EIBMY36H0 SAIPEM SPA	2,296,133.000	5,076,503.79	5,886,426.26	809,922.47
	GTZF92000802	EIBNGN9Z1 FINECOBANK BANCA FINECO SPA	302,568.000	4,657,959.59	4,513,939.38	-144,020.21
	GTZF92000802	EIBYWP844 BANCA MEDIOLANUM SPA	119,110.000	1,144,046.36	1,316,134.83	172,088.47
	GTZF92000802	EIBYYN706 POSTE ITALIANE SPA	368,003.000	4,226,079.06	4,691,473.83	465,394.77
	GTZF92000802	EN5165290 ASM INTERNATIONAL NV	35,456.000	19,738,621.06	27,048,377.22	7,309,756.16
	GTZF92000802	ENB929F49 ASML HOLDING NV	21,530.000	16,073,733.27	22,248,700.47	6,174,967.20
	GTZF92000802	ENBG0SCK0 BE SEMICONDUCTOR INDUSTRIES NV	18,474.000	2,830,898.12	3,091,693.41	260,795.29
	GTZF92000802	ENBNG8PQ5 NN GROUP NV	41,637.000	1,868,261.33	1,938,932.56	70,671.23
	GTZF92000802	ENBYPBS65 ARCELORMITTAL SA	98,600.000	2,439,028.94	2,258,265.13	-180,763.81
	GTZF92000802	ENBYQP139 ABN AMRO BANK NV	114,069.000	1,896,313.09	1,876,590.47	-19,722.62
	GTZF92000802	ENBZ1HM46 ADYEN NV	9,996.000	16,084,689.74	11,925,948.71	-4,158,741.03

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000802	EPBZCNN37	BANCO COMERCIAL PORTUGUES SA	4,728,123.000	1,377,972.01	1,705,675.33	327,703.32
	GTZF92000802	ES7110723	ADECCO GROUP AG	36,413.000	1,472,718.69	1,208,363.74	-264,354.95
	GTZF92000802	ESB18ZRK2	LOGITECH INTERNATIONAL SA	47,200.000	3,822,498.98	4,565,573.11	743,074.13
	GTZF92000802	ESBRJL171	UBS GROUP AG	378,034.000	11,829,985.28	11,127,308.37	-702,676.91
	GTZF92000802	ESBYQ8482	FLUGHAFEN ZURICH AG	8,756.000	1,792,143.34	1,936,142.00	143,998.66
	GTZF92000802	EX0677602	PEARSON PLC	133,818.000	1,760,089.24	1,676,030.67	-84,058.57
	GTZF92000802	EX0718877	RIO TINTO PLC	117,374.000	7,439,534.35	7,716,852.34	277,317.99
	GTZF92000802	EX3134866	BARCLAYS PLC	1,247,937.000	2,433,472.94	3,295,433.35	861,960.41
	GTZF92000802	EXB4T3BW4	GLENCORE PLC	3,760,984.000	22,304,263.29	21,446,466.29	-857,797.00
	GTZF92000802	EXB8C3BL7	SAGE GROUP PLC/THE	134,608.000	1,865,878.09	1,852,169.53	-13,708.56
	GTZF92000802	EXBJ7HMW2	FINABLR PLC	231,575.000	0.00	0.00	0.00
	GTZF92000802	EXBMJ6DW6	INFORMA PLC	1,454,247.000	14,590,756.43	15,732,288.07	1,141,531.64
	GTZF92000802	EXBP6MXD8	SHELL PLC	4,320.000	128,655.53	154,762.25	26,106.72
	GTZF92000802	FB6888796	KASIKORNBANK PCL	1,461,000.000	4,938,351.71	4,996,403.09	58,051.38
	GTZF92000802	FH6002452	ASMPT LTD HK/00522	118,100.000	1,396,310.95	1,647,294.87	250,983.92
	GTZF92000802	FH6218082	LENOVO GROUP LTD HK/00992	1,206,000.000	1,276,729.70	1,702,246.59	425,516.89
	GTZF92000802	FH6222217	SUNEVISION HOLDINGS LTD HK/01686	546,250.000	279,470.53	177,712.81	-101,757.72
	GTZF92000802	FH6339870	FIRST PACIFIC CO LTD HK/00142	554,645.000	191,803.58	257,878.60	66,075.02
	GTZF92000802	FH6408352	HANG LUNG GROUP LTD HK/00010	300,940.000	456,214.07	327,636.60	-128,577.47
	GTZF92000802	FH6425398	ALUMINUM CORP OF CHINA LTD HK/02600	466,000.000	244,681.29	318,131.52	73,450.23
	GTZF92000802	FH6560996	CHINA OILFIELD SERVICES LTD HK/02883	92,000.000	94,974.86	88,377.69	-6,597.17
	GTZF92000802	FH6586538	YUE YUEN INDUSTRIAL HOLDINGS L HK/00551	1,114,199.000	1,455,911.72	2,154,930.57	699,018.85
	GTZF92000802	FH6706250	PICC PROPERTY & CASUALTY CO LT HK/02328	2,144,000.000	2,382,951.79	2,663,729.28	280,777.49
	GTZF92000802	FH6718974	CHINA LIFE INSURANCE CO LTD HK/02628	303,000.000	504,961.34	428,455.06	-76,506.28
	GTZF92000802	FH6743956	WEICHAI POWER CO LTD HK/02338	754,480.000	1,105,253.61	1,443,749.67	338,496.06
	GTZF92000802	FH6806639	SHUN TAK HOLDINGS LTD HK/00242	1,555,670.000	244,171.46	147,449.32	-96,722.14
	GTZF92000802	FHB0190C9	TECHTRONIC INDUSTRIES CO LTD HK/00669	1,165,000.000	13,590,931.15	13,310,192.90	-280,738.25
	GTZF92000802	FHB0B8Z16	COSCO SHIPPING HOLDINGS CO LTD HK/01919	44,500.000	40,090.09	77,858.19	37,768.10
	GTZF92000802	FHB0B8Z24	BANK OF COMMUNICATIONS CO LTD HK/03328	120,000.000	72,896.32	94,218.31	21,321.99
	GTZF92000802	FHB0J2D49	BAIDU INC HK/09888	40,387.000	684,403.13	440,990.82	-243,412.31
	GTZF92000802	FHB1G1QD8	INDUSTRIAL & COMMERCIAL BANK O HK/01398	1,076,000.000	573,932.57	639,475.37	65,542.80
	GTZF92000802	FHB1VRCG2	CMOC GROUP LTD HK/03993	1,234,713.000	645,984.65	1,129,166.02	483,181.37
	GTZF92000802	FHB2Q5H53	CHINA PACIFIC INSURANCE GROUP HK/02601	194,400.000	502,335.20	474,583.60	-27,751.60
	GTZF92000802	FHB60LZR9	AGRICULTURAL BANK OF CHINA LTD HK/01288	2,003,000.000	787,234.26	856,881.93	69,647.67
	GTZF92000802	FHB6SPB47	CITIC SECURITIES CO LTD HK/06030	252,500.000	457,532.60	371,922.79	-85,609.81
	GTZF92000802	FHB890GY8	CHINA NONFERROUS MINING CORP L HK/01258	27,000.000	15,527.28	23,550.73	8,023.45
	GTZF92000802	FHBDCFSQ4	CHINA MERCHANTS SECURITIES CO HK/06099	323,060.000	304,236.89	255,306.53	-48,930.36
	GTZF92000802	FHBGJW372	MEITUAN HK/03690	487,200.000	5,812,171.83	6,932,899.56	1,120,727.73
	GTZF92000802	FHBGRCMZ4	YANCOAL AUSTRALIA LTD HK/03668	846,700.000	3,192,920.65	3,703,512.69	510,592.04
	GTZF92000802	FHBK6YZP8	ALIBABA GROUP HOLDING LTD HK/09988	456,800.000	5,209,016.92	4,124,855.91	-1,084,161.01
	GTZF92000802	FHBKPQZT6	JD.COM INC HK/09618	112,450.000	1,313,529.31	1,487,830.14	174,300.83
	GTZF92000802	FHBLC90T4	KUAISHOU TECHNOLOGY HK/01024	339,900.000	2,454,529.24	2,009,168.87	-445,360.37
	GTZF92000802	FHBLHKZ0	WH GROUP LTD HK/00288	1,957,087.000	1,036,407.51	1,288,447.78	252,040.27

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000802	FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	346,878.000	14,677,888.99	16,545,503.91	1,867,614.92
	GTZF92000802	FHBMW5M07	LI AUTO INC HK/02015	168,300.000	3,216,317.35	1,515,419.99	-1,700,897.36
	GTZF92000802	FHBWVFT07	HUATAI SECURITIES CO LTD HK/06886	36,600.000	45,209.40	40,456.23	-4,753.17
	GTZF92000802	FHBYZJV16	BOC AVIATION LTD HK/02588	5,600.000	46,192.43	40,167.02	-6,025.41
	GTZF92000802	FHBZ169C9	CHINA INTERNATIONAL CAPITAL CO HK/03908	177,200.000	394,186.67	197,231.86	-196,954.81
	GTZF92000802	FJ6356367	FUJI ELECTRIC CO LTD	22,200.000	1,377,782.54	1,263,051.13	-114,731.41
	GTZF92000802	FJ6758455	RYOHIN KEIKAKU CO LTD	104,200.000	1,661,227.02	1,732,132.33	70,905.31
	GTZF92000802	FM6242263	JARDINE CYCLE & CARRIAGE LTD	257,800.000	5,019,264.87	5,059,937.28	40,672.41
	GTZF92000802	FMBDRTVP5	GENTING SINGAPORE LTD	3,722,700.000	2,585,685.89	2,376,045.38	-209,640.51
	GTZF92000802	FZ6123811	FIRST INTERNATIONAL BANK OF IS	61,964.000	2,448,588.08	2,348,815.88	-99,772.20
	GTZF92000802	FZ6460593	PHOENIX FINANCIAL LTD	30,487.000	306,148.27	278,390.53	-27,757.74
	GTZF92000802	FZ6577875	MENORA MIVTACHIM HOLDINGS LTD	15,784.000	378,364.10	379,181.35	817.25
	GTZF92000802	FZB1S0581	OIL REFINERIES LTD	1,883,054.000	536,862.83	434,873.91	-101,988.92
	GTZF92000802	G0585R106	ASSURED GUARANTY LTD	9,979.000	909,185.08	769,879.85	-139,305.23
	GTZF92000802	G3421J106	FERGUSON PLC	22,601.000	3,555,363.31	4,376,683.65	821,320.34
	GTZF92000802	G61188127	LIBERTY GLOBAL LTD	345,406.000	6,137,864.62	6,165,497.10	27,632.48
	GTZF92000802	G8994E103	TRANE TECHNOLOGIES PLC	20,538.000	4,115,131.72	6,755,564.34	2,640,432.62
	GTZF92000802	H42097107	UBS GROUP AG	39,404.000	1,256,589.06	1,163,994.16	-92,594.90
	GTZF92000802	IR4767986	SBERBANK OF RUSSIA PJSC	6,392,411.000	1,310,908.47	63,738.82	-1,247,169.65
	GTZF92000802	IRB59GLW2	MAGNIT PJSC	192,999.000	850,526.08	1,924.40	-848,601.68
	GTZF92000802	IRB59L4L4	GAZPROM PJSC	20,761,289.000	2,968,748.25	207,011.12	-2,761,737.13
	GTZF92000802	IRB59RSV3	FEDERAL GRID CO UNIFIED ENERGY	1,254,546,576.000	112,138.24	58,181.87	-53,956.37
	GTZF92000802	IRB59SNS3	LUKOIL PJSC	432,108.000	1,885,270.25	4,308.56	-1,880,961.69
	GTZF92000802	IRB5B1TP9	VTB BANK PJSC	29,121,783,456.000	650,766.09	337,643.87	-313,122.22
	GTZF92000802	IRB6QPBP7	ALROSA PJSC	6,638,969.000	397,299.63	66,197.26	-331,102.37
	GTZF92000802	IRB9GFHQ6	MOSCOW EXCHANGE MICEX-RTS PJSC	8,744,850.000	922,654.93	87,195.03	-835,459.90
	GTZF92000802	L8681T102	SPOTIFY TECHNOLOGY SA	71,310.000	12,058,325.14	22,376,364.90	10,318,039.76
	GTZF92000802	LMBHWQZW0	GENTERA SAB DE CV	913,174.000	1,387,204.13	1,132,135.00	-255,069.13
	GTZF92000802	M2682V108	CYBERARK SOFTWARE LTD	26,334.000	4,995,275.64	7,200,242.28	2,204,966.64
	GTZF92000802	M46528101	FRONTLINE PLC	84,230.000	2,048,556.19	2,169,764.80	121,208.61
	GTZF92000802	M53213100	ICL GROUP LTD	35,320.000	170,372.80	151,169.60	-19,203.20
	GTZF92000802	M98068105	WIX.COM LTD	9,049.000	707,993.76	1,439,424.43	731,430.67
	GTZF92000802	N00985106	AERCAP HOLDINGS NV	17,684.000	1,662,815.55	1,648,148.80	-14,666.75
	GTZF92000802	NC2024643	BARRICK GOLD CORP	3,788,196.000	68,193,730.17	63,175,819.62	-5,017,910.55
	GTZF92000802	NC2107620	MARTINREA INTERNATIONAL INC	6,506.000	65,146.04	54,678.26	-10,467.78
	GTZF92000802	NC2180635	CANADIAN NATIONAL RAILWAY CO	5,290.000	651,981.86	624,972.70	-27,009.16
	GTZF92000802	NC2466141	ENBRIDGE INC	72,780.000	2,336,332.29	2,588,667.08	252,334.79
	GTZF92000802	NC2516028	LINAMAR CORP	6,667.000	352,235.76	323,958.66	-28,277.10
	GTZF92000802	NC2554474	MAGNA INTL INC	86,852.000	4,624,134.71	3,639,488.20	-984,646.51
	GTZF92000802	NC2897220	TORONTO DOMINION BANK NEW	68,855.000	3,799,452.96	3,784,043.56	-15,409.40
	GTZF92000802	NCB03Z841	KINROSS GOLD CORP	271,514.000	1,778,977.10	2,260,053.69	481,076.59
	GTZF92000802	NCB3NB1P6	SUNCOR ENERGY INC NEW	30,396.000	993,975.43	1,158,440.02	164,464.59
	GTZF92000802	NCB418WK2	WHITECAP RESOURCES INC	356,046.000	2,654,274.86	2,604,611.73	-49,663.13

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000802	NCB55SGV5	SECURE ENERGY SERVICES INC	95,671.000	796,473.68	846,695.52	50,221.84
	GTZF92000802	NCB57FG09	CENOVUS ENERGY INC	496,691.000	10,525,147.98	9,760,676.00	-764,471.98
	GTZF92000802	NCBL3GRC8	OVINTIV INC	24,002.000	1,238,137.47	1,124,893.68	-113,243.79
	GTZF92000802	NCBSCB6L7	CELESTICA INC	75,370.000	1,807,176.52	4,315,040.60	2,507,864.08
	GTZF92000802	NCBX865C3	SHOPIFY INC CL A SUB VTG	194,951.000	12,073,652.18	12,880,856.45	807,204.27
	GTZF92000802	SDB0386J3	JYSKE BANK A/S	4,821.000	366,192.14	383,839.79	17,647.65
	GTZF92000802	SFBFM0SV0	NORDEA BANK ABP	614,108.000	6,903,343.79	7,315,562.32	412,218.53
	GTZF92000802	SN5208244	KONGSBERG GRUPPEN ASA	24,415.000	1,515,561.95	1,994,933.08	479,371.13
	GTZF92000802	SN5258249	SUBSEA 7 SA	90,550.000	1,391,286.57	1,707,672.22	316,385.65
	GTZF92000802	SN7133606	EQUINOR ASA	355,291.000	10,350,100.71	10,142,352.58	-207,748.13
	GTZF92000802	SN7751258	YARA INTERNATIONAL ASA	62,733.000	2,171,869.53	1,812,319.39	-359,550.14
	GTZF92000802	SNB11HK30	NORSK HYDRO ASA	827,529.000	5,229,824.32	5,168,413.09	-61,411.23
	GTZF92000802	SNB1L95G4	AKER BP ASA	402,621.000	10,875,676.12	10,292,879.63	-582,796.49
	GTZF92000802	SNBMHDM59	FRONTLINE PLC	240,316.000	5,324,615.99	6,312,879.55	988,263.56
	GTZF92000802	SNBNG7113	DNB BANK ASA	147,220.000	2,652,196.73	2,899,463.15	247,266.42
	GTZF92000802	SS4813340	SKANDINAVISKA ENSKILDA BANKEN	66,731.000	811,895.98	986,138.27	174,242.29
	GTZF92000802	SS4846522	SWEDBANK AB	75,453.000	1,270,321.92	1,553,917.71	283,595.79
	GTZF92000802	SS5687438	H & M HENNES & MAURITZ AB	474,452.000	6,456,602.59	7,510,894.77	1,054,292.18
	GTZF92000802	SS5959373	TELEFONAKTIEBOLAGET LM ERICSSO	1,141,339.000	5,685,934.97	7,091,471.95	1,405,536.98
	GTZF92000802	SS5978381	TELIA CO AB	3,050,135.000	7,154,879.61	8,188,262.55	1,033,382.94
	GTZF92000802	SSB17H3F5	SSAB AB	213,814.000	1,597,118.95	1,162,124.78	-434,994.17
	GTZF92000802	SSBXDZ9Q8	SVENSKA HANDELSBANKEN AB	366,487.000	3,696,141.18	3,493,499.90	-202,641.28
	GTZF92000802	SSBYZF9J2	NORDEA BANK ABP	666,313.000	7,236,028.56	7,933,945.47	697,916.91
	GTZF92001102	00971T101	AKAMAI TECHNOLOGIES INC	47,124.000	4,235,033.88	4,244,929.92	9,896.04
	GTZF92001102	02005N100	ALLY FINANCIAL INC	730,519.000	21,925,862.30	28,979,688.73	7,053,826.43
	GTZF92001102	02553E106	AMERICAN EAGLE OUTFITTERS INC	680,872.000	13,140,378.77	13,590,205.12	449,826.35
	GTZF92001102	03073E105	CENCORA INC	7,087.000	1,684,088.25	1,596,701.10	-87,387.15
	GTZF92001102	037833100	APPLE INC	264,838.000	55,286,216.10	55,780,179.56	493,963.46
	GTZF92001102	03938L203	ARCELORMITTAL SA	390,773.000	9,805,393.48	8,960,424.89	-844,968.59
	GTZF92001102	047649108	ATKORE INC	15,253.000	2,378,552.82	2,058,087.29	-320,465.53
	GTZF92001102	052769106	AUTODESK INC	54,311.000	11,634,832.23	13,439,256.95	1,804,424.72
	GTZF92001102	064058100	BANK OF NEW YORK MELLON CORP/T	39,763.000	2,191,844.15	2,381,406.07	189,561.92
	GTZF92001102	06417N103	BANK OZK	41,908.000	1,791,577.29	1,718,228.00	-73,349.29
	GTZF92001102	093671105	H&R BLOCK INC	30,504.000	1,445,860.15	1,654,231.92	208,371.77
	GTZF92001102	09857L108	BOOKING HOLDINGS INC	5,347.000	13,792,486.36	21,182,140.50	7,389,654.14
	GTZF92001102	103304101	BOYD GAMING CORP	107,829.000	7,487,474.14	5,941,377.90	-1,546,096.24
	GTZF92001102	110122108	BRISTOL-MYERS SQUIBB CO	56,750.000	2,922,738.91	2,356,827.50	-565,911.41
	GTZF92001102	118440106	BUCKLE INC/THE	42,335.000	1,642,258.14	1,563,854.90	-78,403.24
	GTZF92001102	12008R107	BUILDERS FIRSTSOURCE INC	22,079.000	3,316,666.61	3,055,954.39	-260,712.22
	GTZF92001102	12653C108	CNX RESOURCES CORP	1,555,287.000	33,341,829.87	37,793,474.10	4,451,644.23
	GTZF92001102	126650100	CVS HEALTH CORP	28,060.000	1,711,558.54	1,657,223.60	-54,334.94
	GTZF92001102	129500104	CALERES INC	27,185.000	982,215.93	913,416.00	-68,799.93
	GTZF92001102	136375102	CANADIAN NATIONAL RAILWAY CO	1,144.000	136,039.57	135,140.72	-898.85

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92001102	14040H105	CAPITAL ONE FINANCIAL CORP	613,432.000	77,889,549.42	84,929,660.40	7,040,110.98
	GTZF92001102	15101Q207	CELESTICA INC	223,300.000	3,244,750.60	12,801,789.00	9,557,038.40
	GTZF92001102	169656105	CHIPOTLE MEXICAN GRILL INC	416,350.000	17,811,453.00	26,084,327.50	8,272,874.50
	GTZF92001102	174610105	CITIZENS FINANCIAL GROUP INC	104,767.000	2,948,730.25	3,774,755.01	826,024.76
	GTZF92001102	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	17,647.000	1,329,514.72	1,199,996.00	-129,518.72
	GTZF92001102	20030N101	COMCAST CORP	51,566.000	2,264,535.00	2,019,324.56	-245,210.44
	GTZF92001102	219350105	CORNING INC	147,640.000	5,872,605.20	5,735,814.00	-136,791.20
	GTZF92001102	231021106	CUMMINS INC	100,024.000	27,108,418.29	27,699,646.32	591,228.03
	GTZF92001102	23331A109	DR HORTON INC	138,319.000	17,417,186.96	19,493,296.67	2,076,109.71
	GTZF92001102	237194105	DARDEN RESTAURANTS INC	14,991.000	2,485,174.73	2,268,438.12	-216,736.61
	GTZF92001102	24703L202	DELL TECHNOLOGIES INC	44,473.000	2,406,434.03	6,133,271.43	3,726,837.40
	GTZF92001102	25179M103	DEVON ENERGY CORP	426,686.000	20,128,494.45	20,224,916.40	96,421.95
	GTZF92001102	254709108	DISCOVER FINANCIAL SERVICES	46,798.000	5,810,601.92	6,121,646.38	311,044.46
	GTZF92001102	29446M102	EQUINOR ASA ADR	96,202.000	2,810,060.42	2,747,529.12	-62,531.30
	GTZF92001102	30212P303	EXPEDIA GROUP INC	312,518.000	43,431,013.81	39,374,142.82	-4,056,870.99
	GTZF92001102	30303M102	META PLATFORMS INC	16,910.000	4,860,188.54	8,526,360.20	3,666,171.66
	GTZF92001102	31620M106	FIDELITY NATIONAL INFORMATION	112,198.000	7,727,673.01	8,455,241.28	727,568.27
	GTZF92001102	318672706	FIRST BANCORP/PUERTO RICO	33,253.000	500,419.79	608,197.37	107,777.58
	GTZF92001102	31946M103	FIRST CITIZENS BANCSHARES INC/	131.000	168,131.95	220,552.91	52,420.96
	GTZF92001102	34959E109	FORTINET INC	27,355.000	1,827,593.53	1,648,685.85	-178,907.68
	GTZF92001102	35671D857	FREEPORT-MCMORAN INC	416,411.000	20,527,799.43	20,237,574.60	-290,224.83
	GTZF92001102	36251C103	GMS INC	29,647.000	2,912,791.12	2,389,844.67	-522,946.45
	GTZF92001102	37045V100	GENERAL MOTORS CO	442,206.000	17,095,242.94	20,544,890.76	3,449,647.82
	GTZF92001102	380237107	GODADDY INC	40,256.000	4,173,811.77	5,624,165.76	1,450,353.99
	GTZF92001102	401617105	GUESS? INC	35,313.000	694,420.23	720,385.20	25,964.97
	GTZF92001102	403949100	HF SINCLAIR CORP	21,250.000	1,251,020.47	1,133,475.00	-117,545.47
	GTZF92001102	40434L105	HP INC	116,570.000	3,709,772.27	4,082,281.40	372,509.13
	GTZF92001102	416515104	HARTFORD FINANCIAL SERVICES GR	52,037.000	5,221,285.75	5,231,799.98	10,514.23
	GTZF92001102	43300A203	HILTON WORLDWIDE HOLDINGS INC	96,969.000	14,016,374.76	21,158,635.80	7,142,261.04
	GTZF92001102	437076102	HOME DEPOT INC/THE	74,339.000	27,369,951.12	25,590,457.36	-1,779,493.76
	GTZF92001102	443201108	HOWMET AEROSPACE INC	407,318.000	28,680,047.14	31,620,096.34	2,940,049.20
	GTZF92001102	452308109	ILLINOIS TOOL WORKS INC	97,517.000	25,025,510.32	23,107,628.32	-1,917,882.00
	GTZF92001102	459044103	INTERNATIONAL BANCSHARES CORP	5,544.000	273,268.42	317,172.24	43,903.82
	GTZF92001102	461202103	INTUIT INC	17,125.000	7,846,503.75	11,254,721.25	3,408,217.50
	GTZF92001102	465562106	ITAU UNIBANCO HOLDING SA ADR	565,157.000	3,890,132.35	3,300,516.88	-589,615.47
	GTZF92001102	466367109	JACK IN THE BOX INC	31,295.000	2,607,666.17	1,594,167.30	-1,013,498.87
	GTZF92001102	48666K109	KB HOME	167,471.000	8,836,953.52	11,753,114.78	2,916,161.26
	GTZF92001102	500255104	KOHL'S CORP	431,617.000	10,260,828.32	9,922,874.83	-337,953.49
	GTZF92001102	531229789	LIBERTY MEDIA CORP-LIBERTY SIR	19,043.000	488,506.12	421,992.88	-66,513.24
	GTZF92001102	548661107	LOWE'S COS INC	58,532.000	13,030,362.72	12,903,964.72	-126,398.00
	GTZF92001102	550021109	LULULEMON ATHLETICA INC	48,947.000	22,417,786.34	14,620,468.90	-7,797,317.44
	GTZF92001102	552848103	MGIC INVESTMENT CORP	69,610.000	1,482,869.68	1,500,095.50	17,225.82
	GTZF92001102	55305B101	M/I HOMES INC	252,641.000	22,027,768.79	30,857,571.74	8,829,802.95

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001102	55616P104	MACY'S INC	513,679.000	8,284,427.43	9,862,636.80	1,578,209.37
GTZF92001102	562750109	MANHATTAN ASSOCIATES INC	28,738.000	6,418,952.43	7,089,089.84	670,137.41
GTZF92001102	60871R209	MOLSON COORS BEVERAGE CO	69,392.000	4,295,131.65	3,527,195.36	-767,936.29
GTZF92001102	609207105	MONDELEZ INTERNATIONAL INC	349,991.000	25,559,382.49	22,903,411.04	-2,655,971.45
GTZF92001102	61174X109	MONSTER BEVERAGE CORP	683,770.000	36,973,967.02	34,154,311.50	-2,819,655.52
GTZF92001102	62482R107	MR COOPER GROUP INC	2,465.000	124,827.60	200,231.95	75,404.35
GTZF92001102	64110D104	NETAPP INC	56,170.000	6,477,861.66	7,234,696.00	756,834.34
GTZF92001102	666807102	NORTHROP GRUMMAN CORP	8,202.000	3,798,101.64	3,575,661.90	-222,439.74
GTZF92001102	67066G104	NVIDIA CORP	126,420.000	10,735,542.66	15,617,926.80	4,882,384.14
GTZF92001102	67103H107	O'REILLY AUTOMOTIVE INC	5,407.000	5,828,261.37	5,710,116.42	-118,144.95
GTZF92001102	674215116	OASIS PETROLEUM IN WTS EXP 11/17/2024	7,922.000	627,026.30	728,744.78	101,718.48
GTZF92001102	68268W103	ONEMAIN HOLDINGS INC	35,426.000	1,744,381.38	1,717,806.74	-26,574.64
GTZF92001102	683715106	OPEN TEXT CORP	25,208.000	987,654.32	757,248.32	-230,406.00
GTZF92001102	68902V107	OTIS WORLDWIDE CORP	11,014.000	1,006,566.27	1,060,207.64	53,641.37
GTZF92001102	693475105	PNC FINANCIAL SERVICES GROUP I	7,084.000	1,072,182.40	1,101,420.32	29,237.92
GTZF92001102	693656100	PVH CORP	20,933.000	1,602,186.89	2,216,176.71	613,989.82
GTZF92001102	71424F105	PERMIAN RESOURCES CORP	1,011,161.000	17,204,341.78	16,330,250.15	-874,091.63
GTZF92001102	722304102	PDD HOLDINGS INC ADR	79,556.000	8,510,824.53	10,576,970.20	2,066,145.67
GTZF92001102	742718109	PROCTER & GAMBLE CO/THE	192,211.000	31,871,185.39	31,699,438.12	-171,747.27
GTZF92001102	745867101	PULTEGROUP INC	35,960.000	3,013,833.80	3,959,196.00	945,362.20
GTZF92001102	751212101	RALPH LAUREN CORP	20,310.000	2,504,223.00	3,555,468.60	1,051,245.60
GTZF92001102	7591EP100	REGIONS FINANCIAL CORP	278,872.000	5,253,327.78	5,588,594.88	335,267.10
GTZF92001102	767204100	RIO TINTO PLC ADR	139,813.000	9,727,955.52	9,217,871.09	-510,084.43
GTZF92001102	783549108	RYDER SYSTEM INC	41,650.000	3,531,503.50	5,159,602.00	1,628,098.50
GTZF92001102	78454L100	SM ENERGY CO	231,615.000	10,989,653.80	10,012,716.45	-976,937.35
GTZF92001102	81141R100	SEA LTD ADR	255,287.000	17,473,428.15	18,232,597.54	759,169.39
GTZF92001102	81282V100	UNITED PARKS & RESORTS INC	25,656.000	1,321,607.83	1,393,377.36	71,769.53
GTZF92001102	830566105	SKECHERS USA INC	26,030.000	1,370,739.80	1,799,193.60	428,453.80
GTZF92001102	83088M102	SKYWORKS SOLUTIONS INC	17,609.000	1,629,068.20	1,876,767.22	247,699.02
GTZF92001102	87165B103	SYNCHRONY FINANCIAL	433,213.000	16,493,351.39	20,443,321.47	3,949,970.08
GTZF92001102	87241L109	TFI INTERNATIONAL INC	16,099.000	2,154,947.82	2,336,930.84	181,983.02
GTZF92001102	872590104	T-MOBILE US INC	109,641.000	17,969,921.83	19,316,551.38	1,346,629.55
GTZF92001102	87724P106	TAYLOR MORRISON HOME CORP	12,453.000	608,242.54	690,394.32	82,151.78
GTZF92001102	88337F105	ODP CORP/THE	2,791.000	149,695.69	109,602.57	-40,093.12
GTZF92001102	911363109	UNITED RENTALS INC	17,098.000	8,034,772.30	11,057,789.54	3,023,017.24
GTZF92001102	91324P102	UNITEDHEALTH GROUP INC	16,066.000	7,949,225.86	8,181,771.16	232,545.30
GTZF92001102	913903100	UNIVERSAL HEALTH SERVICES INC	9,464.000	1,493,135.28	1,750,177.52	257,042.24
GTZF92001102	917047102	URBAN OUTFITTERS INC	16,652.000	551,680.76	683,564.60	131,883.84
GTZF92001102	92537N108	VERTIV HOLDINGS CO	57,723.000	5,147,055.89	4,997,080.11	-149,975.78
GTZF92001102	974155103	WINGSTOP INC	5,083.000	1,436,598.80	2,148,380.78	711,781.98
GTZF92001102	98311A105	WYNDHAM HOTELS & RESORTS INC	55,682.000	3,806,328.38	4,120,468.00	314,139.62
GTZF92001102	989701107	ZIONS BANCORP NA	187,616.000	7,039,347.52	8,136,905.92	1,097,558.40
GTZF92001102	EA4651454	OMV AG	3,125.000	132,420.13	136,179.23	3,759.10

