

|                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|
| <div>Form 5500</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security<br/>Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Annual Return/Report of Employee Benefit Plan</div> <div>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).</div> <div>▶ Complete all entries in accordance with the instructions to the Form 5500.</div> | <div>OMB Nos. 1210-0110<br/>1210-0089</div> <div>2024</div> <div>This Form is Open to Public Inspection</div> |
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|                                                                                            |                                                                                                                                                                                                                                                                                                                                                                                                                  |
|--------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 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: <div><div><input type="checkbox"/> a multiemployer plan</div><div><input type="checkbox"/> a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)</div><div><input type="checkbox"/> a single-employer plan</div><div><input checked="" type="checkbox"/> a DFE (specify) <u>E</u></div></div> |
| B                                                                                          | This return/report is: <div><div><input type="checkbox"/> the first return/report</div><div><input type="checkbox"/> the final return/report</div><div><input type="checkbox"/> an amended return/report</div><div><input type="checkbox"/> a short plan year return/report (less than 12 months)</div></div>                                                                                                    |
| C                                                                                          | If the plan is a collectively-bargained plan, check here. .... ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                        |
| D                                                                                          | Check box if filing under: <div><div><input type="checkbox"/> Form 5558</div><div><input type="checkbox"/> automatic extension</div><div><input type="checkbox"/> the DFVC program</div><div><input type="checkbox"/> special extension (enter description)</div></div>                                                                                                                                          |
| E                                                                                          | If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. .... ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                         |

|         |                                                                                                                                                                                                                                                                                                                                                             |
|---------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part II | Basic Plan Information—enter all requested information                                                                                                                                                                                                                                                                                                      |
| 1a      | Name of plan<br>ARROWSTREET INTERNATIONAL EQUITY - ALPHA EXTENSION FUND                                                                                                                                                                                                                                                                                     |
| 1b      | Three-digit plan number (PN) ▶ 006                                                                                                                                                                                                                                                                                                                          |
| 1c      | Effective date of plan                                                                                                                                                                                                                                                                                                                                      |
| 2a      | Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br>ARROWSTREET CAPITAL, LIMITED PARTNERSHIP<br><br>200 CLARENDON STREET, 30TH FLOOR<br>BOSTON, MA 02116 |
| 2b      | Employer Identification Number (EIN)<br>45-6500555                                                                                                                                                                                                                                                                                                          |
| 2c      | Plan Sponsor's telephone number<br>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                      |

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                            |   |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------|---|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>3b</b> Administrator's EIN              |   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>3c</b> Administrator's telephone number |   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                            |   |
| <b>4</b> 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:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>4b</b> EIN                              |   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>4d</b> PN                               |   |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | <b>5</b>                                   |   |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><b>a(1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><b>b</b> Retired or separated participants receiving benefits .....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....<br><b>g(1)</b> Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) .....<br><b>g(2)</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested..... | <b>6a(1)</b>                               |   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>6a(2)</b>                               |   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>6b</b>                                  |   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>6c</b>                                  |   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>6d</b>                                  | 0 |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>6e</b>                                  |   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>6f</b>                                  |   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>6g(1)</b>                               |   |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>6g(2)</b>                               |   |
| <b>6h</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                                            |   |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>7</b>                                   |   |

**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:

|                                                                                                                                                                                                                                                                                    |                                                                                                                                                                                                                                                                                    |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input type="checkbox"/> Trust<br>(4) <input type="checkbox"/> 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 \_\_\_\_\_

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             |                                         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|
| <div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> | 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<br>ARROWSTREET INTERNATIONAL EQUITY - ALPHA EXTENSION FUND                          | B Three-digit plan number (PN) ▶                     | 006 |
|                                                                                                    |                                                      |     |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>ARROWSTREET CAPITAL, LIMITED PARTNERSHIP | D Employer Identification Number (EIN)<br>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)..... ☒ Yes ☐ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

|                                                                                                            |                                                      |
|------------------------------------------------------------------------------------------------------------|------------------------------------------------------|
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |                                                      |
| ARROWSTREET CAPITAL, LP                                                                                    | 200 CLARENDON STREET, 30TH FLOOR<br>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<br>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 |  |
|------------------------------------------------------------------------------------------------------------|--|

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

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

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

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

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

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

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

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

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

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

THE BANK OF NEW YORK MELLON

13-5160382

| (b)<br>Service Code(s)        | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|-------------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 10 18 19<br>25 49 50<br>59 65 | NONE                                                                                              | 843123                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

STATE STREET BANK AND TRUST COMPANY

01-0719298

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 18 19 49<br>50         | NONE                                                                                              | 206264                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

ERNST & YOUNG LLP

34-6565596

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 10 49 50               | NONE                                                                                              | 112398                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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<br>(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<br>(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<br>(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)

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                                                                                                                                                                                              |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|--|
| <div>SCHEDULE D</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> |  | <div>DFE/Participating Plan Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> |                                                                                              | <div>OMB No. 1210-0110</div> <div>2024</div> <div>This Form is Open to Public Inspection.</div> |  |
| For calendar plan year 2024 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| A Name of plan<br>ARROWSTREET INTERNATIONAL EQUITY - ALPHA EXTENSION FUND                                                                                                                    |  |                                                                                                                                                                                                                                   |                                                                                              | B Three-digit plan number (PN) ▶ 006                                                            |  |
| C Plan or DFE sponsor's name as shown on line 2a of Form 5500<br>ARROWSTREET CAPITAL, LIMITED PARTNERSHIP                                                                                    |  |                                                                                                                                                                                                                                   |                                                                                              | D Employer Identification Number (EIN)<br>45-6500555                                            |  |
| Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)<br>(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  
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**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.) |                                                                                |                                |
| <b>a</b>                                                                                                                             | Plan name THE CULTURAL INSTITUTIONS PENSION PLAN                               |                                |
| <b>b</b>                                                                                                                             | Name of plan sponsor THE CULTURAL INSTITUTIONS RETIREMENT SYSTEM               | <b>c</b> EIN-PN 11-2001170-001 |
| <b>a</b>                                                                                                                             | Plan name TELEDYNE TECHNOLOGIES INCORPORATED PENSION PLAN                      |                                |
| <b>b</b>                                                                                                                             | Name of plan sponsor TELEDYNE TECHNOLOGIES INCORPORATED                        | <b>c</b> EIN-PN 25-1843385-001 |
| <b>a</b>                                                                                                                             | Plan name PENSION PLAN OF INDEPENDENCE BLUE CROSS                              |                                |
| <b>b</b>                                                                                                                             | Name of plan sponsor INDEPENDENCE BLUE CROSS, LLC                              | <b>c</b> EIN-PN 46-3867722-001 |
| <b>a</b>                                                                                                                             | Plan name THE OLIN PENSION PLANS MASTER RETIREMENT TRUST                       |                                |
| <b>b</b>                                                                                                                             | Name of plan sponsor OLIN CORPORATION                                          | <b>c</b> EIN-PN 06-1230425-151 |
| <b>a</b>                                                                                                                             | Plan name U.S. RETIREMENT PLAN                                                 |                                |
| <b>b</b>                                                                                                                             | Name of plan sponsor MARS INCORPORATED                                         | <b>c</b> EIN-PN 22-1594774-001 |
| <b>a</b>                                                                                                                             | Plan name THE JOHNS HOPKINS BAYVIEW MEDICAL CENTER, INC. REP EMPL PENSION PLAN |                                |
| <b>b</b>                                                                                                                             | Name of plan sponsor JOHNS HOPKINS BAYVIEW MEDICAL CENTER, INC.                | <b>c</b> EIN-PN 52-1341890-002 |
| <b>a</b>                                                                                                                             | Plan name DISTRICT 1199SEIU - THE JOHNS HOPKINS HOSPITAL PENSION PLAN          |                                |
| <b>b</b>                                                                                                                             | Name of plan sponsor JOHNS HOPKINS HOSPITAL                                    | <b>c</b> EIN-PN 52-0591656-003 |
| <b>a</b>                                                                                                                             | Plan name SUBURBAN HOSPITAL, INC. RETIREMENT INCOME PLAN                       |                                |
| <b>b</b>                                                                                                                             | Name of plan sponsor SUBURBAN HOSPITAL INCORPORATED                            | <b>c</b> EIN-PN 52-0610545-001 |
| <b>a</b>                                                                                                                             | Plan name THE JOHNS HOPKINS HEALTH SYSTEM CORPORATION RETIREMENT PLAN          |                                |
| <b>b</b>                                                                                                                             | Name of plan sponsor JOHNS HOPKINS HEALTH SYSTEM CORPORATION                   | <b>c</b> EIN-PN 52-1465301-333 |
| <b>a</b>                                                                                                                             | Plan name                                                                      |                                |
| <b>b</b>                                                                                                                             | Name of plan sponsor                                                           | <b>c</b> EIN-PN                |
| <b>a</b>                                                                                                                             | Plan name                                                                      |                                |
| <b>b</b>                                                                                                                             | Name of plan sponsor                                                           | <b>c</b> EIN-PN                |
| <b>a</b>                                                                                                                             | Plan name                                                                      |                                |
| <b>b</b>                                                                                                                             | Name of plan sponsor                                                           | <b>c</b> EIN-PN                |

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                   |                                        |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|
| <div>SCHEDULE H</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Financial Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500.</div> | 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

|                                                                                                                                  |                                                                                    |
|----------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------|
| <div>A</div> <div>Name of plan</div> <div>ARROWSTREET INTERNATIONAL EQUITY - ALPHA EXTENSION FUND</div>                          | <div>B</div> <div>Three-digit plan number (PN)</div> <div>006</div>                |
| <div>C</div> <div>Plan sponsor's name as shown on line 2a of Form 5500</div> <div>ARROWSTREET CAPITAL, LIMITED PARTNERSHIP</div> | <div>D</div> <div>Employer Identification Number (EIN)</div> <div>45-6500555</div> |

| Part I                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Asset and Liability Statement |                       |                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------|-----------------------|-----------------|
| <b>1</b> 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. <b>Round off amounts to the nearest dollar.</b> 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 |
| <b>a</b> Total noninterest-bearing cash .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>1a</b>                     | 1499995               | 2443597         |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                               |                       |                 |
| <b>(1)</b> Employer contributions .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1b(1)</b>                  |                       |                 |
| <b>(2)</b> Participant contributions.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>1b(2)</b>                  |                       |                 |
| <b>(3)</b> Other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1b(3)</b>                  | 219149185             | 177039597       |
| <b>c</b> General investments:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                               |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(1)</b>                  |                       |                 |
| <b>(2)</b> U.S. Government securities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(2)</b>                  |                       |                 |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                               |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(A)</b>               |                       |                 |
| <b>(B)</b> All other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(B)</b>               |                       |                 |
| <b>(4)</b> Corporate stocks (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                               |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(4)(A)</b>               | 46235418              | 58915409        |
| <b>(B)</b> Common .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(4)(B)</b>               | 1608402795            | 1990981753      |
| <b>(5)</b> Partnership/joint venture interests .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>1c(5)</b>                  |                       |                 |
| <b>(6)</b> Real estate (other than employer real property) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(6)</b>                  |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | <b>1c(7)</b>                  |                       |                 |
| <b>(8)</b> Participant loans .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | <b>1c(8)</b>                  |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>1c(9)</b>                  |                       |                 |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>1c(10)</b>                 |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(11)</b>                 |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(12)</b>                 |                       |                 |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(13)</b>                 | 125792903             | 1357225         |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(14)</b>                 |                       |                 |
| <b>(15)</b> Other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1c(15)</b>                 |                       |                 |