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001102	EA5289833	ERSTE GROUP BANK AG	23,946.000	838,354.01	1,135,380.91	297,026.90
GTZF92001102	ED4598584	CONTINENTAL AG	21,146.000	1,594,156.76	1,198,884.63	-395,272.13
GTZF92001102	ED5117384	BILFINGER SE	17,560.000	682,406.54	924,058.56	241,652.02
GTZF92001102	EDB88MHC8	HUGO BOSS AG	6,990.000	545,570.48	312,921.31	-232,649.17
GTZF92001102	EF4380426	PUBLICIS GROUPE SA	98,223.000	7,876,355.04	10,461,782.31	2,585,427.27
GTZF92001102	EF5763208	VICAT SACA	29,483.000	984,656.49	1,060,126.50	75,470.01
GTZF92001102	EGB63DG23	POWSZECHNY ZAKLAD UBEZPIECZEN	50,878.000	486,048.56	652,293.41	166,244.85
GTZF92001102	EHBJ8PD99	TITAN CEMENT INTERNATIONAL SA	27,997.000	529,645.57	877,669.20	348,023.63
GTZF92001102	EHBYZ43T0	EUROBANK ERGASIAS SERVICES AND	380,258.000	788,581.21	823,641.40	35,060.19
GTZF92001102	EIBMD8KX1	STELLANTIS NV	573,746.000	13,399,903.22	11,357,429.73	-2,042,473.49
GTZF92001102	ENBNG8PQ5	NN GROUP NV	44,069.000	2,012,465.79	2,052,184.81	39,719.02
GTZF92001102	EX0718877	RIO TINTO PLC	422,254.000	26,763,790.41	27,761,444.35	997,653.94
GTZF92001102	EX0798051	BP PLC	316,296.000	1,843,130.41	1,899,991.08	56,860.67
GTZF92001102	EX0870611	LLOYDS BANKING GROUP PLC	15,446,128.000	8,559,957.85	10,688,231.56	2,128,273.71
GTZF92001102	EX3134866	BARCLAYS PLC	416,054.000	811,303.90	1,098,675.84	287,371.94
GTZF92001102	EXBP6MXD8	SHELL PLC	658,779.000	19,619,343.62	23,600,490.21	3,981,146.59
GTZF92001102	FHB5730Z4	NEW CHINA LIFE INSURANCE CO LT HK/01336	32,300.000	85,112.80	61,642.80	-23,470.00
GTZF92001102	FJ6096658	RORZE CORP	51,400.000	10,010,151.26	10,145,157.52	135,006.26
GTZF92001102	FJ6111770	SAIZERIYA CO LTD	84,800.000	2,709,534.89	2,888,872.38	179,337.49
GTZF92001102	FJ6248994	KDDI CORP	331,400.000	8,773,201.12	8,763,991.26	-9,209.86
GTZF92001102	FJ6270949	DISCO CORP	36,200.000	14,215,798.71	13,736,466.82	-479,331.89
GTZF92001102	FJ6433125	HOKURIKU ELECTRIC POWER CO	562,100.000	3,233,021.96	3,558,988.34	325,966.38
GTZF92001102	FJ6563020	SUMITOMO MITSUI FINANCIAL GROU	148,200.000	9,648,252.72	9,880,921.53	232,668.81
GTZF92001102	FJ6597580	MITSUI OSK LINES LTD	55,500.000	1,683,072.77	1,662,308.88	-20,763.89
GTZF92001102	FJ6621067	NAMURA SHIPBUILDING CO LTD	515,400.000	7,306,841.79	7,718,504.47	411,662.68
GTZF92001102	FJ6643962	NIPPON YUSEN KK	176,000.000	5,330,233.04	5,122,665.79	-207,567.25
GTZF92001102	FJ6878667	TOWA CORP	32,700.000	2,639,132.25	2,293,025.05	-346,107.20
GTZF92001102	FJ6895679	TOKYO ELECTRON LTD	66,700.000	17,176,194.75	14,471,155.39	-2,705,039.36
GTZF92001102	FJBMTVX73	SOCIONEXT INC	279,200.000	7,467,386.90	6,611,170.12	-856,216.78
GTZF92001102	FJBQRRZ08	RECRUIT HOLDINGS CO LTD	118,400.000	5,860,681.70	6,335,128.84	474,447.14
GTZF92001102	FJBYT8165	JAPAN POST BANK CO LTD	485,200.000	4,589,211.60	4,583,248.90	-5,962.70
GTZF92001102	FMBDRTVP5	GENTING SINGAPORE LTD	18,239,361.000	12,668,562.70	11,641,429.45	-1,027,133.25
GTZF92001102	FZ6075805	BANK HAPOALIM BM	161,943.000	1,447,799.20	1,431,917.96	-15,881.24
GTZF92001102	G2143T103	CIMPRESS PLC	5,000.000	449,609.73	438,050.00	-11,559.73
GTZF92001102	G3421J106	FERGUSON PLC	10,697.000	2,305,816.90	2,071,474.05	-234,342.85
GTZF92001102	G61188127	LIBERTY GLOBAL LTD	21,229.000	417,355.62	378,937.65	-38,417.97
GTZF92001102	G7997R103	SEAGATE TECHNOLOGY HOLDINGS PL	280,366.000	25,053,128.99	28,953,396.82	3,900,267.83
GTZF92001102	G81276100	SIGNET JEWELERS LTD	53,804.000	3,940,639.27	4,819,762.32	879,123.05
GTZF92001102	H42097107	UBS GROUP AG	140,875.000	4,397,692.24	4,161,447.50	-236,244.74
GTZF92001102	H50430232	LOGITECH INTERNATIONAL SA	59,231.000	4,802,790.80	5,738,299.28	935,508.48
GTZF92001102	M22465104	CHECK POINT SOFTWARE TECHNOLOG	4,356.000	547,200.72	718,740.00	171,539.28
GTZF92001102	M98068105	WIX.COM LTD	20,074.000	1,570,589.76	3,193,171.18	1,622,581.42
GTZF92001102	N00985106	AERCAP HOLDINGS NV	25,583.000	2,198,411.67	2,384,335.60	185,923.93

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001102	N07059210	ASML HOLDING NV	8,715.000	8,471,306.81	8,913,091.95	441,785.14
GTZF92001102	NCB15C4L4	CONSTELLATION SOFTWARE INC	1,228.000	2,547,187.06	3,537,566.15	990,379.09
GTZF92001102	NCBN33PL5	BOMBARDIER INC CL B SUB VTG NEW	9,263.000	332,191.26	593,885.33	261,694.07
GTZF92001102	NCBR52TP3	CONSTELLATION SOFTWARE INC WT 31-MAR-2040	2,904.000	0.00	0.00	0.00
GTZF92001102	NCBSCB6L7	CELESTICA INC	160,250.000	3,873,467.32	9,174,542.34	5,301,075.02
GTZF92001102	NCBX865C3	SHOPIFY INC CL A SUB VTG	5,145.000	375,313.30	339,941.86	-35,371.44
GTZF92001102	SF5902942	NOKIA OYJ	1,520,307.000	5,773,962.89	5,798,180.85	24,217.96
GTZF92001102	SN7133606	EQUINOR ASA	275,562.000	8,027,488.60	7,866,360.15	-161,128.45
GTZF92001102	SN7751258	YARA INTERNATIONAL ASA	19,700.000	696,902.53	569,121.39	-127,781.14
GTZF92001102	SS5687438	H & M HENNES & MAURITZ AB	446,067.000	6,469,998.26	7,061,541.10	591,542.84
GTZF92001602	00081T108	ACCO BRANDS CORP	8,818.000	50,188.32	41,444.60	-8,743.72
GTZF92001602	00202F102	AP MOLLER - MAERSK A/S ADR	7,279.000	63,691.25	62,744.98	-946.27
GTZF92001602	00206R102	AT&T INC	3,283,541.000	50,517,083.11	62,748,468.51	12,231,385.40
GTZF92001602	00258W108	AARON'S CO INC/THE	8,545.000	120,826.30	85,279.10	-35,547.20
GTZF92001602	002824100	ABBOTT LABORATORIES	276,011.000	29,145,174.21	28,680,303.01	-464,871.20
GTZF92001602	002896207	ABERCROMBIE & FITCH CO	290,939.000	10,962,581.52	51,740,591.76	40,778,010.24
GTZF92001602	00737L103	ADTALEM GLOBAL EDUCATION INC	55,860.000	1,918,232.40	3,810,210.60	1,891,978.20
GTZF92001602	00971T101	AKAMAI TECHNOLOGIES INC	61,024.000	5,484,226.88	5,497,041.92	12,815.04
GTZF92001602	018581108	BREAD FINANCIAL HOLDINGS INC	28,137.000	901,405.84	1,253,784.72	352,378.88
GTZF92001602	02005N100	ALLY FINANCIAL INC	111,901.000	3,778,645.52	4,439,112.67	660,467.15
GTZF92001602	02209S103	ALTRIA GROUP INC	722,319.000	32,721,050.70	32,901,630.45	180,579.75
GTZF92001602	036752103	ELEVANCE HEALTH INC	72,472.000	32,341,650.31	39,269,677.92	6,928,027.61
GTZF92001602	037833100	APPLE INC	530,051.000	107,754,128.18	111,639,341.62	3,885,213.44
GTZF92001602	047649108	ATKORE INC	19,770.000	3,082,933.80	2,667,566.10	-415,367.70
GTZF92001602	05964H105	BANCO SANTANDER SA ADR	16,247.000	60,276.37	75,223.61	14,947.24
GTZF92001602	05967A107	BANCO SANTANDER BRASIL SA ADR	651,576.000	4,088,610.74	3,218,785.44	-869,825.30
GTZF92001602	06417N103	BANK OZK	53,951.000	2,098,734.89	2,211,991.00	113,256.11
GTZF92001602	06738E204	BARCLAYS PLC ADR	275,063.000	2,161,995.18	2,945,924.73	783,929.55
GTZF92001602	070830104	BATH & BODY WORKS INC	143,682.000	4,940,566.27	5,610,782.10	670,215.83
GTZF92001602	08579X101	BERRY CORP	10,881.000	89,279.17	70,291.26	-18,987.91
GTZF92001602	093671105	H&R BLOCK INC	114,878.000	3,661,161.86	6,229,833.94	2,568,672.08
GTZF92001602	09857L108	BOOKING HOLDINGS INC	37,941.000	104,567,746.77	150,303,271.50	45,735,524.73
GTZF92001602	101137107	BOSTON SCIENTIFIC CORP	1,763,342.000	94,879,351.39	135,794,967.42	40,915,616.03
GTZF92001602	125523100	CIGNA GROUP/THE	78,443.000	22,011,105.80	25,930,902.51	3,919,796.71
GTZF92001602	12572Q105	CME GROUP INC	35,004.000	7,560,599.02	6,881,786.40	-678,812.62
GTZF92001602	126408103	CSX CORP	1,076,426.000	35,462,801.09	36,006,449.70	543,648.61
GTZF92001602	127387108	CADENCE DESIGN SYSTEMS INC	71,685.000	18,393,993.81	22,061,058.75	3,667,064.94
GTZF92001602	14040H105	CAPITAL ONE FINANCIAL CORP	531,385.000	69,060,414.90	73,570,253.25	4,509,838.35
GTZF92001602	14149Y108	CARDINAL HEALTH INC	415,345.000	39,343,863.04	40,836,720.40	1,492,857.36
GTZF92001602	15135B101	CENTENE CORP	468,305.000	31,753,253.02	31,048,621.50	-704,631.52
GTZF92001602	169656105	CHIPOTLE MEXICAN GRILL INC	142,950.000	6,115,401.00	8,955,817.50	2,840,416.50
GTZF92001602	17275R102	CISCO SYSTEMS INC	581,332.000	30,233,779.63	27,619,083.32	-2,614,696.31
GTZF92001602	172967424	CITIGROUP INC	253,513.000	9,562,246.92	16,087,934.98	6,525,688.06

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001602	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	190,459.000	12,433,163.52	12,951,212.00	518,048.48
GTZF92001602	194162103	COLGATE-PALMOLIVE CO	309,819.000	23,284,293.97	30,064,835.76	6,780,541.79
GTZF92001602	20030N101	COMCAST CORP	637,940.000	28,365,593.72	24,981,730.40	-3,383,863.32
GTZF92001602	204166102	COMMVAULT SYSTEMS INC	21,016.000	1,526,181.92	2,554,915.12	1,028,733.20
GTZF92001602	22788C105	CROWDSTRIKE HOLDINGS INC	60,874.000	15,186,926.77	23,326,308.06	8,139,381.29
GTZF92001602	237194105	DARDEN RESTAURANTS INC	154,626.000	26,169,738.55	23,398,006.32	-2,771,732.23
GTZF92001602	25609L105	DOCEBO INC	838.000	33,042.34	32,371.94	-670.40
GTZF92001602	26210C104	DROPBOX INC	155,020.000	4,420,487.40	3,483,299.40	-937,188.00
GTZF92001602	27579R104	EAST WEST BANCORP INC	21,695.000	1,145,279.05	1,588,724.85	443,445.80
GTZF92001602	285512109	ELECTRONIC ARTS INC	1,625.000	207,036.52	226,411.25	19,374.73
GTZF92001602	292562105	ENCORE WIRE CORP	2,126.000	395,287.18	616,178.58	220,891.40
GTZF92001602	29446M102	EQUINOR ASA ADR	324,241.000	9,471,079.61	9,260,322.96	-210,756.65
GTZF92001602	30212P303	EXPEDIA GROUP INC	31,003.000	4,437,898.81	3,906,067.97	-531,830.84
GTZF92001602	30303M102	META PLATFORMS INC	193,229.000	57,142,488.28	97,429,926.38	40,287,438.10
GTZF92001602	31810T101	FINVOLUTION GROUP ADR	23,377.000	118,359.79	111,508.29	-6,851.50
GTZF92001602	318672706	FIRST BANCORP/PUERTO RICO	22,252.000	294,098.62	406,989.08	112,890.46
GTZF92001602	320517105	FIRST HORIZON CORP	344,309.000	2,638,542.96	5,429,752.93	2,791,209.97
GTZF92001602	344849104	FOOT LOCKER INC	335,949.000	7,897,497.14	8,371,849.08	474,351.94
GTZF92001602	34959E109	FORTINET INC	268,970.000	19,924,410.53	16,210,821.90	-3,713,588.63
GTZF92001602	36251C103	GMS INC	14,259.000	1,197,578.50	1,149,417.99	-48,160.51
GTZF92001602	364760108	GAP INC/THE	388,230.000	3,466,893.90	9,274,814.70	5,807,920.80
GTZF92001602	37045V100	GENERAL MOTORS CO	1,209,839.000	45,471,664.81	56,209,119.94	10,737,455.13
GTZF92001602	375558103	GILEAD SCIENCES INC	875,925.000	67,981,241.81	60,097,214.25	-7,884,027.56
GTZF92001602	37940X102	GLOBAL PAYMENTS INC	291,735.000	28,659,957.53	28,210,774.50	-449,183.03
GTZF92001602	380237107	GODADDY INC	123,605.000	12,944,940.83	17,268,854.55	4,323,913.72
GTZF92001602	38141G104	GOLDMAN SACHS GROUP INC/THE	19,386.000	6,281,480.93	8,768,675.52	2,487,194.59
GTZF92001602	38526M106	GRAND CANYON EDUCATION INC	1,306.000	134,792.26	182,722.46	47,930.20
GTZF92001602	401617105	GUESS? INC	25,766.000	556,228.30	525,626.40	-30,601.90
GTZF92001602	40412C101	HCA HEALTHCARE INC	54,421.000	16,676,932.98	17,484,378.88	807,445.90
GTZF92001602	423403104	HELLO GROUP INC ADR	24,222.000	232,773.42	148,238.64	-84,534.78
GTZF92001602	42824C109	HEWLETT PACKARD ENTERPRISE CO	96,545.000	1,621,956.00	2,043,857.65	421,901.65
GTZF92001602	436440101	HOLOGIC INC	95,001.000	7,891,430.75	7,053,824.25	-837,606.50
GTZF92001602	45168D104	IDEXX LABORATORIES INC	5,510.000	2,767,287.30	2,684,472.00	-82,815.30
GTZF92001602	452308109	ILLINOIS TOOL WORKS INC	59,490.000	14,929,664.24	14,096,750.40	-832,913.84
GTZF92001602	459044103	INTERNATIONAL BANCSHARES CORP	4,736.000	209,331.20	270,946.56	61,615.36
GTZF92001602	461202103	INTUIT INC	23,353.000	10,700,111.07	15,347,825.13	4,647,714.06
GTZF92001602	46120E602	INTUITIVE SURGICAL INC	24,052.000	7,079,978.40	10,699,532.20	3,619,553.80
GTZF92001602	471115402	JARDINE MATHESON HOLDINGS LTD ADR	15,456.000	638,797.37	547,142.40	-91,654.97
GTZF92001602	49271V100	KEURIG DR PEPPER INC	483,064.000	15,041,310.84	16,134,337.60	1,093,026.76
GTZF92001602	493267108	KEYCORP	383,981.000	4,693,738.38	5,456,370.01	762,631.63
GTZF92001602	49338L103	KEYSIGHT TECHNOLOGIES INC	54,148.000	9,067,082.60	7,404,739.00	-1,662,343.60
GTZF92001602	494368103	KIMBERLY-CLARK CORP	119,579.000	16,509,076.74	16,525,817.80	16,741.06
GTZF92001602	525327102	LEIDOS HOLDINGS INC	96,287.000	8,519,473.76	14,046,347.56	5,526,873.80

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	GTZF92001602	526057104 LENNAR CORP	49,526.000	6,388,811.04	7,422,461.62	1,033,650.58
	GTZF92001602	531229722 LIBERTY MEDIA CORP-LIBERTY LIV	33,680.000	953,437.21	1,288,933.60	335,496.39
	GTZF92001602	531229789 LIBERTY MEDIA CORP-LIBERTY SIR	134,723.000	3,456,021.10	2,985,461.68	-470,559.42
	GTZF92001602	532457108 ELI LILLY & CO	93,335.000	44,243,805.01	84,503,642.30	40,259,837.29
	GTZF92001602	539439109 LLOYDS BANKING GROUP PLC ADR	1,565,060.000	3,482,582.25	4,272,613.80	790,031.55
	GTZF92001602	550021109 LULULEMON ATHLETICA INC	37,579.000	14,223,651.50	11,224,847.30	-2,998,804.20
	GTZF92001602	55354G100 MSCI INC	593.000	278,288.97	285,677.75	7,388.78
	GTZF92001602	55616P104 MACY'S INC	1,304,335.000	20,948,263.67	25,043,232.00	4,094,968.33
	GTZF92001602	57636Q104 MASTERCARD INC	36,285.000	13,633,291.04	16,007,490.60	2,374,199.56
	GTZF92001602	57637H103 MASTERCRAFT BOAT HOLDINGS INC	1,589.000	48,702.85	30,000.32	-18,702.53
	GTZF92001602	57638P104 MASTERBRAND INC	21,459.000	249,568.17	315,018.12	65,449.95
	GTZF92001602	58155Q103 MCKESSON CORP	13,653.000	5,834,063.43	7,973,898.12	2,139,834.69
	GTZF92001602	58933Y105 MERCK & CO INC	343,031.000	39,666,207.89	42,467,237.80	2,801,029.91
	GTZF92001602	59001A102 MERITAGE HOMES CORP	6,106.000	868,700.62	988,256.10	119,555.48
	GTZF92001602	594918104 MICROSOFT CORP	252,976.000	91,378,809.07	113,067,623.20	21,688,814.13
	GTZF92001602	60871R209 MOLSON COORS BEVERAGE CO	23,974.000	1,530,435.16	1,218,598.42	-311,836.74
	GTZF92001602	609207105 MONDELEZ INTERNATIONAL INC	286,357.000	20,299,620.94	18,739,202.08	-1,560,418.86
	GTZF92001602	61174X109 MONSTER BEVERAGE CORP	122,558.000	7,007,158.44	6,121,772.10	-885,386.34
	GTZF92001602	62482R107 MR COOPER GROUP INC	11,531.000	583,929.84	936,663.13	352,733.29
	GTZF92001602	64110D104 NETAPP INC	113,386.000	8,833,787.84	14,604,116.80	5,770,328.96
	GTZF92001602	64110L106 NETFLIX INC	13,913.000	7,576,464.20	9,389,605.44	1,813,141.24
	GTZF92001602	653656108 NICE LTD ADR	81,002.000	13,122,197.95	13,929,913.94	807,715.99
	GTZF92001602	65535H208 NOMURA HOLDINGS INC ADR	101,526.000	388,844.58	586,820.28	197,975.70
	GTZF92001602	66981J102 MINISO GROUP HOLDING LTD ADR	21,433.000	526,924.07	408,727.31	-118,196.76
	GTZF92001602	67066G104 NVIDIA CORP	477,260.000	23,557,289.63	58,960,700.40	35,403,410.77
	GTZF92001602	67103X102 OFG BANCORP	15,063.000	511,401.37	564,109.35	52,707.98
	GTZF92001602	684060106 ORANGE SA ADR	29,486.000	346,021.31	294,565.14	-51,456.17
	GTZF92001602	693475105 PNC FINANCIAL SERVICES GROUP I	32,876.000	4,032,129.12	5,111,560.48	1,079,431.36
	GTZF92001602	693656100 PVH CORP	155,927.000	13,161,566.47	16,507,991.49	3,346,425.02
	GTZF92001602	700517105 PARK HOTELS & RESORTS INC	136,826.000	2,245,554.70	2,049,653.48	-195,901.22
	GTZF92001602	713448108 PEPSICO INC	350,461.000	57,576,682.69	57,801,532.73	224,850.04
	GTZF92001602	71363P106 PERDOCEO EDUCATION CORP	299,250.000	3,671,797.50	6,409,935.00	2,738,137.50
	GTZF92001602	71654V101 PETROLEO BRASILEIRO SA ADR	701,217.000	8,674,054.29	9,564,599.88	890,545.59
	GTZF92001602	71654V408 PETROLEO BRASILEIRO SA ADR	582,048.000	8,049,723.84	8,433,875.52	384,151.68
	GTZF92001602	722304102 PDD HOLDINGS INC ADR	302,750.000	32,538,653.08	40,250,612.50	7,711,959.42
	GTZF92001602	742718109 PROCTER & GAMBLE CO/THE	15,371.000	2,352,744.25	2,534,985.32	182,241.07
	GTZF92001602	745867101 PULTEGROUP INC	17,095.000	1,742,995.34	1,882,159.50	139,164.16
	GTZF92001602	751212101 RALPH LAUREN CORP	208,449.000	25,698,675.16	36,491,081.94	10,792,406.78
	GTZF92001602	7591EP100 REGIONS FINANCIAL CORP	590,622.000	10,719,852.69	11,836,064.88	1,116,212.19
	GTZF92001602	783549108 RYDER SYSTEM INC	124,421.000	10,619,328.15	15,413,273.48	4,793,945.33
	GTZF92001602	79466L302 SALESFORCE INC	41,601.000	10,431,893.41	10,695,617.10	263,723.69
	GTZF92001602	81762P102 SERVICENOW INC	10,098.000	7,191,852.39	7,943,793.66	751,941.27
	GTZF92001602	830566105 SKECHERS USA INC	125,200.000	6,593,032.00	8,653,824.00	2,060,792.00

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001602	833034101	SNAP-ON INC	4,923.000	1,505,512.30	1,286,822.97	-218,689.33
GTZF92001602	858155203	STEELCASE INC	12,898.000	149,149.50	167,158.08	18,008.58
GTZF92001602	863667101	STRYKER CORP	29,553.000	8,826,775.57	10,055,408.25	1,228,632.68
GTZF92001602	87165B103	SYNCHRONY FINANCIAL	800,499.000	29,469,370.59	37,775,547.81	8,306,177.22
GTZF92001602	872590104	T-MOBILE US INC	459,050.000	63,730,810.09	80,875,429.00	17,144,618.91
GTZF92001602	87265H109	TRI POINTE HOMES INC	78,386.000	2,583,279.69	2,919,878.50	336,598.81
GTZF92001602	87724P106	TAYLOR MORRISON HOME CORP	47,180.000	2,301,016.68	2,615,659.20	314,642.52
GTZF92001602	882681109	TEXAS ROADHOUSE INC	59,597.000	6,710,191.66	10,233,400.87	3,523,209.21
GTZF92001602	89151E109	TOTALENERGIES SE ADR	5,019.000	289,295.16	334,666.92	45,371.76
GTZF92001602	89832Q109	TRUIST FINANCIAL CORP	969,274.000	29,774,977.84	37,656,294.90	7,881,317.06
GTZF92001602	902494103	TYSON FOODS INC	76,172.000	3,654,372.85	4,352,468.08	698,095.23
GTZF92001602	90384S303	ULTA BEAUTY INC	34,049.000	17,503,705.75	13,138,487.63	-4,365,218.12
GTZF92001602	913903100	UNIVERSAL HEALTH SERVICES INC	17,019.000	2,685,087.63	3,147,323.67	462,236.04
GTZF92001602	917047102	URBAN OUTFITTERS INC	33,772.000	1,077,051.06	1,386,340.60	309,289.54
GTZF92001602	92343E102	VERISIGN INC	41,796.000	9,357,098.00	7,431,328.80	-1,925,769.20
GTZF92001602	92343V104	VERIZON COMMUNICATIONS INC	616,837.000	19,642,949.12	25,438,357.88	5,795,408.76
GTZF92001602	926400102	VICTORIA'S SECRET & CO	24,493.000	388,846.67	432,791.31	43,944.64
GTZF92001602	92763W103	VIPSHOP HOLDINGS LTD ADR	36,522.000	602,613.00	475,516.44	-127,096.56
GTZF92001602	931142103	WALMART INC	691,260.000	36,920,080.11	46,805,214.60	9,885,134.49
GTZF92001602	94106L109	WASTE MANAGEMENT INC	23,337.000	4,125,951.31	4,978,715.58	852,764.27
GTZF92001602	96145D105	WESTROCK CO	38,672.000	1,603,250.96	1,943,654.72	340,403.76
GTZF92001602	974155103	WINGSTOP INC	19,252.000	4,961,173.37	8,137,050.32	3,175,876.95
GTZF92001602	981064108	WOORI FINANCIAL GROUP INC ADR	2,844.000	76,645.80	91,121.76	14,475.96
GTZF92001602	985817105	YELP INC	38,037.000	1,783,665.62	1,405,467.15	-378,198.47
GTZF92001602	98956P102	ZIMMER BIOMET HOLDINGS INC	134,290.000	19,626,329.80	14,574,493.70	-5,051,836.10
GTZF92001602	AA6948837	WESFARMERS LTD	552,936.000	18,364,635.85	24,069,560.09	5,704,924.24
GTZF92001602	AAB01C7R2	SUPER RETAIL GROUP LTD	18,254.000	142,868.60	170,063.53	27,194.93
GTZF92001602	AAB84LB48	YANCOAL AUSTRALIA LTD	4,090.000	13,390.05	18,082.57	4,692.52
GTZF92001602	AAB8P4LP5	XERO LTD	15,705.000	1,186,192.27	1,430,642.89	244,450.62
GTZF92001602	AABYQM3N2	VIVA ENERGY GROUP LTD	30,497.000	61,103.99	64,157.38	3,053.39
GTZF92001602	D18190898	DEUTSCHE BANK AG	184,420.000	2,126,430.65	2,939,654.80	813,224.15
GTZF92001602	EA4422336	UNIQA INSURANCE GROUP AG	20,224.000	162,173.22	172,533.57	10,360.35
GTZF92001602	EA5289833	ERSTE GROUP BANK AG	20,328.000	711,687.14	963,836.26	252,149.12
GTZF92001602	EAB0704T7	RAIFFEISEN BANK INTERNATIONAL	21,786.000	345,119.00	378,723.14	33,604.14
GTZF92001602	EAB0BKSS4	VIENNA INSURANCE GROUP AG WIEN	6,723.000	178,081.93	219,763.95	41,682.02
GTZF92001602	EABZ1GZ00	BAWAG GROUP AG	45,373.000	2,116,027.59	2,873,945.10	757,917.51
GTZF92001602	EBB00D9P7	PROXIMUS SADP	21,744.000	161,883.74	173,615.78	11,732.04
GTZF92001602	ED4846280	SAP SE	48,105.000	6,380,682.33	9,770,994.28	3,390,311.95
GTZF92001602	ED5529026	MERCEDES-BENZ GROUP AG	239,924.000	17,055,404.84	16,603,435.98	-451,968.86
GTZF92001602	ED5750358	DEUTSCHE BANK AG	463,103.000	4,982,104.74	7,399,297.18	2,417,192.44
GTZF92001602	ED5756025	BAYERISCHE MOTOREN WERKE AG	23,024.000	2,826,410.58	2,180,862.41	-645,548.17
GTZF92001602	EDB4YVF55	BRENNTAG SE	67,497.000	5,222,971.58	4,554,520.72	-668,450.86
GTZF92001602	EDB88MHC8	HUGO BOSS AG	412.000	32,156.66	18,444.00	-13,712.66

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001602	EDBP6VLQ6	DAIMLER TRUCK HOLDING AG	19,320.000	668,410.61	769,649.83	101,239.22
GTZF92001602	EE4476219	INDRA SISTEMAS SA	81,651.000	1,059,075.66	1,689,807.66	630,732.00
GTZF92001602	EE5501908	BANCO BILBAO VIZCAYA ARGENTARI	2,162,714.000	16,592,151.49	21,676,895.40	5,084,743.91
GTZF92001602	EE5705947	BANCO SANTANDER SA	1,412,667.000	5,217,028.68	6,556,488.97	1,339,460.29
GTZF92001602	EEB1G40S5	MAPFRE SA	142,988.000	283,763.83	330,094.87	46,331.04
GTZF92001602	EEB1X8QN0	BANCO DE SABADELL SA	709,939.000	902,255.66	1,369,959.26	467,703.60
GTZF92001602	EEB283W91	CAIXABANK SA	1,982,844.000	8,187,994.36	10,504,433.84	2,316,439.48
GTZF92001602	EF5671732	SANOFI SA	27,114.000	2,623,479.16	2,613,605.09	-9,874.07
GTZF92001602	EF7309687	BNP PARIBAS SA	498,056.000	31,363,841.42	31,776,609.07	412,767.65
GTZF92001602	EFB1LB9P7	SCOR SE	24,494.000	777,704.47	621,109.18	-156,595.29
GTZF92001602	EFBMD8F96	STELLANTIS NV	62,662.000	1,217,408.45	1,240,811.18	23,402.73
GTZF92001602	EG5978952	ASSECO POLAND SA	9,467.000	186,988.95	188,513.41	1,524.46
GTZF92001602	EGBZ059D3	XTB SA	6,694.000	68,407.16	119,291.59	50,884.43
GTZF92001602	EH5898661	METLEN ENERGY & METALS SA	8,235.000	293,270.51	307,669.52	14,399.01
GTZF92001602	EH7107251	OPAP SA	27,594.000	481,078.76	432,961.45	-48,117.31
GTZF92001602	EHB1ZBHG9	AEGEAN AIRLINES SA	6,034.000	71,097.42	75,533.85	4,436.43
GTZF92001602	EHBG087C1	NATIONAL BANK OF GREECE SA	72,543.000	471,225.83	605,190.12	133,964.29
GTZF92001602	EHBJ8PD99	TITAN CEMENT INTERNATIONAL SA	4,381.000	82,879.50	137,338.60	54,459.10
GTZF92001602	EHBYZ43T0	EUROBANK ERGASIAS SERVICES AND	206,225.000	337,911.86	446,684.75	108,772.89
GTZF92001602	EI4056715	GENERALI	266,464.000	5,454,227.32	6,651,223.23	1,196,995.91
GTZF92001602	EI4076838	INTESA SANPAOLO SPA	7,882,851.000	20,810,070.29	29,324,554.54	8,514,484.25
GTZF92001602	EI4115222	BANCA POPOLARE DI SONDRIO SPA	36,293.000	151,097.05	259,832.11	108,735.06
GTZF92001602	EI4253379	DANIELI & C OFFICINE MECCANICH	2,523.000	46,298.61	72,062.27	25,763.66
GTZF92001602	EI4574816	MEDIOBANCA BANCA DI CREDITO FI	759,338.000	9,161,025.27	11,141,202.67	1,980,177.40
GTZF92001602	EI7135250	CREDITO EMILIANO SPA	14,193.000	111,103.55	141,465.53	30,361.98
GTZF92001602	EI7242080	BANCA IFIS SPA	3,085.000	49,341.68	64,242.36	14,900.68
GTZF92001602	EIB019M67	AZIMUT HOLDING SPA	2,898.000	62,551.67	68,392.61	5,840.94
GTZF92001602	EIB04F676	SARAS SPA	83,202.000	114,392.09	144,369.05	29,976.96
GTZF92001602	EIB0DJNG9	LEONARDO SPA	5,347.000	60,640.04	124,240.43	63,600.39
GTZF92001602	EIB15CPD6	PIAGGIO & C SPA	294,371.000	978,343.87	875,806.13	-102,537.74
GTZF92001602	EIB7SF139	UNIPOL GRUPPO SPA	66,087.000	352,645.59	657,290.73	304,645.14
GTZF92001602	EIBD0TSX1	BFF BANK SPA	32,201.000	341,615.62	306,116.31	-35,499.31
GTZF92001602	EIBK93RS5	BANCA MONTE DEI PASCHI DI SIEN	3,257,571.000	11,568,027.93	15,309,358.04	3,741,330.11
GTZF92001602	EIBKPGF51	IVECO GROUP NV	144,212.000	1,491,807.69	1,618,234.94	126,427.25
GTZF92001602	EIBKRWS92	CEMENTIR HOLDING NV	5,082.000	51,666.83	50,762.62	-904.21
GTZF92001602	EIBLC8J16	MFE-MEDIAFOREUROPE NV	22,477.000	62,655.87	77,520.74	14,864.87
GTZF92001602	EIBMD8KX1	STELLANTIS NV	1,011,206.000	17,750,902.25	20,017,047.76	2,266,145.51
GTZF92001602	EIBYMD5K9	BANCO BPM SPA	1,102,073.000	5,110,036.98	7,103,416.48	1,993,379.50
GTZF92001602	EIBYWP844	BANCA MEDIOLANUM SPA	178,793.000	1,663,964.03	1,975,616.61	311,652.58
GTZF92001602	EIBYYN706	POSTE ITALIANE SPA	1,477,862.000	16,556,771.66	18,840,473.83	2,283,702.17
GTZF92001602	EM4577463	MAGYAR TELEKOM TELECOMMUNICATI	30,012.000	35,508.26	85,030.40	49,522.14
GTZF92001602	EM7320150	OTP BANK NYRT	58,807.000	2,403,740.50	2,924,501.22	520,760.72
GTZF92001602	EN5165290	ASM INTERNATIONAL NV	16,529.000	8,682,304.54	12,609,505.50	3,927,200.96



Schedule of Investments at End of Plan Year at Revalued Cost

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92001602	ENBZ1HM46	ADYEN NV	7,617.000	11,863,061.00	9,087,630.19	-2,775,430.81
	GTZF92001602	EP5973995	SONAE SGPS SA	112,407.000	110,495.07	105,413.18	-5,081.89
	GTZF92001602	EPB0B9GS9	NOS SGPS SA	30,166.000	107,158.57	106,852.01	-306.56
	GTZF92001602	EPBGQYC40	CTT-CORREIOS DE PORTUGAL SA	15,398.000	58,545.27	69,146.76	10,601.49
	GTZF92001602	EPBZCNN37	BANCO COMERCIAL PORTUGUES SA	375,463.000	89,954.77	135,448.68	45,493.91
	GTZF92001602	ES7110723	ADECCO GROUP AG	44,068.000	2,079,465.30	1,462,394.57	-617,070.73
	GTZF92001602	ESB18ZRK2	LOGITECH INTERNATIONAL SA	53,148.000	4,113,707.30	5,140,912.71	1,027,205.41
	GTZF92001602	ESBF41XY3	LANDIS+GYR GROUP AG	2,941.000	252,466.10	237,610.28	-14,855.82
	GTZF92001602	ESBYQ8482	FLUGHAFEN ZURICH AG	3,122.000	655,347.89	690,342.09	34,994.20
	GTZF92001602	ETB03MN79	AKBANK TAS	172,133.000	133,375.01	336,300.84	202,925.83
	GTZF92001602	ETB03MVJ4	KOC HOLDING AS	1,003,313.000	3,795,396.71	6,941,033.91	3,145,637.20
	GTZF92001602	ETB03MZJ0	YAPI VE KREDI BANKASI AS	437,195.000	217,675.15	450,750.86	233,075.71
	GTZF92001602	ETB03N0C1	HACI OMER SABANCI HOLDING AS	9,467.000	16,978.89	27,866.62	10,887.73
	GTZF92001602	ETBF5M483	MAVI GIYIM SANAYI VE TICARET A	46,722.000	74,812.08	180,996.35	106,184.27
	GTZF92001602	EX0798051	BP PLC	4,298,529.000	25,048,528.86	25,821,277.46	772,748.60
	GTZF92001602	EX0870611	LLOYDS BANKING GROUP PLC	48,428,286.000	26,838,058.49	33,510,840.68	6,672,782.19
	GTZF92001602	EX3091355	BT GROUP PLC	871,925.000	1,291,855.74	1,546,938.25	255,082.51
	GTZF92001602	EX3134866	BARCLAYS PLC	1,587,659.000	3,095,929.69	4,192,538.90	1,096,609.21
	GTZF92001602	EXB0LCW07	HIKMA PHARMACEUTICALS PLC	44,880.000	1,078,685.04	1,072,817.40	-5,867.64
	GTZF92001602	EXB1YKG01	INTERNATIONAL PERSONAL FINANCE	125,871.000	180,029.36	202,074.18	22,044.82
	GTZF92001602	EXB2NGPM2	PARAGON BANKING GROUP PLC	61,046.000	527,828.93	567,186.63	39,357.70
	GTZF92001602	EXB61TVQ3	INCHCAPE PLC	200,037.000	1,977,314.99	1,881,328.78	-95,986.21
	GTZF92001602	EXB63H842	ROLLS-ROYCE HOLDINGS PLC	6,967,072.000	23,923,271.53	40,230,721.87	16,307,450.34
	GTZF92001602	EXB82YXW2	VESUVIUS PLC	35,308.000	178,837.08	205,980.57	27,143.49
	GTZF92001602	EXBF4HYT7	BANK OF GEORGIA GROUP PLC	5,848.000	217,469.50	298,285.63	80,816.13
	GTZF92001602	EXBH4HKS0	VODAFONE GROUP PLC	19,420,889.000	18,444,675.76	17,126,042.18	-1,318,633.58
	GTZF92001602	EXBMJ6DW6	INFORMA PLC	194,116.000	1,833,633.79	2,099,979.46	266,345.67
	GTZF92001602	EXBN7SWP3	GSK PLC	1,553,806.000	27,434,789.32	30,041,921.49	2,607,132.17
	GTZF92001602	EXBNYK8G7	DARKTRACE PLC	247,294.000	1,178,861.54	1,802,476.65	623,615.11
	GTZF92001602	EXBP6MXD8	SHELL PLC	1,424,822.000	42,683,805.47	51,043,669.67	8,359,864.20
	GTZF92001602	FB6077010	BANGKOK BANK PCL	635,900.000	3,120,761.57	2,261,324.37	-859,437.20
	GTZF92001602	FB6491096	KIATNAKIN PHATRA BANK PCL	965,900.000	1,420,884.33	1,223,907.64	-196,976.69
	GTZF92001602	FB6492839	KRUNG THAI BANK PCL	5,924,500.000	3,249,540.93	2,728,361.64	-521,179.29
	GTZF92001602	FB6888796	KASIKORNBANK PCL	453,200.000	1,661,695.91	1,549,876.71	-111,819.20
	GTZF92001602	FBB00BDJ1	PTT PCL	3,954,000.000	3,704,756.68	3,501,737.22	-203,019.46
	GTZF92001602	FBBPH0716	SCB X PCL	456,300.000	1,372,470.02	1,280,711.24	-91,758.78
	GTZF92001602	FBBR1Z1K6	KIATNAKIN PHATRA WTS 17-MAR-2026 THB (LOCAL)	14,958.000	1,350.04	485.05	-864.99
	GTZF92001602	FBBYYH5F2	BANGCHAK CORP PCL	157,900.000	162,553.94	161,352.96	-1,200.98
	GTZF92001602	FC6019010	INNER MONGOLIA YITAI COAL CO L CN/900948	169,100.000	231,159.70	303,703.60	72,543.90
	GTZF92001602	FC6026692	ANHUI GUJING DISTILLERY CO LTD CN/200596	14,875.000	256,249.52	221,351.22	-34,898.30
	GTZF92001602	FC6835423	SHANGHAI BAOSIGHT SOFTWARE CO CN/900926	109,296.000	240,451.20	176,950.22	-63,500.98
	GTZF92001602	FCBD5CH41	ZHONGSHAN BROAD OCEAN MOTOR CO	1,289,210.000	889,557.69	839,240.48	-50,317.21
	GTZF92001602	FCBD5CJ98	JIZHONG ENERGY RESOURCES CO LT	534,140.000	463,056.22	492,528.68	29,472.46

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92001602	FCBD5CM86	ZHEJIANG SEMIR GARMENT CO LTD	1,990,400.000	1,704,323.07	1,591,542.03	-112,781.04
	GTZF92001602	FCBD5CMD5	TONGLING NONFERROUS METALS GRO	19,209,500.000	7,816,844.35	9,543,878.02	1,727,033.67
	GTZF92001602	FCBD5CML7	BOHAI LEASING CO LTD	8,970,602.000	2,749,509.45	3,148,207.77	398,698.32
	GTZF92001602	FCBD5CPN0	GREE ELECTRIC APPLIANCES INC O	5,007,000.000	23,592,564.25	27,026,312.74	3,433,748.49
	GTZF92001602	FCBD5CPP5	MIDEA GROUP CO LTD	3,641,672.000	27,077,509.67	32,326,758.51	5,249,248.84
	GTZF92001602	FCBD5CPS9	PING AN BANK CO LTD	938,500.000	1,573,020.12	1,310,997.72	-262,022.40
	GTZF92001602	FCBD5CPX8	CHINA INTERNATIONAL MARINE CON	1,910,894.000	1,898,788.01	2,435,281.67	536,493.66
	GTZF92001602	FCBD5M294	MLS CO LTD	1,200,800.000	1,522,656.46	1,332,009.55	-190,646.91
	GTZF92001602	FCBD5M2M5	HISENSE HOME APPLIANCES GROUP	337,044.000	1,250,450.62	1,495,489.10	245,038.48
	GTZF92001602	FCBD8P9J5	BANK OF SHANGHAI CO LTD	25,472,263.000	20,363,201.16	25,451,053.75	5,087,852.59
	GTZF92001602	FCBFCCQK2	JIANGSU ZHANGJIAGANG RURAL COM	1,060,245.000	666,400.06	586,588.98	-79,811.08
	GTZF92001602	FCBFYQHF8	BANK OF CHENGDU CO LTD	1,143,796.000	1,922,584.40	2,391,156.30	468,571.90
	GTZF92001602	FCBJLWMG3	CHONGQING RURAL COMMERCIAL BAN	14,518,500.000	7,175,255.56	10,030,603.96	2,855,348.40
	GTZF92001602	FCBK94872	BANK OF CHANGSHA CO LTD	1,398,601.000	1,473,745.83	1,574,522.08	100,776.25
	GTZF92001602	FCBK96BF5	CHINA ZHESHANG BANK CO LTD	22,764,080.000	8,260,261.93	8,646,907.29	386,645.36
	GTZF92001602	FCBNR4MR6	ANKER INNOVATIONS TECHNOLOGY C	77,398.000	717,160.19	758,529.27	41,369.08
	GTZF92001602	FCBNR4N46	XIAMEN BANK CO LTD	3,294,300.000	2,426,140.61	2,416,528.78	-9,611.83
	GTZF92001602	FCBNR4NP9	SHENZHEN TRANSSION HOLDINGS CO	1,464,429.000	21,167,955.53	15,426,180.04	-5,741,775.49
	GTZF92001602	FCBNR4NT1	BEIJING ROBOROCK TECHNOLOGY CO	77,059.000	3,060,283.75	4,163,660.22	1,103,376.47
	GTZF92001602	FCBP3R1Q1	CHINESE UNIVERSE PUBLISHING AN	537,000.000	984,690.36	1,096,755.46	112,065.10
	GTZF92001602	FCBP3R207	PETROCHINA CO LTD	19,007,675.000	19,546,579.75	26,996,677.11	7,450,097.36
	GTZF92001602	FCBP3R215	INDUSTRIAL & COMMERCIAL BANK O	33,932,830.000	22,302,232.47	26,619,295.31	4,317,062.84
	GTZF92001602	FCBP3R223	AGRICULTURAL BANK OF CHINA LTD	13,364,800.000	6,494,688.79	8,019,560.55	1,524,871.76
	GTZF92001602	FCBP3R231	BANK OF CHINA LTD	21,723,300.000	11,692,940.33	13,812,407.82	2,119,467.49
	GTZF92001602	FCBP3R249	CHINA PETROLEUM & CHEMICAL COR	21,027,158.000	18,410,215.40	18,289,392.22	-120,823.18
	GTZF92001602	FCBP3R264	CHINA SHENHUA ENERGY CO LTD	1,462,379.000	6,361,703.36	8,929,990.32	2,568,286.96
	GTZF92001602	FCBP3R272	CHINA MERCHANTS BANK CO LTD	9,166,647.000	40,921,572.37	43,133,154.94	2,211,582.57
	GTZF92001602	FCBP3R298	INDUSTRIAL BANK CO LTD	14,278,581.000	30,813,239.49	34,625,222.35	3,811,982.86
	GTZF92001602	FCBP3R2B3	SHANGHAI PUDONG DEVELOPMENT BA	10,675,463.000	10,669,178.77	12,091,722.51	1,422,543.74
	GTZF92001602	FCBP3R2D9	SAIC MOTOR CORP LTD	2,290,301.000	4,569,108.13	4,368,752.19	-200,355.94
	GTZF92001602	FCBP3R2G2	BANK OF COMMUNICATIONS CO LTD	15,930,652.000	12,699,890.48	16,377,807.79	3,677,917.31
	GTZF92001602	FCBP3R2P2	CHINA EVERBRIGHT BANK CO LTD	5,745,300.000	2,439,976.36	2,506,533.95	66,557.59
	GTZF92001602	FCBP3R2Q0	CHINA STATE CONSTRUCTION ENGIN	18,004,936.000	14,227,370.80	13,157,934.51	-1,069,436.29
	GTZF92001602	FCBP3R2T4	HUAXIA BANK CO LTD	4,224,108.000	3,145,961.87	3,720,631.04	574,669.17
	GTZF92001602	FCBP3R2W7	BANK OF BEIJING CO LTD	14,528,993.000	9,260,569.21	11,677,502.77	2,416,933.56
	GTZF92001602	FCBP3R2X5	CHINA UNITED NETWORK COMMUNICA	210,100.000	138,831.64	135,901.90	-2,929.74
	GTZF92001602	FCBP3R2Y3	BAOSHAN IRON & STEEL CO LTD	26,694,428.000	23,054,003.43	24,431,148.42	1,377,144.99
	GTZF92001602	FCBP3R3G1	HAIER SMART HOME CO LTD	1,429,312.000	4,696,787.97	5,582,658.32	885,870.35
	GTZF92001602	FCBP3R3P1	CHINA COAL ENERGY CO LTD	8,509,900.000	9,887,536.04	14,616,408.07	4,728,872.03
	GTZF92001602	FCBP3R4D7	ALUMINUM CORP OF CHINA LTD	6,182,400.000	4,867,935.45	6,492,070.92	1,624,135.47
	GTZF92001602	FCBP3R4K1	METALLURGICAL CORP OF CHINA LT	1,042,100.000	569,535.87	444,603.33	-124,932.54
	GTZF92001602	FCBP3R4R6	JIANGXI COPPER CO LTD	1,512,193.000	3,724,375.81	4,928,225.13	1,203,849.32
	GTZF92001602	FCBP3R4T2	HUAYU AUTOMOTIVE SYSTEMS CO LT	6,675,552.000	16,950,870.16	15,048,828.68	-1,902,041.48

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92001602	FCBP3R504	CHINA SOUTH PUBLISHING & MEDIA	222,900.000	355,950.19	381,007.29	25,057.10
	GTZF92001602	FCBP3R553	COSCO SHIPPING HOLDINGS CO LTD	1,861,974.000	2,523,237.78	3,969,416.29	1,446,178.51
	GTZF92001602	FCBP3R5K0	ZHEJIANG CHINT ELECTRICS CO LT	1,046,282.000	3,334,640.14	2,744,563.40	-590,076.74
	GTZF92001602	FCBP3R5T1	YUTONG BUS CO LTD	2,161,175.000	4,385,393.77	7,673,813.82	3,288,420.05
	GTZF92001602	FCBP3R686	SHANXI LU'AN ENVIRONMENTAL ENE	13,691,318.000	30,618,870.03	34,162,109.40	3,543,239.37
	GTZF92001602	FCBP3R6L7	XIAMEN C & D INC	3,655,428.000	5,490,149.38	4,492,533.36	-997,616.02
	GTZF92001602	FCBP3R736	HENAN PINGGAO ELECTRIC CO LTD	740,391.000	1,340,177.13	1,981,902.81	641,725.68
	GTZF92001602	FCBP3R7X0	WESTERN MINING CO LTD	6,864,241.000	10,163,538.06	16,957,373.78	6,793,835.72
	GTZF92001602	FCBP3R975	JINNENG HOLDING SHANXI COAL IN	5,739,602.000	7,395,691.78	13,049,486.98	5,653,795.20
	GTZF92001602	FCBP3R9C4	PINGDINGSHAN TIANAN COAL MININ	4,910,778.000	5,097,330.86	7,569,547.90	2,472,217.04
	GTZF92001602	FCBP3RCC0	CHINA COAL XINJI ENERGY CO LTD	4,393,666.000	2,634,755.27	5,895,671.44	3,260,916.17
	GTZF92001602	FCBP3RF94	FUJIAN EXPRESSWAY DEVELOPMENT	2,073,900.000	920,398.27	956,168.07	35,769.80
	GTZF92001602	FCBP3RFD5	WUCHAN ZHONGDA GROUP CO LTD	8,088,435.000	5,500,632.43	4,831,209.23	-669,423.20
	GTZF92001602	FCBP91MX4	HUALI INDUSTRIAL GROUP CO LTD	303,000.000	2,033,055.94	2,537,492.86	504,436.92
	GTZF92001602	FCBP91NB1	QILU BANK CO LTD	9,143,976.000	5,028,238.72	6,178,999.88	1,150,761.16
	GTZF92001602	FCBQ3RWZ5	SHANGHAI RURAL COMMERCIAL BANK	2,069,669.000	1,585,098.13	1,914,131.57	329,033.44
	GTZF92001602	FCBS7K3P6	SHANDONG XINCHAO ENERGY CORP L	7,919,900.000	2,758,426.37	1,983,776.33	-774,650.04
	GTZF92001602	FCBS7K5P4	SHAANXI COAL INDUSTRY CO LTD	5,063,347.000	12,679,191.66	17,957,824.68	5,278,633.02
	GTZF92001602	FCBYQDMZ5	GUOTAI JUNAN SECURITIES CO LTD	5,391,744.000	11,087,429.67	10,054,724.52	-1,032,705.15
	GTZF92001602	FCBYW5MY8	BANK OF JIANGSU CO LTD	3,651,700.000	3,676,281.32	3,734,096.37	57,815.05
	GTZF92001602	FCBYW5QQ1	BANK OF GUIYANG CO LTD	14,653,150.000	10,732,773.49	10,627,796.45	-104,977.04
	GTZF92001602	FH6000308	JIANGXI COPPER CO LTD HK/00358	209,000.000	321,103.54	417,068.42	95,964.88
	GTZF92001602	FH6002452	ASMPT LTD HK/00522	5,600.000	55,131.05	78,110.51	22,979.46
	GTZF92001602	FH6045188	ANHUI EXPRESSWAY CO LTD HK/00995	38,000.000	40,065.29	45,508.11	5,442.82
	GTZF92001602	FH6109893	YANKUANG ENERGY GROUP CO LTD HK/01171	179,400.000	263,558.18	256,436.71	-7,121.47
	GTZF92001602	FH6162694	SINOPEC KANTONS HOLDINGS LTD HK/00934	166,000.000	62,277.01	86,110.61	23,833.60
	GTZF92001602	FH6193681	CHOW SANG SANG HOLDINGS INTERN HK/00116	46,000.000	51,244.16	42,656.97	-8,587.19
	GTZF92001602	FH6193780	TCL ELECTRONICS HOLDINGS LTD HK/01070	125,000.000	64,919.74	101,186.05	36,266.31
	GTZF92001602	FH6222217	SUNEVISION HOLDINGS LTD HK/01686	293,000.000	141,079.31	95,322.39	-45,756.92
	GTZF92001602	FH6226572	PETROCHINA CO LTD HK/00857	10,653,944.000	7,368,549.69	10,780,305.56	3,411,755.87
	GTZF92001602	FH6228826	SKYWORTH GROUP LTD HK/00751	374,508.000	165,352.03	147,742.48	-17,609.55
	GTZF92001602	FH6264045	CHINA TAIPING INSURANCE HOLDIN HK/00966	130,000.000	135,033.05	132,873.94	-2,159.11
	GTZF92001602	FH6291816	CHINA PETROLEUM & CHEMICAL COR HK/00386	1,472,644.000	862,547.02	954,425.11	91,878.09
	GTZF92001602	FH6527037	VSTECs HOLDINGS LTD HK/00856	120,000.000	61,710.44	68,089.25	6,378.81
	GTZF92001602	FH6560996	CHINA OILFIELD SERVICES LTD HK/02883	104,000.000	107,362.89	99,905.22	-7,457.67
	GTZF92001602	FH6600875	MAANSHAN IRON & STEEL CO LTD HK/00323	681,230.000	119,962.41	98,597.47	-21,364.94
	GTZF92001602	FH6659111	ORIENT OVERSEAS INTERNATIONAL HK/00316	18,500.000	248,111.43	300,221.58	52,110.15
	GTZF92001602	FH6706250	PICC PROPERTY & CASUALTY CO LT HK/02328	910,000.000	1,011,420.77	1,130,594.05	119,173.28
	GTZF92001602	FH6718974	CHINA LIFE INSURANCE CO LTD HK/02628	989,650.000	1,649,290.38	1,399,407.74	-249,882.64
	GTZF92001602	FH6928565	VTECH HOLDINGS LTD HK/00303	20,000.000	131,179.34	149,601.66	18,422.32
	GTZF92001602	FHB01RQM9	PACIFIC BASIN SHIPPING LTD HK/02343	680,000.000	206,518.13	214,258.27	7,740.14
	GTZF92001602	FHB04KP83	ZTE CORP HK/00763	121,400.000	338,112.90	268,692.78	-69,420.12
	GTZF92001602	FHB09N7M1	CHINA SHENHUA ENERGY CO LTD HK/01088	51,634.000	157,802.40	237,754.22	79,951.82

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001602	FHB0B8Z16	COSCO SHIPPING HOLDINGS CO LTD HK/01919	472,500.000	425,675.68	826,696.47	401,020.79
GTZF92001602	FHB0B8Z24	BANK OF COMMUNICATIONS CO LTD HK/03328	1,170,000.000	774,864.10	918,628.48	143,764.38
GTZF92001602	FHB0J2D49	BAIDU INC HK/09888	1,503,850.000	25,484,429.49	16,420,730.66	-9,063,698.83
GTZF92001602	FHB0LMTQ6	CHINA CONSTRUCTION BANK CORP HK/00939	15,319,000.000	9,873,380.04	11,321,391.25	1,448,011.21
GTZF92001602	FHB0PH5N6	DONGFENG MOTOR GROUP CO LTD HK/00489	336,000.000	153,495.14	95,970.49	-57,524.65
GTZF92001602	FHB1DN3X4	CHINA BLUECHEMICAL LTD HK/03983	545,493.000	122,510.74	155,108.55	32,597.81
GTZF92001602	FHB1G1QD8	INDUSTRIAL & COMMERCIAL BANK O HK/01398	4,151,000.000	2,183,599.76	2,466,972.36	283,372.60
GTZF92001602	FHB1HVJ15	CHINA COMMUNICATIONS SERVICES HK/00552	354,000.000	174,366.43	190,888.13	16,521.70
GTZF92001602	FHB1JNK84	CHINA COAL ENERGY CO LTD HK/01898	870,000.000	646,122.04	1,016,266.62	370,144.58
GTZF92001602	FHB1P1JS3	FUFENG GROUP LTD HK/00546	232,000.000	117,234.52	157,788.76	40,554.24
GTZF92001602	FHB1P70H4	UNITED LABORATORIES INTERNATIO HK/03933	166,000.000	138,534.57	175,197.89	36,663.32
GTZF92001602	FHB1VRCG2	CMOC GROUP LTD HK/03993	1,305,000.000	682,757.83	1,193,444.68	510,686.85
GTZF92001602	FHB1W0JF5	CHINA CITIC BANK CORP LTD HK/00998	1,612,533.000	757,231.64	1,034,760.65	277,529.01
GTZF92001602	FHB1Z6564	STELLA INTERNATIONAL HOLDINGS HK/01836	60,000.000	56,657.22	121,730.67	65,073.45
GTZF92001602	FHB28SXZ9	NETDRAGON WEBSOFT HOLDINGS LTD HK/00777	39,000.000	71,942.67	58,944.08	-12,998.59
GTZF92001602	FHB296ZH4	SINOTRUK HONG KONG LTD HK/03808	115,000.000	215,978.39	299,011.19	83,032.80
GTZF92001602	FHB29SHS2	BYD ELECTRONIC INTERNATIONAL C HK/00285	112,500.000	511,281.13	561,966.85	50,685.72
GTZF92001602	FHB2Q5H53	CHINA PACIFIC INSURANCE GROUP HK/02601	223,600.000	577,788.84	545,868.79	-31,920.05
GTZF92001602	FHB2R2ZC4	CRRC CORP LTD HK/01766	623,000.000	341,049.69	402,172.30	61,122.61
GTZF92001602	FHB3LX5R0	PAX GLOBAL TECHNOLOGY LTD HK/00327	114,000.000	86,409.92	85,564.98	-844.94
GTZF92001602	FHB4Q4CJ7	SHANGHAI PHARMACEUTICALS HOLDI HK/02607	298,900.000	597,097.06	449,456.41	-147,640.65
GTZF92001602	FHB4WMJZ7	CHINA XLX FERTILISER LTD HK/01866	65,000.000	27,786.28	32,385.94	4,599.66
GTZF92001602	FHB5730Z4	NEW CHINA LIFE INSURANCE CO LT HK/01336	41,900.000	110,409.49	79,963.88	-30,445.61
GTZF92001602	FHB57JY25	CHINA MINSHENG BANKING CORP LT HK/01988	756,500.000	279,949.21	261,617.18	-18,332.03
GTZF92001602	FHB5NRRJ0	CHINA EVERBRIGHT BANK CO LTD HK/06818	341,000.000	97,905.98	106,133.92	8,227.94
GTZF92001602	FHB60LZR9	AGRICULTURAL BANK OF CHINA LTD HK/01288	3,050,000.000	1,198,734.15	1,304,787.77	106,053.62
GTZF92001602	FHB71SXC6	HAITONG SECURITIES CO LTD HK/06837	652,276.000	399,525.92	303,271.50	-96,254.42
GTZF92001602	FHB8RZJZ5	PEOPLE'S INSURANCE CO GROUP OF HK/01339	1,081,000.000	391,756.63	371,068.47	-20,688.16
GTZF92001602	FHB92NYC1	SINOPEC ENGINEERING GROUP CO L HK/02386	226,000.000	100,648.24	156,313.24	55,665.00
GTZF92001602	FHBBDP5F8	NEXTEER AUTOMOTIVE GROUP LTD HK/01316	144,000.000	100,634.35	64,923.02	-35,711.33
GTZF92001602	FHBCEBKF6	CHINA LESSO GROUP HOLDINGS LTD HK/02128	167,000.000	106,221.76	66,736.69	-39,485.07
GTZF92001602	FHBFRB2W7	IGG INC HK/00799	126,000.000	62,384.20	48,576.99	-13,807.21
GTZF92001602	FHBFBZ2PK9	CHINA TOWER CORP LTD HK/00788	6,232,000.000	691,861.27	806,199.25	114,337.98
GTZF92001602	FHBK6YZP8	ALIBABA GROUP HOLDING LTD HK/09988	1,323,500.000	13,969,954.26	11,951,065.66	-2,018,888.60
GTZF92001602	FHBKPQZT6	JD.COM INC HK/09618	66,950.000	913,142.42	885,817.94	-27,324.48
GTZF92001602	FHBLC90T4	KUAISHOU TECHNOLOGY HK/01024	2,439,200.000	16,707,988.05	14,418,254.48	-2,289,733.57
GTZF92001602	FHBLLHKZ0	WH GROUP LTD HK/00288	4,081,265.000	2,161,300.79	2,686,899.88	525,599.09
GTZF92001602	FHBM93SF9	NETEASE INC HK/09999	162,500.000	3,169,297.56	3,103,305.84	-65,991.72
GTZF92001602	FHBMMV2K9	TENCENT HOLDINGS LTD HK/00700	356,000.000	13,527,450.31	16,980,608.14	3,453,157.83
GTZF92001602	FHBMW5M07	LI AUTO INC HK/02015	67,700.000	1,198,665.72	609,589.62	-589,076.10
GTZF92001602	FHBN4MKV3	NEW ORIENTAL EDUCATION & TECHN HK/09901	369,500.000	2,418,061.03	2,825,415.63	407,354.60
GTZF92001602	FHBTF4P50	XIABUXIABU CATERING MANAGEMENT HK/00520	544,000.000	316,828.76	95,458.16	-221,370.60
GTZF92001602	FHBWVFT07	HUATAI SECURITIES CO LTD HK/06886	45,600.000	56,326.47	50,404.49	-5,921.98

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92001602	FHBYP9J62	SSY GROUP LTD HK/02005	534,000.000	340,708.98	288,633.86	-52,075.12
	GTZF92001602	FHBYZJV16	BOC AVIATION LTD HK/02588	24,800.000	205,310.34	177,882.52	-27,427.82
	GTZF92001602	FJ6010709	AISIN CORP	73,400.000	2,867,574.94	2,392,367.33	-475,207.61
	GTZF92001602	FJ6037736	AEON FINANCIAL SERVICE CO LTD	224,056.000	1,987,128.15	1,837,186.82	-149,941.33
	GTZF92001602	FJ6045754	AOKI HOLDINGS INC	70,794.000	429,559.17	588,409.67	158,850.50
	GTZF92001602	FJ6054186	IMAGICA GROUP INC	30,241.000	142,066.89	103,209.68	-38,857.21
	GTZF92001602	FJ6055209	AGC INC	238,300.000	8,331,440.53	7,712,233.18	-619,207.35
	GTZF92001602	FJ6057379	ASICS CORP	28,400.000	1,207,425.36	434,492.12	-772,933.24
	GTZF92001602	FJ6089018	C UYEMURA & CO LTD	7,300.000	414,155.71	504,183.77	90,028.06
	GTZF92001602	FJ6111770	SAIZERIYA CO LTD	70,800.000	1,790,389.77	2,411,935.90	621,546.13
	GTZF92001602	FJ6146503	BROTHER INDUSTRIES LTD	273,655.000	3,975,083.12	4,816,096.75	841,013.63
	GTZF92001602	FJ6163284	COCA-COLA BOTTLERS JAPAN HOLDI	17,900.000	188,740.43	224,445.49	35,705.06
	GTZF92001602	FJ6164431	CAC HOLDINGS CORP	31,892.000	371,373.89	371,141.52	-232.37
	GTZF92001602	FJ6172327	CANON INC	163,200.000	4,686,442.63	4,417,336.92	-269,105.71
	GTZF92001602	FJ6183555	CENTRAL JAPAN RAILWAY CO	148,800.000	3,771,239.33	3,212,622.23	-558,617.10
	GTZF92001602	FJ6190642	KEIYO BANK LTD/THE	14,100.000	51,898.84	76,960.09	25,061.25
	GTZF92001602	FJ6195609	CHUBU ELECTRIC POWER CO INC	395,226.000	4,804,455.95	4,670,674.15	-133,781.80
	GTZF92001602	FJ6197308	CITIZEN WATCH CO LTD	117,924.000	706,556.74	788,066.04	81,509.30
	GTZF92001602	FJ6250412	EXEDY CORP	52,888.000	884,790.37	969,251.70	84,461.33
	GTZF92001602	FJ6251022	SCREEN HOLDINGS CO LTD	158,566.000	8,908,263.37	14,293,218.05	5,384,954.68
	GTZF92001602	FJ6251444	DAIWA SECURITIES GROUP INC	583,700.000	3,355,477.62	4,452,318.27	1,096,840.65
	GTZF92001602	FJ6255692	DTS CORP	13,100.000	306,801.10	343,258.12	36,457.02
	GTZF92001602	FJ6268976	MINITUBISHI HC CAPITAL INC	52,600.000	316,348.78	347,265.95	30,917.17
	GTZF92001602	FJ6270949	DISCO CORP	23,400.000	8,192,712.28	8,879,373.58	686,661.30
	GTZF92001602	FJ6289782	CAWACHI LTD	65,700.000	1,014,739.91	1,200,783.32	186,043.41
	GTZF92001602	FJ6294493	ASKUL CORP	165,840.000	2,276,004.66	2,252,644.59	-23,360.07
	GTZF92001602	FJ6296555	GEO HOLDINGS CORP	197,249.000	2,493,333.12	2,051,458.32	-441,874.80
	GTZF92001602	FJ6300019	ADASTRIA CO LTD	44,800.000	932,371.24	1,012,358.60	79,987.36
	GTZF92001602	FJ6327707	EZAKI GLICO CO LTD	58,100.000	1,514,227.01	1,510,108.83	-4,118.18
	GTZF92001602	FJ6356367	FUJI ELECTRIC CO LTD	90,664.000	3,980,852.97	5,158,255.30	1,177,402.33
	GTZF92001602	FJ6356409	SUBARU CORP	1,547,750.000	29,008,353.14	32,810,068.55	3,801,715.41
	GTZF92001602	FJ6357563	FURUKAWA ELECTRIC CO LTD	201,055.000	3,515,612.87	5,091,993.59	1,576,380.72
	GTZF92001602	FJ6357605	FURUKAWA CO LTD	4,200.000	56,363.36	49,086.16	-7,277.20
	GTZF92001602	FJ6390929	NOMURA RESEARCH INSTITUTE LTD	65,400.000	1,843,372.60	1,838,079.12	-5,293.48
	GTZF92001602	FJ6398088	GUNMA BANK LTD/THE	141,600.000	517,670.01	904,035.83	386,365.82
	GTZF92001602	FJ6398708	GUNZE LTD	1,900.000	58,300.75	68,034.32	9,733.57
	GTZF92001602	FJ6408663	HANKYU HANSHIN HOLDINGS INC	89,100.000	2,952,768.44	2,367,359.25	-585,409.19
	GTZF92001602	FJ6408705	H2O RETAILING CORP	4,700.000	51,291.95	69,597.17	18,305.22
	GTZF92001602	FJ6408820	HANWA CO LTD	14,428.000	451,701.64	552,508.28	100,806.64
	GTZF92001602	FJ6419587	HEIWA CORP	12,800.000	221,665.32	164,873.81	-56,791.51
	GTZF92001602	FJ6419611	HEIWADO CO LTD	2,800.000	41,650.81	42,053.96	403.15
	GTZF92001602	FJ6421898	PAL GROUP HOLDINGS CO LTD	6,400.000	86,013.76	72,132.29	-13,881.47
	GTZF92001602	FJ6428901	HISAMITSU PHARMACEUTICAL CO IN	9,500.000	247,794.64	219,516.98	-28,277.66