|                                                                          |              |                       |                 |
|--------------------------------------------------------------------------|--------------|-----------------------|-----------------|
| <b>1d</b> Employer-related investments:                                  |              | (a) Beginning of Year | (b) End of Year |
| (1) Employer securities.....                                             | <b>1d(1)</b> |                       |                 |
| (2) Employer real property.....                                          | <b>1d(2)</b> |                       |                 |
| <b>e</b> Buildings and other property used in plan operation.....        | <b>1e</b>    |                       |                 |
| <b>f</b> Total assets (add all amounts in lines 1a through 1e).....      | <b>1f</b>    | 2001080296            | 2230737581      |
| <b>Liabilities</b>                                                       |              |                       |                 |
| <b>g</b> Benefit claims payable.....                                     | <b>1g</b>    |                       |                 |
| <b>h</b> Operating payables.....                                         | <b>1h</b>    |                       |                 |
| <b>i</b> Acquisition indebtedness.....                                   | <b>1i</b>    |                       |                 |
| <b>j</b> Other liabilities.....                                          | <b>1j</b>    | 498365716             | 622972281       |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j)..... | <b>1k</b>    | 498365716             | 622972281       |
| <b>Net Assets</b>                                                        |              |                       |                 |
| <b>l</b> Net assets (subtract line 1k from line 1f).....                 | <b>1l</b>    | 1502714580            | 1607765300      |

**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.

|                                                                                              |                 |            |           |
|----------------------------------------------------------------------------------------------|-----------------|------------|-----------|
| <b>Income</b>                                                                                |                 | (a) Amount | (b) Total |
| <b>a Contributions:</b>                                                                      |                 |            |           |
| (1) Received or receivable in cash from: (A) Employers.....                                  | <b>2a(1)(A)</b> |            |           |
| (B) Participants.....                                                                        | <b>2a(1)(B)</b> |            |           |
| (C) Others (including rollovers).....                                                        | <b>2a(1)(C)</b> |            |           |
| (2) Noncash contributions.....                                                               | <b>2a(2)</b>    |            |           |
| (3) Total contributions. Add lines <b>2a(1)(A)</b> , (B), (C), and line <b>2a(2)</b> .....   | <b>2a(3)</b>    |            | 0         |
| <b>b Earnings on investments:</b>                                                            |                 |            |           |
| (1) Interest:                                                                                |                 |            |           |
| (A) Interest-bearing cash (including money market accounts and certificates of deposit)..... | <b>2b(1)(A)</b> | 2680013    |           |
| (B) U.S. Government securities.....                                                          | <b>2b(1)(B)</b> |            |           |
| (C) Corporate debt instruments.....                                                          | <b>2b(1)(C)</b> |            |           |
| (D) Loans (other than to participants).....                                                  | <b>2b(1)(D)</b> |            |           |
| (E) Participant loans.....                                                                   | <b>2b(1)(E)</b> |            |           |
| (F) Other.....                                                                               | <b>2b(1)(F)</b> |            |           |
| (G) Total interest. Add lines <b>2b(1)(A)</b> through (F).....                               | <b>2b(1)(G)</b> |            | 2680013   |
| (2) Dividends: (A) Preferred stock.....                                                      | <b>2b(2)(A)</b> | 5465442    |           |
| (B) Common stock.....                                                                        | <b>2b(2)(B)</b> | 74636509   |           |
| (C) Registered investment company shares (e.g. mutual funds).....                            | <b>2b(2)(C)</b> | 9058412    |           |
| (D) Total dividends. Add lines <b>2b(2)(A)</b> , (B), and (C).....                           | <b>2b(2)(D)</b> |            | 89160363  |
| (3) Rents.....                                                                               | <b>2b(3)</b>    |            |           |
| (4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....                           | <b>2b(4)(A)</b> | 517763282  |           |
| (B) Aggregate carrying amount (see instructions).....                                        | <b>2b(4)(B)</b> | 530828460  |           |
| (C) Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result.....            | <b>2b(4)(C)</b> |            | -13065178 |
| (5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....                   | <b>2b(5)(A)</b> |            |           |
| (B) Other.....                                                                               | <b>2b(5)(B)</b> | 244353272  |           |
| (C) Total unrealized appreciation of assets.<br>Add lines <b>2b(5)(A)</b> and (B).....       | <b>2b(5)(C)</b> |            |           |

|                                                                                                 |               | (a) Amount | (b) Total |
|-------------------------------------------------------------------------------------------------|---------------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts .....                              | <b>2b(6)</b>  |            |           |
| (7) Net investment gain (loss) from pooled separate accounts .....                              | <b>2b(7)</b>  |            |           |
| (8) Net investment gain (loss) from master trust investment accounts .....                      | <b>2b(8)</b>  |            |           |
| (9) Net investment gain (loss) from 103-12 investment entities .....                            | <b>2b(9)</b>  |            |           |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) ..... | <b>2b(10)</b> |            | -1402434  |
| <b>c</b> Other income .....                                                                     | <b>2c</b>     |            | 35434750  |
| <b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total .....        | <b>2d</b>     |            | 357160786 |

**Expenses**

|                                                                                             |               |        |         |
|---------------------------------------------------------------------------------------------|---------------|--------|---------|
| <b>e</b> Benefit payment and payments to provide benefits:                                  |               |        |         |
| (1) Directly to participants or beneficiaries, including direct rollovers .....             | <b>2e(1)</b>  |        |         |
| (2) To insurance carriers for the provision of benefits .....                               | <b>2e(2)</b>  |        |         |
| (3) Other .....                                                                             | <b>2e(3)</b>  |        |         |
| (4) Total benefit payments. Add lines <b>2e(1)</b> through <b>(3)</b> .....                 | <b>2e(4)</b>  |        | 0       |
| <b>f</b> Corrective distributions (see instructions) .....                                  | <b>2f</b>     |        |         |
| <b>g</b> Certain deemed distributions of participant loans (see instructions) .....         | <b>2g</b>     |        |         |
| <b>h</b> Interest expense .....                                                             | <b>2h</b>     |        | 8233990 |
| <b>i</b> Administrative expenses:                                                           |               |        |         |
| (1) Salaries and allowances .....                                                           | <b>2i(1)</b>  |        |         |
| (2) Contract administrator fees .....                                                       | <b>2i(2)</b>  |        |         |
| (3) Recordkeeping fees .....                                                                | <b>2i(3)</b>  |        |         |
| (4) IQPA audit fees .....                                                                   | <b>2i(4)</b>  | 30132  |         |
| (5) Investment advisory and investment management fees .....                                | <b>2i(5)</b>  |        |         |
| (6) Bank or trust company trustee/custodial fees .....                                      | <b>2i(6)</b>  | 656001 |         |
| (7) Actuarial fees .....                                                                    | <b>2i(7)</b>  |        |         |
| (8) Legal fees .....                                                                        | <b>2i(8)</b>  | 2079   |         |
| (9) Valuation/appraisal fees .....                                                          | <b>2i(9)</b>  | 16042  |         |
| (10) Other trustee fees and expenses .....                                                  | <b>2i(10)</b> |        |         |
| (11) Other expenses .....                                                                   | <b>2i(11)</b> | 483920 |         |
| (12) Total administrative expenses. Add lines <b>2i(1)</b> through <b>(11)</b> .....        | <b>2i(12)</b> |        | 1188174 |
| <b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | <b>2j</b>     |        | 9422164 |

**Net Income and Reconciliation**

|                                                                               |              |  |           |
|-------------------------------------------------------------------------------|--------------|--|-----------|
| <b>k</b> Net income (loss). Subtract line <b>2j</b> from line <b>2d</b> ..... | <b>2k</b>    |  | 347738622 |
| <b>l</b> Transfers of assets:                                                 |              |  |           |
| (1) To this plan .....                                                        | <b>2l(1)</b> |  | 295312098 |
| (2) From this plan .....                                                      | <b>2l(2)</b> |  | 538000000 |

**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 |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|--------|
| <b>a</b> Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.) .....                 |     |    |        |
| <b>4a</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>b</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  |        |
| <b>4b</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>c</b> 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  |        |
| <b>4c</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>d</b> 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  |        |
| <b>4d</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                                                                                                         |     |    |        |
| <b>4e</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                                                                                                          |     |    |        |
| <b>4f</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>g</b> 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? .....                                                                                                                                       |     |    |        |
| <b>4g</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>h</b> 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? .....                                                                                                                             |     |    |        |
| <b>4h</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                                                                                                   | X   |    |        |
| <b>4i</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>j</b> 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.) .....                                                                                     |     |    |        |
| <b>4j</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                                                                                                              |     |    |        |
| <b>4k</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan? .....                                                                                                                                                                                                                               |     |    |        |
| <b>4l</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                                                                                                     |     |    |        |
| <b>4m</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>n</b> 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. ....                                                                                                                         |     |    |        |
| <b>4n</b>                                                                                                                                                                                                                                                                                                        |     |    |        |

**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.)

| <b>5b(1)</b> Name of plan(s) | <b>5b(2)</b> EIN(s) | <b>5b(3)</b> 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 \_\_\_\_\_.

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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 written above a 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<br>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> |

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

**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**

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

\* 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> |

|                                                    |                             |
|----------------------------------------------------|-----------------------------|
| <b>Net decrease in cash and restricted cash</b>    | (3,422,979)                 |
| <b>Cash and restricted cash, beginning of year</b> | <u>27,994,411</u>           |
| <b>Cash and restricted cash, end of year</b>       | <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**

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

|                                                    |                              |
|----------------------------------------------------|------------------------------|
| <b>Net increase in cash and restricted cash</b>    | 28,887,443                   |
| <b>Cash and restricted cash, beginning of year</b> | 290,505,732                  |
| <b>Cash and restricted cash, end of year</b>       | <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**

|                                                                               | <b>June 30,</b>       |                       |
|-------------------------------------------------------------------------------|-----------------------|-----------------------|
|                                                                               | <b>2024</b>           | <b>2023</b>           |
| Cash                                                                          | \$ -                  | \$ 1,084              |
| Foreign cash                                                                  | 18,683,436            | 5,176,701             |
| Deposits for collateral                                                       | 300,709,739           | 285,327,947           |
| <b>Total cash and restricted cash as shown on the Statement of Cash Flows</b> | <u>\$ 319,393,175</u> | <u>\$ 290,505,732</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 <sup>(1)</sup> : |                  |
| 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> |
| <b>Total return <sup>(2)</sup>:</b>                                   |                  |
| Total cumulative return since inception                               | <u>181.88%</u>   |
| For the year ended June 30, 2024                                      | <u>20.23%</u>    |
| <b>Ratios to average net assets <sup>(3)</sup>:</b>                   |                  |
| 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 <sup>(1)</sup> : |                  |
| 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> |
| <b>Total return <sup>(2)</sup>:</b>                                   |                  |
| Total cumulative return since inception                               | <u>161.68%</u>   |
| For the year ended June 30, 2024                                      | <u>23.24%</u>    |
| <b>Ratios to average net assets <sup>(3)</sup>:</b>                   |                  |
| 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 <sup>(1)</sup> : |                  |
| Net realized and unrealized gain/(loss)                               | 42.57            |
| Net investment income                                                 | <u>9.27</u>      |
| Net asset value per unit, end of year                                 | <u>\$ 263.71</u> |
| <b>Total return <sup>(2)</sup>:</b>                                   |                  |
| Total cumulative return since inception                               | <u>163.71%</u>   |
| For the year ended June 30, 2024                                      | <u>24.47%</u>    |
| <b>Ratios to average net assets <sup>(3)</sup>:</b>                   |                  |
| 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 <sup>(1)</sup> : |                  |
| Net realized and unrealized gain/(loss)                               | 154.23           |
| Net investment income                                                 | <u>19.08</u>     |
| Net asset value per unit, end of year                                 | <u>\$ 725.18</u> |
| <b>Total return <sup>(2)</sup>:</b>                                   |                  |
| Total cumulative return since inception                               | <u>625.18%</u>   |
| For the year ended June 30, 2024                                      | <u>31.40%</u>    |
| <b>Ratios to average net assets <sup>(3)</sup>:</b>                   |                  |
| 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<br/>Net Assets</u> | <u>Fair Value</u> |
|-------------------------------------------------|-------------------------------------|-------------------|
| <b>Investments in Securities, at fair value</b> |                                     |                   |
| <b>Common Stocks</b>                            |                                     |                   |
| <b>Australia</b>                                |                                     |                   |
| Communication Services                          | 0.00 % \$                           | 65,153            |
| Consumer Discretionary                          | 0.07                                | 2,396,114         |
| Energy                                          | 0.03                                | 910,166           |
| <b>Total Australia</b> (cost \$3,177,133)       | <u>0.10</u>                         | <u>3,371,433</u>  |
| <b>Austria</b>                                  |                                     |                   |
| Energy                                          | 0.02                                | 781,124           |
| Financials                                      | 0.10                                | 3,441,162         |
| Materials                                       | 0.02                                | 400,566           |
| <b>Total Austria</b> (cost \$4,193,499)         | <u>0.14</u>                         | <u>4,622,852</u>  |
| <b>Belgium</b>                                  |                                     |                   |
| Communication Services                          | 0.08                                | 2,492,453         |
| Materials                                       | 0.00                                | 94,987            |
| <b>Total Belgium</b> (cost \$5,801,895)         | <u>0.08</u>                         | <u>2,587,440</u>  |
| <b>Bermuda</b>                                  |                                     |                   |
| 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           |
| <b>Total Bermuda</b> (cost \$35,910,817)        | <u>0.97</u>                         | <u>32,570,717</u> |
| <b>Brazil</b>                                   |                                     |                   |
| 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         |
| <b>Total Brazil</b> (cost \$77,037,010)         | <u>2.44</u>                         | <u>82,020,752</u> |
| <b>Canada</b>                                   |                                     |                   |
| 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<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                    |
| <b>Common Stocks (continued)</b>                            |                                     |                    |
| <b>Canada (continued)</b>                                   |                                     |                    |
| Materials                                                   | 1.63 % \$                           | 54,754,409         |
| Utilities                                                   | <u>0.02</u>                         | <u>573,276</u>     |
| <b>Total Canada</b> (cost \$145,508,626)                    | <u>4.50</u>                         | <u>151,236,351</u> |
| <b>Cayman Islands</b>                                       |                                     |                    |
| 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>   |
| <b>Total Cayman Islands</b> (cost \$38,793,974)             | <u>1.17</u>                         | <u>39,320,979</u>  |
| <b>Chile</b>                                                |                                     |                    |
| 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>   |
| <b>Total Chile</b> (cost \$7,002,518)                       | <u>0.20</u>                         | <u>6,549,957</u>   |
| <b>China</b>                                                |                                     |                    |
| 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>  |
| <b>Total China</b> (cost \$449,547,813)                     | <u>15.34</u>                        | <u>515,111,056</u> |
| <b>Denmark</b>                                              |                                     |                    |
| 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>   |
| <b>Total Denmark</b> (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<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                    |
| <b>Common Stocks (continued)</b>                            |                                     |                    |
| <b>Egypt</b>                                                |                                     |                    |
| Financials                                                  | 0.01 % \$                           | 221,246            |
| <b>Total Egypt</b> (cost \$198,358)                         | <u>0.01</u>                         | <u>221,246</u>     |
| <b>Finland</b>                                              |                                     |                    |
| Consumer Discretionary                                      | 0.00                                | 88,311             |
| Financials                                                  | 0.65                                | 21,854,441         |
| Industrials                                                 | 0.10                                | 3,148,047          |
| <b>Total Finland</b> (cost \$25,229,187)                    | <u>0.75</u>                         | <u>25,090,799</u>  |
| <b>France</b>                                               |                                     |                    |
| 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          |
| <b>Total France</b> (cost \$72,250,108)                     | <u>1.78</u>                         | <u>59,715,644</u>  |
| <b>Germany</b>                                              |                                     |                    |
| 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          |
| <b>Total Germany</b> (cost \$134,532,418)                   | <u>4.38</u>                         | <u>147,096,957</u> |
| <b>Greece</b>                                               |                                     |                    |
| 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          |
| <b>Total Greece</b> (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<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                    |
| <b>Common Stocks (continued)</b>                            |                                     |                    |
| <b>Hong Kong</b>                                            |                                     |                    |
| Financials                                                  | 0.01 % \$                           | 291,955            |
| Industrials                                                 | 0.07                                | 2,564,409          |
| Information Technology                                      | 0.05                                | 1,629,084          |
| Materials                                                   | 0.04                                | 1,330,750          |
| <b>Total Hong Kong</b> (cost \$5,101,371)                   | <u>0.17</u>                         | <u>5,816,198</u>   |
| <b>Hungary</b>                                              |                                     |                    |
| Communication Services                                      | 0.00                                | 60,855             |
| Energy                                                      | 0.01                                | 284,156            |
| Financials                                                  | 0.04                                | 1,255,596          |
| <b>Total Hungary</b> (cost \$1,334,819)                     | <u>0.05</u>                         | <u>1,600,607</u>   |
| <b>Indonesia</b>                                            |                                     |                    |
| Energy                                                      | 0.02                                | 533,252            |
| <b>Total Indonesia</b> (cost \$604,831)                     | <u>0.02</u>                         | <u>533,252</u>     |
| <b>Ireland</b>                                              |                                     |                    |
| Financials                                                  | 0.09                                | 3,109,826          |
| <b>Total Ireland</b> (cost \$3,195,028)                     | <u>0.09</u>                         | <u>3,109,826</u>   |
| <b>Israel</b>                                               |                                     |                    |
| Energy                                                      | 0.03                                | 801,265            |
| Financials                                                  | 0.21                                | 7,128,002          |
| Information Technology                                      | 0.15                                | 4,966,557          |
| Materials                                                   | 0.00                                | 114,897            |
| <b>Total Israel</b> (cost \$14,012,101)                     | <u>0.39</u>                         | <u>13,010,721</u>  |
| <b>Italy</b>                                                |                                     |                    |
| Consumer Discretionary                                      | 0.01                                | 321,213            |
| Energy                                                      | 0.25                                | 8,435,576          |
| Financials                                                  | 4.60                                | 154,428,031        |
| Industrials                                                 | 0.15                                | 5,157,730          |
| <b>Total Italy</b> (cost \$110,666,962)                     | <u>5.01</u>                         | <u>168,342,550</u> |
| <b>Japan</b>                                                |                                     |                    |