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92001602	FJ6429107	HITACHI LTD	926,000.000	11,489,061.15	20,729,367.65	9,240,306.50
	GTZF92001602	FJ6429388	MAXELL LTD	34,900.000	386,100.92	387,054.59	953.67
	GTZF92001602	FJ6431327	HOKKAIDO ELECTRIC POWER CO INC	47,367.000	194,010.19	351,586.47	157,576.28
	GTZF92001602	FJ6433125	HOKURIKU ELECTRIC POWER CO	27,000.000	148,094.71	170,953.01	22,858.30
	GTZF92001602	FJ6437944	HORIBA LTD	4,894.000	278,704.20	394,903.16	116,198.96
	GTZF92001602	FJ6439817	HOSIDEN CORP	8,400.000	104,553.22	112,375.98	7,822.76
	GTZF92001602	FJ6451812	EIZO CORP	2,100.000	68,723.83	63,511.75	-5,212.08
	GTZF92001602	FJ6457009	IINO KAIUN KAISHA LTD	10,900.000	80,677.94	86,733.81	6,055.87
	GTZF92001602	FJ6466869	ISHIHARA SANGYO KAISHA LTD	49,902.000	495,395.10	503,797.40	8,402.30
	GTZF92001602	FJ6467107	ISUZU MOTORS LTD	255,300.000	3,279,486.15	3,382,098.18	102,612.03
	GTZF92001602	FJ6467826	ITOCHU ENEX CO LTD	7,700.000	67,498.53	72,806.79	5,308.26
	GTZF92001602	FJ6468147	ANEST IWATA CORP	161,170.000	1,372,343.72	1,647,168.26	274,824.54
	GTZF92001602	FJ6468204	IWATANI CORP	12,700.000	668,148.16	738,504.31	70,356.15
	GTZF92001602	FJ6470580	NIPPON SHOKUBAI CO LTD	50,400.000	471,284.13	503,342.05	32,057.92
	GTZF92001602	FJ6471430	JAFCO GROUP CO LTD	192,400.000	2,334,193.30	2,271,339.11	-62,854.19
	GTZF92001602	FJ6480753	KAGA ELECTRONICS CO LTD	13,100.000	577,348.01	469,893.09	-107,454.92
	GTZF92001602	FJ6481645	KAKEN PHARMACEUTICAL CO LTD	17,000.000	423,662.06	406,875.55	-16,786.51
	GTZF92001602	FJ6482668	KAMIGUMI CO LTD	124,000.000	2,829,501.40	2,553,848.13	-275,653.27
	GTZF92001602	FJ6482908	KANAMOTO CO LTD	13,100.000	212,094.94	241,542.96	29,448.02
	GTZF92001602	FJ6483468	KANEMATSU CORP	21,700.000	301,324.23	363,420.37	62,096.14
	GTZF92001602	FJ6483484	KANSAI ELECTRIC POWER CO INC/T	111,700.000	1,767,474.89	1,876,248.96	108,774.07
	GTZF92001602	FJ6485000	KYB CORP	23,700.000	826,429.54	798,545.34	-27,884.20
	GTZF92001602	FJ6487071	G-TEKT CORP	12,400.000	147,734.45	150,856.65	3,122.20
	GTZF92001602	FJ6494275	KITZ CORP	12,700.000	95,788.46	89,766.88	-6,021.58
	GTZF92001602	FJ6496254	KOMERI CO LTD	24,734.000	512,961.88	537,394.83	24,432.95
	GTZF92001602	FJ6496700	KONICA MINOLTA INC	1,261,000.000	3,845,119.36	3,489,973.97	-355,145.39
	GTZF92001602	FJ6497088	JTEKT CORP	612,048.000	5,526,153.48	4,259,528.49	-1,266,624.99
	GTZF92001602	FJ6499555	KYOWA KIRIN CO LTD	230,800.000	4,290,791.24	3,942,080.16	-348,711.08
	GTZF92001602	FJ6499803	KYUSHU ELECTRIC POWER CO INC	194,500.000	1,453,905.23	2,003,521.74	549,616.51
	GTZF92001602	FJ6504370	KOHNAN SHOJI CO LTD	52,300.000	1,286,314.52	1,357,407.09	71,092.57
	GTZF92001602	FJ6506268	LASERTEC CORP	414,400.000	79,841,840.28	92,973,370.37	13,131,530.09
	GTZF92001602	FJ6513124	TOKIO MARINE HOLDINGS INC	272,000.000	8,119,300.44	10,153,922.91	2,034,622.47
	GTZF92001602	FJ6543790	JFE HOLDINGS INC	103,300.000	1,566,735.97	1,486,952.35	-79,783.62
	GTZF92001602	FJ6550621	MRMAX HOLDINGS LTD	48,881.000	213,400.97	207,849.09	-5,551.88
	GTZF92001602	FJ6555703	MAKINO MILLING MACHINE CO LTD	26,707.000	1,030,918.11	1,120,677.95	89,759.84
	GTZF92001602	FJ6569654	MARUSAN SECURITIES CO LTD	68,284.000	213,628.37	459,726.31	246,097.94
	GTZF92001602	FJ6572641	MITSUI MATSUSHIMA HOLDINGS CO	20,600.000	370,567.66	649,272.68	278,705.02
	GTZF92001602	FJ6572708	PANASONIC HOLDINGS CORP	1,436,870.000	17,586,552.88	11,764,004.94	-5,822,547.94
	GTZF92001602	FJ6591807	CREDIT SAISON CO LTD	383,700.000	5,852,330.58	7,938,291.87	2,085,961.29
	GTZF92001602	FJ6597580	MITSUI OSK LINES LTD	29,300.000	797,625.19	877,579.28	79,954.09
	GTZF92001602	FJ6597648	MITSUI-SOKO HOLDINGS CO LTD	2,600.000	62,870.58	77,178.92	14,308.34
	GTZF92001602	FJ6598448	MITSUBISHI MOTORS CORP	1,504,452.000	4,719,775.35	4,145,052.48	-574,722.87
	GTZF92001602	FJ6602646	MORINAGA MILK INDUSTRY CO LTD	156,400.000	2,552,652.15	3,277,535.82	724,883.67

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92001602	FJ6611449	MUSASHINO BANK LTD/THE	4,100.000	61,669.49	83,473.21	21,803.72
	GTZF92001602	FJ6616505	SEIKO EPSON CORP	57,238.000	886,677.10	889,206.55	2,529.45
	GTZF92001602	FJ6619509	NGK INSULATORS LTD	180,900.000	2,214,421.65	2,316,635.64	102,213.99
	GTZF92001602	FJ6619640	NHK SPRING CO LTD	31,400.000	228,518.01	313,004.48	84,486.47
	GTZF92001602	FJ6619905	NACHI-FUJIKOSHI CORP	31,550.000	884,125.23	688,427.84	-195,697.39
	GTZF92001602	FJ6621521	NANTO BANK LTD/THE	46,200.000	908,983.97	1,023,890.36	114,906.39
	GTZF92001602	FJ6638327	NISHIO HOLDINGS CO LTD	2,600.000	60,981.77	66,753.70	5,771.93
	GTZF92001602	FJ6639556	NINTENDO CO LTD	68,900.000	3,808,849.70	3,664,729.67	-144,120.03
	GTZF92001602	FJ6639945	NIKKISO CO LTD	6,500.000	40,834.40	46,549.80	5,715.40
	GTZF92001602	FJ6640067	NIPPON GAS CO LTD	209,200.000	2,959,299.20	3,143,982.42	184,683.22
	GTZF92001602	FJ6640406	NEC CORP	3,448.000	203,112.89	283,903.77	80,790.88
	GTZF92001602	FJ6640562	NIPPON SHINYAKU CO LTD	25,800.000	1,048,529.36	522,062.68	-526,466.68
	GTZF92001602	FJ6640745	NIPPON CORP	31,200.000	397,838.56	452,890.72	55,052.16
	GTZF92001602	FJ6641024	NITTETSU MINING CO LTD	1,900.000	61,631.28	60,120.60	-1,510.68
	GTZF92001602	FJ6641040	NISSHIN OILLIO GROUP LTD/THE	1,500.000	41,715.98	45,132.41	3,416.43
	GTZF92001602	FJ6641545	NSK LTD	90,200.000	574,587.48	438,327.38	-136,260.10
	GTZF92001602	FJ6642329	NIKON CORP	57,200.000	731,137.56	578,187.26	-152,950.30
	GTZF92001602	FJ6642535	NIPPON SEIKI CO LTD	7,100.000	53,281.08	65,059.06	11,777.98
	GTZF92001602	FJ6642865	NISSAN MOTOR CO LTD	17,600,363.000	71,454,557.89	59,729,195.52	-11,725,362.37
	GTZF92001602	FJ6642923	NISSHINBO HOLDINGS INC	109,512.000	904,274.27	731,509.68	-172,764.59
	GTZF92001602	FJ6643103	NOMURA HOLDINGS INC	2,747,100.000	10,494,520.59	15,745,531.90	5,251,011.31
	GTZF92001602	FJ6643962	NIPPON YUSEN KK	231,300.000	7,523,186.04	6,732,230.67	-790,955.37
	GTZF92001602	FJ6651189	NTN CORP	3,453,700.000	6,935,467.06	6,876,912.45	-58,554.61
	GTZF92001602	FJ6656485	OGAKI KYORITSU BANK LTD/THE	20,800.000	272,375.87	295,849.81	23,473.94
	GTZF92001602	FJ6657947	OKASAN SECURITIES GROUP INC	365,800.000	1,501,391.84	1,814,673.67	313,281.83
	GTZF92001602	FJ6659661	HYAKUGO BANK LTD/THE	177,872.000	682,540.51	765,183.56	82,643.05
	GTZF92001602	FJ6661147	ORIX CORP	678,700.000	11,956,783.34	14,986,587.45	3,029,804.11
	GTZF92001602	FJ6661766	OSAKA GAS CO LTD	269,000.000	4,199,457.95	5,924,822.97	1,725,365.02
	GTZF92001602	FJ6662004	OSAKI ELECTRIC CO LTD	90,571.000	344,229.12	396,381.86	52,152.74
	GTZF92001602	FJ6683596	HOKUHOKU FINANCIAL GROUP INC	15,400.000	122,477.59	197,837.25	75,359.66
	GTZF92001602	FJ6687217	ALFRESA HOLDINGS CORP	587,900.000	8,761,452.42	8,051,372.19	-710,080.23
	GTZF92001602	FJ6689353	TOKYU CONSTRUCTION CO LTD	12,200.000	62,715.60	58,398.61	-4,316.99
	GTZF92001602	FJ6703402	PRIMA MEAT PACKERS LTD	55,500.000	826,457.55	821,838.89	-4,618.66
	GTZF92001602	FJ6711694	JAPAN PETROLEUM EXPLORATION CO	6,649.000	197,811.59	268,671.52	70,859.93
	GTZF92001602	FJ6738226	RICOH CO LTD	627,463.000	5,307,181.46	5,365,382.18	58,200.72
	GTZF92001602	FJ6744299	T&D HOLDINGS INC	564,100.000	8,429,379.17	9,848,780.85	1,419,401.68
	GTZF92001602	FJ6744547	MINATOPRI SHOKUHO CO LTD	2,800.000	73,708.49	95,039.17	21,330.68
	GTZF92001602	FJ6753597	YELLOW HAT LTD	8,700.000	116,474.74	124,393.89	7,919.15
	GTZF92001602	FJ6769833	SAKATA INX CORP	60,440.000	506,820.33	677,817.75	170,997.42
	GTZF92001602	FJ6772803	SAN-AI OBLI CO LTD	7,400.000	77,719.58	94,903.65	17,184.07
	GTZF92001602	FJ6775434	SANKYO CO LTD	1,263,500.000	10,147,526.71	13,714,230.09	3,566,703.38
	GTZF92001602	FJ6777570	SATO HOLDINGS CORP	15,160.000	207,538.37	203,094.62	-4,443.75
	GTZF92001602	FJ6793304	SEIKA CORP	17,489.000	238,252.60	480,550.68	242,298.08

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001602	FJ6793601 SUMITOMO SEIKA CHEMICALS CO LT	2,279.000	70,245.58	75,371.63	5,126.05
GTZF92001602	FJ6804036 SHIMAMURA CO LTD	77,600.000	3,717,399.09	3,528,325.34	-189,073.75
GTZF92001602	FJ6804341 SHIKOKU ELECTRIC POWER CO INC	74,800.000	507,895.77	641,700.87	133,805.10
GTZF92001602	FJ6805009 NS UNITED KAIUN KAISHA LTD	1,400.000	33,175.35	44,038.30	10,862.95
GTZF92001602	FJ6817897 SUNDRUG CO LTD	104,900.000	3,185,212.83	2,643,693.96	-541,518.87
GTZF92001602	FJ6818838 SODICK CO LTD	87,364.000	433,592.46	394,294.82	-39,297.64
GTZF92001602	FJ6841525 STAR MICRONICS CO LTD	103,548.000	1,282,732.10	1,357,595.03	74,862.93
GTZF92001602	FJ6858503 SUMITOMO BAKELITE CO LTD	106,542.000	2,199,246.12	3,114,263.93	915,017.81
GTZF92001602	FJ6858701 SUMITOMO ELECTRIC INDUSTRIES L	118,578.000	1,423,497.79	1,844,718.71	421,220.92
GTZF92001602	FJ6858735 SUMITOMO HEAVY INDUSTRIES LTD	152,427.000	3,645,121.45	3,961,813.39	316,691.94
GTZF92001602	FJ6858867 SUMITOMO FORESTRY CO LTD	756,265.000	17,969,607.89	24,056,994.27	6,087,386.38
GTZF92001602	FJ6865565 SUZUKEN CO LTD/AICHI JAPAN	22,100.000	598,313.87	671,682.85	73,368.98
GTZF92001602	FJ6870383 TAKARA HOLDINGS INC	178,094.000	1,523,599.91	1,207,886.10	-315,713.81
GTZF92001602	FJ6870409 TAKASHIMAYA CO LTD	248,900.000	4,021,016.04	4,189,337.10	168,321.06
GTZF92001602	FJ6870441 TAKEDA PHARMACEUTICAL CO LTD	302,900.000	9,517,740.32	7,855,892.27	-1,661,848.05
GTZF92001602	FJ6880507 TEIJIN LTD	205,000.000	2,044,539.27	1,703,235.77	-341,303.50
GTZF92001602	FJ6880929 TPR CO LTD	1,624.000	19,022.60	25,794.60	6,772.00
GTZF92001602	FJ6885076 TERUMO CORP	76,500.000	1,344,597.26	1,261,684.10	-82,913.16
GTZF92001602	FJ6894029 TOKAI RIKA CO LTD	231,883.000	3,412,426.83	3,110,801.48	-301,625.35
GTZF92001602	FJ6894870 TOKAI TOKYO FINANCIAL HOLDINGS	238,571.000	638,005.15	852,780.85	214,775.70
GTZF92001602	FJ6894920 TOPRE CORP	58,296.000	639,689.01	765,755.63	126,066.62
GTZF92001602	FJ6895166 TOBU RAILWAY CO LTD	46,200.000	1,252,393.93	777,898.19	-474,495.74
GTZF92001602	FJ6895224 TOHO GAS CO LTD	31,200.000	560,287.25	757,016.06	196,728.81
GTZF92001602	FJ6895265 TOHOKU ELECTRIC POWER CO INC	1,112,597.000	6,852,553.30	10,039,379.49	3,186,826.19
GTZF92001602	FJ6895406 TOKYO ELECTRIC POWER CO HOLDIN	189,600.000	691,446.05	1,020,959.37	329,513.32
GTZF92001602	FJ6895448 TOKYO GAS CO LTD	99,100.000	2,154,988.63	2,128,499.99	-26,488.64
GTZF92001602	FJ6895554 TOHO HOLDINGS CO LTD	16,100.000	294,853.83	420,765.89	125,912.06
GTZF92001602	FJ6895679 TOKYO ELECTRON LTD	295,900.000	69,768,265.43	64,198,124.13	-5,570,141.30
GTZF92001602	FJ6895760 TOKUYAMA CORP	83,791.000	1,314,717.11	1,536,897.62	222,180.51
GTZF92001602	FJ6897261 SHIBAURA MACHINE CO LTD	17,949.000	608,965.19	430,146.69	-178,818.50
GTZF92001602	FJ6900107 ARTIENCE CO LTD	11,253.000	169,338.04	235,049.61	65,711.57
GTZF92001602	FJ6900305 MAZDA MOTOR CORP	1,388,225.000	13,384,242.05	13,428,311.28	44,069.23
GTZF92001602	FJ6900545 TOYOTA INDUSTRIES CORP	24,104.000	2,179,847.65	2,032,641.85	-147,205.80
GTZF92001602	FJ6900552 TOYODA GOSEI CO LTD	143,800.000	2,708,157.72	2,528,523.62	-179,634.10
GTZF92001602	FJ6900586 TOYOTA TSUSHO CORP	220,464.000	3,629,783.79	4,292,510.66	662,726.87
GTZF92001602	FJ6900594 TOYOTA BOSHOKU CORP	338,000.000	5,510,249.13	4,476,619.53	-1,033,629.60
GTZF92001602	FJ6906708 TSUBAKIMOTO CHAIN CO	12,376.000	313,820.44	479,314.20	165,493.76
GTZF92001602	FJ6932209 WACOAL HOLDINGS CORP	113,300.000	2,265,843.08	3,166,709.02	900,865.94
GTZF92001602	FJ6986429 YOKOGAWA ELECTRIC CORP	33,300.000	610,659.32	805,277.90	194,618.58
GTZF92001602	FJ6988524 YUASA TRADING CO LTD	5,200.000	157,761.09	183,289.82	25,528.73
GTZF92001602	FJB02Q325 ELECTRIC POWER DEVELOPMENT CO	548,500.000	8,339,467.81	8,560,296.43	220,828.62
GTZF92001602	FJB0N9WZ5 UACJ CORP	4,700.000	88,416.64	112,343.03	23,926.39
GTZF92001602	FJB10RB16 INPEX CORP	565,338.000	6,250,458.86	8,318,755.92	2,068,297.06

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92001602	FJB1FF8P7	IDEMITSU KOSAN CO LTD	2,801,745.000	11,188,757.88	18,140,106.23	6,951,348.35
	GTZF92001602	FJB23TC16	J FRONT RETAILING CO LTD	1,078,900.000	10,400,740.31	11,251,117.70	850,377.39
	GTZF92001602	FJB249GF4	DOUTOR NICHIRETS HOLDINGS CO LT	4,800.000	69,526.85	66,840.73	-2,686.12
	GTZF92001602	FJB2Q4CS7	MS&AD INSURANCE GROUP HOLDINGS	3,300.000	56,513.08	73,340.17	16,827.09
	GTZF92001602	FJB3FD1T7	YAMABIKO CORP	1,700.000	18,288.15	24,116.62	5,828.47
	GTZF92001602	FJB3ZC076	MEGMILK SNOW BRAND CO LTD	6,900.000	93,187.11	111,568.45	18,381.34
	GTZF92001602	FJB5LTM91	OTSUKA HOLDINGS CO LTD	619,875.000	22,441,019.63	26,088,237.29	3,647,217.66
	GTZF92001602	FJB601QS7	DAI-ICHI LIFE HOLDINGS INC	265,497.000	5,029,444.38	7,093,784.24	2,064,339.86
	GTZF92001602	FJB627LW8	ENEOS HOLDINGS INC	9,827,734.000	33,616,988.30	50,501,088.64	16,884,100.34
	GTZF92001602	FJB62G7K0	SOMPO HOLDINGS INC	470,700.000	6,914,870.77	10,051,315.05	3,136,444.28
	GTZF92001602	FJBFGYQ40	DAISHI HOKUETSU FINANCIAL GROU	1,900.000	40,817.10	60,593.06	19,775.96
	GTZF92001602	FJBGLY5R5	WILL GROUP INC	51,502.000	392,318.12	316,964.95	-75,353.17
	GTZF92001602	FJBH0VTS4	MEBUKI FINANCIAL GROUP INC	150,300.000	355,225.22	585,278.64	230,053.42
	GTZF92001602	FJBKGHM17	MARUHA NICHIRO CORP	59,600.000	998,315.92	1,169,695.42	171,379.50
	GTZF92001602	FJBKSH60	NIPPON EXPRESS HOLDINGS INC	13,135.000	739,913.04	605,470.77	-134,442.27
	GTZF92001602	FJBKY6H33	SEIBU HOLDINGS INC	661,000.000	6,562,283.90	9,110,015.14	2,547,731.24
	GTZF92001602	FJBLGYF08	JUROKU FINANCIAL GROUP INC	5,900.000	126,747.84	174,769.99	48,022.15
	GTZF92001602	FJBVZ6XS5	UNITED SUPER MARKETS HOLDINGS	17,100.000	137,018.03	93,015.67	-44,002.36
	GTZF92001602	FJBYSJJ48	COSMO ENERGY HOLDINGS CO LTD	21,900.000	842,666.36	1,102,760.19	260,093.83
	GTZF92001602	FJBYT8140	JAPAN POST HOLDINGS CO LTD	4,406,928.000	32,053,495.06	43,696,694.82	11,643,199.76
	GTZF92001602	FJBYT8157	JAPAN POST INSURANCE CO LTD	43,200.000	657,591.13	838,164.88	180,573.75
	GTZF92001602	FLB3BQFC9	ALAMTRI RESOURCES INDONESIA TB	3,000,500.000	507,599.75	511,232.72	3,632.97
	GTZF92001602	FMB1VT039	YANGZIJANG SHIPBUILDING HOLDI	437,200.000	484,575.31	793,589.37	309,014.06
	GTZF92001602	FNB1VXJL8	GENTING BHD	277,000.000	240,946.97	276,559.62	35,612.65
	GTZF92001602	FPBQ13Z05	SEMIRARA MINING & POWER CORP	144,100.000	93,184.44	82,857.07	-10,327.37
	GTZF92001602	FZ6075805	BANK HAPOALIM BM	207,056.000	1,695,081.12	1,830,812.10	135,730.98
	GTZF92001602	FZ6076423	BANK LEUMI LE-ISRAEL BM	863,703.000	6,421,419.26	7,038,565.01	617,145.75
	GTZF92001602	FZ6098039	BEZEQ THE ISRAELI TELECOMMUNIC	761,474.000	928,719.42	856,233.77	-72,485.65
	GTZF92001602	FZ6123811	FIRST INTERNATIONAL BANK OF IS	8,408.000	381,042.40	318,714.80	-62,327.60
	GTZF92001602	FZ6410705	HAREL INSURANCE INVESTMENTS &	20,235.000	144,642.73	162,376.31	17,733.58
	GTZF92001602	FZ6451279	ISRAEL DISCOUNT BANK LTD	207,184.000	994,101.79	1,033,390.15	39,288.36
	GTZF92001602	FZ6455536	ICL GROUP LTD	174,913.000	947,399.27	757,281.54	-190,117.73
	GTZF92001602	FZ6647132	NICE LTD	13,333.000	2,569,854.82	2,180,521.69	-389,333.13
	GTZF92001602	FZ6889676	ISRAEL CORP LTD	572.000	149,683.83	127,861.86	-21,821.97
	GTZF92001602	FZ6916701	MIZRAHI TEFAHOT BANK LTD	65,470.000	2,186,655.78	2,217,554.68	30,898.90
	GTZF92001602	FZB1S0581	OIL REFINERIES LTD	304,990.000	86,953.32	70,434.62	-16,518.70
	GTZF92001602	G02602103	AMDOCS LTD	34,500.000	3,438,683.13	2,722,740.00	-715,943.13
	GTZF92001602	G3421J106	FERGUSON PLC	82,666.000	13,000,881.82	16,008,270.90	3,007,389.08
	GTZF92001602	G5960L103	MEDTRONIC PLC	671,055.000	55,554,041.88	52,818,739.05	-2,735,302.83
	GTZF92001602	G61188127	LIBERTY GLOBAL LTD	48,153.000	855,678.81	859,531.05	3,852.24
	GTZF92001602	G7709Q104	ROYALTY PHARMA PLC	130,595.000	4,091,205.23	3,443,790.15	-647,415.08
	GTZF92001602	G81276100	SIGNET JEWELERS LTD	288,584.000	18,839,148.56	25,851,354.72	7,012,206.16
	GTZF92001602	G89479102	TORM PLC	42,594.000	1,383,908.41	1,651,369.38	267,460.97

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001602	H50430232	LOGITECH INTERNATIONAL SA	103,711.000	8,254,650.72	10,047,521.68	1,792,870.96
GTZF92001602	IC7440626	ERSTE GROUP BANK AG	8,219.000	300,687.24	388,285.92	87,598.68
GTZF92001602	ICBD3CQ16	MONETA MONEY BANK AS	169,302.000	733,525.38	740,417.33	6,891.95
GTZF92001602	KSBDVPYN1	OLD MUTUAL LTD	801,730.000	520,209.13	543,999.71	23,790.58
GTZF92001602	L8681T102	SPOTIFY TECHNOLOGY SA	199,696.000	32,439,661.50	62,662,607.84	30,222,946.34
GTZF92001602	LB2328592	BANCO DO BRASIL SA	4,830,800.000	24,784,888.05	23,160,565.66	-1,624,322.39
GTZF92001602	LB2682360	PETROLEO BRASILEIRO SA	521,400.000	3,583,003.73	3,784,865.83	201,862.10
GTZF92001602	LBB00FM87	BANCO BRADESCO SA	1,040,200.000	3,163,294.77	2,097,460.59	-1,065,834.18
GTZF92001602	LBB0FHTN7	ULTRAPAR PARTICIPACOES SA	256,800.000	1,009,313.43	1,000,486.46	-8,826.97
GTZF92001602	LBB4V5RY5	BANCO SANTANDER BRASIL SA	1,180,600.000	7,518,248.75	5,860,011.70	-1,658,237.05
GTZF92001602	LBB9N3SQ4	BB SEGURIDADE PARTICIPACOES SA	1,487,900.000	9,669,136.08	8,834,527.62	-834,608.46
GTZF92001602	LBBPBLV87	VIBRA ENERGIA SA	1,000.000	4,356.51	3,766.35	-590.16
GTZF92001602	M53213100	ICL GROUP LTD	169,050.000	847,722.61	723,534.00	-124,188.61
GTZF92001602	M6158M104	ITURAN LOCATION AND CONTROL LT	2,153.000	63,914.70	53,049.92	-10,864.78
GTZF92001602	M98068105	WIX.COM LTD	8,082.000	632,335.68	1,285,603.74	653,268.06
GTZF92001602	NC2141942	DESCARTES SYS GROUP INC	118,920.000	9,130,606.12	11,519,600.99	2,388,994.87
GTZF92001602	NCB15C4L4	CONSTELLATION SOFTWARE INC	1,131.000	2,345,984.17	3,258,132.99	912,148.82
GTZF92001602	NCBD9P7F5	FRONTERA ENERGY CORP	6,423.000	53,442.08	38,255.89	-15,186.19
GTZF92001602	NCBJ2L578	CGI INC CL A SUB VTG	16,515.000	1,610,654.82	1,648,060.26	37,405.44
GTZF92001602	NCBR52TP3	CONSTELLATION SOFTWARE INC WT 31-MAR-2040	3,432.000	0.00	0.00	0.00
GTZF92001602	NCBZ57CN7	CES ENERGY SOLUTIONS CORP	44,426.000	123,052.47	249,994.67	126,942.20
GTZF92001602	SD4588820	DANSKE BANK A/S	121,727.000	3,134,073.49	3,630,012.44	495,938.95
GTZF92001602	SDB0386J3	JYSKE BANK A/S	42,499.000	3,146,272.13	3,383,697.80	237,425.67
GTZF92001602	SDB1WP651	D/S NORDEN A/S	19,531.000	1,011,815.49	851,053.32	-160,762.17
GTZF92001602	SDB44XTX3	PANDORA A/S	16,868.000	1,704,940.41	2,547,823.87	842,883.46
GTZF92001602	SDBBL4QM9	MATAS A/S	5,756.000	84,844.88	95,958.15	11,113.27
GTZF92001602	SDBGJRHX6	NORDEA BANK ABP	20,319.000	226,631.87	242,547.81	15,915.94
GTZF92001602	SDBZ3CNK5	TORM PLC	4,695.000	112,957.65	183,530.22	70,572.57
GTZF92001602	SF5902942	NOKIA OYJ	592,016.000	2,026,738.57	2,257,843.87	231,105.30
GTZF92001602	SFBFM0SV0	NORDEA BANK ABP	3,314,265.000	37,150,368.88	39,481,185.96	2,330,817.08
GTZF92001602	SN5208244	KONGSBERG GRUPPEN ASA	6,167.000	281,020.71	503,901.38	222,880.67
GTZF92001602	SN5258249	SUBSEA 7 SA	22,028.000	286,675.79	415,423.56	128,747.77
GTZF92001602	SNB15GGN9	DNO ASA	468,235.000	421,260.64	489,893.20	68,632.56
GTZF92001602	SNB1L95G4	AKER BP ASA	173,082.000	4,638,397.23	4,424,787.06	-213,610.17
GTZF92001602	SNB4PKZG6	STOLT-NIELSEN LTD	1,870.000	47,650.87	88,692.18	41,041.31
GTZF92001602	SNB55WMQ1	WALLENIIUS WILHELMSEN ASA	9,315.000	64,644.33	95,271.52	30,627.19
GTZF92001602	SNBF20GN6	MPC CONTAINER SHIPS ASA	49,033.000	83,799.88	103,661.22	19,861.34
GTZF92001602	SNBGLPC93	BW LPG LTD	13,866.000	138,743.48	258,241.63	119,498.15
GTZF92001602	SNBJK0P81	HAFNIA LTD	33,706.000	166,561.91	283,956.63	117,394.72
GTZF92001602	SNBMFDP25	HOEGH AUTOLINERS ASA	13,316.000	98,688.76	157,328.27	58,639.51
GTZF92001602	SNBMHDM59	FRONTLINE PLC	8,890.000	175,227.23	233,532.10	58,304.87
GTZF92001602	SS4813340	SKANDINAVISKA ENSKILDA BANKEN	347,905.000	4,574,704.96	5,141,275.19	566,570.23
GTZF92001602	SS4846522	SWEDBANK AB	510,024.000	9,284,148.47	10,503,695.34	1,219,546.87

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92001602	SS5687438	H & M HENNES & MAURITZ AB	46,380.000	795,149.51	734,226.64	-60,922.87
	GTZF92001602	SS5959373	TELEFONAKTIEBOLAGET LM ERICSSO	1,829,397.000	9,849,441.90	11,366,576.89	1,517,134.99
	GTZF92001602	SS5978381	TELIA CO AB	555,974.000	1,161,223.32	1,492,544.13	331,320.81
	GTZF92001602	SSB17H3F5	SSAB AB	56,598.000	402,848.80	307,622.22	-95,226.58
	GTZF92001602	SSBDHFV61	ACADEMEDIA AB	9,379.000	45,862.15	45,787.08	-75.07
	GTZF92001602	SSBMV7PQ6	INVESTOR AB	58,733.000	1,122,052.01	1,609,442.37	487,390.36
	GTZF92001602	SSBXDZ9Q8	SVENSKA HANDELSBANKEN AB	1,253,660.000	11,467,371.89	11,950,385.92	483,014.03
	GTZF92001602	SSBYZF9J2	NORDEA BANK ABP	2,836,125.000	31,985,851.25	33,770,406.84	1,784,555.59
	GTZF92001802	00206R102	AT&T INC	41,584.000	648,110.34	794,670.24	146,559.90
	GTZF92001802	00258W108	AARON'S CO INC/THE	63,229.000	894,058.06	631,025.42	-263,032.64
	GTZF92001802	002896207	ABERCROMBIE & FITCH CO	28,900.000	1,177,370.46	5,139,576.00	3,962,205.54
	GTZF92001802	00724F101	ADOBE INC	79,514.000	39,045,780.12	44,173,207.56	5,127,427.44
	GTZF92001802	00971T101	AKAMAI TECHNOLOGIES INC	67,434.000	6,060,293.58	6,074,454.72	14,161.14
	GTZF92001802	02005N100	ALLY FINANCIAL INC	316,376.000	10,611,200.45	12,550,635.92	1,939,435.47
	GTZF92001802	032095101	AMPHENOL CORP	40,710.000	2,645,362.35	2,742,632.70	97,270.35
	GTZF92001802	038222105	APPLIED MATERIALS INC	8,661.000	1,801,144.27	2,043,909.39	242,765.12
	GTZF92001802	03938L203	ARCELORMITTAL SA	219,689.000	5,451,659.15	5,037,468.77	-414,190.38
	GTZF92001802	052769106	AUTODESK INC	23,041.000	4,714,419.01	5,701,495.45	987,076.44
	GTZF92001802	05946K101	BANCO BILBAO VIZCAYA ARGENTARI ADR	64,816.000	497,786.88	650,104.48	152,317.60
	GTZF92001802	06738E204	BARCLAYS PLC ADR	11,565.000	90,900.90	123,861.15	32,960.25
	GTZF92001802	09857L108	BOOKING HOLDINGS INC	4,612.000	12,779,357.35	18,270,438.00	5,491,080.65
	GTZF92001802	127387108	CADENCE DESIGN SYSTEMS INC	429.000	76,675.29	132,024.75	55,349.46
	GTZF92001802	14040H105	CAPITAL ONE FINANCIAL CORP	49,134.000	5,591,586.54	6,802,602.30	1,211,015.76
	GTZF92001802	15101Q207	CELESTICA INC	11,940.000	173,130.00	684,520.20	511,390.20
	GTZF92001802	15135B101	CENTENE CORP	1,115.000	75,206.75	73,924.50	-1,282.25
	GTZF92001802	169656105	CHIPOTLE MEXICAN GRILL INC	46,150.000	1,974,297.00	2,891,297.50	917,000.50
	GTZF92001802	192446102	COGNIZANT TECHNOLOGY SOLUTIONS	25,618.000	1,693,370.22	1,742,024.00	48,653.78
	GTZF92001802	204166102	COMMVAULT SYSTEMS INC	7,924.000	575,534.08	963,320.68	387,786.60
	GTZF92001802	254709108	DISCOVER FINANCIAL SERVICES	67,154.000	8,129,895.72	8,784,414.74	654,519.02
	GTZF92001802	25609L105	DOCEBO INC	2,510.000	98,969.30	96,961.30	-2,008.00
	GTZF92001802	26874R108	ENI SPA ADR	12,102.000	348,416.58	372,620.58	24,204.00
	GTZF92001802	29446M102	EQUINOR ASA ADR	2,313.000	67,562.73	66,059.28	-1,503.45
	GTZF92001802	30212P303	EXPEDIA GROUP INC	83,711.000	12,494,817.51	10,546,748.89	-1,948,068.62
	GTZF92001802	30303M102	META PLATFORMS INC	114,988.000	34,539,203.62	57,979,249.36	23,440,045.74
	GTZF92001802	320517105	FIRST HORIZON CORP	38,607.000	523,975.49	608,832.39	84,856.90
	GTZF92001802	344849104	FOOT LOCKER INC	95,213.000	2,410,816.31	2,372,707.96	-38,108.35
	GTZF92001802	345370860	FORD MOTOR CO	2,013,921.000	27,619,125.69	25,254,569.34	-2,364,556.35
	GTZF92001802	34959E109	FORTINET INC	134,504.000	10,526,788.91	8,106,556.08	-2,420,232.83
	GTZF92001802	35671D857	FREPORT-MCMORAN INC	637,751.000	31,319,111.50	30,994,698.60	-324,412.90
	GTZF92001802	36237H101	G-III APPAREL GROUP LTD	48,850.000	1,541,852.16	1,322,369.50	-219,482.66
	GTZF92001802	364760108	GAP INC/THE	364,237.000	3,252,636.41	8,701,621.93	5,448,985.52
	GTZF92001802	37045V100	GENERAL MOTORS CO	60,855.000	2,237,082.86	2,827,323.30	590,240.44
	GTZF92001802	371532102	GENESCO INC	88,003.000	2,203,595.12	2,275,757.58	72,162.46