| 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<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                    |
| <b>Common Stocks (continued)</b>                            |                                     |                    |
| <b>Japan (continued)</b>                                    |                                     |                    |
| 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         |
| <b>Total Japan</b> (cost \$473,639,135)                     | <u>16.48</u>                        | <u>553,348,849</u> |
| <b>Jersey</b>                                               |                                     |                    |
| Financials                                                  | <u>0.01</u>                         | <u>411,602</u>     |
| <b>Total Jersey</b> (cost \$418,625)                        | <u>0.01</u>                         | <u>411,602</u>     |
| <b>Luxembourg</b>                                           |                                     |                    |
| Communication Services                                      | 0.01                                | 297,340            |
| Materials                                                   | <u>0.76</u>                         | <u>25,429,188</u>  |
| <b>Total Luxembourg</b> (cost \$30,058,197)                 | <u>0.77</u>                         | <u>25,726,528</u>  |
| <b>Malaysia</b>                                             |                                     |                    |
| Consumer Discretionary                                      | <u>0.06</u>                         | <u>1,975,473</u>   |
| <b>Total Malaysia</b> (cost \$2,004,430)                    | <u>0.06</u>                         | <u>1,975,473</u>   |
| <b>Mauritius</b>                                            |                                     |                    |
| Consumer Staples                                            | <u>0.00</u>                         | <u>155,510</u>     |
| <b>Total Mauritius</b> (cost \$175,754)                     | <u>0.00</u>                         | <u>155,510</u>     |
| <b>Mexico</b>                                               |                                     |                    |
| Consumer Discretionary                                      | 0.01                                | 228,070            |
| Financials                                                  | <u>0.01</u>                         | <u>184,270</u>     |
| <b>Total Mexico</b> (cost \$403,625)                        | <u>0.02</u>                         | <u>412,340</u>     |
| <b>Netherlands</b>                                          |                                     |                    |
| 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>      |
| <b>Total Netherlands</b> (cost \$215,176,350)               | <u>7.67</u>                         | <u>257,496,697</u> |
| <b>Norway</b>                                               |                                     |                    |
| Energy                                                      | 0.89                                | 29,819,142         |
| Industrials                                                 | <u>0.12</u>                         | <u>4,059,017</u>   |
| <b>Total Norway</b> (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<br/>Net Assets</u> | <u>Fair Value</u> |
|-------------------------------------------------------------|-------------------------------------|-------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                   |
| <b>Common Stocks (continued)</b>                            |                                     |                   |
| <b>Pakistan</b>                                             |                                     |                   |
| Energy                                                      | 0.02 % \$                           | 517,246           |
| <b>Total Pakistan</b> (cost \$560,176)                      | <u>0.02</u>                         | <u>517,246</u>    |
| <b>Philippines</b>                                          |                                     |                   |
| Energy                                                      | 0.00                                | 69,287            |
| <b>Total Philippines</b> (cost \$72,982)                    | <u>0.00</u>                         | <u>69,287</u>     |
| <b>Poland</b>                                               |                                     |                   |
| 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           |
| <b>Total Poland</b> (cost \$12,655,108)                     | <u>0.47</u>                         | <u>15,633,130</u> |
| <b>Portugal</b>                                             |                                     |                   |
| Energy                                                      | 0.03                                | 1,035,103         |
| Financials                                                  | 0.01                                | 416,461           |
| Industrials                                                 | 0.00                                | 97,311            |
| <b>Total Portugal</b> (cost \$1,144,444)                    | <u>0.04</u>                         | <u>1,548,875</u>  |
| <b>Russia</b>                                               |                                     |                   |
| Energy                                                      | 0.01                                | 233,160           |
| Financials                                                  | 0.01                                | 344,833           |
| Materials                                                   | 0.00                                | 771               |
| <b>Total Russia</b> (cost \$169,528,476)                    | <u>0.02</u>                         | <u>578,764</u>    |
| <b>Saudi Arabia</b>                                         |                                     |                   |
| Consumer Discretionary                                      | 0.01                                | 236,711           |
| <b>Total Saudi Arabia</b> (cost \$201,424)                  | <u>0.01</u>                         | <u>236,711</u>    |
| <b>Singapore</b>                                            |                                     |                   |
| Industrials                                                 | 0.03                                | 1,033,876         |
| Information Technology                                      | 0.00                                | 58,540            |
| <b>Total Singapore</b> (cost \$828,034)                     | <u>0.03</u>                         | <u>1,092,416</u>  |
| <b>Slovenia</b>                                             |                                     |                   |
| Healthcare                                                  | 0.02                                | 692,327           |
| <b>Total Slovenia</b> (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<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                    |
| <b>Common Stocks (continued)</b>                            |                                     |                    |
| <b>South Africa</b>                                         |                                     |                    |
| Consumer Discretionary                                      | 0.02 % \$                           | 764,662            |
| Energy                                                      | <u>0.01</u>                         | <u>383,705</u>     |
| <b>Total South Africa</b> (cost \$1,103,945)                | <u>0.03</u>                         | <u>1,148,367</u>   |
| <b>South Korea</b>                                          |                                     |                    |
| 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>   |
| <b>Total South Korea</b> (cost \$254,824,838)               | <u>9.59</u>                         | <u>322,052,043</u> |
| <b>Spain</b>                                                |                                     |                    |
| 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>     |
| <b>Total Spain</b> (cost \$67,993,987)                      | <u>2.31</u>                         | <u>77,785,432</u>  |
| <b>Sweden</b>                                               |                                     |                    |
| 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>   |
| <b>Total Sweden</b> (cost \$35,829,524)                     | <u>1.12</u>                         | <u>37,726,702</u>  |
| <b>Switzerland</b>                                          |                                     |                    |
| 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>   |
| <b>Total Switzerland</b> (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<br/>Net Assets</u> | <u>Fair Value</u>           |
|-------------------------------------------------------------|-------------------------------------|-----------------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                             |
| <b>Common Stocks (continued)</b>                            |                                     |                             |
| <b>Taiwan</b>                                               |                                     |                             |
| Industrials                                                 | 0.07 % \$                           | 2,442,550                   |
| Information Technology                                      | <u>3.76</u>                         | <u>126,250,399</u>          |
| <b>Total Taiwan</b> (cost \$111,004,451)                    | <u>3.83</u>                         | <u>128,692,949</u>          |
| <b>Thailand</b>                                             |                                     |                             |
| Energy                                                      | 0.17                                | 5,739,756                   |
| Financials                                                  | 0.06                                | 1,858,548                   |
| Industrials                                                 | <u>0.00</u>                         | <u>73,875</u>               |
| <b>Total Thailand</b> (cost \$8,095,905)                    | <u>0.23</u>                         | <u>7,672,179</u>            |
| <b>Turkey</b>                                               |                                     |                             |
| 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>            |
| <b>Total Turkey</b> (cost \$45,924,731)                     | <u>2.84</u>                         | <u>95,781,695</u>           |
| <b>United Kingdom</b>                                       |                                     |                             |
| 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>           |
| <b>Total United Kingdom</b> (cost \$146,555,092)            | <u>4.79</u>                         | <u>160,930,005</u>          |
| <b>Total Common Stocks</b> (cost \$2,915,786,572)           | <u><b>95.04</b></u>                 | <u><b>3,191,803,523</b></u> |
| <b>Preferred Stocks</b>                                     |                                     |                             |
| <b>Brazil</b>                                               |                                     |                             |
| Energy                                                      | 1.35                                | 45,456,955                  |
| Financials                                                  | <u>0.92</u>                         | <u>30,957,496</u>           |
| <b>Total Brazil</b> (cost \$81,326,483)                     | <u>2.27</u>                         | <u>76,414,451</u>           |
| <b>Colombia</b>                                             |                                     |                             |
| Financials                                                  | <u>0.05</u>                         | <u>1,498,109</u>            |
| <b>Total Colombia</b> (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<br/>Net Assets</u> | <u>Fair Value</u>       |
|------------------------------------------------------------------------------|-------------------------------------|-------------------------|
| <b>Investments in Securities, at fair value (continued)</b>                  |                                     |                         |
| <b>Preferred Stocks (continued)</b>                                          |                                     |                         |
| <b>Germany</b>                                                               |                                     |                         |
| Consumer Discretionary                                                       | 0.80 %                              | \$ 26,856,145           |
| Consumer Staples                                                             | 0.09                                | 2,934,563               |
| Healthcare                                                                   | 0.00                                | 44,211                  |
| <b>Total Germany (cost \$50,980,985)</b>                                     | <u>0.89</u>                         | <u>29,834,919</u>       |
| <b>South Korea</b>                                                           |                                     |                         |
| 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              |
| <b>Total South Korea (cost \$20,840,186)</b>                                 | <u>0.71</u>                         | <u>23,846,419</u>       |
| <b>Total Preferred Stocks (cost \$154,689,235)</b>                           | <u>3.92</u>                         | <u>131,593,898</u>      |
| <b>Warrants</b>                                                              |                                     |                         |
| <b>Canada</b>                                                                |                                     |                         |
| Information Technology                                                       | -                                   | -                       |
| <b>Total Canada (cost \$0)</b>                                               | <u>-</u>                            | <u>-</u>                |
| <b>Total Warrants (cost \$0)</b>                                             | <u>-</u>                            | <u>-</u>                |
| <b>Total Investments in Securities, at fair value (cost \$3,070,475,807)</b> | <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<br/>Net Assets</u> | <u>Unrealized<br/>Gain</u> | <u>Percentage of<br/>Net Assets</u> | <u>Unrealized<br/>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<br/>Net Assets</u> | <u>Unrealized<br/>Gain</u> | <u>Percentage of<br/>Net Assets</u> | <u>Unrealized<br/>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)**

| <b>Currency</b>                                                                   | <b>Percentage of<br/>Net Assets</b> | <b>Unrealized<br/>Gain</b> | <b>Percentage of<br/>Net Assets</b> | <b>Unrealized<br/>Loss</b> |
|-----------------------------------------------------------------------------------|-------------------------------------|----------------------------|-------------------------------------|----------------------------|
| 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                    | -                                   | -                          |
| <b>Total Unrealized Gain (Loss) on<br/>Forward Foreign Currency<br/>Contracts</b> | <b>6.50 % \$</b>                    | <b>218,134,146</b>         | <b>(7.52) % \$</b>                  | <b>(252,566,919)</b>       |

See accompanying notes to financial statements.

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

|                                                 | <u>Percentage of<br/>Net Assets</u> | <u>Fair Value</u> |
|-------------------------------------------------|-------------------------------------|-------------------|
| <b>Investments in Securities, at fair value</b> |                                     |                   |
| <b>Common Stocks</b>                            |                                     |                   |
| <b>Australia</b>                                |                                     |                   |
| 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           |
| <b>Total Australia</b> (cost \$36,114,485)      | <u>2.53</u>                         | <u>40,582,620</u> |
| <b>Austria</b>                                  |                                     |                   |
| Energy                                          | 0.02                                | 309,225           |
| Financials                                      | 0.93                                | 15,002,735        |
| Materials                                       | 0.02                                | 260,640           |
| <b>Total Austria</b> (cost \$11,911,277)        | <u>0.97</u>                         | <u>15,572,600</u> |
| <b>Belgium</b>                                  |                                     |                   |
| Communication Services                          | 0.08                                | 1,335,087         |
| Information Technology                          | 0.04                                | 613,277           |
| Materials                                       | 0.08                                | 1,281,472         |
| <b>Total Belgium</b> (cost \$5,060,515)         | <u>0.20</u>                         | <u>3,229,836</u>  |
| <b>Bermuda</b>                                  |                                     |                   |
| 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         |
| <b>Total Bermuda</b> (cost \$26,614,218)        | <u>1.66</u>                         | <u>26,842,712</u> |
| <b>Brazil</b>                                   |                                     |                   |
| 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         |
| <b>Total Brazil</b> (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<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                    |
| <b>Common Stocks (continued)</b>                            |                                     |                    |
| <b>Canada</b>                                               |                                     |                    |
| 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            |
| <b>Total Canada</b> (cost \$155,329,004)                    | <u>10.98</u>                        | <u>176,350,335</u> |
| <b>Cayman Islands</b>                                       |                                     |                    |
| 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            |
| <b>Total Cayman Islands</b> (cost \$48,572,122)             | <u>2.83</u>                         | <u>45,632,951</u>  |
| <b>Chile</b>                                                |                                     |                    |
| 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             |
| <b>Total Chile</b> (cost \$7,882,329)                       | <u>0.52</u>                         | <u>8,394,874</u>   |
| <b>China</b>                                                |                                     |                    |
| 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<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                    |
| <b>Common Stocks (continued)</b>                            |                                     |                    |
| <b>China (continued)</b>                                    |                                     |                    |
| Materials                                                   | 1.22 % \$                           | 19,607,121         |
| Utilities                                                   | <u>0.11</u>                         | <u>1,763,521</u>   |
| <b>Total China</b> (cost \$232,349,872)                     | <u>15.85</u>                        | <u>254,899,938</u> |
| <br><b>Cyprus</b>                                           |                                     |                    |
| Energy                                                      | <u>0.16</u>                         | <u>2,639,241</u>   |
| <b>Total Cyprus</b> (cost \$1,887,014)                      | <u>0.16</u>                         | <u>2,639,241</u>   |
| <br><b>Czech Republic</b>                                   |                                     |                    |
| Financials                                                  | <u>0.03</u>                         | <u>434,298</u>     |
| <b>Total Czech Republic</b> (cost \$456,095)                | <u>0.03</u>                         | <u>434,298</u>     |
| <br><b>Denmark</b>                                          |                                     |                    |
| 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>   |
| <b>Total Denmark</b> (cost \$28,575,574)                    | <u>2.63</u>                         | <u>42,191,780</u>  |
| <br><b>Finland</b>                                          |                                     |                    |
| 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>     |
| <b>Total Finland</b> (cost \$19,958,721)                    | <u>1.30</u>                         | <u>20,931,658</u>  |
| <br><b>France</b>                                           |                                     |                    |
| 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>   |
| <b>Total France</b> (cost \$12,479,854)                     | <u>0.83</u>                         | <u>13,550,469</u>  |
| <br><b>Germany</b>                                          |                                     |                    |
| 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<br/>Net Assets</u> | <u>Fair Value</u> |
|-------------------------------------------------------------|-------------------------------------|-------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                   |
| <b>Common Stocks (continued)</b>                            |                                     |                   |
| <b>Germany (continued)</b>                                  |                                     |                   |
| Materials                                                   | 0.05 % \$                           | 875,424           |
| Utilities                                                   | <u>0.02</u>                         | <u>273,390</u>    |
| <b>Total Germany</b> (cost \$68,474,631)                    | <u>3.98</u>                         | <u>63,922,482</u> |
| <b>Greece</b>                                               |                                     |                   |
| 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>  |
| <b>Total Greece</b> (cost \$5,765,423)                      | <u>0.43</u>                         | <u>6,828,219</u>  |
| <b>Hong Kong</b>                                            |                                     |                   |
| 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>     |
| <b>Total Hong Kong</b> (cost \$6,443,944)                   | <u>0.37</u>                         | <u>5,814,983</u>  |
| <b>Hungary</b>                                              |                                     |                   |
| Energy                                                      | 0.01                                | 147,779           |
| Financials                                                  | 0.46                                | 7,331,021         |
| Healthcare                                                  | <u>0.05</u>                         | <u>880,145</u>    |
| <b>Total Hungary</b> (cost \$6,541,595)                     | <u>0.52</u>                         | <u>8,358,945</u>  |
| <b>Indonesia</b>                                            |                                     |                   |
| Consumer Discretionary                                      | 0.05                                | 728,352           |
| Energy                                                      | <u>0.11</u>                         | <u>1,831,223</u>  |
| <b>Total Indonesia</b> (cost \$3,222,009)                   | <u>0.16</u>                         | <u>2,559,575</u>  |
| <b>Ireland</b>                                              |                                     |                   |
| Financials                                                  | <u>0.08</u>                         | <u>1,287,722</u>  |
| <b>Total Ireland</b> (cost \$1,287,128)                     | <u>0.08</u>                         | <u>1,287,722</u>  |
| <b>Israel</b>                                               |                                     |                   |
| 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<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                    |
| <b>Common Stocks (continued)</b>                            |                                     |                    |
| <b>Israel (continued)</b>                                   |                                     |                    |
| Industrials                                                 | 0.03 % \$                           | 440,274            |
| Information Technology                                      | 1.20                                | 19,288,443         |
| Materials                                                   | 0.22                                | 3,521,442          |
| <b>Total Israel</b> (cost \$44,637,069)                     | <u>2.40</u>                         | <u>38,477,901</u>  |
| <b>Italy</b>                                                |                                     |                    |
| Energy                                                      | 0.27                                | 4,364,368          |
| Financials                                                  | 2.71                                | 43,581,499         |
| Industrials                                                 | 0.72                                | 11,517,731         |
| Materials                                                   | 0.01                                | 103,752            |
| <b>Total Italy</b> (cost \$38,809,326)                      | <u>3.71</u>                         | <u>59,567,350</u>  |
| <b>Japan</b>                                                |                                     |                    |
| 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         |
| <b>Total Japan</b> (cost \$324,792,552)                     | <u>22.61</u>                        | <u>363,388,262</u> |
| <b>Jersey</b>                                               |                                     |                    |
| 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          |
| <b>Total Jersey</b> (cost \$13,109,479)                     | <u>0.84</u>                         | <u>13,616,485</u>  |
| <b>Luxembourg</b>                                           |                                     |                    |
| Communication Services                                      | 0.01                                | 188,587            |
| Consumer Discretionary                                      | 0.02                                | 279,991            |
| Materials                                                   | 0.43                                | 6,965,500          |
| <b>Total Luxembourg</b> (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<br/>Net Assets</u> | <u>Fair Value</u> |
|-------------------------------------------------------------|-------------------------------------|-------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                   |
| <b>Common Stocks (continued)</b>                            |                                     |                   |
| <b>Malaysia</b>                                             |                                     |                   |
| Consumer Discretionary                                      | 0.25 % \$                           | 4,004,351         |
| Utilities                                                   | <u>0.07</u>                         | <u>1,146,800</u>  |
| <b>Total Malaysia</b> (cost \$4,793,408)                    | <u>0.32</u>                         | <u>5,151,151</u>  |
| <b>Mauritius</b>                                            |                                     |                   |
| Consumer Staples                                            | <u>0.01</u>                         | <u>124,655</u>    |
| <b>Total Mauritius</b> (cost \$116,073)                     | <u>0.01</u>                         | <u>124,655</u>    |
| <b>Mexico</b>                                               |                                     |                   |
| Consumer Discretionary                                      | 0.06                                | 1,028,735         |
| Consumer Staples                                            | 0.01                                | 203,602           |
| Financials                                                  | <u>0.01</u>                         | <u>91,496</u>     |
| <b>Total Mexico</b> (cost \$1,433,842)                      | <u>0.08</u>                         | <u>1,323,833</u>  |
| <b>Netherlands</b>                                          |                                     |                   |
| 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> |
| <b>Total Netherlands</b> (cost \$86,786,701)                | <u>5.73</u>                         | <u>92,072,626</u> |
| <b>New Zealand</b>                                          |                                     |                   |
| Consumer Staples                                            | 0.05                                | 749,965           |
| Information Technology                                      | <u>0.07</u>                         | <u>1,116,822</u>  |
| <b>Total New Zealand</b> (cost \$1,281,622)                 | <u>0.12</u>                         | <u>1,866,787</u>  |
| <b>Norway</b>                                               |                                     |                   |
| 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>  |
| <b>Total Norway</b> (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<br/>Net Assets</u> | <u>Fair Value</u> |
|-------------------------------------------------------------|-------------------------------------|-------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                   |
| <b>Common Stocks (continued)</b>                            |                                     |                   |
| <b>Pakistan</b>                                             |                                     |                   |
| Energy                                                      | 0.19 % \$                           | 2,979,605         |
| Financials                                                  | 0.03                                | 413,219           |
| Materials                                                   | 0.11                                | 1,813,190         |
| Utilities                                                   | 0.01                                | 87,439            |
| <b>Total Pakistan</b> (cost \$4,706,811)                    | <u>0.34</u>                         | <u>5,293,453</u>  |
| <b>Peru</b>                                                 |                                     |                   |
| Materials                                                   | 0.02                                | 284,946           |
| <b>Total Peru</b> (cost \$270,745)                          | <u>0.02</u>                         | <u>284,946</u>    |
| <b>Philippines</b>                                          |                                     |                   |
| Industrials                                                 | 0.02                                | 275,055           |
| <b>Total Philippines</b> (cost \$234,814)                   | <u>0.02</u>                         | <u>275,055</u>    |
| <b>Poland</b>                                               |                                     |                   |
| 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            |
| <b>Total Poland</b> (cost \$7,644,089)                      | <u>0.57</u>                         | <u>9,308,705</u>  |
| <b>Portugal</b>                                             |                                     |                   |
| 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           |
| <b>Total Portugal</b> (cost \$2,373,852)                    | <u>0.16</u>                         | <u>2,517,750</u>  |
| <b>Russia</b>                                               |                                     |                   |
| Consumer Staples                                            | 0.00                                | 273               |
| Energy                                                      | 0.00                                | 32,400            |
| Financials                                                  | 0.01                                | 110,389           |
| Materials                                                   | 0.00                                | 613               |
| <b>Total Russia</b> (cost \$34,593,055)                     | <u>0.01</u>                         | <u>143,675</u>    |
| <b>Singapore</b>                                            |                                     |                   |
| 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<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                    |
| <b>Common Stocks (continued)</b>                            |                                     |                    |
| <b>Singapore (continued)</b>                                |                                     |                    |
| Healthcare                                                  | 0.07 % \$                           | 1,096,403          |
| Industrials                                                 | <u>0.20</u>                         | <u>3,176,564</u>   |
| <b>Total Singapore</b> (cost \$8,665,704)                   | <u>0.49</u>                         | <u>7,811,259</u>   |
| <b>Slovenia</b>                                             |                                     |                    |
| Financials                                                  | 0.01                                | 195,352            |
| Healthcare                                                  | <u>0.04</u>                         | <u>566,167</u>     |
| <b>Total Slovenia</b> (cost \$540,903)                      | <u>0.05</u>                         | <u>761,519</u>     |
| <b>South Africa</b>                                         |                                     |                    |
| Consumer Discretionary                                      | 0.16                                | 2,639,609          |
| Energy                                                      | 0.00                                | 29,410             |
| Information Technology                                      | <u>0.11</u>                         | <u>1,737,574</u>   |
| <b>Total South Africa</b> (cost \$3,625,388)                | <u>0.27</u>                         | <u>4,406,593</u>   |
| <b>South Korea</b>                                          |                                     |                    |
| 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>     |
| <b>Total South Korea</b> (cost \$121,330,848)               | <u>8.34</u>                         | <u>134,167,856</u> |
| <b>Spain</b>                                                |                                     |                    |
| Communication Services                                      | -                                   | -                  |
| Energy                                                      | 0.39                                | 6,344,184          |
| Financials                                                  | 1.76                                | 28,246,772         |
| Information Technology                                      | <u>0.02</u>                         | <u>344,953</u>     |
| <b>Total Spain</b> (cost \$23,802,280)                      | <u>2.17</u>                         | <u>34,935,909</u>  |
| <b>Sweden</b>                                               |                                     |                    |
| 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<br/>Net Assets</u> | <u>Fair Value</u> |
|-------------------------------------------------------------|-------------------------------------|-------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                   |
| <b>Common Stocks (continued)</b>                            |                                     |                   |
| <b>Sweden (continued)</b>                                   |                                     |                   |
| Information Technology                                      | 0.88 % \$                           | 14,117,302        |
| Materials                                                   | <u>0.02</u>                         | <u>292,324</u>    |
| <b>Total Sweden</b> (cost \$51,589,612)                     | <u>3.52</u>                         | <u>56,785,946</u> |
| <b>Switzerland</b>                                          |                                     |                   |
| 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>  |
| <b>Total Switzerland</b> (cost \$50,577,161)                | <u>3.11</u>                         | <u>50,043,377</u> |
| <b>Taiwan</b>                                               |                                     |                   |
| Industrials                                                 | 0.02                                | 377,171           |
| Information Technology                                      | <u>3.98</u>                         | <u>64,063,287</u> |
| <b>Total Taiwan</b> (cost \$55,630,346)                     | <u>4.00</u>                         | <u>64,440,458</u> |
| <b>Thailand</b>                                             |                                     |                   |
| Energy                                                      | 0.37                                | 5,937,927         |
| Financials                                                  | 0.90                                | 14,525,180        |
| Healthcare                                                  | <u>0.01</u>                         | <u>162,210</u>    |
| <b>Total Thailand</b> (cost \$23,149,359)                   | <u>1.28</u>                         | <u>20,625,317</u> |
| <b>Turkey</b>                                               |                                     |                   |
| 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>  |
| <b>Total Turkey</b> (cost \$6,546,411)                      | <u>0.85</u>                         | <u>13,646,147</u> |
| <b>United Arab Emirates</b>                                 |                                     |                   |
| Real Estate                                                 | <u>0.01</u>                         | <u>149,219</u>    |
| <b>Total United Arab Emirates</b> (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<br/>Net Assets</u> | <u>Fair Value</u>           |
|-------------------------------------------------------------|-------------------------------------|-----------------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                             |
| <b>Common Stocks (continued)</b>                            |                                     |                             |
| <b>United Kingdom</b>                                       |                                     |                             |
| 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                      |
| <b>Total United Kingdom</b> (cost \$128,666,695)            | <u>9.44</u>                         | <u>151,851,656</u>          |
| <b>Total Common Stocks</b> (cost \$1,831,909,270)           | <u><b>123.84</b></u>                | <u><b>1,990,981,753</b></u> |
| <b>Preferred Stocks</b>                                     |                                     |                             |
| <b>Brazil</b>                                               |                                     |                             |
| Energy                                                      | 0.92                                | 14,811,855                  |
| Financials                                                  | 0.62                                | 9,992,280                   |
| Industrials                                                 | 0.00                                | 60,544                      |
| <b>Total Brazil</b> (cost \$22,842,683)                     | <u>1.54</u>                         | <u>24,864,679</u>           |
| <b>Colombia</b>                                             |                                     |                             |
| Financials                                                  | 0.02                                | 281,907                     |
| <b>Total Colombia</b> (cost \$263,403)                      | <u>0.02</u>                         | <u>281,907</u>              |
| <b>Germany</b>                                              |                                     |                             |
| Consumer Discretionary                                      | 1.15                                | 18,465,806                  |
| Consumer Staples                                            | 0.04                                | 635,397                     |
| <b>Total Germany</b> (cost \$26,324,458)                    | <u>1.19</u>                         | <u>19,101,203</u>           |
| <b>South Korea</b>                                          |                                     |                             |
| 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                   |
| <b>Total South Korea</b> (cost \$13,874,858)                | <u>0.91</u>                         | <u>14,667,620</u>           |
| <b>Total Preferred Stocks</b> (cost \$63,305,402)           | <u><b>3.66</b></u>                  | <u><b>58,915,409</b></u>    |