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	GTZF92001802	42824C109 HEWLETT PACKARD ENTERPRISE CO	179,078.000	3,008,510.40	3,791,081.26	782,570.86
	GTZF92001802	45168D104 IDEXX LABORATORIES INC	894.000	445,885.77	435,556.80	-10,328.97
	GTZF92001802	452308109 ILLINOIS TOOL WORKS INC	309.000	77,299.44	73,220.64	-4,078.80
	GTZF92001802	461202103 INTUIT INC	3,891.000	1,782,817.29	2,557,204.11	774,386.82
	GTZF92001802	46591M109 JOYY INC ADR	7,481.000	296,715.04	225,103.29	-71,611.75
	GTZF92001802	48241A105 KB FINANCIAL GROUP INC ADR	2,623.000	95,477.20	148,488.03	53,010.83
	GTZF92001802	48666K109 KB HOME	108,071.000	5,588,351.41	7,584,422.78	1,996,071.37
	GTZF92001802	493267108 KEYCORP	85,547.000	905,038.50	1,215,622.87	310,584.37
	GTZF92001802	49338L103 KEYSIGHT TECHNOLOGIES INC	10,723.000	1,797,395.32	1,466,370.25	-331,025.07
	GTZF92001802	512807108 LAM RESEARCH CORP	41,152.000	40,074,922.47	43,820,707.20	3,745,784.73
	GTZF92001802	526057104 LENNAR CORP	17,715.000	2,025,532.84	2,654,947.05	629,414.21
	GTZF92001802	531229789 LIBERTY MEDIA CORP-LIBERTY SIR	87,785.000	2,249,709.00	1,945,315.60	-304,393.40
	GTZF92001802	539439109 LLOYDS BANKING GROUP PLC ADR	947,992.000	2,085,582.40	2,588,018.16	502,435.76
	GTZF92001802	550021109 LULULEMON ATHLETICA INC	311.000	117,713.50	92,895.70	-24,817.80
	GTZF92001802	55305B101 M/I HOMES INC	5,887.000	513,287.53	719,038.18	205,750.65
	GTZF92001802	55354G100 MSCI INC	19,302.000	9,058,235.58	9,298,738.50	240,502.92
	GTZF92001802	55616P104 MACY'S INC	19,143.000	307,245.15	367,545.60	60,300.45
	GTZF92001802	562750109 MANHATTAN ASSOCIATES INC	2,604.000	587,003.02	642,354.72	55,351.70
	GTZF92001802	57636Q104 MASTERCARD INC	113,480.000	44,631,684.00	50,062,836.80	5,431,152.80
	GTZF92001802	57637H103 MASTERCRAFT BOAT HOLDINGS INC	8,800.000	269,720.00	166,144.00	-103,576.00
	GTZF92001802	58733R102 MERCADOLIBRE INC	39,204.000	67,108,703.73	64,427,853.60	-2,680,850.13
	GTZF92001802	595112103 MICRON TECHNOLOGY INC	23,184.000	3,237,830.37	3,049,391.52	-188,438.85
	GTZF92001802	60855R100 MOLINA HEALTHCARE INC	1.000	301.23	297.30	-3.93
	GTZF92001802	64110D104 NETAPP INC	1,047.000	79,990.80	134,853.60	54,862.80
	GTZF92001802	64110L106 NETFLIX INC	19,687.000	12,434,088.17	13,286,362.56	852,274.39
	GTZF92001802	653656108 NICE LTD ADR	37,445.000	7,436,825.86	6,439,416.65	-997,409.21
	GTZF92001802	67066G104 NVIDIA CORP	644,490.000	27,740,464.82	79,620,294.60	51,879,829.78
	GTZF92001802	68268W103 ONEMAIN HOLDINGS INC	102,119.000	5,044,241.10	4,951,750.31	-92,490.79
	GTZF92001802	693656100 PVH CORP	66,191.000	6,180,500.96	7,007,641.17	827,140.21
	GTZF92001802	71654V408 PETROLEO BRASILEIRO SA ADR	6,567.000	90,821.61	95,155.83	4,334.22
	GTZF92001802	722304102 PDD HOLDINGS INC ADR	176,135.000	17,749,826.07	23,417,148.25	5,667,322.18
	GTZF92001802	745867101 PULTEGROUP INC	43,135.000	3,629,097.39	4,749,163.50	1,120,066.11
	GTZF92001802	751212101 RALPH LAUREN CORP	24,410.000	3,009,753.00	4,273,214.60	1,263,461.60
	GTZF92001802	7591EP100 REGIONS FINANCIAL CORP	82,102.000	1,418,800.81	1,645,324.08	226,523.27
	GTZF92001802	79466L302 SALESFORCE INC	46,116.000	9,872,028.63	11,856,423.60	1,984,394.97
	GTZF92001802	81141R100 SEA LTD ADR	66,600.000	4,874,870.14	4,756,572.00	-118,298.14
	GTZF92001802	824889109 SHOE CARNIVAL INC	86,622.000	2,033,884.56	3,195,485.58	1,161,601.02
	GTZF92001802	82509L107 SHOPIFY INC	141,792.000	10,777,437.43	9,365,361.60	-1,412,075.83
	GTZF92001802	830566105 SKECHERS USA INC	59,490.000	3,132,743.40	4,111,948.80	979,205.40
	GTZF92001802	845467109 SOUTHWESTERN ENERGY CO	56,382.000	372,332.41	379,450.86	7,118.45
	GTZF92001802	87165B103 SYNCHRONY FINANCIAL	10,858.000	368,303.36	512,389.02	144,085.66
	GTZF92001802	874039100 TAIWAN SEMICONDUCTOR MANUFACTU ADR	7,708.000	1,326,307.68	1,339,727.48	13,419.80
	GTZF92001802	87724P106 TAYLOR MORRISON HOME CORP	5,195.000	253,360.15	288,010.80	34,650.65

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92001802	88033G407	TENET HEALTHCARE CORP	19,484.000	1,430,351.17	2,591,956.52	1,161,605.35
	GTZF92001802	881624209	TEVA PHARMACEUTICAL INDUSTRIES ADR	106,820.000	1,817,176.96	1,735,825.00	-81,351.96
	GTZF92001802	882681109	TEXAS ROADHOUSE INC	561.000	62,989.08	96,329.31	33,340.23
	GTZF92001802	89832Q109	TRUIST FINANCIAL CORP	2,155.000	65,404.25	83,721.75	18,317.50
	GTZF92001802	917047102	URBAN OUTFITTERS INC	191,096.000	6,288,889.10	7,844,490.80	1,555,601.70
	GTZF92001802	91913Y100	VALERO ENERGY CORP	37,152.000	4,354,602.59	5,823,947.52	1,469,344.93
	GTZF92001802	92340V107	VEREN INC	130,000.000	1,003,143.35	1,023,100.00	19,956.65
	GTZF92001802	92343E102	VERISIGN INC	1,985.000	448,550.45	352,933.00	-95,617.45
	GTZF92001802	92763W103	VIPSHOP HOLDINGS LTD ADR	4,337.000	71,560.50	56,467.74	-15,092.76
	GTZF92001802	98311A105	WYNDHAM HOTELS & RESORTS INC	1,177.000	80,706.89	87,098.00	6,391.11
	GTZF92001802	98923K103	ZEEKR INTELLIGENT TECHNOLOGY H ADR	84.353	1,841.43	1,589.21	-252.22
	GTZF92001802	EA5289833	ERSTE GROUP BANK AG	5,660.000	198,157.68	268,364.49	70,206.81
	GTZF92001802	EA5699379	WIENERBERGER AG	2,205.000	67,454.57	73,164.94	5,710.37
	GTZF92001802	EAB0704T7	RAIFFEISEN BANK INTERNATIONAL	3,616.000	57,282.21	62,859.77	5,577.56
	GTZF92001802	ED4031974	ADIDAS AG	36,028.000	7,092,126.76	8,610,701.01	1,518,574.25
	GTZF92001802	ED4598584	CONTINENTAL AG	10,396.000	783,734.69	589,407.20	-194,327.49
	GTZF92001802	ED5117384	BILFINGER SE	4,654.000	180,861.05	244,907.09	64,046.04
	GTZF92001802	ED5727976	SIEMENS AG	10,854.000	1,639,949.58	2,020,845.59	380,896.01
	GTZF92001802	ED5889503	INFINEON TECHNOLOGIES AG	69,584.000	2,753,913.13	2,558,352.05	-195,561.08
	GTZF92001802	EDB88MHC8	HUGO BOSS AG	1,913.000	149,309.92	85,639.27	-63,670.65
	GTZF92001802	EE5501908	BANCO BILBAO VIZCAYA ARGENTARI	217,759.000	1,670,627.89	2,182,599.77	511,971.88
	GTZF92001802	EE5669358	REPSOL SA	3,768.000	54,798.14	59,505.15	4,707.01
	GTZF92001802	EE5705947	BANCO SANTANDER SA	23,141.000	85,460.53	107,402.32	21,941.79
	GTZF92001802	EEB283W91	CAIXABANK SA	45,336.000	187,310.99	240,174.73	52,863.74
	GTZF92001802	EF4380426	PUBLICIS GROUPE SA	3,155.000	252,994.72	336,040.67	83,045.95
	GTZF92001802	EF5962339	STMICROELECTRONICS NV	25,344.000	1,293,371.67	1,001,343.06	-292,028.61
	GTZF92001802	EF5966512	SOCIETE GENERALE SA	131,837.000	3,596,347.24	3,097,215.00	-499,132.24
	GTZF92001802	EFB15C551	TOTALENERGIES SE	159,202.000	10,056,611.53	10,635,040.26	578,428.73
	GTZF92001802	EFBLGWF92	VALLOUREC SACA	42,737.000	520,303.94	670,790.50	150,486.56
	GTZF92001802	EFBMD8F96	STELLANTIS NV	72,924.000	2,105,249.94	1,444,015.74	-661,234.20
	GTZF92001802	EI4116097	BPER BANCA SPA	1,926,397.000	6,465,216.70	9,747,052.07	3,281,835.37
	GTZF92001802	EI5962341	STMICROELECTRONICS NV	67,244.000	3,285,395.29	2,657,535.41	-627,859.88
	GTZF92001802	EI7145051	ENI SPA	5,898.000	84,822.46	90,734.24	5,911.78
	GTZF92001802	EIB019M67	AZIMUT HOLDING SPA	375.000	8,177.85	8,849.98	672.13
	GTZF92001802	EIBLLJ384	ANIMA HOLDING SPA	17,844.000	66,346.27	89,119.27	22,773.00
	GTZF92001802	EIBNGN9Z1	FINECOBANK BANCA FINECO SPA	168,956.000	2,788,035.30	2,520,614.01	-267,421.29
	GTZF92001802	EIBYMD5K9	BANCO BPM SPA	353,525.000	1,639,207.04	2,278,646.98	639,439.94
	GTZF92001802	EN5165290	ASM INTERNATIONAL NV	20,413.000	12,004,267.28	15,572,498.99	3,568,231.71
	GTZF92001802	ENB929F49	ASML HOLDING NV	14,860.000	14,430,766.41	15,356,046.86	925,280.45
	GTZF92001802	ENBYPBS65	ARCELORMITTAL SA	364,747.000	9,167,783.78	8,353,909.05	-813,874.73
	GTZF92001802	ENBZ1HM46	ADYEN NV	1,619.000	2,558,413.75	1,931,583.73	-626,830.02
	GTZF92001802	EPB1FW752	GALP ENERGIA SGPS SA	7,674.000	89,751.42	162,189.30	72,437.88
	GTZF92001802	EPBZCNN37	BANCO COMERCIAL PORTUGUES SA	832,153.000	199,370.21	300,200.07	100,829.86

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92001802	ESB18ZRK2	LOGITECH INTERNATIONAL SA	21,944.000	1,936,520.24	2,122,604.58	186,084.34
	GTZF92001802	ESBF41XY3	LANDIS+GYR GROUP AG	3,613.000	310,153.02	291,902.74	-18,250.28
	GTZF92001802	ESBPF0548	AMS-OSRAM AG	136,024.000	312,319.57	188,384.01	-123,935.56
	GTZF92001802	ETB03MN79	AKBANK TAS	1,324,123.000	1,834,059.40	2,586,974.45	752,915.05
	GTZF92001802	ETB03N0C1	HACI OMER SABANCI HOLDING AS	72,726.000	182,158.11	214,072.90	31,914.79
	GTZF92001802	EX0718877	RIO TINTO PLC	4,502.000	285,350.96	295,987.78	10,636.82
	GTZF92001802	EX0798051	BP PLC	50,888.000	296,536.22	305,684.38	9,148.16
	GTZF92001802	EX0870611	LLOYDS BANKING GROUP PLC	21,284,113.000	11,795,260.93	14,727,932.35	2,932,671.42
	GTZF92001802	EX3134866	BARCLAYS PLC	149,807.000	292,123.15	395,596.08	103,472.93
	GTZF92001802	EXB1XZS89	ANGLO AMERICAN PLC	56,462.000	1,937,137.46	1,785,767.83	-151,369.63
	GTZF92001802	EXB61TVQ3	INCHCAPE PLC	39,856.000	393,966.45	374,841.85	-19,124.60
	GTZF92001802	EXBDVPYQ0	OLD MUTUAL LTD	405,122.000	261,646.35	270,396.58	8,750.23
	GTZF92001802	EXBP6MXD8	SHELL PLC	7,596.000	226,219.32	272,123.62	45,904.30
	GTZF92001802	FH6015645	ANGANG STEEL CO LTD HK/00347	232,498.000	60,819.86	36,330.60	-24,489.26
	GTZF92001802	FH6264045	CHINA TAIPING INSURANCE HOLDIN HK/00966	94,317.000	97,968.56	96,402.09	-1,566.47
	GTZF92001802	FH6531823	GEELY AUTOMOBILE HOLDINGS LTD HK/00175	1,858,000.000	2,403,439.37	2,091,838.51	-311,600.86
	GTZF92001802	FH6579012	SINOTRANS LTD HK/00598	151,159.000	53,815.89	73,571.77	19,755.88
	GTZF92001802	FH6586538	YUE YUEN INDUSTRIAL HOLDINGS L HK/00551	42,248.000	55,205.00	81,710.27	26,505.27
	GTZF92001802	FH6659111	ORIENT OVERSEAS INTERNATIONAL HK/00316	5,319.000	71,335.39	86,317.76	14,982.37
	GTZF92001802	FH6743956	WEICHAI POWER CO LTD HK/02338	546,986.000	795,930.69	1,046,695.55	250,764.86
	GTZF92001802	FH6928565	VTECH HOLDINGS LTD HK/00303	40,600.000	266,294.06	303,691.37	37,397.31
	GTZF92001802	FHB09N7M1	CHINA SHENHUA ENERGY CO LTD HK/01088	16,344.000	49,950.08	75,257.68	25,307.60
	GTZF92001802	FHB0J2D49	BAIDU INC HK/09888	204,625.000	3,467,600.75	2,234,326.57	-1,233,274.18
	GTZF92001802	FHB0PH5N6	DONGFENG MOTOR GROUP CO LTD HK/00489	426,000.000	194,609.91	121,676.87	-72,933.04
	GTZF92001802	FHB1G1QD8	INDUSTRIAL & COMMERCIAL BANK O HK/01398	152,000.000	72,401.51	90,334.81	17,933.30
	GTZF92001802	FHB1JNK84	CHINA COAL ENERGY CO LTD HK/01898	170,409.000	126,557.48	199,058.60	72,501.12
	GTZF92001802	FHB1VRCG2	CMOC GROUP LTD HK/03993	218,175.000	114,146.12	199,524.75	85,378.63
	GTZF92001802	FHB2Q5H53	CHINA PACIFIC INSURANCE GROUP HK/02601	27,772.000	71,763.65	67,799.05	-3,964.60
	GTZF92001802	FHB5730Z4	NEW CHINA LIFE INSURANCE CO LT HK/01336	43,690.000	115,126.27	83,380.00	-31,746.27
	GTZF92001802	FHB71SXC6	HAITONG SECURITIES CO LTD HK/06837	81,354.000	49,830.18	37,825.01	-12,005.17
	GTZF92001802	FHBLC90T4	KUAISHOU TECHNOLOGY HK/01024	212,800.000	1,659,832.98	1,257,873.30	-401,959.68
	GTZF92001802	FHBLHKZ0	WH GROUP LTD HK/00288	91,031.000	48,206.96	59,930.24	11,723.28
	GTZF92001802	FHBMW5M07	LI AUTO INC HK/02015	27,300.000	555,979.74	245,816.79	-310,162.95
	GTZF92001802	FHBMX5ZW2	SCICLONE PHARMACEUTICALS HOLDI HK/06600	282,000.000	485,866.90	676,158.52	190,291.62
	GTZF92001802	FHBW4NKK5	GF SECURITIES CO LTD HK/01776	47,150.000	65,100.04	39,073.25	-26,026.79
	GTZF92001802	FHBW9P811	CK HUTCHISON HOLDINGS LTD HK/00001	8,633.000	52,712.79	41,354.89	-11,357.90
	GTZF92001802	FJ6270949	DISCO CORP	38,500.000	14,157,950.31	14,609,225.76	451,275.45
	GTZF92001802	FMBDRTVP5	GENTING SINGAPORE LTD	276,739.000	192,215.36	176,631.06	-15,584.30
	GTZF92001802	FNB1VXJL8	GENTING BHD	460,500.000	457,340.55	459,767.89	2,427.34
	GTZF92001802	FZ6219643	DELEK GROUP LTD	1,620.000	225,808.89	171,107.98	-54,700.91
	GTZF92001802	FZ6889676	ISRAEL CORP LTD	406.000	106,244.12	90,755.10	-15,489.02
	GTZF92001802	G02602103	AMDOCS LTD	1,230.000	121,585.50	97,071.60	-24,513.90
	GTZF92001802	G21082105	CHINA YUCHAI INTERNATIONAL LTD	24,268.000	256,110.70	220,838.80	-35,271.90



Schedule of Investments at End of Plan Year at Revalued Cost

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001802	G29183103	EATON CORP PLC	6,856.000	2,310,205.66	2,149,698.80	-160,506.86
GTZF92001802	G61188101	LIBERTY GLOBAL LTD CL A	40,091.000	670,407.65	698,786.13	28,378.48
GTZF92001802	G8994E103	TRANE TECHNOLOGIES PLC	8,348.000	2,742,436.84	2,745,907.64	3,470.80
GTZF92001802	L8681T102	SPOTIFY TECHNOLOGY SA	38,798.000	6,547,014.68	12,174,424.42	5,627,409.74
GTZF92001802	M2682V108	CYBERARK SOFTWARE LTD	15,523.000	3,145,179.47	4,244,298.66	1,099,119.19
GTZF92001802	M98068105	WIX.COM LTD	9,252.000	736,166.90	1,471,715.64	735,548.74
GTZF92001802	N07059210	ASML HOLDING NV	2,927.000	2,656,845.59	2,993,530.71	336,685.12
GTZF92001802	NC2107620	MARTINREA INTERNATIONAL INC	19,455.000	194,807.29	163,505.32	-31,301.97
GTZF92001802	NC2554474	MAGNA INTL INC	50,923.000	2,699,821.20	2,133,902.01	-565,919.19
GTZF92001802	NCB15C4L4	CONSTELLATION SOFTWARE INC	119.000	246,836.53	342,809.75	95,973.22
GTZF92001802	NCBJ2L578	CGI INC CL A SUB VTG	778.000	82,136.10	77,637.96	-4,498.14
GTZF92001802	NCBR52TP3	CONSTELLATION SOFTWARE INC WT 31-MAR-2040	119.000	0.00	0.00	0.00
GTZF92001802	NCBX865C3	SHOPIFY INC CL A SUB VTG	255,979.000	15,855,872.13	16,913,115.36	1,057,243.23
GTZF92001802	SN7133606	EQUINOR ASA	5,081.000	148,016.31	145,045.31	-2,971.00
GTZF92001802	SNB1L95G4	AKER BP ASA	87,824.000	2,394,296.94	2,245,193.02	-149,103.92
GTZF92001802	SNB55WMQ1	WALLENIIUS WILHELMSEN ASA	121,119.000	998,780.66	1,238,775.21	239,994.55
GTZF92001802	SS5687438	H & M HENNES & MAURITZ AB	131,744.000	1,790,548.46	2,085,596.27	295,047.81
GTZF92001802	SSB17H3F5	SSAB AB	74,306.000	542,810.95	403,868.99	-138,941.96
GTZF92001802	SSBDHFV61	ACADEMEDIA AB	15,996.000	74,028.12	78,090.42	4,062.30
GTZF92001802	SSBN12RS2	BETSSON AB	6,161.000	65,481.27	72,080.59	6,599.32
TOTAL CORPORATE STOCK - COMMON				16,879,417,140.95	19,282,572,866.63	2,403,155,725.68

OTHER INVESTMENTS

GTZF92000302	99F285I4C	NASDAQ 100 E-MINI FUTURE (CME) EXP SEP 24	853.000	0.00	-1,677,109.09	-1,677,109.09
GTZF92000302	99F295I4C	S&P500 EMINI FUTURE (CME) EXP SEP 24	49.000	0.00	-24,298.75	-24,298.75
GTZF92000302	99F784I4C	E-MINI RUSS 2000 FUTURE (CME) EXP SEP 24	-1,915.000	0.00	-2,688,735.87	-2,688,735.87
GTZF92000302	EDF316I4S	EURO STOXX 50 FUTURE (EUX) EXP SEP 24	1,447.000	0.00	-332,689.96	-332,689.96
GTZF92000302	EEF258G4X	IBEX 35 INDEX FUTURE (MFM) EXP JUL 24	825.000	0.00	-1,013,038.71	-1,013,038.71
GTZF92000302	EIF278I4X	FTSE/MIB INDEX FUTURE (MIL) EXP SEP 24	237.000	0.00	-107,613.49	-107,613.49
GTZF92000302	FJF242I4V	TOPIX INDEX FUTURE (OSE) EXP SEP 24	141.000	0.00	-30,865.34	-30,865.34
GTZF92001002	99F784I4C	E-MINI RUSS 2000 FUTURE (CME) EXP SEP 24	-1,180.000	0.00	-986,176.79	-986,176.79
GTZF92001002	EEF258G4X	IBEX 35 INDEX FUTURE (MFM) EXP JUL 24	1,323.000	0.00	-1,632,777.89	-1,632,777.89
GTZF92001002	EGF990I4X	WIG20 INDEX FUTURE (WSE) EXP SEP 24	704.000	0.00	287,537.07	287,537.07
GTZF92001002	EIF278I4X	FTSE/MIB INDEX FUTURE (MIL) EXP SEP 24	2,430.000	0.00	-1,121,282.08	-1,121,282.08
GTZF92002002	99F285I4C	NASDAQ 100 E-MINI FUTURE (CME) EXP SEP 24	2,830.000	0.00	-1,421,749.32	-1,421,749.32
GTZF92002002	99F295I4C	S&P500 EMINI FUTURE (CME) EXP SEP 24	1,410.000	0.00	1,255,865.92	1,255,865.92
GTZF92002002	FJF242I4V	TOPIX INDEX FUTURE (OSE) EXP SEP 24	14.000	0.00	-3,077.21	-3,077.21
GTZF92002002	FMF320G4W	MSCI SING IX ETS FUT (SGX) EXP JUL 24	214.000	0.00	43,190.61	43,190.61
GTZF92000102	00091G104	ACV AUCTIONS INC	-98,005.000	-1,367,311.98	-1,788,591.25	-421,279.27
GTZF92000102	00123Q104	AGNC INVESTMENT CORP	-217,489.000	-2,061,247.03	-2,074,845.06	-13,598.03
GTZF92000102	00857U107	AGILON HEALTH INC	-423,492.000	-6,700,469.98	-2,769,637.68	3,930,832.30
GTZF92000102	012653101	ALBEMARLE CORP	-222,577.000	-49,654,702.93	-21,260,555.04	28,394,147.89

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	GTZF92000102	01749D105 ALLEGRO MICROSYSTEMS INC	-210,925.000	-5,662,129.23	-5,956,522.00	-294,392.77
	GTZF92000102	03152W109 AMICUS THERAPEUTICS INC	-211,610.000	-2,425,030.89	-2,099,171.20	325,859.69
	GTZF92000102	03753U106 APELLIS PHARMACEUTICALS INC	-246,705.000	-14,543,820.48	-9,463,603.80	5,080,216.68
	GTZF92000102	03945R102 ARCHER AVIATION INC	-500,000.000	-2,420,290.49	-1,760,000.00	660,290.49
	GTZF92000102	039697107 ARDELYX INC	-278,881.000	-2,505,802.82	-2,066,508.21	439,294.61
	GTZF92000102	04016X101 ARGENX SE ADR	-8,606.000	-4,046,353.12	-3,700,924.24	345,428.88
	GTZF92000102	04271T100 ARRAY TECHNOLOGIES INC	-102,233.000	-2,310,465.80	-1,048,910.58	1,261,555.22
	GTZF92000102	04280A100 ARROWHEAD PHARMACEUTICALS INC	-36,011.000	-1,284,152.26	-935,925.89	348,226.37
	GTZF92000102	04523Y105 ASPEN AEROGELS INC	-83,814.000	-661,292.46	-1,998,963.90	-1,337,671.44
	GTZF92000102	05464T104 AXSOME THERAPEUTICS INC	-6,903.000	-495,690.19	-555,691.50	-60,001.31
	GTZF92000102	07373V105 BEAM THERAPEUTICS INC	-115,774.000	-3,319,644.29	-2,712,584.82	607,059.47
	GTZF92000102	090043100 BILL HOLDINGS INC	-58,442.000	-3,779,921.82	-3,075,218.04	704,703.78
	GTZF92000102	09073M104 BIO-TECHNE CORP	-68,873.000	-4,390,751.11	-4,934,750.45	-543,999.34
	GTZF92000102	093712107 BLOOM ENERGY CORP	-46,586.000	-761,681.10	-570,212.64	191,468.46
	GTZF92000102	09627Y109 BLUEPRINT MEDICINES CORP	-44,953.000	-2,811,433.55	-4,845,034.34	-2,033,600.79
	GTZF92000102	127203107 CACTUS INC	-52,174.000	-2,286,204.06	-2,751,656.76	-465,452.70
	GTZF92000102	13321L108 CAMECO CORP	-423,531.000	-13,372,520.84	-20,837,725.20	-7,465,204.36
	GTZF92000102	19247G107 COHERENT CORP	-38,769.000	-1,932,984.38	-2,809,201.74	-876,217.36
	GTZF92000102	20451N101 COMPASS MINERALS INTERNATIONAL	-46,012.000	-1,253,105.44	-475,303.96	777,801.48
	GTZF92000102	20717M103 CONFLUENT INC	-123,096.000	-3,681,062.94	-3,635,024.88	46,038.06
	GTZF92000102	232109108 CUTERA INC	-32,390.000	-490,060.70	-48,908.90	441,151.80
	GTZF92000102	23282W605 CYTOKINETICS INC	-38,886.000	-2,239,553.73	-2,106,843.48	132,710.25
	GTZF92000102	25401T603 DIGITALBRIDGE GROUP INC	-58,932.000	-781,343.97	-807,368.40	-26,024.43
	GTZF92000102	26603R106 DUOLINGO INC	-48,917.000	-10,152,373.71	-10,207,510.39	-55,136.68
	GTZF92000102	26701L100 DUTCH BROS INC	-62,326.000	-1,463,417.02	-2,580,296.40	-1,116,879.38
	GTZF92000102	26818M108 DYNE THERAPEUTICS INC	-69,603.000	-1,947,323.15	-2,456,289.87	-508,966.72
	GTZF92000102	28106W103 EDITAS MEDICINE INC	-275,990.000	-2,374,278.34	-1,288,873.30	1,085,405.04
	GTZF92000102	30233G209 EYEPOINT PHARMACEUTICALS INC	-41,265.000	-1,136,036.95	-359,005.50	777,031.45
	GTZF92000102	302491303 FMC CORP	-187,200.000	-10,638,284.34	-10,773,360.00	-135,075.66
	GTZF92000102	302492103 FLYWIRE CORP	-222,023.000	-6,902,920.68	-3,638,956.97	3,263,963.71
	GTZF92000102	30260D103 FIGS INC	-164,002.000	-1,356,296.54	-874,130.66	482,165.88
	GTZF92000102	338307101 FIVE9 INC	-431,413.000	-25,658,451.32	-19,025,313.30	6,633,138.02
	GTZF92000102	349853101 FORWARD AIR CORP	-246,578.000	-6,841,021.08	-4,694,845.12	2,146,175.96
	GTZF92000102	35952H601 FUELCELL ENERGY INC	-3,524,306.000	-2,603,103.45	-2,251,326.67	351,776.78
	GTZF92000102	36262G101 GXO LOGISTICS INC	-27,087.000	-1,423,770.14	-1,367,893.50	55,876.64
	GTZF92000102	36467W109 GAMESTOP CORP	-2,637.000	-63,947.25	-65,107.53	-1,160.28
	GTZF92000102	374163103 GERON CORP	-1,486,328.000	-4,579,130.60	-6,302,030.72	-1,722,900.12
	GTZF92000102	37637K108 GITLAB INC	-172,034.000	-7,447,396.94	-8,553,530.48	-1,106,133.54
	GTZF92000102	384747101 GRAIL INC	-39,249.999	-774,695.97	-603,272.48	171,423.49
	GTZF92000102	393222104 GREEN PLAINS INC	-45,881.000	-1,479,203.44	-727,672.66	751,530.78
	GTZF92000102	40131M109 GUARDANT HEALTH INC	-102,454.000	-3,772,199.25	-2,958,871.52	813,327.73
	GTZF92000102	40415F101 HDFC BANK LTD ADR	-454,410.000	-25,437,913.36	-29,232,195.30	-3,794,281.94
	GTZF92000102	44888K209 HYDROFARM HOLDINGS GROUP INC	-28,863.000	-22,570.87	-19,915.47	2,655.40