See accompanying notes to financial statements.

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

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

See accompanying notes to financial statements.

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

|                                                     | <u>Percentage of<br/>Net Assets</u> | <u>Fair Value</u>   |
|-----------------------------------------------------|-------------------------------------|---------------------|
| <b>Securities Sold Short</b> , at fair value        |                                     |                     |
| <b>Common Stocks</b>                                |                                     |                     |
| <b>Australia</b>                                    |                                     |                     |
| 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)         |
| <b>Total Australia</b> (proceeds \$54,245,713)      | <u>(2.25)</u>                       | <u>(36,244,318)</u> |
| <b>Belgium</b>                                      |                                     |                     |
| Healthcare                                          | (0.07)                              | (1,205,681)         |
| Utilities                                           | (0.28)                              | (4,448,073)         |
| <b>Total Belgium</b> (proceeds \$6,917,643)         | <u>(0.35)</u>                       | <u>(5,653,754)</u>  |
| <b>Bermuda</b>                                      |                                     |                     |
| Healthcare                                          | (0.00)                              | (8,910)             |
| <b>Total Bermuda</b> (proceeds \$95,450)            | <u>(0.00)</u>                       | <u>(8,910)</u>      |
| <b>Brazil</b>                                       |                                     |                     |
| Materials                                           | (0.02)                              | (311,084)           |
| <b>Total Brazil</b> (proceeds \$358,400)            | <u>(0.02)</u>                       | <u>(311,084)</u>    |
| <b>Canada</b>                                       |                                     |                     |
| 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)         |
| <b>Total Canada</b> (proceeds \$102,550,286)        | <u>(5.34)</u>                       | <u>(85,923,629)</u> |
| <b>Cayman Islands</b>                               |                                     |                     |
| 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)         |
| <b>Total Cayman Islands</b> (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<br/>Net Assets</u> | <u>Fair Value</u>   |
|----------------------------------------------------------|-------------------------------------|---------------------|
| <b>Securities Sold Short</b> , at fair value (continued) |                                     |                     |
| <b>Common Stocks</b> (continued)                         |                                     |                     |
| <b>China</b>                                             |                                     |                     |
| Consumer Discretionary                                   | (0.03) %                            | \$ (522,104)        |
| Healthcare                                               | <u>(0.04)</u>                       | <u>(599,176)</u>    |
| <b>Total China</b> (proceeds \$2,309,477)                | <u>(0.07)</u>                       | <u>(1,121,280)</u>  |
| <b>Cyprus</b>                                            |                                     |                     |
| Consumer Discretionary                                   | (0.00)                              | (347)               |
| Real Estate                                              | <u>(0.00)</u>                       | <u>(100)</u>        |
| <b>Total Cyprus</b> (proceeds \$1,754,962)               | <u>(0.00)</u>                       | <u>(447)</u>        |
| <b>Denmark</b>                                           |                                     |                     |
| Healthcare                                               | (0.89)                              | (14,299,149)        |
| Utilities                                                | <u>(0.03)</u>                       | <u>(498,149)</u>    |
| <b>Total Denmark</b> (proceeds \$11,144,062)             | <u>(0.92)</u>                       | <u>(14,797,298)</u> |
| <b>France</b>                                            |                                     |                     |
| Healthcare                                               | <u>(0.17)</u>                       | <u>(2,655,885)</u>  |
| <b>Total France</b> (proceeds \$3,490,970)               | <u>(0.17)</u>                       | <u>(2,655,885)</u>  |
| <b>Germany</b>                                           |                                     |                     |
| 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>    |
| <b>Total Germany</b> (proceeds \$24,075,996)             | <u>(1.25)</u>                       | <u>(20,028,267)</u> |
| <b>Guernsey</b>                                          |                                     |                     |
| Consumer Discretionary                                   | <u>(0.16)</u>                       | <u>(2,589,469)</u>  |
| <b>Total Guernsey</b> (proceeds \$2,797,196)             | <u>(0.16)</u>                       | <u>(2,589,469)</u>  |
| <b>India</b>                                             |                                     |                     |
| Financials                                               | <u>(1.78)</u>                       | <u>(28,555,379)</u> |
| <b>Total India</b> (proceeds \$27,369,481)               | <u>(1.78)</u>                       | <u>(28,555,379)</u> |
| <b>Isle of Man</b>                                       |                                     |                     |
| Consumer Discretionary                                   | <u>(0.38)</u>                       | <u>(6,040,908)</u>  |
| <b>Total Isle of Man</b> (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<br/>Net Assets</u> | <u>Fair Value</u>   |
|----------------------------------------------------------|-------------------------------------|---------------------|
| <b>Securities Sold Short</b> , at fair value (continued) |                                     |                     |
| <b>Common Stocks</b> (continued)                         |                                     |                     |
| <b>Israel</b>                                            |                                     |                     |
| 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)            |
| <b>Total Israel</b> (proceeds \$16,169,624)              | <u>(0.88)</u>                       | <u>(14,142,958)</u> |
| <b>Italy</b>                                             |                                     |                     |
| Healthcare                                               | (0.22)                              | (3,565,516)         |
| Utilities                                                | (0.03)                              | (475,488)           |
| <b>Total Italy</b> (proceeds \$4,597,292)                | <u>(0.25)</u>                       | <u>(4,041,004)</u>  |
| <b>Japan</b>                                             |                                     |                     |
| 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)         |
| <b>Total Japan</b> (proceeds \$120,702,623)              | <u>(5.81)</u>                       | <u>(93,793,839)</u> |
| <b>Jersey</b>                                            |                                     |                     |
| Industrials                                              | (0.14)                              | (2,205,879)         |
| Materials                                                | (0.04)                              | (685,390)           |
| <b>Total Jersey</b> (proceeds \$3,698,134)               | <u>(0.18)</u>                       | <u>(2,891,269)</u>  |
| <b>Mexico</b>                                            |                                     |                     |
| Communication Services                                   | (0.00)                              | (55,676)            |
| Materials                                                | (0.01)                              | (99,092)            |
| <b>Total Mexico</b> (proceeds \$153,024)                 | <u>(0.01)</u>                       | <u>(154,768)</u>    |
| <b>Netherlands</b>                                       |                                     |                     |
| 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<br/>Net Assets</u> | <u>Fair Value</u>   |
|----------------------------------------------------------|-------------------------------------|---------------------|
| <b>Securities Sold Short</b> , at fair value (continued) |                                     |                     |
| <b>Common Stocks</b> (continued)                         |                                     |                     |
| <b>Netherlands</b> (continued)                           |                                     |                     |
| Industrials                                              | (0.04) %                            | \$ (600,477)        |
| Materials                                                | <u>(0.16)</u>                       | <u>(2,629,982)</u>  |
| <b>Total Netherlands</b> (proceeds \$66,424,904)         | <u>(3.62)</u>                       | <u>(58,114,113)</u> |
| <b>Norway</b>                                            |                                     |                     |
| Industrials                                              | (0.08)                              | (1,247,254)         |
| Information Technology                                   | <u>(0.06)</u>                       | <u>(1,003,817)</u>  |
| <b>Total Norway</b> (proceeds \$4,773,561)               | <u>(0.14)</u>                       | <u>(2,251,071)</u>  |
| <b>Portugal</b>                                          |                                     |                     |
| Utilities                                                | <u>(0.75)</u>                       | <u>(12,048,982)</u> |
| <b>Total Portugal</b> (proceeds \$12,109,298)            | <u>(0.75)</u>                       | <u>(12,048,982)</u> |
| <b>Spain</b>                                             |                                     |                     |
| Utilities                                                | <u>(0.31)</u>                       | <u>(4,950,012)</u>  |
| <b>Total Spain</b> (proceeds \$5,520,101)                | <u>(0.31)</u>                       | <u>(4,950,012)</u>  |
| <b>Sweden</b>                                            |                                     |                     |
| Industrials                                              | (1.28)                              | (20,553,901)        |
| Real Estate                                              | <u>(0.28)</u>                       | <u>(4,437,099)</u>  |
| <b>Total Sweden</b> (proceeds \$31,174,481)              | <u>(1.56)</u>                       | <u>(24,991,000)</u> |
| <b>Switzerland</b>                                       |                                     |                     |
| Consumer Staples                                         | (0.11)                              | (1,707,702)         |
| Healthcare                                               | (0.20)                              | (3,162,495)         |
| Information Technology                                   | <u>(0.01)</u>                       | <u>(194,834)</u>    |
| <b>Total Switzerland</b> (proceeds \$10,835,601)         | <u>(0.32)</u>                       | <u>(5,065,031)</u>  |
| <b>Thailand</b>                                          |                                     |                     |
| Utilities                                                | <u>(0.02)</u>                       | <u>(358,858)</u>    |
| <b>Total Thailand</b> (proceeds \$497,497)               | <u>(0.02)</u>                       | <u>(358,858)</u>    |
| <b>United Kingdom</b>                                    |                                     |                     |
| 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<br/>Net Assets</u> | <u>Fair Value</u>       |
|-----------------------------------------------------------------------------|-------------------------------------|-------------------------|
| <b>Securities Sold Short</b> , at fair value (continued)                    |                                     |                         |
| <b>Common Stocks</b> (continued)                                            |                                     |                         |
| <b>United Kingdom</b> (continued)                                           |                                     |                         |
| Materials                                                                   | (0.04) %                            | \$ (675,254)            |
| Utilities                                                                   | <u>(0.06)</u>                       | <u>(986,317)</u>        |
| <b>Total United Kingdom</b> (proceeds \$37,158,043)                         | <u>(1.11)</u>                       | <u>(17,758,964)</u>     |
| <b>United States</b>                                                        |                                     |                         |
| Healthcare                                                                  | (0.04)                              | (581,740)               |
| Materials                                                                   | <u>(0.08)</u>                       | <u>(1,306,989)</u>      |
| <b>Total United States</b> (proceeds \$7,965,886)                           | <u>(0.12)</u>                       | <u>(1,888,729)</u>      |
| <b>Total Common Stocks</b> (proceeds \$615,075,104)                         | <u>(29.08)</u>                      | <u>(467,641,173)</u>    |
| <b>Preferred Stocks</b>                                                     |                                     |                         |
| <b>Germany</b>                                                              |                                     |                         |
| Healthcare                                                                  | <u>(0.28)</u>                       | <u>(4,447,112)</u>      |
| <b>Total Germany</b> (proceeds \$5,212,011)                                 | <u>(0.28)</u>                       | <u>(4,447,112)</u>      |
| <b>Total Preferred Stocks</b> (proceeds \$5,212,011)                        | <u>(0.28)</u>                       | <u>(4,447,112)</u>      |
| <b>Exchange-Traded Funds</b> <sup>(1)</sup>                                 |                                     |                         |
| <b>United States</b>                                                        |                                     |                         |
| Financials                                                                  | <u>(0.14)</u>                       | <u>(2,263,508)</u>      |
| <b>Total United States</b> (proceeds \$1,913,712)                           | <u>(0.14)</u>                       | <u>(2,263,508)</u>      |
| <b>Total Exchange-Traded Funds</b> (proceeds \$1,913,712)                   | <u>(0.14)</u>                       | <u>(2,263,508)</u>      |
| <b>Warrants</b>                                                             |                                     |                         |
| <b>Australia</b>                                                            |                                     |                         |
| Consumer Discretionary                                                      | <u>-</u>                            | <u>-</u>                |
| <b>Total Australia</b> (proceeds \$0)                                       | <u>-</u>                            | <u>-</u>                |
| <b>Thailand</b>                                                             |                                     |                         |
| Industrials                                                                 | <u>(0.00)</u>                       | <u>(80)</u>             |
| <b>Total Thailand</b> (proceeds \$440)                                      | <u>(0.00)</u>                       | <u>(80)</u>             |
| <b>Total Warrants</b> (proceeds \$440)                                      | <u>(0.00)</u>                       | <u>(80)</u>             |
| <b>Total Securities Sold Short</b> , 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**