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000102	450056106	IRHYTHM TECHNOLOGIES INC	-25,121.000	-2,731,087.57	-2,704,024.44	27,063.13
	GTZF92000102	452327109	ILLUMINA INC	-235,500.000	-28,310,700.28	-24,581,490.00	3,729,210.28
	GTZF92000102	45258J102	IMMUNOVANT INC	-91,839.000	-3,190,130.91	-2,424,549.60	765,581.31
	GTZF92000102	453204109	IMPINJ INC	-5,840.000	-351,210.74	-915,536.80	-564,326.06
	GTZF92000102	45332Y109	INARI MEDICAL INC	-53,681.000	-2,569,168.96	-2,584,740.15	-15,571.19
	GTZF92000102	45784P101	INSULET CORP	-22,700.000	-3,819,812.95	-4,580,860.00	-761,047.05
	GTZF92000102	45826J105	INTELLIA THERAPEUTICS INC	-42,528.000	-1,414,372.35	-951,776.64	462,595.71
	GTZF92000102	500688106	KOSMOS ENERGY LTD	-506,155.000	-2,841,076.18	-2,804,098.70	36,977.48
	GTZF92000102	501575104	KYMERA THERAPEUTICS INC	-70,961.000	-2,010,330.97	-2,118,185.85	-107,854.88
	GTZF92000102	553368101	MP MATERIALS CORP	-151,678.000	-3,211,775.17	-1,930,860.94	1,280,914.23
	GTZF92000102	558868105	MADRIGAL PHARMACEUTICALS INC	-6,002.000	-1,386,462.00	-1,681,520.32	-295,058.32
	GTZF92000102	565788106	MARA HOLDINGS INC	-69,799.000	-1,389,934.65	-1,385,510.15	4,424.50
	GTZF92000102	56600D107	MARAVAI LIFESCIENCES HOLDINGS	-640,016.000	-7,913,402.11	-4,582,514.56	3,330,887.55
	GTZF92000102	576323109	MASTEC INC	-1,964.000	-116,742.48	-210,128.36	-93,385.88
	GTZF92000102	60770K107	MODERNA INC	-285,238.000	-33,649,423.69	-33,872,012.50	-222,588.81
	GTZF92000102	61775R105	MORPHIC HOLDING INC	-10,198.000	-204,628.88	-347,445.86	-142,816.98
	GTZF92000102	62955J103	NOV INC	-559,855.000	-8,700,741.40	-10,642,843.55	-1,942,102.15
	GTZF92000102	64157F103	NEVRO CORP	-66,099.000	-1,443,566.77	-556,553.58	887,013.19
	GTZF92000102	65290E101	NEXTRACKER INC	-237,697.000	-11,309,625.28	-11,143,235.36	166,389.92
	GTZF92000102	675232102	OCEANEERING INTERNATIONAL INC	-36,996.000	-803,046.72	-875,325.36	-72,278.64
	GTZF92000102	690145107	OUTSET MEDICAL INC	-36,077.000	-789,003.99	-138,896.45	650,107.54
	GTZF92000102	69366J200	PTC THERAPEUTICS INC	-45,343.000	-950,343.33	-1,386,588.94	-436,245.61
	GTZF92000102	69608A108	PALANTIR TECHNOLOGIES INC	-601,549.000	-13,284,207.91	-15,237,236.17	-1,953,028.26
	GTZF92000102	703481101	PATTERSON-UTI ENERGY INC	-6,905.000	-81,183.92	-71,535.80	9,648.12
	GTZF92000102	70614W100	PELOTON INTERACTIVE INC	-66,159.000	-508,762.71	-223,617.42	285,145.29
	GTZF92000102	729139105	PLIANT THERAPEUTICS INC	-38,697.000	-565,933.18	-415,992.75	149,940.43
	GTZF92000102	745848101	PULMONX CORP	-18,266.000	-234,901.37	-115,806.44	119,094.93
	GTZF92000102	753422104	RAPID7 INC	-83,934.000	-3,018,159.35	-3,628,466.82	-610,307.47
	GTZF92000102	75629V104	RECURSION PHARMACEUTICALS INC	-207,557.000	-2,062,039.27	-1,556,677.50	505,361.77
	GTZF92000102	759916109	REPLIGEN CORP	-21,152.000	-3,111,748.05	-2,666,421.12	445,326.93
	GTZF92000102	76954A103	RIVIAN AUTOMOTIVE INC	-1,548,765.000	-31,582,257.78	-20,784,426.30	10,797,831.48
	GTZF92000102	770700102	ROBINHOOD MARKETS INC	-622,449.000	-5,847,080.02	-14,135,816.79	-8,288,736.77
	GTZF92000102	771049103	ROBLOX CORP	-1,814,749.000	-73,250,877.80	-67,526,810.29	5,724,067.51
	GTZF92000102	773122106	ROCKET LAB USA INC	-277,150.000	-1,358,550.17	-1,330,320.00	28,230.17
	GTZF92000102	77313F106	ROCKET PHARMACEUTICALS INC	-156,050.000	-2,814,756.50	-3,359,756.50	-545,000.00
	GTZF92000102	77543R102	ROKU INC	-152,256.000	-11,023,174.10	-9,124,702.08	1,898,472.02
	GTZF92000102	77634L105	R1 RCM INC	-208,971.000	-2,731,641.82	-2,624,675.76	106,966.06
	GTZF92000102	80810D103	SCHRODINGER INC/UNITED STATES	-69,699.000	-3,760,908.35	-1,347,978.66	2,412,929.69
	GTZF92000102	80880W106	SCILEX HOLDING CO	-15,668.000	-87,270.76	-30,239.24	57,031.52
	GTZF92000102	810186106	SCOTTS MIRACLE-GRO CO/THE	-65,928.000	-4,047,801.35	-4,289,275.68	-241,474.33
	GTZF92000102	81730H109	SENTINELONE INC	-374,597.000	-6,880,550.05	-7,885,266.85	-1,004,716.80
	GTZF92000102	82452J109	SHIFT4 PAYMENTS INC	-143,762.000	-7,973,358.62	-10,544,942.70	-2,571,584.08
	GTZF92000102	82489W107	SHOALS TECHNOLOGIES GROUP INC	-120,155.000	-3,071,161.80	-749,767.20	2,321,394.60

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000102	83406F102	SOFI TECHNOLOGIES INC	-2,890,264.000	-24,188,058.68	-19,104,645.04	5,083,413.64
GTZF92000102	83417M104	SOLAREDGE TECHNOLOGIES INC	-69,784.000	-4,784,139.95	-1,762,743.84	3,021,396.11
GTZF92000102	83587F202	SORRENTO THERAPEUTICS INC	-2,913.000	-1,042.86	-27.67	1,015.19
GTZF92000102	848574109	SPIRIT AEROSYSTEMS HOLDINGS IN	-379,695.000	-11,083,297.05	-12,480,574.65	-1,397,277.60
GTZF92000102	852312305	STAAR SURGICAL CO	-25,605.000	-1,346,054.85	-1,219,054.05	127,000.80
GTZF92000102	86771W105	SUNRUN INC	-885,951.000	-15,823,084.86	-10,507,378.86	5,315,706.00
GTZF92000102	87151X101	SYMBOTIC INC	-81,350.000	-2,658,029.48	-2,860,266.00	-202,236.52
GTZF92000102	87164F105	SYNDAX PHARMACEUTICALS INC	-87,844.000	-1,689,445.07	-1,803,437.32	-113,992.25
GTZF92000102	87256C101	TKO GROUP HOLDINGS INC	-37,809.000	-3,283,507.99	-4,082,993.91	-799,485.92
GTZF92000102	875372203	TANDEM DIABETES CARE INC	-455,373.000	-13,090,278.17	-18,346,978.17	-5,256,700.00
GTZF92000102	88025U109	10X GENOMICS INC	-194,458.000	-5,648,052.74	-3,782,208.10	1,865,844.64
GTZF92000102	88160R101	TESLA INC	-150,976.000	-27,427,379.41	-29,875,130.88	-2,447,751.47
GTZF92000102	88688T100	TILRAY BRANDS INC	-312,356.000	-566,474.32	-518,510.96	47,963.36
GTZF92000102	89400J107	TRANSUNION	-163,498.000	-12,672,631.53	-12,125,011.68	547,619.85
GTZF92000102	89422G107	TRAVERE THERAPEUTICS INC	-44,371.000	-681,538.56	-364,729.62	316,808.94
GTZF92000102	90184D100	TWIST BIOSCIENCE CORP	-27,625.000	-565,207.50	-1,361,360.00	-796,152.50
GTZF92000102	90364P105	UIPATH INC	-335,884.000	-4,108,200.58	-4,259,009.12	-150,808.54
GTZF92000102	90400D108	ULTRAGENYX PHARMACEUTICAL INC	-75,698.000	-3,480,829.63	-3,111,187.80	369,641.83
GTZF92000102	91332U101	UNITY SOFTWARE INC	-228,348.000	-7,263,007.85	-3,712,938.48	3,550,069.37
GTZF92000102	916896103	URANIUM ENERGY CORP	-1,663,730.000	-6,175,629.23	-9,999,017.30	-3,823,388.07
GTZF92000102	92243G108	VAXCYTE INC	-20,191.000	-1,299,620.75	-1,524,622.41	-225,001.66
GTZF92000102	92790C104	VIRIDIAN THERAPEUTICS INC	-136,377.000	-2,652,576.26	-1,774,264.77	878,311.49
GTZF92000102	977852102	WOLFSPEED INC	-147,189.000	-4,481,574.10	-3,350,021.64	1,131,552.46
GTZF92000102	98422D105	XPENG INC ADR	-61,318.000	-758,637.65	-449,460.94	309,176.71
GTZF92000102	98943L107	ZENTALIS PHARMACEUTICALS INC	-73,528.000	-1,591,489.28	-300,729.52	1,290,759.76
GTZF92000102	98980F104	ZOOMINFO TECHNOLOGIES INC	-410,527.000	-8,398,499.27	-5,242,429.79	3,156,069.48
GTZF92000102	ENBYQ7HZ1	JUST EAT TAKEAWAY.COM NV	-301,055.000	-4,275,741.21	-3,625,036.75	650,704.46
GTZF92000102	EXBKM1QM5	JUST EAT TAKEAWAY.COM NV	-46,094.000	-707,907.41	-556,453.91	151,453.50
GTZF92000102	FHBGHWHF1	WEIMOB INC HK/02013	-2,522,527.000	-1,223,183.86	-445,870.23	777,313.63
GTZF92000102	FJB13V388	DEMAE-CAN CO LTD	-223,900.000	-624,289.58	-309,000.38	315,289.20
GTZF92000102	FJBJS4D3	GIFTEE INC	-47,129.000	-608,126.61	-326,674.35	281,452.26
GTZF92000102	G1110E107	BIOHAVEN LTD	-26,705.000	-720,007.96	-926,930.55	-206,922.59
GTZF92000102	G6095L109	APTIV PLC	-145,860.000	-11,494,131.15	-10,271,461.20	1,222,669.95
GTZF92000102	G6359F137	NABORS INDUSTRIES LTD	-5,997.000	-557,900.91	-426,746.52	131,154.39
GTZF92000102	G65163100	JOBY AVIATION INC	-418,019.000	-3,400,117.79	-2,131,896.90	1,268,220.89
GTZF92000102	G65431127	NOBLE CORP PLC	-24,960.000	-1,121,798.41	-1,114,464.00	7,334.41
GTZF92000102	G76279101	ROIVANT SCIENCES LTD	-364,434.000	-3,655,020.19	-3,852,067.38	-197,047.19
GTZF92000102	G9460G101	VALARIS LTD	-32,052.000	-2,095,186.91	-2,387,874.00	-292,687.09
GTZF92000102	H8817H100	TRANSOCEAN LTD	-740,877.000	-4,415,192.12	-3,963,691.95	451,500.17
GTZF92000102	NCBF11BK5	GLOBAL ATOMIC CORP	-18,220.000	-41,032.00	-27,429.53	13,602.47
GTZF92000402	00123Q104	AGNC INVESTMENT CORP	-505,345.000	-4,412,723.95	-4,820,991.30	-408,267.35
GTZF92000402	00165C302	AMC ENTERTAINMENT HOLDINGS INC	-183,545.000	-1,724,501.57	-914,054.10	810,447.47
GTZF92000402	00827B106	AFFIRM HOLDINGS INC	-349,599.000	-10,753,845.24	-10,561,385.79	192,459.45

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000402	00857U107	AGILON HEALTH INC	-730,261.000	-12,629,896.03	-4,775,906.94	7,853,989.09
	GTZF92000402	012653101	ALBEMARLE CORP	-360,952.000	-80,524,781.68	-34,478,135.04	46,046,646.64
	GTZF92000402	01749D105	ALLEGRO MICROSYSTEMS INC	-104,750.000	-2,925,881.84	-2,958,140.00	-32,258.16
	GTZF92000402	02155H200	ALTIMUNE INC	-214,065.000	-2,101,732.86	-1,423,532.25	678,200.61
	GTZF92000402	02376R102	AMERICAN AIRLINES GROUP INC	-683,328.000	-7,669,807.45	-7,742,106.24	-72,298.79
	GTZF92000402	03753U106	APELLIS PHARMACEUTICALS INC	-23,152.000	-1,121,769.99	-888,110.72	233,659.27
	GTZF92000402	042315705	ARMOUR RESIDENTIAL REIT INC	-361,871.000	-5,893,396.44	-7,013,059.98	-1,119,663.54
	GTZF92000402	04271T100	ARRAY TECHNOLOGIES INC	-1,481,928.000	-33,491,572.80	-15,204,581.28	18,286,991.52
	GTZF92000402	04280A100	ARROWHEAD PHARMACEUTICALS INC	-222,070.000	-7,916,082.22	-5,771,599.30	2,144,482.92
	GTZF92000402	04523Y105	ASPEN AEROGELS INC	-113,306.000	-893,984.34	-2,702,348.10	-1,808,363.76
	GTZF92000402	05464T104	AXSOME THERAPEUTICS INC	-5,812.000	-417,650.32	-467,866.00	-50,215.68
	GTZF92000402	058586108	BALLARD POWER SYSTEMS INC	-1,186,233.000	-5,171,975.88	-2,669,024.25	2,502,951.63
	GTZF92000402	07373V105	BEAM THERAPEUTICS INC	-305,278.000	-9,337,270.36	-7,152,663.54	2,184,606.82
	GTZF92000402	093712107	BLOOM ENERGY CORP	-400,500.000	-6,548,175.00	-4,902,120.00	1,646,055.00
	GTZF92000402	09609G100	BLUEBIRD BIO INC	-355,780.000	-1,170,516.20	-350,158.68	820,357.52
	GTZF92000402	09627Y109	BLUEPRINT MEDICINES CORP	-95,436.000	-6,031,555.20	-10,286,092.08	-4,254,536.88
	GTZF92000402	10806X102	BRIDGEBIO PHARMA INC	-229,725.000	-4,261,344.49	-5,818,934.25	-1,557,589.76
	GTZF92000402	114340102	AZENTA INC	-129,160.000	-6,193,024.60	-6,796,399.20	-603,374.60
	GTZF92000402	124155102	BUTTERFLY NETWORK INC	-598,751.000	-1,377,127.30	-503,429.84	873,697.46
	GTZF92000402	12468P104	C3.AI INC	-165,715.000	-4,228,268.91	-4,799,106.40	-570,837.49
	GTZF92000402	127203107	CACTUS INC	-57,243.000	-2,422,523.76	-3,018,995.82	-596,472.06
	GTZF92000402	13321L108	CAMECO CORP	-1,379,934.000	-49,022,075.95	-67,892,752.80	-18,870,676.85
	GTZF92000402	146869102	CARVANA CO	-506,192.000	29,571,421.59	-65,157,034.24	-94,728,455.83
	GTZF92000402	15117B202	CELLDEX THERAPEUTICS INC	-233,805.000	-7,543,872.02	-8,653,123.05	-1,109,251.03
	GTZF92000402	15677J108	DAYFORCE INC	-318,081.000	-21,301,884.57	-15,776,817.60	5,525,066.97
	GTZF92000402	15687V109	CERTARA INC	-65,391.000	-821,263.14	-905,665.35	-84,402.21
	GTZF92000402	15961R105	CHARGEPOINT HOLDINGS INC	-609,723.000	-4,672,170.44	-920,681.73	3,751,488.71
	GTZF92000402	16679L109	CHEWY INC	-101,620.000	-3,581,776.94	-2,768,128.80	813,648.14
	GTZF92000402	18914F103	CLOVER HEALTH INVESTMENTS CORP	-1,667,358.000	-1,495,786.86	-2,050,850.34	-555,063.48
	GTZF92000402	20451N101	COMPASS MINERALS INTERNATIONAL	-18,400.000	-625,600.00	-190,072.00	435,528.00
	GTZF92000402	20717M103	CONFLUENT INC	-908,024.000	-24,625,837.61	-26,813,948.72	-2,188,111.11
	GTZF92000402	232109108	CUTERA INC	-116,420.000	-1,761,434.60	-175,794.20	1,585,640.40
	GTZF92000402	23282W605	CYTOKINETICS INC	-87,964.000	-2,869,385.68	-4,765,889.52	-1,896,503.84
	GTZF92000402	25401T603	DIGITALBRIDGE GROUP INC	-135,270.000	-1,796,291.17	-1,853,199.00	-56,907.83
	GTZF92000402	268158201	DYNAVAX TECHNOLOGIES CORP	-237,263.000	-2,683,685.69	-2,664,463.49	19,222.20
	GTZF92000402	26884L109	EQT CORP	-51,858.000	-1,983,676.27	-1,917,708.84	65,967.43
	GTZF92000402	293594107	ENOVIX CORP	-260,118.000	-4,692,528.72	-4,021,424.28	671,104.44
	GTZF92000402	30212W100	EXP WORLD HOLDINGS INC	-17,727.000	-348,202.27	-200,049.20	148,153.07
	GTZF92000402	302491303	FMC CORP	-16,422.000	-926,555.56	-945,086.10	-18,530.54
	GTZF92000402	302492103	FLYWIRE CORP	-156,477.000	-4,952,602.23	-2,564,658.03	2,387,944.20
	GTZF92000402	30260D103	FIGS INC	-394,907.000	-3,265,880.89	-2,104,854.31	1,161,026.58
	GTZF92000402	338307101	FIVE9 INC	-67,207.000	-4,010,105.80	-2,963,828.70	1,046,277.10
	GTZF92000402	34379V103	FLUENCE ENERGY INC	-12,683.000	-348,275.62	-219,923.22	128,352.40

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	GTZF92000402	35952H601 FUELCELL ENERGY INC	-1,174,687.000	-2,532,717.20	-750,390.06	1,782,327.14
	GTZF92000402	36262G101 GXO LOGISTICS INC	-116,085.000	-7,331,151.46	-5,862,292.50	1,468,858.96
	GTZF92000402	36467W109 GAMESTOP CORP	-189,146.000	-4,586,790.50	-4,670,014.74	-83,224.24
	GTZF92000402	374396406 GEVO INC	-502,196.000	-763,337.92	-279,823.61	483,514.31
	GTZF92000402	384747101 GRAIL INC	-8,195.500	-170,426.60	-125,964.84	44,461.76
	GTZF92000402	393222104 GREEN PLAINS INC	-37,060.000	-1,194,814.40	-587,771.60	607,042.80
	GTZF92000402	40131M109 GUARDANT HEALTH INC	-266,117.000	-9,575,497.51	-7,685,458.96	1,890,038.55
	GTZF92000402	40415F101 HDFC BANK LTD ADR	-208,184.000	-11,553,279.53	-13,392,476.72	-1,839,197.19
	GTZF92000402	406216101 HALLIBURTON CO	-296,441.000	-8,777,432.37	-10,013,776.98	-1,236,344.61
	GTZF92000402	422704106 HECLA MINING CO	-752,865.000	-3,623,807.57	-3,651,395.25	-27,587.68
	GTZF92000402	427746102 HERON THERAPEUTICS INC	-848,796.000	-984,603.36	-2,970,786.00	-1,986,182.64
	GTZF92000402	44888K209 HYDROFARM HOLDINGS GROUP INC	-157,764.000	-123,371.45	-108,857.16	14,514.29
	GTZF92000402	452327109 ILLUMINA INC	-49,173.000	-5,941,054.79	-5,132,677.74	808,377.05
	GTZF92000402	457669307 INSMED INC	-385,101.000	-8,125,631.10	-25,801,767.00	-17,676,135.90
	GTZF92000402	45826J105 INTELLIA THERAPEUTICS INC	-224,227.000	-9,143,977.06	-5,018,200.26	4,125,776.80
	GTZF92000402	45828L108 INTEGRAL AD SCIENCE HOLDING CO	-334,682.000	-3,219,929.88	-3,253,109.04	-33,179.16
	GTZF92000402	477143101 JETBLUE AIRWAYS CORP	-192,095.000	-814,889.69	-1,169,858.55	-354,968.86
	GTZF92000402	53681K100 LITHIUM AMERICAS ARGENTINA COR	-117,986.000	-929,953.85	-377,555.20	552,398.65
	GTZF92000402	549498103 LUCID GROUP INC	-147,938.000	-1,019,292.82	-386,118.18	633,174.64
	GTZF92000402	553368101 MP MATERIALS CORP	-463,079.000	-10,026,460.59	-5,894,995.67	4,131,464.92
	GTZF92000402	558868105 MADRIGAL PHARMACEUTICALS INC	-44,698.000	-8,666,226.17	-12,522,591.68	-3,856,365.51
	GTZF92000402	55903Q104 MAG SILVER CORP	-246,396.000	-2,362,267.64	-2,875,441.32	-513,173.68
	GTZF92000402	56600D107 MARAVAI LIFESCIENCES HOLDINGS	-187,031.000	-2,324,795.33	-1,339,141.96	985,653.37
	GTZF92000402	576323109 MASTEC INC	-93,154.000	-4,779,679.24	-9,966,546.46	-5,186,867.22
	GTZF92000402	594972408 MICROSTRATEGY INC	-57,981.000	-29,720,495.99	-79,867,667.88	-50,147,171.89
	GTZF92000402	60741F104 MOBILEYE GLOBAL INC	-232,590.000	-6,816,747.80	-6,532,290.15	284,457.65
	GTZF92000402	60770K107 MODERNA INC	-840,922.000	-102,323,760.14	-99,859,487.50	2,464,272.64
	GTZF92000402	60937P106 MONGODB INC	-28,006.000	-6,265,197.31	-7,000,379.76	-735,182.45
	GTZF92000402	61775R105 MORPHIC HOLDING INC	-22,195.000	-444,856.90	-756,183.65	-311,326.75
	GTZF92000402	62914V106 NIO INC ADR	-7,211,398.000	-63,033,337.72	-29,999,415.68	33,033,922.04
	GTZF92000402	62955J103 NOV INC	-438,105.000	-6,709,146.14	-8,328,376.05	-1,619,229.91
	GTZF92000402	64157F103 NEVRO CORP	-32,054.000	-634,862.32	-269,894.68	364,967.64
	GTZF92000402	644393100 NEW FORTRESS ENERGY INC	-199,861.000	-5,410,857.56	-4,392,944.78	1,017,912.78
	GTZF92000402	65290E101 NEXTRACKER INC	-217,984.000	-11,240,199.85	-10,219,089.92	1,021,109.93
	GTZF92000402	670002401 NOVAVAX INC	-49,408.000	-203,586.86	-625,505.28	-421,918.42
	GTZF92000402	675232102 OCEANEERING INTERNATIONAL INC	-110,901.000	-2,307,605.39	-2,623,917.66	-316,312.27
	GTZF92000402	690145107 OUTSET MEDICAL INC	-296,786.000	-4,902,659.24	-1,142,626.10	3,760,033.14
	GTZF92000402	69404D108 PACIFIC BIOSCIENCES OF CALIFOR	-677,233.000	-9,007,198.90	-927,809.21	8,079,389.69
	GTZF92000402	703481101 PATTERSON-UTI ENERGY INC	-14,245.000	-167,022.61	-147,578.20	19,444.41
	GTZF92000402	70614W100 PELOTON INTERACTIVE INC	-553,136.000	-3,596,345.11	-1,869,599.68	1,726,745.43
	GTZF92000402	707569109 PENN ENTERTAINMENT INC	-153,865.000	-3,026,414.68	-2,978,057.08	48,357.60
	GTZF92000402	70975L107 PENUMBRA INC	-10,843.000	-2,517,715.56	-1,951,414.71	566,300.85
	GTZF92000402	72919P202 PLUG POWER INC	-681,669.000	-7,288,859.44	-1,588,288.77	5,700,570.67

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000402	74767V109	QUANTUMSCAPE CORP	-346,118.000	-2,765,482.82	-1,702,900.56	1,062,582.26
	GTZF92000402	75629V104	RECURSION PHARMACEUTICALS INC	-431,420.000	-5,104,050.03	-3,235,650.00	1,868,400.03
	GTZF92000402	75943R102	RELAY THERAPEUTICS INC	-190,059.000	-2,387,141.04	-1,239,184.68	1,147,956.36
	GTZF92000402	759916109	REPLIGEN CORP	-151,417.000	-21,614,762.86	-19,087,627.02	2,527,135.84
	GTZF92000402	761330109	REVANCE THERAPEUTICS INC	-174,961.000	-4,320,564.56	-449,649.77	3,870,914.79
	GTZF92000402	767292105	RIOT PLATFORMS INC	-246,771.000	-3,025,010.55	-2,255,486.94	769,523.61
	GTZF92000402	76954A103	RIVIAN AUTOMOTIVE INC	-6,112,533.000	-119,601,216.95	-82,030,192.86	37,571,024.09
	GTZF92000402	770700102	ROBINHOOD MARKETS INC	-440,601.000	-4,366,170.24	-10,006,048.71	-5,639,878.47
	GTZF92000402	771049103	ROBLOX CORP	-970,505.000	-39,269,143.31	-36,112,491.05	3,156,652.26
	GTZF92000402	77311W101	ROCKET COS INC	-110,974.000	-977,924.43	-1,520,343.80	-542,419.37
	GTZF92000402	77313F106	ROCKET PHARMACEUTICALS INC	-198,831.000	-3,967,348.26	-4,280,831.43	-313,483.17
	GTZF92000402	77543R102	ROKU INC	-219,372.000	-8,928,711.26	-13,146,963.96	-4,218,252.70
	GTZF92000402	77634L105	R1 RCM INC	-445,972.000	-8,025,707.78	-5,601,408.32	2,424,299.46
	GTZF92000402	80810D103	SCHRODINGER INC/UNITED STATES	-195,151.000	-9,741,937.92	-3,774,220.34	5,967,717.58
	GTZF92000402	80880W106	SCILEX HOLDING CO	-77,994.000	-434,426.58	-150,528.42	283,898.16
	GTZF92000402	810186106	SCOTTS MIRACLE-GRO CO/THE	-171,134.000	-10,728,390.46	-11,133,978.04	-405,587.58
	GTZF92000402	81730H109	SENTINELONE INC	-74,365.000	-1,648,904.77	-1,565,383.25	83,521.52
	GTZF92000402	82452J109	SHIFT4 PAYMENTS INC	-54,230.000	-2,799,586.48	-3,977,770.50	-1,178,184.02
	GTZF92000402	82489W107	SHOALS TECHNOLOGIES GROUP INC	-160,812.000	-4,110,354.72	-1,003,466.88	3,106,887.84
	GTZF92000402	82982T106	SITIME CORP	-35,368.000	-4,235,254.93	-4,399,071.84	-163,816.91
	GTZF92000402	83406F102	SOFI TECHNOLOGIES INC	-4,077,111.000	-29,347,792.84	-26,949,703.71	2,398,089.13
	GTZF92000402	83587F202	SORRENTO THERAPEUTICS INC	-537,154.000	-187,785.20	-5,102.96	182,682.24
	GTZF92000402	852312305	STAAR SURGICAL CO	-198,727.000	-10,447,078.39	-9,461,392.47	985,685.92
	GTZF92000402	85859N102	STEM INC	-542,218.000	-3,101,486.96	-601,861.98	2,499,624.98
	GTZF92000402	86745K104	SUNNOVA ENERGY INTERNATIONAL I	-290,494.000	-5,318,945.14	-1,620,956.52	3,697,988.62
	GTZF92000402	86771W105	SUNRUN INC	-295,946.000	-5,285,595.56	-3,509,919.56	1,775,676.00
	GTZF92000402	86881A100	SURGERY PARTNERS INC	-25,146.000	-621,497.60	-598,223.34	23,274.26
	GTZF92000402	87256C101	TKO GROUP HOLDINGS INC	-43,829.000	-3,674,597.59	-4,733,093.71	-1,058,496.12
	GTZF92000402	875372203	TANDEM DIABETES CARE INC	-170,767.000	-4,319,730.50	-6,880,202.43	-2,560,471.93
	GTZF92000402	87968A104	TELLURIAN INC	-2,767,638.000	-1,658,876.92	-1,916,866.08	-257,989.16
	GTZF92000402	88160R101	TESLA INC	-282,612.000	-52,240,207.82	-55,923,262.56	-3,683,054.74
	GTZF92000402	88331L108	BEAUTY HEALTH CO/THE	-640,949.000	-5,364,743.13	-1,230,622.08	4,134,121.05
	GTZF92000402	88688T100	TILRAY BRANDS INC	-4,181,363.000	-5,750,869.96	-6,941,062.58	-1,190,192.62
	GTZF92000402	89400J107	TRANSUNION	-319,351.000	-24,789,369.49	-23,683,070.16	1,106,299.33
	GTZF92000402	90400D108	ULTRAGENYX PHARMACEUTICAL INC	-48,001.000	-2,214,286.13	-1,972,841.10	241,445.03
	GTZF92000402	91332U101	UNITY SOFTWARE INC	-2,057,076.000	-69,948,633.44	-33,448,055.76	36,500,577.68
	GTZF92000402	91680M107	UPSTART HOLDINGS INC	-340,895.000	-11,460,176.93	-8,041,713.05	3,418,463.88
	GTZF92000402	916896103	URANIUM ENERGY CORP	-177,921.000	-1,078,697.41	-1,069,305.21	9,392.20
	GTZF92000402	92534K107	VERTEX ENERGY INC	-118,627.000	-741,418.75	-112,066.93	629,351.82
	GTZF92000402	92766K403	VIRGIN GALACTIC HOLDINGS INC	-87,034.700	-6,753,892.72	-733,702.52	6,020,190.20
	GTZF92000402	92921W300	VUZIX CORP	-386,298.000	-1,970,119.80	-521,502.30	1,448,617.50
	GTZF92000402	92922P106	W&T OFFSHORE INC	-250,439.000	-826,888.93	-535,939.46	290,949.47
	GTZF92000402	977852102	WOLFSPEED INC	-362,971.000	-20,177,557.89	-8,261,219.96	11,916,337.93

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000402	98422D105	XPENG INC ADR	-1,134,072.000	-16,452,996.36	-8,312,747.76	8,140,248.60
	GTZF92000402	98943L107	ZENTALIS PHARMACEUTICALS INC	-158,348.000	-4,169,224.40	-647,643.32	3,521,581.08
	GTZF92000402	98980F104	ZOOMINFO TECHNOLOGIES INC	-817,256.000	-14,271,810.27	-10,436,359.12	3,835,451.15
	GTZF92000402	ENBJS7L4	PROSUS NV	-1,016,014.000	-33,799,794.09	-36,217,246.53	-2,417,452.44
	GTZF92000402	EP4103594	EDP SA	-380,438.000	-1,589,098.04	-1,426,662.76	162,435.28
	GTZF92000402	EXB3MBS72	OCADO GROUP PLC	-328,663.000	-2,373,363.60	-1,200,272.32	1,173,091.28
	GTZF92000402	EXBKM1QM5	JUST EAT TAKEAWAY.COM NV	-198,226.000	-2,926,903.37	-2,393,015.00	533,888.37
	GTZF92000402	FJ6456100	IBIDEN CO LTD	-150,200.000	-6,708,302.56	-6,114,072.01	594,230.55
	GTZF92000402	FJB13V388	DEMAE-CAN CO LTD	-195,400.000	-544,824.41	-269,668.04	275,156.37
	GTZF92000402	FJBJS4D3	GIFTEE INC	-2,500.000	-32,258.62	-17,328.73	14,929.89
	GTZF92000402	FJBK7C5R0	JTOWER INC	-2,100.000	-99,816.65	-22,088.77	77,727.88
	GTZF92000402	FJBMC6VV5	WEALTHNAVI INC	-130,000.000	-1,220,121.06	-1,218,699.52	1,421.54
	GTZF92000402	G0508H110	ARCADIUM LITHIUM PLC	-323,035.000	-3,187,462.55	-1,085,397.60	2,102,064.95
	GTZF92000402	G6095L109	APTIV PLC	-158,717.000	-11,716,154.90	-11,176,851.14	539,303.76
	GTZF92000402	G6359F137	NABORS INDUSTRIES LTD	-35,093.000	-3,254,154.63	-2,497,217.88	756,936.75
	GTZF92000402	G65163100	JOBY AVIATION INC	-700,005.000	-7,178,077.01	-3,570,025.50	3,608,051.51
	GTZF92000402	G65431127	NOBLE CORP PLC	-55,575.000	-2,333,026.70	-2,481,423.75	-148,397.05
	GTZF92000402	G76279101	ROIVANT SCIENCES LTD	-529,943.000	-5,787,762.23	-5,601,497.51	186,264.72
	GTZF92000402	G9460G101	VALARIS LTD	-53,812.000	-3,386,389.16	-4,008,994.00	-622,604.84
	GTZF92000402	H8817H100	TRANSOCEAN LTD	-706,959.000	-4,469,998.69	-3,782,230.65	687,768.04
	GTZF92000402	NABDHF4K4	CRISPR THERAPEUTICS AG	-193,078.000	-11,672,922.90	-10,428,142.78	1,244,780.12
	GTZF92000402	NC2166162	CAMECO CORP	-372,554.000	-13,984,562.53	-18,326,166.37	-4,341,603.84
	GTZF92000402	NCB987K78	NEXGEN ENERGY LTD	-395,510.000	-2,026,623.92	-2,757,456.35	-730,832.43
	GTZF92000402	NCBRBS2X1	LITHIUM AMERICAS (ARGENTINA)	-299,569.000	-2,427,886.54	-954,522.48	1,473,364.06
	GTZF92000402	SFB06YV43	NESTE OYJ	-98,022.000	-3,770,774.99	-1,746,540.68	2,024,234.31
	GTZF92000802	00091G104	ACV AUCTIONS INC	-136,642.000	-2,417,072.81	-2,493,716.50	-76,643.69
	GTZF92000802	00123Q104	AGNC INVESTMENT CORP	-559,476.000	-5,228,940.08	-5,337,401.04	-108,460.96
	GTZF92000802	00165C302	AMC ENTERTAINMENT HOLDINGS INC	-485,513.000	-1,740,725.57	-2,417,854.74	-677,129.17
	GTZF92000802	00827B106	AFFIRM HOLDINGS INC	-135,006.000	-4,504,488.27	-4,078,531.26	425,957.01
	GTZF92000802	012653101	ALBEMARLE CORP	-45,768.000	-10,210,383.12	-4,371,759.36	5,838,623.76
	GTZF92000802	01749D105	ALLEGRO MICROSYSTEMS INC	-450,916.000	-12,417,169.18	-12,733,867.84	-316,698.66
	GTZF92000802	02081G201	ALPHATEC HOLDINGS INC	-120,627.000	-1,161,875.98	-1,260,552.15	-98,676.17
	GTZF92000802	02376R102	AMERICAN AIRLINES GROUP INC	-1,253,666.000	-16,181,241.14	-14,204,035.78	1,977,205.36
	GTZF92000802	03152W109	AMICUS THERAPEUTICS INC	-160,624.000	-2,054,243.49	-1,593,390.08	460,853.41
	GTZF92000802	032797300	ANAVEX LIFE SCIENCES CORP	-197,514.000	-1,112,956.20	-833,509.08	279,447.12
	GTZF92000802	03753U106	APELLIS PHARMACEUTICALS INC	-400,374.000	-30,080,606.29	-15,358,346.64	14,722,259.65
	GTZF92000802	03945R102	ARCHER AVIATION INC	-531,368.000	-2,616,126.91	-1,870,415.36	745,711.55
	GTZF92000802	039697107	ARDELYX INC	-319,718.000	-1,504,755.07	-2,369,110.38	-864,355.31
	GTZF92000802	04016X101	ARGENX SE ADR	-13,464.000	-5,903,228.72	-5,790,058.56	113,170.16
	GTZF92000802	042315705	ARMOUR RESIDENTIAL REIT INC	-123,413.000	-1,913,115.39	-2,391,743.94	-478,628.55
	GTZF92000802	04271T100	ARRAY TECHNOLOGIES INC	-258,550.000	-5,843,230.00	-2,652,723.00	3,190,507.00
	GTZF92000802	07373V105	BEAM THERAPEUTICS INC	-92,940.000	-2,859,558.07	-2,177,584.20	681,973.87
	GTZF92000802	090043100	BILL HOLDINGS INC	-111,437.000	-7,151,262.78	-5,863,814.94	1,287,447.84