| <b>Currency</b> | <b>Percentage of<br/>Net Assets</b> | <b>Unrealized<br/>Gain</b> | <b>Percentage of<br/>Net Assets</b> | <b>Unrealized<br/>Loss</b> |
|-----------------|-------------------------------------|----------------------------|-------------------------------------|----------------------------|
| 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)**

| <b>Currency</b>                                                                   | <b>Percentage of<br/>Net Assets</b> | <b>Unrealized<br/>Gain</b> | <b>Percentage of<br/>Net Assets</b> | <b>Unrealized<br/>Loss</b> |
|-----------------------------------------------------------------------------------|-------------------------------------|----------------------------|-------------------------------------|----------------------------|
| 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                    | -                                   | -                          |
| <b>Total Unrealized Gain (Loss) on<br/>Forward Foreign Currency<br/>Contracts</b> | <b>6.00 % \$</b>                    | <b>96,434,682</b>          | <b>(7.30) % \$</b>                  | <b>(117,303,683)</b>       |

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<br/>Net Assets</u> | <u>Unrealized<br/>Gain</u> | <u>Percentage of<br/>Net Assets</u> | <u>Unrealized<br/>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>           |
| <b>Total Unrealized Gain (Loss)<br/>on Futures Contracts</b> | <b><u>0.00 %</u></b>                | <b><u>\$ 46,624</u></b>    | <b><u>(0.17) %</u></b>              | <b><u>\$ (2,700,000)</u></b> |

See accompanying notes to financial statements.