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000802	09073M104	BIO-TECHNE CORP	-46,209.000	-3,291,185.54	-3,310,874.85	-19,689.31
	GTZF92000802	09627Y109	BLUEPRINT MEDICINES CORP	-11,692.000	-1,257,124.41	-1,260,163.76	-3,039.35
	GTZF92000802	10806X102	BRIDGEBIO PHARMA INC	-64,415.000	-1,773,276.62	-1,631,631.95	141,644.67
	GTZF92000802	114340102	AZENTA INC	-95,735.000	-4,468,909.80	-5,037,575.70	-568,665.90
	GTZF92000802	12047B105	BUMBLE INC	-114,444.000	-2,154,932.57	-1,202,806.44	952,126.13
	GTZF92000802	12468P104	C3.AI INC	-1,226,379.000	-28,422,067.35	-35,515,935.84	-7,093,868.49
	GTZF92000802	127203107	CACTUS INC	-77,129.000	-3,232,356.76	-4,067,783.46	-835,426.70
	GTZF92000802	12769G100	CAESARS ENTERTAINMENT INC	-445,069.000	-16,615,151.72	-17,687,042.06	-1,071,890.34
	GTZF92000802	13321L108	CAMECO CORP	-673,189.000	-21,156,602.08	-33,120,898.80	-11,964,296.72
	GTZF92000802	146869102	CARVANA CO	-162,102.000	-7,227,280.26	-20,865,769.44	-13,638,489.18
	GTZF92000802	15117B202	CELLDEX THERAPEUTICS INC	-61,679.000	-2,466,555.52	-2,282,739.79	183,815.73
	GTZF92000802	15118V207	CELSIUS HOLDINGS INC	-611,724.000	-32,101,799.35	-34,923,323.16	-2,821,523.81
	GTZF92000802	15677J108	DAYFORCE INC	-22,063.000	-1,488,783.86	-1,094,324.80	394,459.06
	GTZF92000802	16679L109	CHEWY INC	-970,923.000	-27,506,595.37	-26,447,942.52	1,058,652.85
	GTZF92000802	19247G107	COHERENT CORP	-78,439.000	-4,400,847.07	-5,683,689.94	-1,282,842.87
	GTZF92000802	20717M103	CONFLUENT INC	-492,409.000	-14,160,491.62	-14,540,837.77	-380,346.15
	GTZF92000802	22663K107	CRINETICS PHARMACEUTICALS INC	-116,085.000	-3,584,140.54	-5,199,447.15	-1,615,306.61
	GTZF92000802	232109108	CUTERA INC	-93,858.000	-932,834.62	-141,725.58	791,109.04
	GTZF92000802	23282W605	CYTOKINETICS INC	-95,441.000	-4,165,397.23	-5,170,993.38	-1,005,596.15
	GTZF92000802	236272100	DANIMER SCIENTIFIC INC	-571,192.000	-1,359,436.96	-344,543.01	1,014,893.95
	GTZF92000802	236272134	DANIMER SCIENTIFIC INC WTS EXP 05/03/2029	-190,397.334	0.00	0.00	0.00
	GTZF92000802	25058X303	DESKTOP METAL INC	-206,710.000	-3,658,754.93	-853,712.30	2,805,042.63
	GTZF92000802	25401T603	DIGITALBRIDGE GROUP INC	-109,501.000	-2,061,743.92	-1,500,163.70	561,580.22
	GTZF92000802	26142V105	DRAFTKINGS INC	-35,236.000	-1,281,355.78	-1,344,958.12	-63,602.34
	GTZF92000802	262037104	DRIL-QUIP INC	-110,649.000	-2,512,528.10	-2,058,071.40	454,456.70
	GTZF92000802	26603R106	DUOLINGO INC	-37,887.000	-7,344,867.71	-7,905,880.29	-561,012.58
	GTZF92000802	268158201	DYNAVAX TECHNOLOGIES CORP	-300,335.000	-3,293,335.23	-3,372,762.05	-79,426.82
	GTZF92000802	26818M108	DYNE THERAPEUTICS INC	-380,693.000	-9,983,383.45	-13,434,655.97	-3,451,272.52
	GTZF92000802	26884L109	EQT CORP	-67,348.000	-2,527,447.90	-2,490,529.04	36,918.86
	GTZF92000802	26916J106	ESS TECH INC	-652,195.000	-958,726.65	-533,430.29	425,296.36
	GTZF92000802	29355A107	ENPHASE ENERGY INC	-982,976.000	-108,686,112.41	-98,012,536.96	10,673,575.45
	GTZF92000802	29415B103	ENVIVA INC	-165,132.000	-1,791,682.20	-71,006.76	1,720,675.44
	GTZF92000802	29975E109	EVENTBRITE INC	-52,159.000	-292,361.88	-252,449.56	39,912.32
	GTZF92000802	30063P105	EXACT SCIENCES CORP	-328,919.000	-17,537,630.78	-13,896,827.75	3,640,803.03
	GTZF92000802	30233G209	EYEPOINT PHARMACEUTICALS INC	-169,270.000	-3,790,251.21	-1,472,649.00	2,317,602.21
	GTZF92000802	302491303	FMC CORP	-245,153.000	-14,988,971.32	-14,108,555.15	880,416.17
	GTZF92000802	302492103	FLYWIRE CORP	-188,496.000	-6,017,418.63	-3,089,449.44	2,927,969.19
	GTZF92000802	30260D103	FIGS INC	-1,124,292.000	-6,774,160.34	-5,992,476.36	781,683.98
	GTZF92000802	31188V100	FASTLY INC	-678,587.000	-8,892,891.22	-5,001,186.19	3,891,705.03
	GTZF92000802	336433107	FIRST SOLAR INC	-292,539.000	-45,985,381.63	-65,955,842.94	-19,970,461.31
	GTZF92000802	338307101	FIVE9 INC	-171,368.000	-10,391,890.99	-7,557,328.80	2,834,562.19
	GTZF92000802	34379V103	FLUENCE ENERGY INC	-455,474.000	-12,133,827.36	-7,897,919.16	4,235,908.20
	GTZF92000802	34385P108	STANDARD BIOTOOLS INC	-455,513.000	-613,038.43	-806,258.01	-193,219.58

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000802	35104E100	4D MOLECULAR THERAPEUTICS INC	-16,059.000	-442,048.85	-337,078.41	104,970.44
	GTZF92000802	35952H601	FUELCELL ENERGY INC	-810,419.000	-1,750,505.04	-517,695.66	1,232,809.38
	GTZF92000802	36262G101	GXO LOGISTICS INC	-29,765.000	-1,660,124.53	-1,503,132.50	156,992.03
	GTZF92000802	36467W109	GAMESTOP CORP	-779,068.000	-19,629,920.44	-19,235,188.92	394,731.52
	GTZF92000802	374163103	GERON CORP	-986,370.000	-3,644,183.27	-4,182,208.80	-538,025.53
	GTZF92000802	37611X100	GINKGO BIOWORKS HOLDINGS INC	-2,032,471.000	-3,780,396.06	-679,455.06	3,100,941.00
	GTZF92000802	37637K108	GITLAB INC	-93,860.000	-4,624,062.27	-4,666,719.20	-42,656.93
	GTZF92000802	384747101	GRAIL INC	-0.834	-7.43	-12.82	-5.39
	GTZF92000802	393222104	GREEN PLAINS INC	-77,973.000	-2,391,657.04	-1,236,651.78	1,155,005.26
	GTZF92000802	40131M109	GUARDANT HEALTH INC	-15,039.000	-576,875.03	-434,326.32	142,548.71
	GTZF92000802	40415F101	HDFC BANK LTD ADR	-399,565.000	-22,358,907.48	-25,704,016.45	-3,345,108.97
	GTZF92000802	406216101	HALLIBURTON CO	-264,410.000	-8,306,235.88	-8,931,769.80	-625,533.92
	GTZF92000802	450056106	IRHYTHM TECHNOLOGIES INC	-51,176.000	-5,630,594.68	-5,508,584.64	122,010.04
	GTZF92000802	45104G104	ICICI BANK LTD ADR	-1,602.000	-44,191.85	-46,153.62	-1,961.77
	GTZF92000802	45166A102	IDEAYA BIOSCIENCES INC	-155,266.000	-5,718,414.29	-5,451,389.26	267,025.03
	GTZF92000802	452327109	ILLUMINA INC	-223,826.000	-31,667,816.47	-23,362,957.88	8,304,858.59
	GTZF92000802	45258J102	IMMUNOVANT INC	-206,400.000	-8,211,441.54	-5,448,960.00	2,762,481.54
	GTZF92000802	45332Y109	INARI MEDICAL INC	-116,842.000	-4,630,610.80	-5,625,942.30	-995,331.50
	GTZF92000802	457669307	INSMED INC	-283,318.000	-7,364,261.22	-18,982,306.00	-11,618,044.78
	GTZF92000802	457730109	INSPIRE MEDICAL SYSTEMS INC	-28,049.000	-5,635,108.36	-3,753,797.67	1,881,310.69
	GTZF92000802	45784P101	INSULET CORP	-37,317.000	-6,201,510.58	-7,530,570.60	-1,329,060.02
	GTZF92000802	45826J105	INTELLIA THERAPEUTICS INC	-70,292.000	-1,869,196.04	-1,573,134.96	296,061.08
	GTZF92000802	46222L108	IONQ INC	-291,263.000	-3,125,053.83	-2,047,578.89	1,077,474.94
	GTZF92000802	462260100	IOVANCE BIOTHERAPEUTICS INC	-323,473.000	-1,315,090.49	-2,594,253.46	-1,279,162.97
	GTZF92000802	477143101	JETBLUE AIRWAYS CORP	-961,392.000	-5,937,459.66	-5,854,877.28	82,582.38
	GTZF92000802	48214T305	JUST EAT TAKEAWAY.COM NV ADR	-280,573.000	-854,062.91	-653,735.09	200,327.82
	GTZF92000802	500688106	KOSMOS ENERGY LTD	-148,489.000	-983,138.70	-822,629.06	160,509.64
	GTZF92000802	501270102	KURA SUSHI USA INC	-3,456.000	-186,205.02	-218,039.04	-31,834.02
	GTZF92000802	52567D107	LEMONADE INC	-802.000	-13,513.70	-13,233.00	280.70
	GTZF92000802	54300N103	LONGBOARD PHARMACEUTICALS INC	-125,580.000	-2,483,384.67	-3,394,427.40	-911,042.73
	GTZF92000802	549498103	LUCID GROUP INC	-3,691,612.000	-18,125,451.73	-9,635,107.32	8,490,344.41
	GTZF92000802	553368101	MP MATERIALS CORP	-237,853.000	-5,296,385.85	-3,027,868.69	2,268,517.16
	GTZF92000802	558868105	MADRIGAL PHARMACEUTICALS INC	-15,912.000	-3,675,672.00	-4,457,905.92	-782,233.92
	GTZF92000802	565788106	MARA HOLDINGS INC	-1,315,558.000	-21,944,380.16	-26,113,826.30	-4,169,446.14
	GTZF92000802	56600D107	MARAVAI LIFESCIENCES HOLDINGS	-78,780.000	-979,235.40	-564,064.80	415,170.60
	GTZF92000802	576323109	MASTEC INC	-68,220.000	-3,411,453.63	-7,298,857.80	-3,887,404.17
	GTZF92000802	594972408	MICROSTRATEGY INC	-15,445.000	-5,067,189.30	-21,275,178.60	-16,207,989.30
	GTZF92000802	60741F104	MOBILEYE GLOBAL INC	-194,137.000	-5,233,268.94	-5,452,337.65	-219,068.71
	GTZF92000802	60770K107	MODERNA INC	-238,976.000	-29,035,584.00	-28,378,400.00	657,184.00
	GTZF92000802	60937P106	MONGODB INC	-191,719.000	-67,533,148.48	-47,922,081.24	19,611,067.24
	GTZF92000802	61775R105	MORPHIC HOLDING INC	-42,661.000	-869,944.90	-1,453,460.27	-583,515.37
	GTZF92000802	62955J103	NOV INC	-308,158.000	-4,942,854.32	-5,858,083.58	-915,229.26
	GTZF92000802	640491106	NEOGEN CORP	-142,254.000	-1,753,929.21	-2,223,430.02	-469,500.81

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000802	64157F103	NEVRO CORP	-49,813.000	-1,266,246.46	-419,425.46	846,821.00
	GTZF92000802	644393100	NEW FORTRESS ENERGY INC	-44,335.000	-1,187,291.30	-974,483.30	212,808.00
	GTZF92000802	649445103	NEW YORK COMMUNITY BANCORP INC	-1,423,776.000	-4,579,001.90	-4,584,558.72	-5,556.82
	GTZF92000802	670002401	NOVAVAX INC	-626,821.000	-2,579,771.97	-7,935,553.86	-5,355,781.89
	GTZF92000802	675232102	OCEANEERING INTERNATIONAL INC	-64,512.000	-1,317,768.81	-1,526,353.92	-208,585.11
	GTZF92000802	67576A100	OCULAR THERAPEUTIX INC	-100,742.000	-1,002,319.13	-689,075.28	313,243.85
	GTZF92000802	68989M202	OUSTER INC	-259,013.000	-1,324,950.19	-2,546,097.79	-1,221,147.60
	GTZF92000802	690145107	OUTSET MEDICAL INC	-34,755.000	-587,446.94	-133,806.75	453,640.19
	GTZF92000802	69269L104	OZON HOLDINGS PLC ADR	-26,066.000	-5,244.66	-260.66	4,984.00
	GTZF92000802	69366J200	PTC THERAPEUTICS INC	-172,635.000	-3,724,338.99	-5,279,178.30	-1,554,839.31
	GTZF92000802	69404D108	PACIFIC BIOSCIENCES OF CALIFOR	-465,967.000	-3,448,020.52	-638,374.79	2,809,645.73
	GTZF92000802	69553P100	PAGERDUTY INC	-243,900.000	-5,257,943.27	-5,592,627.00	-334,683.73
	GTZF92000802	69608A108	PALANTIR TECHNOLOGIES INC	-3,436,238.000	-73,993,946.97	-87,039,908.54	-13,045,961.57
	GTZF92000802	697435105	PALO ALTO NETWORKS INC	-29,267.000	-8,160,275.43	-9,921,805.67	-1,761,530.24
	GTZF92000802	703481101	PATTERSON-UTI ENERGY INC	-947,382.000	-10,413,577.94	-9,814,877.52	598,700.42
	GTZF92000802	70614W100	PELOTON INTERACTIVE INC	-1,246,688.000	-8,941,551.76	-4,213,805.44	4,727,746.32
	GTZF92000802	707569109	PENN ENTERTAINMENT INC	-221,448.000	-3,570,699.64	-4,286,126.04	-715,426.40
	GTZF92000802	70975L107	PENUMBRA INC	-115,880.000	-25,527,394.93	-20,854,923.60	4,672,471.33
	GTZF92000802	72016P105	PIEDMONT LITHIUM INC	-80,793.000	-2,894,533.22	-806,314.14	2,088,219.08
	GTZF92000802	72919P202	PLUG POWER INC	-510,123.000	-5,127,947.06	-1,188,586.59	3,939,360.47
	GTZF92000802	74340E103	PROGYNY INC	-18,690.000	-669,642.58	-534,720.90	134,921.68
	GTZF92000802	74767V109	QUANTUMSCAPE CORP	-855,122.000	-6,207,403.41	-4,207,200.24	2,000,203.17
	GTZF92000802	753422104	RAPID7 INC	-194,668.000	-7,438,012.06	-8,415,497.64	-977,485.58
	GTZF92000802	75901B107	REGENXBIO INC	-88,735.000	-2,012,163.79	-1,038,199.50	973,964.29
	GTZF92000802	75943R102	RELAY THERAPEUTICS INC	-94,995.000	-1,193,137.20	-619,367.40	573,769.80
	GTZF92000802	759916109	REPLIGEN CORP	-20,182.000	-3,366,679.50	-2,544,142.92	822,536.58
	GTZF92000802	76029N106	REPLIMUNE GROUP INC	-35,804.000	-542,035.41	-322,236.00	219,799.41
	GTZF92000802	761330109	REVANCE THERAPEUTICS INC	-99,974.000	-2,530,341.94	-256,933.18	2,273,408.76
	GTZF92000802	76243J105	RHYTHM PHARMACEUTICALS INC	-290,214.000	-11,819,345.34	-11,916,186.84	-96,841.50
	GTZF92000802	767292105	RIOT PLATFORMS INC	-2,789,002.000	-27,443,540.15	-25,491,478.28	1,952,061.87
	GTZF92000802	770700102	ROBINHOOD MARKETS INC	-996,390.000	-9,874,828.28	-22,628,016.90	-12,753,188.62
	GTZF92000802	771049103	ROBLOX CORP	-522,512.000	-17,526,546.44	-19,442,671.52	-1,916,125.08
	GTZF92000802	77311W101	ROCKET COS INC	-104,474.000	-936,087.04	-1,431,293.80	-495,206.76
	GTZF92000802	77313F106	ROCKET PHARMACEUTICALS INC	-23,601.000	-468,951.87	-508,129.53	-39,177.66
	GTZF92000802	77543R102	ROKU INC	-435,893.000	-28,520,936.63	-26,123,067.49	2,397,869.14
	GTZF92000802	77634L105	R1 RCM INC	-62,411.000	-1,151,482.95	-783,882.16	367,600.79
	GTZF92000802	80810D103	SCHRODINGER INC/UNITED STATES	-31,870.000	-1,590,950.40	-616,365.80	974,584.60
	GTZF92000802	80880W106	SCILEX HOLDING CO	-179,542.000	-1,000,048.94	-346,516.06	653,532.88
	GTZF92000802	82452J109	SHIFT4 PAYMENTS INC	-43,284.000	-2,595,206.16	-3,174,881.40	-579,675.24
	GTZF92000802	82489W107	SHOALS TECHNOLOGIES GROUP INC	-122,840.000	-3,139,790.40	-766,521.60	2,373,268.80
	GTZF92000802	83067L208	SKILLZ INC	-73,452.000	-668,413.20	-527,385.36	141,027.84
	GTZF92000802	83406F102	SOFI TECHNOLOGIES INC	-2,609,684.000	-18,335,068.46	-17,250,011.24	1,085,057.22
	GTZF92000802	83417M104	SOLAREEDGE TECHNOLOGIES INC	-58,992.000	-3,966,285.62	-1,490,137.92	2,476,147.70

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
	GTZF92000802	83587F202	SORRENTO THERAPEUTICS INC	-1,236,520.000	-425,674.71	-11,746.94	413,927.77
	GTZF92000802	83601L102	SOTERA HEALTH CO	-121,925.000	-1,455,426.25	-1,447,249.75	8,176.50
	GTZF92000802	848574109	SPIRIT AEROSYSTEMS HOLDINGS IN	-56,798.000	-1,439,577.91	-1,866,950.26	-427,372.35
	GTZF92000802	85209W109	SPROUT SOCIAL INC	-56,815.000	-3,191,770.74	-2,027,159.20	1,164,611.54
	GTZF92000802	852312305	STAAR SURGICAL CO	-82,527.000	-3,751,375.21	-3,929,110.47	-177,735.26
	GTZF92000802	86771W105	SUNRUN INC	-536,352.000	-7,608,579.92	-6,361,134.72	1,247,445.20
	GTZF92000802	87151X101	SYMBOTIC INC	-179,976.000	-7,230,172.23	-6,327,956.16	902,216.07
	GTZF92000802	87164F105	SYNDAX PHARMACEUTICALS INC	-657,711.000	-11,406,266.79	-13,502,806.83	-2,096,540.04
	GTZF92000802	87256C101	TKO GROUP HOLDINGS INC	-77,980.000	-6,436,544.08	-8,421,060.20	-1,984,516.12
	GTZF92000802	875372203	TANDEM DIABETES CARE INC	-64,459.000	-1,763,818.71	-2,597,053.11	-833,234.40
	GTZF92000802	87918A105	TELADOC HEALTH INC	-469,863.000	-5,118,615.50	-4,595,260.14	523,355.36
	GTZF92000802	87968A104	TELLURIAN INC	-100,000.000	-59,451.74	-69,260.00	-9,808.26
	GTZF92000802	88025U109	10X GENOMICS INC	-270,417.000	-8,939,405.29	-5,259,610.65	3,679,794.64
	GTZF92000802	88160R101	TESLA INC	-828,608.000	-144,957,561.45	-163,964,951.04	-19,007,389.59
	GTZF92000802	88162F105	TETRA TECHNOLOGIES INC	-102,870.000	-460,422.03	-355,930.20	104,491.83
	GTZF92000802	88322Q108	TG THERAPEUTICS INC	-1,710,967.000	-24,729,056.32	-30,438,102.93	-5,709,046.61
	GTZF92000802	88331L108	BEAUTY HEALTH CO/THE	-88,008.000	-736,626.96	-168,975.36	567,651.60
	GTZF92000802	88688T100	TILRAY BRANDS INC	-1,747,018.000	-2,960,397.53	-2,900,049.88	60,347.65
	GTZF92000802	89400J107	TRANSUNION	-195,395.000	-15,334,058.24	-14,490,493.20	843,565.04
	GTZF92000802	89422G107	TRAVERE THERAPEUTICS INC	-194,005.000	-2,979,916.80	-1,594,721.10	1,385,195.70
	GTZF92000802	90364P105	UIPATH INC	-1,908,493.000	-23,075,365.43	-24,199,691.24	-1,124,325.81
	GTZF92000802	90400D108	ULTRAGENYX PHARMACEUTICAL INC	-33,057.000	-1,524,919.41	-1,358,642.70	166,276.71
	GTZF92000802	91332U101	UNITY SOFTWARE INC	-549,461.000	-16,790,184.89	-8,934,235.86	7,855,949.03
	GTZF92000802	91680M107	UPSTART HOLDINGS INC	-448,452.000	-14,737,365.31	-10,578,982.68	4,158,382.63
	GTZF92000802	916896103	URANIUM ENERGY CORP	-1,733,967.000	-5,895,487.80	-10,421,141.67	-4,525,653.87
	GTZF92000802	92534K107	VERTEX ENERGY INC	-523,684.000	-3,273,025.00	-494,724.27	2,778,300.73
	GTZF92000802	92552V100	VIASAT INC	-125,161.000	-1,858,021.72	-1,589,544.70	268,477.02
	GTZF92000802	92686J106	VIKING THERAPEUTICS INC	-302,897.000	-20,760,420.08	-16,056,569.97	4,703,850.11
	GTZF92000802	92921W300	VUZIX CORP	-97,760.000	-498,576.00	-131,976.00	366,600.00
	GTZF92000802	92922P106	W&T OFFSHORE INC	-374,618.000	-1,417,225.38	-801,682.52	615,542.86
	GTZF92000802	977852102	WOLFSPEED INC	-61,092.000	-3,396,104.28	-1,390,453.92	2,005,650.36
	GTZF92000802	98422D105	XPENG INC ADR	-1,376,578.000	-20,270,960.68	-10,090,316.74	10,180,643.94
	GTZF92000802	98943L107	ZENTALIS PHARMACEUTICALS INC	-71,840.000	-721,740.04	-293,825.60	427,914.44
	GTZF92000802	98980F104	ZOOMINFO TECHNOLOGIES INC	-1,806,346.000	-38,101,517.93	-23,067,038.42	15,034,479.51
	GTZF92000802	AAB1J89V9	LIONTOWN RESOURCES LTD	-766,185.000	-1,443,331.26	-463,085.47	980,245.79
	GTZF92000802	AABKYBH69	VULCAN ENERGY RESOURCES LTD	-149,625.000	-417,315.12	-375,725.73	41,589.39
	GTZF92000802	ENBYQ7HZ1	JUST EAT TAKEAWAY.COM NV	-32,827.000	-502,688.91	-395,273.56	107,415.35
	GTZF92000802	EXB3MBS72	OCADO GROUP PLC	-359,030.000	-2,592,651.85	-1,311,172.14	1,281,479.71
	GTZF92000802	EXBKM1QM5	JUST EAT TAKEAWAY.COM NV	-48,894.000	-750,909.55	-590,255.95	160,653.60
	GTZF92000802	FJ6456100	IBIDEN CO LTD	-43,200.000	-1,869,143.58	-1,758,508.06	110,635.52
	GTZF92000802	FJBJS4D3	GIFTEE INC	-40,271.000	-519,634.76	-279,138.17	240,496.59
	GTZF92000802	FJBMC6VV5	WEALTHNAVI INC	-6,900.000	-63,922.92	-64,684.82	-761.90
	GTZF92000802	G0508H110	ARCADIUM LITHIUM PLC	-1,154,591.000	-11,483,349.12	-3,879,425.76	7,603,923.36

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92000802	G1110E107	BIOHAVEN LTD	-181,755.000	-5,714,084.12	-6,308,716.05	-594,631.93
GTZF92000802	G6095L109	APTIV PLC	-345,543.000	-27,603,231.24	-24,333,138.06	3,270,093.18
GTZF92000802	G6359F137	NABORS INDUSTRIES LTD	-9,886.000	-919,694.58	-703,487.76	216,206.82
GTZF92000802	G65431127	NOBLE CORP PLC	-279,870.000	-12,392,691.65	-12,496,195.50	-103,503.85
GTZF92000802	G76279101	ROIVANT SCIENCES LTD	-1,831,654.000	-19,834,515.77	-19,360,582.78	473,932.99
GTZF92000802	H8817H100	TRANSOCEAN LTD	-3,086,821.000	-19,176,646.15	-16,514,492.35	2,662,153.80
GTZF92000802	M5216V106	GLOBAL-E ONLINE LTD	-117,471.000	-3,936,748.80	-4,260,673.17	-323,924.37
GTZF92000802	N3144W105	EXPRO GROUP HOLDINGS NV	-46,269.000	-718,288.85	-1,060,485.48	-342,196.63
GTZF92000802	NABDHF4K4	CRISPR THERAPEUTICS AG	-152,530.000	-8,125,474.48	-8,238,145.30	-112,670.82
GTZF92000802	NABLFDQC7	ASANA INC	-786,385.000	-11,373,469.72	-11,001,526.15	371,943.57
GTZF92000802	SFB06YV43	NESTE OYJ	-16,711.000	-589,902.71	-297,753.99	292,148.72
GTZF92001102	00123Q104	AGNC INVESTMENT CORP	-220,282.000	-2,033,818.08	-2,101,490.28	-67,672.20
GTZF92001102	00165C302	AMC ENTERTAINMENT HOLDINGS INC	-2,489,279.000	-7,336,641.39	-12,396,609.42	-5,059,968.03
GTZF92001102	00857U107	AGILON HEALTH INC	-203,334.000	-3,540,797.97	-1,329,804.36	2,210,993.61
GTZF92001102	02155H200	ALTIMUNE INC	-447,354.000	-3,733,643.48	-2,974,904.10	758,739.38
GTZF92001102	02376R102	AMERICAN AIRLINES GROUP INC	-1,202,940.000	-13,605,552.94	-13,629,310.20	-23,757.26
GTZF92001102	03237H101	AMLYX PHARMACEUTICALS INC	-6,840.000	-84,858.49	-12,996.00	71,862.49
GTZF92001102	03753U106	APELLIS PHARMACEUTICALS INC	-92,164.000	-3,254,305.81	-3,535,411.04	-281,105.23
GTZF92001102	039697107	ARDELYX INC	-979,902.000	-7,262,865.83	-7,261,073.82	1,792.01
GTZF92001102	04016X101	ARGENX SE ADR	-6,138.000	-2,411,645.80	-2,639,585.52	-227,939.72
GTZF92001102	04280A100	ARROWHEAD PHARMACEUTICALS INC	-90,823.000	-3,238,748.18	-2,360,489.77	878,258.41
GTZF92001102	05464T104	AXSOME THERAPEUTICS INC	-196,307.000	-14,143,057.03	-15,802,713.50	-1,659,656.47
GTZF92001102	090043100	BILL HOLDINGS INC	-128,594.000	-8,135,596.08	-6,766,616.28	1,368,979.80
GTZF92001102	09073M104	BIO-TECHNE CORP	-103,427.000	-6,962,490.94	-7,410,544.55	-448,053.61
GTZF92001102	093712107	BLOOM ENERGY CORP	-39,742.000	-649,781.70	-486,442.08	163,339.62
GTZF92001102	12047B105	BUMBLE INC	-2,130.000	-24,443.40	-22,386.30	2,057.10
GTZF92001102	124155102	BUTTERFLY NETWORK INC	-133,473.000	-306,987.90	-112,224.10	194,763.80
GTZF92001102	127203107	CACTUS INC	-37,022.000	-1,450,327.93	-1,952,540.28	-502,212.35
GTZF92001102	13321L108	CAMECO CORP	-495,309.000	-15,967,776.33	-24,369,202.80	-8,401,426.47
GTZF92001102	15117B202	CELLDEX THERAPEUTICS INC	-97,424.000	-2,993,805.36	-3,605,662.24	-611,856.88
GTZF92001102	15118V207	CELSIUS HOLDINGS INC	-167,819.000	-8,464,106.93	-9,580,786.71	-1,116,679.78
GTZF92001102	15961R105	CHARGEPOINT HOLDINGS INC	-299,184.000	-2,766,060.59	-451,767.84	2,314,292.75
GTZF92001102	16679L109	CHEWY INC	-460,591.000	-7,812,778.80	-12,546,498.84	-4,733,720.04
GTZF92001102	19249H103	COHERUS BIOSCIENCES INC	-284,525.000	-851,800.03	-492,228.25	359,571.78
GTZF92001102	20717M103	CONFLUENT INC	-143,274.000	-3,223,784.64	-4,230,881.22	-1,007,096.58
GTZF92001102	23282W605	CYTOKINETICS INC	-91,201.000	-2,973,662.24	-4,941,270.18	-1,967,607.94
GTZF92001102	26603R106	DUOLINGO INC	-31,309.000	-5,867,291.80	-6,533,249.03	-665,957.23
GTZF92001102	268158201	DYNAVAX TECHNOLOGIES CORP	-288,965.000	-3,284,302.64	-3,245,076.95	39,225.69
GTZF92001102	26884L109	EQT CORP	-30,067.000	-1,133,856.98	-1,111,877.66	21,979.32
GTZF92001102	282559103	89BIO INC	-92,612.000	-797,154.29	-741,822.12	55,332.17
GTZF92001102	29355A107	ENPHASE ENERGY INC	-134,665.000	-15,401,959.06	-13,427,447.15	1,974,511.91
GTZF92001102	30063P105	EXACT SCIENCES CORP	-386,600.000	-17,841,006.23	-16,333,850.00	1,507,156.23
GTZF92001102	30212W100	EXP WORLD HOLDINGS INC	-206,659.000	-4,132,618.51	-2,332,146.82	1,800,471.69

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
	GTZF92001102	302491303 FMC CORP	-45,958.000	-2,699,909.40	-2,644,882.90	55,026.50
	GTZF92001102	302492103 FLYWIRE CORP	-48,790.000	-1,514,441.60	-799,668.10	714,773.50
	GTZF92001102	30260D103 FIGS INC	-130,026.000	-1,075,315.02	-693,038.58	382,276.44
	GTZF92001102	31188V100 FASTLY INC	-158,740.000	-1,648,359.74	-1,169,913.80	478,445.94
	GTZF92001102	32076V103 FIRST MAJESTIC SILVER CORP	-71,171.000	86,465.16	-421,332.32	-507,797.48
	GTZF92001102	336433107 FIRST SOLAR INC	-18,847.000	-2,627,204.71	-4,249,244.62	-1,622,039.91
	GTZF92001102	34965K107 FORTREA HOLDINGS INC	-269,405.000	-6,601,342.97	-6,287,912.70	313,430.27
	GTZF92001102	358054104 FRESHWORKS INC	-535,419.000	-7,036,866.34	-6,794,467.11	242,399.23
	GTZF92001102	36467W109 GAMESTOP CORP	-457,658.000	-11,203,010.62	-11,299,576.02	-96,565.40
	GTZF92001102	384747101 GRAIL INC	-12,920.834	-266,432.30	-198,593.22	67,839.08
	GTZF92001102	40415F101 HDFC BANK LTD ADR	-349,266.000	-20,492,027.63	-22,468,281.78	-1,976,254.15
	GTZF92001102	406216101 HALLIBURTON CO	-145,569.000	-5,122,986.69	-4,917,320.82	205,665.87
	GTZF92001102	450056106 IRHYTHM TECHNOLOGIES INC	-21,929.000	-2,295,239.33	-2,360,437.56	-65,198.23
	GTZF92001102	45166A102 IDEAYA BIOSCIENCES INC	-88,857.000	-3,283,369.33	-3,119,769.27	163,600.06
	GTZF92001102	452327109 ILLUMINA INC	-77,525.000	-9,287,803.85	-8,092,059.50	1,195,744.35
	GTZF92001102	45258J102 IMMUNOVANT INC	-11,084.000	-442,522.60	-292,617.60	149,905.00
	GTZF92001102	45332Y109 INARI MEDICAL INC	-20,174.000	-924,234.11	-971,378.10	-47,143.99
	GTZF92001102	456788108 INFOSYS LTD ADR	-104,967.000	-1,765,658.13	-1,954,485.54	-188,827.41
	GTZF92001102	457730109 INSPIRE MEDICAL SYSTEMS INC	-8,745.000	-1,205,958.61	-1,170,343.35	35,615.26
	GTZF92001102	45828L108 INTEGRAL AD SCIENCE HOLDING CO	-297,502.000	-2,720,305.77	-2,891,719.44	-171,413.67
	GTZF92001102	462260100 IOVANCE BIOTHERAPEUTICS INC	-315,169.000	-2,518,778.26	-2,527,655.38	-8,877.12
	GTZF92001102	500688106 KOSMOS ENERGY LTD	-702,330.000	-4,519,677.13	-3,890,908.20	628,768.93
	GTZF92001102	52567D107 LEMONADE INC	-299,217.000	-5,041,806.45	-4,937,080.50	104,725.95
	GTZF92001102	553368101 MP MATERIALS CORP	-186,272.000	-2,957,747.78	-2,371,242.56	586,505.22
	GTZF92001102	558868105 MADRIGAL PHARMACEUTICALS INC	-56,228.000	-12,988,668.00	-15,752,836.48	-2,764,168.48
	GTZF92001102	55903Q104 MAG SILVER CORP	-25,134.000	-279,992.76	-293,313.78	-13,321.02
	GTZF92001102	56600D107 MARAVAI LIFESCIENCES HOLDINGS	-188,128.000	-2,118,045.17	-1,346,996.48	771,048.69
	GTZF92001102	576323109 MASTEC INC	-63,105.000	-3,266,296.12	-6,751,603.95	-3,485,307.83
	GTZF92001102	594972408 MICROSTRATEGY INC	-8,259.000	-2,732,664.54	-11,376,607.32	-8,643,942.78
	GTZF92001102	604749101 MIRUM PHARMACEUTICALS INC	-56,146.000	-1,653,761.22	-1,919,631.74	-265,870.52
	GTZF92001102	60741F104 MOBILEYE GLOBAL INC	-90,092.000	-2,879,584.88	-2,530,233.82	349,351.06
	GTZF92001102	60770K107 MODERNA INC	-63,654.000	-7,361,535.82	-7,558,912.50	-197,376.68
	GTZF92001102	62955J103 NOV INC	-38,109.000	-611,268.36	-724,452.09	-113,183.73
	GTZF92001102	640491106 NEOGEN CORP	-87,379.000	-1,415,683.08	-1,365,733.77	49,949.31
	GTZF92001102	64157F103 NEVRO CORP	-160,153.000	-3,214,145.93	-1,348,488.26	1,865,657.67
	GTZF92001102	644393100 NEW FORTRESS ENERGY INC	-390,172.000	-8,613,527.02	-8,575,980.56	37,546.46
	GTZF92001102	649445103 NEW YORK COMMUNITY BANCORP INC	-631,469.000	-1,985,512.87	-2,033,330.18	-47,817.31
	GTZF92001102	65290E101 NEXTRACKER INC	-137,182.000	-7,523,135.61	-6,431,092.16	1,092,043.45
	GTZF92001102	675232102 OCEANEERING INTERNATIONAL INC	-35,636.000	-678,872.04	-843,147.76	-164,275.72
	GTZF92001102	67576A100 OCULAR THERAPEUTIX INC	-129,166.000	-1,187,332.94	-883,495.44	303,837.50
	GTZF92001102	69366J200 PTC THERAPEUTICS INC	-70,836.000	-1,526,313.54	-2,166,164.88	-639,851.34
	GTZF92001102	69404D108 PACIFIC BIOSCIENCES OF CALIFOR	-164,561.000	-1,795,545.16	-225,448.57	1,570,096.59
	GTZF92001102	69553P100 PAGERDUTY INC	-263,949.000	-5,907,830.95	-6,052,350.57	-144,519.62

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001102	69608A108 PALANTIR TECHNOLOGIES INC	-909,547.000	-19,640,230.10	-23,038,825.51	-3,398,595.41
GTZF92001102	697435105 PALO ALTO NETWORKS INC	-29,092.000	-8,141,997.47	-9,862,478.92	-1,720,481.45
GTZF92001102	703481101 PATTERSON-UTI ENERGY INC	-168,167.000	-1,832,657.29	-1,742,210.12	90,447.17
GTZF92001102	70614W100 PELOTON INTERACTIVE INC	-82,654.000	-635,609.26	-279,370.52	356,238.74
GTZF92001102	707569109 PENN ENTERTAINMENT INC	-163,450.000	-2,784,739.93	-3,163,574.75	-378,834.82
GTZF92001102	70975L107 PENUMBRA INC	-10,906.000	-2,361,425.34	-1,962,752.82	398,672.52
GTZF92001102	72016P105 PIEDMONT LITHIUM INC	-2,639.000	-152,296.69	-26,337.22	125,959.47
GTZF92001102	72919P202 PLUG POWER INC	-888,396.000	-9,230,434.44	-2,069,962.68	7,160,471.76
GTZF92001102	74767V109 QUANTUMSCAPE CORP	-444.000	-3,547.56	-2,184.48	1,363.08
GTZF92001102	75629V104 RECURSION PHARMACEUTICALS INC	-245,318.000	-2,763,618.48	-1,839,885.00	923,733.48
GTZF92001102	75943R102 RELAY THERAPEUTICS INC	-36,052.000	-452,813.12	-235,059.04	217,754.08
GTZF92001102	76954A103 RIVIAN AUTOMOTIVE INC	-447,197.000	-7,450,302.02	-6,001,383.74	1,448,918.28
GTZF92001102	770700102 ROBINHOOD MARKETS INC	-994,516.000	-9,828,521.46	-22,585,458.36	-12,756,936.90
GTZF92001102	77311W101 ROCKET COS INC	-99,233.000	-905,530.29	-1,359,492.10	-453,961.81
GTZF92001102	773122106 ROCKET LAB USA INC	-573,580.000	-3,441,480.00	-2,753,184.00	688,296.00
GTZF92001102	77313F106 ROCKET PHARMACEUTICALS INC	-29,854.000	-593,198.98	-642,756.62	-49,557.64
GTZF92001102	77543R102 ROKU INC	-97,436.000	-7,805,599.60	-5,839,339.48	1,966,260.12
GTZF92001102	77634L105 R1 RCM INC	-364,488.000	-6,065,293.58	-4,577,969.28	1,487,324.30
GTZF92001102	80810D103 SCHRODINGER INC/UNITED STATES	-6,103.000	-304,661.76	-118,032.02	186,629.74
GTZF92001102	810186106 SCOTTS MIRACLE-GRO CO/THE	-42,392.000	-2,817,591.81	-2,758,023.52	59,568.29
GTZF92001102	81730H109 SENTINELONE INC	-187,195.000	-3,885,221.54	-3,940,454.75	-55,233.21
GTZF92001102	83406F102 SOFI TECHNOLOGIES INC	-931,922.000	-7,275,296.96	-6,160,004.42	1,115,292.54
GTZF92001102	83417M104 SOLAREEDGE TECHNOLOGIES INC	-391,105.000	-24,057,839.26	-9,879,312.30	14,178,526.96
GTZF92001102	87164F105 SYNDAX PHARMACEUTICALS INC	-37,314.000	-807,015.86	-766,056.42	40,959.44
GTZF92001102	87256C101 TKO GROUP HOLDINGS INC	-55,177.000	-4,521,469.58	-5,958,564.23	-1,437,094.65
GTZF92001102	87484T108 TALOS ENERGY INC	-167,828.000	-1,824,371.64	-2,039,110.20	-214,738.56
GTZF92001102	87918A105 TELADOC HEALTH INC	-788,683.000	-7,971,502.76	-7,713,319.74	258,183.02
GTZF92001102	87968A104 TELLURIAN INC	-1,189,852.000	-500,986.54	-824,091.50	-323,104.96
GTZF92001102	88160R101 TESLA INC	-61,609.000	-11,367,521.59	-12,191,188.92	-823,667.33
GTZF92001102	88162F105 TETRA TECHNOLOGIES INC	-56,199.000	-261,488.43	-194,448.54	67,039.89
GTZF92001102	88322Q108 TG THERAPEUTICS INC	-200,358.000	-3,008,251.20	-3,562,365.24	-554,114.04
GTZF92001102	88688T100 TILRAY BRANDS INC	-190,453.000	-323,087.52	-316,151.98	6,935.54
GTZF92001102	89400J107 TRANSUNION	-17,818.000	-1,395,683.94	-1,321,382.88	74,301.06
GTZF92001102	89422G107 TRAVERE THERAPEUTICS INC	-102,610.000	-1,576,089.60	-843,454.20	732,635.40
GTZF92001102	90138Q108 23ANDME HOLDING CO	-354,919.000	-621,108.25	-138,844.31	482,263.94
GTZF92001102	90400D108 ULTRAGENYX PHARMACEUTICAL INC	-12,008.000	-553,929.04	-493,528.80	60,400.24
GTZF92001102	91332U101 UNITY SOFTWARE INC	-65,054.000	-2,459,944.54	-1,057,778.04	1,402,166.50
GTZF92001102	916896103 URANIUM ENERGY CORP	-20,810.000	-137,920.42	-125,068.10	12,852.32
GTZF92001102	92243G108 VAXCYTE INC	-105,223.000	-6,503,662.11	-7,945,388.73	-1,441,726.62
GTZF92001102	92686J106 VIKING THERAPEUTICS INC	-113,678.000	-7,911,625.60	-6,026,070.78	1,885,554.82
GTZF92001102	92766K403 VIRGIN GALACTIC HOLDINGS INC	-136,130.700	-4,125,884.76	-1,147,581.80	2,978,302.96
GTZF92001102	971378104 WILLSCOT HOLDINGS CORP	-298,274.000	-11,451,868.32	-11,227,033.36	224,834.96
GTZF92001102	98980F104 ZOOMINFO TECHNOLOGIES INC	-244,166.000	-4,965,295.01	-3,117,999.82	1,847,295.19

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001102	AAB1J89V9	LIONTOWN RESOURCES LTD	-1,114,108.000	-2,098,744.95	-673,371.61	1,425,373.34
GTZF92001102	EXB3MBS72	OCADO GROUP PLC	-100,719.000	-727,318.89	-367,824.27	359,494.62
GTZF92001102	FHBDRYVB6	PING AN HEALTHCARE AND TECHNOL HK/01833	-12,000.000	-29,002.37	-17,583.32	11,419.05
GTZF92001102	FJ6456100	IBIDEN CO LTD	-39,500.000	-1,691,888.77	-1,607,895.10	83,993.67
GTZF92001102	FJB13V388	DEMAE-CAN CO LTD	-65,300.000	-182,072.84	-90,119.36	91,953.48
GTZF92001102	FJBG0GM15	MERCARI INC	-149,700.000	-1,829,292.50	-1,858,919.29	-29,626.79
GTZF92001102	G1110E107	BIOHAVEN LTD	-21,246.000	-601,177.87	-737,448.66	-136,270.79
GTZF92001102	G65431127	NOBLE CORP PLC	-110,293.000	-4,761,294.05	-4,924,582.45	-163,288.40
GTZF92001102	G6674U108	NOVOCURE LTD	-72,312.000	-809,586.73	-1,238,704.56	-429,117.83
GTZF92001102	G76279101	ROIVANT SCIENCES LTD	-591,458.000	-6,633,136.79	-6,251,711.06	381,425.73
GTZF92001102	H8817H100	TRANSOCEAN LTD	-688,459.000	-3,976,573.28	-3,683,255.65	293,317.63
GTZF92001102	N3144W105	EXPRO GROUP HOLDINGS NV	-25,671.000	-387,098.87	-588,379.32	-201,280.45
GTZF92001102	NABDHF4K4	CRISPR THERAPEUTICS AG	-229,591.000	-13,901,219.75	-12,400,209.91	1,501,009.84
GTZF92001102	NC2072717	BALLARD POWER SYSTEMS INC NEW	-254,477.000	-1,115,410.24	-574,658.48	540,751.76
GTZF92001102	NC2166162	CAMECO CORP	-627,403.000	-24,012,312.15	-30,862,349.51	-6,850,037.36
GTZF92001102	NCB987K78	NEXGEN ENERGY LTD	-867,501.000	-4,472,500.58	-6,048,130.63	-1,575,630.05
GTZF92001102	NCBF13KN5	WHEATON PRECIOUS METALS CORP	-108,681.000	-5,088,225.14	-5,697,144.84	-608,919.70
GTZF92001102	SFB06YV43	NESTE OYJ	-17,618.000	-709,864.99	-313,914.77	395,950.22
GTZF92001602	012653101	ALBEMARLE CORP	-274.000	-61,126.66	-26,172.48	34,954.18
GTZF92001602	03237H101	AMLYX PHARMACEUTICALS INC	-5,371.000	-64,841.50	-10,204.90	54,636.60
GTZF92001602	03753U106	APELLIS PHARMACEUTICALS INC	-77,905.000	-3,236,693.36	-2,988,435.80	248,257.56
GTZF92001602	04523Y105	ASPEN AEROGELS INC	-7,292.000	-57,533.88	-173,914.20	-116,380.32
GTZF92001602	07373V105	BEAM THERAPEUTICS INC	-31,694.000	-755,286.91	-742,590.42	12,696.49
GTZF92001602	093712107	BLOOM ENERGY CORP	-5,095.000	-83,303.25	-62,362.80	20,940.45
GTZF92001602	15117B202	CELLDEX THERAPEUTICS INC	-34,301.000	-930,405.57	-1,269,480.01	-339,074.44
GTZF92001602	15677J108	DAYFORCE INC	-80,300.000	-5,369,626.82	-3,982,880.00	1,386,746.82
GTZF92001602	20717M103	CONFLUENT INC	-134,255.000	-3,901,169.55	-3,964,550.15	-63,380.60
GTZF92001602	24823R105	DENALI THERAPEUTICS INC	-265,348.000	-4,697,056.48	-6,161,380.56	-1,464,324.08
GTZF92001602	262037104	DRIL-QUIP INC	-21,259.000	-480,149.97	-395,417.40	84,732.57
GTZF92001602	384747101	GRAIL INC	-6,444.334	-141,873.50	-99,049.41	42,824.09
GTZF92001602	393222104	GREEN PLAINS INC	-33,442.000	-1,027,274.16	-530,390.12	496,884.04
GTZF92001602	452327109	ILLUMINA INC	-38,666.000	-4,945,696.60	-4,035,957.08	909,739.52
GTZF92001602	45258J102	IMMUNOVANT INC	-13,390.000	-453,185.45	-353,496.00	99,689.45
GTZF92001602	45826J105	INTELLIA THERAPEUTICS INC	-64,977.000	-2,075,234.36	-1,454,185.26	621,049.10
GTZF92001602	500688106	KOSMOS ENERGY LTD	-113,466.000	-766,943.33	-628,601.64	138,341.69
GTZF92001602	553368101	MP MATERIALS CORP	-82,057.000	-1,461,165.54	-1,044,585.61	416,579.93
GTZF92001602	675232102	OCEANEERING INTERNATIONAL INC	-3,805.000	-77,257.89	-90,026.30	-12,768.41
GTZF92001602	69366J200	PTC THERAPEUTICS INC	-24,375.000	-488,193.58	-745,387.50	-257,193.92
GTZF92001602	70614W100	PELOTON INTERACTIVE INC	-370,946.000	-2,252,779.19	-1,253,797.48	998,981.71
GTZF92001602	848574109	SPIRIT AEROSYSTEMS HOLDINGS IN	-24,179.000	-367,328.67	-794,763.73	-427,435.06
GTZF92001602	852312305	STAAR SURGICAL CO	-901.000	-47,365.57	-42,896.61	4,468.96
GTZF92001602	87164F105	SYNDAX PHARMACEUTICALS INC	-63,757.000	-1,220,511.58	-1,308,931.21	-88,419.63
GTZF92001602	91332U101	UNITY SOFTWARE INC	-162,877.000	-5,641,951.49	-2,648,380.02	2,993,571.47

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001602	977852102	WOLFSPEED INC	-110,610.000	-6,148,809.90	-2,517,483.60	3,631,326.30
GTZF92001602	98943L107	ZENTALIS PHARMACEUTICALS INC	-5,779.000	-116,382.47	-23,636.11	92,746.36
GTZF92001602	G76279101	ROIVANT SCIENCES LTD	-90,446.000	-1,179,611.67	-956,014.22	223,597.45
GTZF92001802	00857U107	AGILON HEALTH INC	-101,985.000	-1,847,620.51	-666,981.90	1,180,638.61
GTZF92001802	012653101	ALBEMARLE CORP	-21,203.000	-4,730,177.27	-2,025,310.56	2,704,866.71
GTZF92001802	01675A109	ALLBIRDS INC	-156,945.000	-197,750.70	-78,472.50	119,278.20
GTZF92001802	02376R102	AMERICAN AIRLINES GROUP INC	-157,437.000	-2,289,185.74	-1,783,761.21	505,424.53
GTZF92001802	03044L105	AMERICAN WELL CORP	-736,232.000	-1,409,782.15	-239,128.15	1,170,654.00
GTZF92001802	03945R102	ARCHER AVIATION INC	-936,770.000	-5,245,718.77	-3,297,430.40	1,948,288.37
GTZF92001802	04280A100	ARROWHEAD PHARMACEUTICALS INC	-32,015.000	-1,141,654.90	-832,069.85	309,585.05
GTZF92001802	04523Y105	ASPEN AEROGELS INC	-128,187.000	-1,011,395.43	-3,057,259.95	-2,045,864.52
GTZF92001802	058586108	BALLARD POWER SYSTEMS INC	-290,289.000	-1,265,660.04	-653,150.25	612,509.79
GTZF92001802	07373V105	BEAM THERAPEUTICS INC	-3,067.000	-97,929.31	-71,859.81	26,069.50
GTZF92001802	093712107	BLOOM ENERGY CORP	-107,126.000	-1,751,510.10	-1,311,222.24	440,287.86
GTZF92001802	09609G100	BLUEBIRD BIO INC	-26,455.000	-87,036.95	-26,037.01	60,999.94
GTZF92001802	09627Y109	BLUEPRINT MEDICINES CORP	-7,831.000	-456,450.86	-844,025.18	-387,574.32
GTZF92001802	15117B202	CELLDEX THERAPEUTICS INC	-2,609.000	-88,523.37	-96,559.09	-8,035.72
GTZF92001802	15118V207	CELSIUS HOLDINGS INC	-55,974.000	-3,347,257.58	-3,195,555.66	151,701.92
GTZF92001802	15961R105	CHARGEPOINT HOLDINGS INC	-1,858,164.000	-16,884,323.06	-2,805,827.64	14,078,495.42
GTZF92001802	18914F103	CLOVER HEALTH INVESTMENTS CORP	-2,175,502.000	-1,951,642.84	-2,675,867.46	-724,224.62
GTZF92001802	232109108	CUTERA INC	-4,459.000	-67,464.67	-6,733.09	60,731.58
GTZF92001802	23282W605	CYTOKINETICS INC	-37,696.000	-1,229,643.52	-2,042,369.28	-812,725.76
GTZF92001802	262037104	DRIL-QUIP INC	-18,809.000	-424,480.32	-349,847.40	74,632.92
GTZF92001802	26603R106	DUOLINGO INC	-39,094.000	-7,583,778.36	-8,157,744.98	-573,966.62
GTZF92001802	26701L100	DUTCH BROS INC	-187,854.000	-5,393,586.15	-7,777,155.60	-2,383,569.45
GTZF92001802	292671708	ENERGY FUELS INC/CANADA	-129,528.000	-808,254.72	-784,939.68	23,315.04
GTZF92001802	293594107	ENOVIX CORP	-194,542.000	-4,394,369.71	-3,007,619.32	1,386,750.39
GTZF92001802	30063P105	EXACT SCIENCES CORP	-228,250.000	-10,082,450.44	-9,643,562.50	438,887.94
GTZF92001802	30260D103	FIGS INC	-15,074.000	-124,661.98	-80,344.42	44,317.56
GTZF92001802	336433107	FIRST SOLAR INC	-12,119.000	-2,165,147.50	-2,732,349.74	-567,202.24
GTZF92001802	34965K107	FORTREA HOLDINGS INC	-148,884.000	-3,649,763.68	-3,474,952.56	174,811.12
GTZF92001802	35952H601	FUELCELL ENERGY INC	-26,664.000	-57,594.24	-17,032.96	40,561.28
GTZF92001802	36165L108	GDS HOLDINGS LTD ADR	-46,221.000	-507,968.79	-429,393.09	78,575.70
GTZF92001802	36467W109	GAMESTOP CORP	-5,335.000	-129,373.75	-131,721.15	-2,347.40
GTZF92001802	374396406	GEVO INC	-576,869.000	-876,840.88	-321,431.41	555,409.47
GTZF92001802	393222104	GREEN PLAINS INC	-4,397.000	-141,759.28	-69,736.42	72,022.86
GTZF92001802	40131M109	GUARDANT HEALTH INC	-165,771.000	-5,934,601.80	-4,787,466.48	1,147,135.32
GTZF92001802	40415F101	HDFC BANK LTD ADR	-149,740.000	-8,045,028.97	-9,632,774.20	-1,587,745.23
GTZF92001802	427746102	HERON THERAPEUTICS INC	-342,470.000	-393,840.50	-1,195,220.30	-801,379.80
GTZF92001802	449109107	HYLIION HOLDINGS CORP	-1,082,635.000	-1,808,000.45	-1,753,868.70	54,131.75
GTZF92001802	45166A102	IDEAYA BIOSCIENCES INC	-57,863.000	-2,273,685.98	-2,031,569.93	242,116.05
GTZF92001802	457669307	INSMED INC	-40,160.000	-841,290.16	-2,690,720.00	-1,849,429.84
GTZF92001802	45826J105	INTELLIA THERAPEUTICS INC	-68,075.000	-2,776,098.50	-1,523,518.50	1,252,580.00

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001802	500688106	KOSMOS ENERGY LTD	-366,135.000	-2,298,785.15	-2,028,387.90	270,397.25
GTZF92001802	53681K100	LITHIUM AMERICAS ARGENTINA COR	-25,378.000	-200,026.85	-81,209.60	118,817.25
GTZF92001802	549498103	LUCID GROUP INC	-2,062,824.000	-22,586,793.91	-5,383,970.64	17,202,823.27
GTZF92001802	550424105	LUMINAR TECHNOLOGIES INC	-2,539,211.000	-17,469,771.68	-3,783,424.39	13,686,347.29
GTZF92001802	553368101	MP MATERIALS CORP	-3,679.000	-84,175.52	-46,833.67	37,341.85
GTZF92001802	558868105	MADRIGAL PHARMACEUTICALS INC	-3,009.000	-695,079.00	-843,001.44	-147,922.44
GTZF92001802	56600D107	MARAVAI LIFESCIENCES HOLDINGS	-19,858.000	-246,834.94	-142,183.28	104,651.66
GTZF92001802	60770K107	MODERNA INC	-28,897.000	-3,510,985.50	-3,431,518.75	79,466.75
GTZF92001802	62955J103	NOV INC	-11,574.000	-181,829.58	-220,021.74	-38,192.16
GTZF92001802	670002401	NOVAVAX INC	-974,672.000	-3,960,781.08	-12,339,347.52	-8,378,566.44
GTZF92001802	69404D108	PACIFIC BIOSCIENCES OF CALIFOR	-7,203.000	-95,799.90	-9,868.11	85,931.79
GTZF92001802	70975L107	PENUMBRA INC	-25,078.000	-5,047,898.22	-4,513,287.66	534,610.56
GTZF92001802	72919P202	PLUG POWER INC	-696,297.000	-7,205,661.34	-1,622,372.01	5,583,289.33
GTZF92001802	74767V109	QUANTUMSCAPE CORP	-1,866,458.000	-14,912,999.42	-9,182,973.36	5,730,026.06
GTZF92001802	76954A103	RIVIAN AUTOMOTIVE INC	-14,770.000	-246,068.20	-198,213.40	47,854.80
GTZF92001802	770700102	ROBINHOOD MARKETS INC	-287,046.000	-2,868,214.57	-6,518,814.66	-3,650,600.09
GTZF92001802	77311W101	ROCKET COS INC	-146,429.000	-1,312,003.84	-2,006,077.30	-694,073.46
GTZF92001802	773122106	ROCKET LAB USA INC	-18,506.000	-111,036.00	-88,828.80	22,207.20
GTZF92001802	77313F106	ROCKET PHARMACEUTICALS INC	-39,796.000	-790,746.52	-856,807.88	-66,061.36
GTZF92001802	77634L105	R1 RCM INC	-13,848.000	-255,495.60	-173,930.88	81,564.72
GTZF92001802	77664L207	ROOT INC/OH	-38,311.000	-342,500.34	-1,977,230.71	-1,634,730.37
GTZF92001802	80810D103	SCHRODINGER INC/UNITED STATES	-7,272.000	-363,018.24	-140,640.48	222,377.76
GTZF92001802	810186106	SCOTTS MIRACLE-GRO CO/THE	-9.000	-424.54	-585.54	-161.00
GTZF92001802	82489W107	SHOALS TECHNOLOGIES GROUP INC	-9,192.000	-234,947.52	-57,358.08	177,589.44
GTZF92001802	83067L208	SKILLZ INC	-58,205.000	-529,665.50	-417,911.90	111,753.60
GTZF92001802	836100107	SOUNDHOUND AI INC	-1,166,259.000	-6,620,293.93	-4,606,723.05	2,013,570.88
GTZF92001802	848574109	SPIRIT AEROSYSTEMS HOLDINGS IN	-4,186.000	-122,189.34	-137,593.82	-15,404.48
GTZF92001802	85209W109	SPROUT SOCIAL INC	-70,125.000	-2,391,878.46	-2,502,060.00	-110,181.54
GTZF92001802	852312305	STAAR SURGICAL CO	-51,137.000	-2,513,896.17	-2,434,632.57	79,263.60
GTZF92001802	875372203	TANDEM DIABETES CARE INC	-16,807.000	-412,443.78	-677,154.03	-264,710.25
GTZF92001802	88160R101	TESLA INC	-85,775.000	-15,174,982.99	-16,973,157.00	-1,798,174.01
GTZF92001802	88688T100	TILRAY BRANDS INC	-852,559.000	-1,932,202.48	-1,415,247.94	516,954.54
GTZF92001802	89422G107	TRAVERE THERAPEUTICS INC	-15,647.000	-240,337.92	-128,618.34	111,719.58
GTZF92001802	90138Q108	23ANDME HOLDING CO	-530,545.000	-928,453.75	-207,549.20	720,904.55
GTZF92001802	90184D100	TWIST BIOSCIENCE CORP	-4,833.000	-98,883.18	-238,170.24	-139,287.06
GTZF92001802	90364P105	UIPATH INC	-1,860,216.000	-24,603,036.24	-23,587,538.88	1,015,497.36
GTZF92001802	90400D108	ULTRAGENYX PHARMACEUTICAL INC	-3,598.000	-165,975.74	-147,877.80	18,097.94
GTZF92001802	91332U101	UNITY SOFTWARE INC	-76,158.000	-2,770,535.02	-1,238,329.08	1,532,205.94
GTZF92001802	91680M107	UPSTART HOLDINGS INC	-275,808.000	-13,245,655.85	-6,506,310.72	6,739,345.13
GTZF92001802	92766K403	VIRGIN GALACTIC HOLDINGS INC	-10,428.150	-809,224.44	-87,909.30	721,315.14
GTZF92001802	971378104	WILLSCOT HOLDINGS CORP	-60,077.000	-2,331,993.48	-2,261,298.28	70,695.20
GTZF92001802	977852102	WOLFSPEED INC	-76,561.000	-4,256,025.99	-1,742,528.36	2,513,497.63
GTZF92001802	98943L107	ZENTALIS PHARMACEUTICALS INC	-7,421.000	-208,599.69	-30,351.89	178,247.80

**Schedule of Investments at End of Plan Year at Revalued Cost**

Arrowstreet Global Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 001

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT_ALPHA_EXT_CAAG * - GTZG92000000

GT-ALPHA EXT CONSOLIDATION

	Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF92001802	EBBNHKYX8	ARGENX SE	-1,830.000	-727,323.28	-801,388.20	-74,064.92
GTZF92001802	EXBKM1QM5	JUST EAT TAKEAWAY.COM NV	-8,615.000	-132,308.38	-104,001.62	28,306.76
GTZF92001802	FJBJS4D3	GIFTEE INC	-57,900.000	-626,270.93	-401,333.47	224,937.46
GTZF92001802	G6095L109	APTIV PLC	-49,835.000	-3,423,152.89	-3,509,380.70	-86,227.81
GTZF92001802	G65163100	JOBY AVIATION INC	-1,123,673.000	-9,711,542.34	-5,730,732.30	3,980,810.04
GTZF92001802	NCB987K78	NEXGEN ENERGY LTD	-171,940.000	-812,110.33	-1,198,748.57	-386,638.24
GTZF92001802	NCBMQ5703	SOLARIS RESOURCES INC NEW	-61,800.000	-241,647.75	-172,526.04	69,121.71
GTZF92001802	NCBRBS2X1	LITHIUM AMERICAS (ARGENTINA)	-22,459.000	-182,014.22	-71,561.54	110,452.68
GTZF92001802	NCBYWFD43	CERIDIAN HCM HOLDING INC IF AS AND WHEN ISSUED	-159,403.000	-10,688,321.47	-7,934,328.45	2,753,993.02
GTZF92001802	SFB06YV43	NESTE OYJ	-8,397.000	-323,021.34	-149,616.44	173,404.90
TOTAL OTHER INVESTMENTS				-4,837,730,504.61	-4,559,570,823.98	278,159,680.63

REGISTERED INVESTMENT COMPANIES

GTZF92000602	999K96395	INVESCO GOVT AGENCY INSTL 1901 0.100% 12/31/2035 DD 04/09/97	25,059,164.720	25,059,164.72	25,059,164.72	0.00
GTZF92001602	999K41748	STATE STREET INSTITUTIONAL TRE 1.000% 12/31/2035 DD 04/09/97	19,410,075.430	19,410,075.43	19,410,075.43	0.00
GTZF92000802	46429B598	ISHARES MSCI INDIA ETF	-47,452.000	-2,446,677.37	-2,646,872.56	-200,195.19
GTZF92001102	46429B598	ISHARES MSCI INDIA ETF	-133,835.000	-7,322,670.23	-7,465,316.30	-142,646.07
GTZF92001802	46429B598	ISHARES MSCI INDIA ETF	-3,839.000	-204,721.63	-214,139.42	-9,417.79
TOTAL REGISTERED INVESTMENT COMPANIES				34,495,170.92	34,142,911.87	-352,259.05

GRAND TOTAL

12,398,226,415.64	15,073,345,905.47	2,675,119,489.83
--------------------------	--------------------------	-------------------------

-350,788,977.93 C

3,025,908,467.76 I