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

|                                                 | <u>Percentage of<br/>Net Assets</u> | <u>Fair Value</u> |
|-------------------------------------------------|-------------------------------------|-------------------|
| <b>Investments in Securities, at fair value</b> |                                     |                   |
| <b>Common Stocks</b>                            |                                     |                   |
| <b>Australia</b>                                |                                     |                   |
| 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           |
| <b>Total Australia</b> (cost \$34,825,691)      | <u>4.25</u>                         | <u>39,890,229</u> |
| <b>Austria</b>                                  |                                     |                   |
| Energy                                          | 0.12                                | 1,086,383         |
| Financials                                      | 0.83                                | 7,796,164         |
| Industrials                                     | 0.01                                | 105,363           |
| Materials                                       | 0.07                                | 614,084           |
| <b>Total Austria</b> (cost \$7,557,520)         | <u>1.03</u>                         | <u>9,601,994</u>  |
| <b>Belgium</b>                                  |                                     |                   |
| Communication Services                          | 0.01                                | 116,894           |
| <b>Total Belgium</b> (cost \$174,769)           | <u>0.01</u>                         | <u>116,894</u>    |
| <b>Bermuda</b>                                  |                                     |                   |
| 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            |
| <b>Total Bermuda</b> (cost \$8,461,265)         | <u>0.85</u>                         | <u>7,914,433</u>  |
| <b>Brazil</b>                                   |                                     |                   |
| Consumer Staples                                | 0.21                                | 1,942,195         |
| Energy                                          | 0.79                                | 7,458,383         |
| Financials                                      | 0.38                                | 3,591,207         |
| <b>Total Brazil</b> (cost \$10,908,111)         | <u>1.38</u>                         | <u>12,991,785</u> |
| <b>Canada</b>                                   |                                     |                   |
| 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<br/>Net Assets</u> | <u>Fair Value</u> |
|-------------------------------------------------------------|-------------------------------------|-------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                   |
| <b>Common Stocks (continued)</b>                            |                                     |                   |
| <b>Canada (continued)</b>                                   |                                     |                   |
| Industrials                                                 | 1.07 % \$                           | 10,066,927        |
| Information Technology                                      | 1.35                                | 12,699,210        |
| Materials                                                   | 2.19                                | 20,582,312        |
| <b>Total Canada</b> (cost \$58,350,277)                     | <u>6.76</u>                         | <u>63,571,375</u> |
| <b>Cayman Islands</b>                                       |                                     |                   |
| 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           |
| <b>Total Cayman Islands</b> (cost \$15,878,387)             | <u>1.52</u>                         | <u>14,436,180</u> |
| <b>Chile</b>                                                |                                     |                   |
| Industrials                                                 | 0.01                                | 48,752            |
| Materials                                                   | 0.01                                | 72,730            |
| Utilities                                                   | 0.01                                | 103,032           |
| <b>Total Chile</b> (cost \$239,383)                         | <u>0.03</u>                         | <u>224,514</u>    |
| <b>China</b>                                                |                                     |                   |
| 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         |
| <b>Total China</b> (cost \$85,377,968)                      | <u>10.25</u>                        | <u>96,532,062</u> |
| <b>Cyprus</b>                                               |                                     |                   |
| Energy                                                      | 0.24                                | 2,218,449         |
| Materials                                                   | 0.09                                | 857,656           |
| <b>Total Cyprus</b> (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<br/>Net Assets</u> | <u>Fair Value</u> |
|-------------------------------------------------------------|-------------------------------------|-------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                   |
| <b>Common Stocks (continued)</b>                            |                                     |                   |
| <b>Denmark</b>                                              |                                     |                   |
| 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         |
| <b>Total Denmark</b> (cost \$19,896,889)                    | <u>4.45</u>                         | <u>41,912,468</u> |
| <b>Finland</b>                                              |                                     |                   |
| 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         |
| <b>Total Finland</b> (cost \$11,324,085)                    | <u>1.39</u>                         | <u>13,135,520</u> |
| <b>France</b>                                               |                                     |                   |
| 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           |
| <b>Total France</b> (cost \$30,170,537)                     | <u>3.47</u>                         | <u>32,756,536</u> |
| <b>Germany</b>                                              |                                     |                   |
| 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         |
| <b>Total Germany</b> (cost \$61,142,169)                    | <u>6.98</u>                         | <u>65,718,705</u> |
| <b>Greece</b>                                               |                                     |                   |
| Communication Services                                      | 0.02                                | 205,089           |
| <b>Total Greece</b> (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<br/>Net Assets</u> | <u>Fair Value</u> |
|-------------------------------------------------------------|-------------------------------------|-------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                   |
| <b>Common Stocks (continued)</b>                            |                                     |                   |
| <b>Hong Kong</b>                                            |                                     |                   |
| Financials                                                  | 0.09 % \$                           | 853,683           |
| Industrials                                                 | 0.56                                | 5,266,952         |
| Real Estate                                                 | 0.22                                | 2,064,284         |
| <b>Total Hong Kong</b> (cost \$8,557,295)                   | <u>0.87</u>                         | <u>8,184,919</u>  |
| <b>Indonesia</b>                                            |                                     |                   |
| Utilities                                                   | 0.07                                | 688,945           |
| <b>Total Indonesia</b> (cost \$582,483)                     | <u>0.07</u>                         | <u>688,945</u>    |
| <b>Ireland</b>                                              |                                     |                   |
| Consumer Staples                                            | 0.11                                | 1,034,394         |
| Financials                                                  | 0.10                                | 953,670           |
| <b>Total Ireland</b> (cost \$1,614,991)                     | <u>0.21</u>                         | <u>1,988,064</u>  |
| <b>Israel</b>                                               |                                     |                   |
| 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           |
| <b>Total Israel</b> (cost \$18,468,401)                     | <u>1.78</u>                         | <u>16,715,486</u> |
| <b>Italy</b>                                                |                                     |                   |
| 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           |
| <b>Total Italy</b> (cost \$29,903,953)                      | <u>5.53</u>                         | <u>51,959,000</u> |
| <b>Japan</b>                                                |                                     |                   |
| 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<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                    |
| <b>Common Stocks (continued)</b>                            |                                     |                    |
| <b>Japan (continued)</b>                                    |                                     |                    |
| 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         |
| <b>Total Japan</b> (cost \$261,113,894)                     | <u>30.70</u>                        | <u>289,177,417</u> |
| <b>Jersey</b>                                               |                                     |                    |
| Communication Services                                      | 0.05                                | 459,542            |
| Financials                                                  | 0.17                                | 1,646,996          |
| Industrials                                                 | 0.69                                | 6,464,320          |
| Materials                                                   | 0.69                                | 6,512,916          |
| <b>Total Jersey</b> (cost \$13,091,450)                     | <u>1.60</u>                         | <u>15,083,774</u>  |
| <b>Kazakhstan</b>                                           |                                     |                    |
| Financials                                                  | 0.28                                | 2,665,605          |
| <b>Total Kazakhstan</b> (cost \$2,203,612)                  | <u>0.28</u>                         | <u>2,665,605</u>   |
| <b>Luxembourg</b>                                           |                                     |                    |
| Communication Services                                      | 0.11                                | 1,036,025          |
| Consumer Discretionary                                      | 0.08                                | 752,358            |
| Materials                                                   | 0.58                                | 5,501,100          |
| <b>Total Luxembourg</b> (cost \$7,578,842)                  | <u>0.77</u>                         | <u>7,289,483</u>   |
| <b>Mexico</b>                                               |                                     |                    |
| Communication Services                                      | 0.03                                | 290,551            |
| Consumer Discretionary                                      | 0.04                                | 418,179            |
| <b>Total Mexico</b> (cost \$792,228)                        | <u>0.07</u>                         | <u>708,730</u>     |
| <b>Netherlands</b>                                          |                                     |                    |
| 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            |
| <b>Total Netherlands</b> (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<br/>Net Assets</u> | <u>Fair Value</u> |
|-------------------------------------------------------------|-------------------------------------|-------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                   |
| <b>Common Stocks (continued)</b>                            |                                     |                   |
| <b>New Zealand</b>                                          |                                     |                   |
| Consumer Staples                                            | 0.15 % \$                           | 1,421,570         |
| Information Technology                                      | <u>0.04</u>                         | <u>415,118</u>    |
| <b>Total New Zealand</b> (cost \$1,218,584)                 | <u>0.19</u>                         | <u>1,836,688</u>  |
| <b>Norway</b>                                               |                                     |                   |
| 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>    |
| <b>Total Norway</b> (cost \$19,325,142)                     | <u>2.28</u>                         | <u>21,472,536</u> |
| <b>Pakistan</b>                                             |                                     |                   |
| Energy                                                      | <u>0.00</u>                         | <u>7,477</u>      |
| <b>Total Pakistan</b> (cost \$6,717)                        | <u>0.00</u>                         | <u>7,477</u>      |
| <b>Panama</b>                                               |                                     |                   |
| Financials                                                  | <u>0.04</u>                         | <u>397,038</u>    |
| <b>Total Panama</b> (cost \$476,917)                        | <u>0.04</u>                         | <u>397,038</u>    |
| <b>Portugal</b>                                             |                                     |                   |
| 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>    |
| <b>Total Portugal</b> (cost \$1,648,851)                    | <u>0.23</u>                         | <u>2,168,276</u>  |
| <b>Russia</b>                                               |                                     |                   |
| Energy                                                      | 0.00                                | 8,349             |
| Financials                                                  | <u>0.00</u>                         | <u>5,872</u>      |
| <b>Total Russia</b> (cost \$5,118,584)                      | <u>0.00</u>                         | <u>14,221</u>     |
| <b>Singapore</b>                                            |                                     |                   |
| 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<br/>Net Assets</u> | <u>Fair Value</u> |
|-------------------------------------------------------------|-------------------------------------|-------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                   |
| <b>Common Stocks (continued)</b>                            |                                     |                   |
| <b>Singapore (continued)</b>                                |                                     |                   |
| Real Estate                                                 | 0.02 % \$                           | 161,437           |
| Utilities                                                   | <u>0.25</u>                         | <u>2,359,151</u>  |
| <b>Total Singapore</b> (cost \$13,839,816)                  | <u>1.53</u>                         | <u>14,330,508</u> |
| <br><b>South Africa</b>                                     |                                     |                   |
| Industrials                                                 | <u>0.02</u>                         | <u>141,461</u>    |
| <b>Total South Africa</b> (cost \$127,647)                  | <u>0.02</u>                         | <u>141,461</u>    |
| <br><b>South Korea</b>                                      |                                     |                   |
| 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>    |
| <b>Total South Korea</b> (cost \$12,676,194)                | <u>1.43</u>                         | <u>13,479,482</u> |
| <br><b>Spain</b>                                            |                                     |                   |
| 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>  |
| <b>Total Spain</b> (cost \$22,671,327)                      | <u>3.47</u>                         | <u>32,627,146</u> |
| <br><b>Sweden</b>                                           |                                     |                   |
| 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>  |
| <b>Total Sweden</b> (cost \$36,658,347)                     | <u>4.43</u>                         | <u>41,803,383</u> |
| <br><b>Switzerland</b>                                      |                                     |                   |
| 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<br/>Net Assets</u> | <u>Fair Value</u>           |
|-------------------------------------------------------------|-------------------------------------|-----------------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                             |
| <b>Common Stocks (continued)</b>                            |                                     |                             |
| <b>Switzerland (continued)</b>                              |                                     |                             |
| Industrials                                                 | 0.92 % \$                           | 8,660,415                   |
| Information Technology                                      | 0.56                                | 5,238,708                   |
| Materials                                                   | 0.52                                | 4,888,488                   |
| <b>Total Switzerland</b> (cost \$67,648,660)                | <u>7.11</u>                         | <u>66,896,354</u>           |
| <b>Taiwan</b>                                               |                                     |                             |
| Consumer Discretionary                                      | 0.01                                | 117,473                     |
| Information Technology                                      | 0.17                                | 1,555,052                   |
| <b>Total Taiwan</b> (cost \$1,480,794)                      | <u>0.18</u>                         | <u>1,672,525</u>            |
| <b>Thailand</b>                                             |                                     |                             |
| Consumer Discretionary                                      | 0.01                                | 95,353                      |
| Energy                                                      | 0.12                                | 1,091,323                   |
| Financials                                                  | 0.22                                | 2,039,789                   |
| Healthcare                                                  | 0.02                                | 181,537                     |
| <b>Total Thailand</b> (cost \$3,300,881)                    | <u>0.37</u>                         | <u>3,408,002</u>            |
| <b>Turkey</b>                                               |                                     |                             |
| Information Technology                                      | 0.01                                | 76,940                      |
| <b>Total Turkey</b> (cost \$80,867)                         | <u>0.01</u>                         | <u>76,940</u>               |
| <b>United Kingdom</b>                                       |                                     |                             |
| 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                     |
| <b>Total United Kingdom</b> (cost \$104,712,116)            | <u>12.89</u>                        | <u>121,471,336</u>          |
| <b>Total Common Stocks</b> (cost \$1,047,664,863)           | <u><b>126.13</b></u>                | <u><b>1,187,564,055</b></u> |
| <b>Preferred Stocks</b>                                     |                                     |                             |
| <b>Brazil</b>                                               |                                     |                             |
| Energy                                                      | 0.27                                | 2,557,926                   |
| Financials                                                  | 0.15                                | 1,444,588                   |
| <b>Total Brazil</b> (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<br/>Net Assets</u> | <u>Fair Value</u>                  |
|------------------------------------------------------------------------------|-------------------------------------|------------------------------------|
| <b>Investments in Securities, at fair value (continued)</b>                  |                                     |                                    |
| <b>Preferred Stocks (continued)</b>                                          |                                     |                                    |
| <b>Germany</b>                                                               |                                     |                                    |
| Consumer Discretionary                                                       | 0.94 % \$                           | 8,796,659                          |
| Consumer Staples                                                             | <u>0.32</u>                         | <u>3,056,844</u>                   |
| <b>Total Germany (cost \$13,960,638)</b>                                     | <u>1.26</u>                         | <u>11,853,503</u>                  |
| <b>South Korea</b>                                                           |                                     |                                    |
| Consumer Discretionary                                                       | 0.12                                | 1,122,224                          |
| Financials                                                                   | <u>0.09</u>                         | <u>842,773</u>                     |
| <b>Total South Korea (cost \$1,588,916)</b>                                  | <u>0.21</u>                         | <u>1,964,997</u>                   |
| <b>Total Preferred Stocks (cost \$19,281,987)</b>                            | <u><b>1.89</b></u>                  | <u><b>17,821,014</b></u>           |
| <b>Rights</b>                                                                |                                     |                                    |
| <b>Italy</b>                                                                 |                                     |                                    |
| Industrials                                                                  | <u>0.01</u>                         | <u>105,614</u>                     |
| <b>Total Italy (cost \$89,446)</b>                                           | <u>0.01</u>                         | <u>105,614</u>                     |
| <b>Total Rights (cost \$89,446)</b>                                          | <u><b>0.01</b></u>                  | <u><b>105,614</b></u>              |
| <b>Warrants</b>                                                              |                                     |                                    |
| <b>Canada</b>                                                                |                                     |                                    |
| Information Technology                                                       | <u>-</u>                            | <u>-</u>                           |
| <b>Total Canada (cost \$0)</b>                                               | <u>-</u>                            | <u>-</u>                           |
| <b>Total Warrants (cost \$0)</b>                                             | <u>-</u>                            | <u>-</u>                           |
| <b>Short-Term Investment Funds (cost \$768,137)</b>                          | <u><b>0.08</b></u>                  | <u><b>768,137</b></u>              |
| <b>Total Investments in Securities, at fair value (cost \$1,067,804,433)</b> | <u><u><b>128.11</b></u> % \$</u>    | <u><u><b>1,206,258,820</b></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<br/>Net Assets</u> | <u>Fair Value</u>   |
|------------------------------------------------|-------------------------------------|---------------------|
| <b>Securities Sold Short</b> , at fair value   |                                     |                     |
| <b>Common Stocks</b>                           |                                     |                     |
| <b>Argentina</b>                               |                                     |                     |
| Utilities                                      | (0.01) %                            | \$ (47,859)         |
| <b>Total Argentina</b> (proceeds \$47,431)     | <u>(0.01)</u>                       | <u>(47,859)</u>     |
| <b>Australia</b>                               |                                     |                     |
| 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)           |
| <b>Total Australia</b> (proceeds \$18,303,456) | <u>(1.53)</u>                       | <u>(14,363,884)</u> |
| <b>Austria</b>                                 |                                     |                     |
| Materials                                      | (0.03)                              | (302,455)           |
| <b>Total Austria</b> (proceeds \$265,552)      | <u>(0.03)</u>                       | <u>(302,455)</u>    |
| <b>Bermuda</b>                                 |                                     |                     |
| Energy                                         | (0.01)                              | (97,125)            |
| <b>Total Bermuda</b> (proceeds \$97,162)       | <u>(0.01)</u>                       | <u>(97,125)</u>     |
| <b>Brazil</b>                                  |                                     |                     |
| Industrials                                    | (0.03)                              | (301,312)           |
| Materials                                      | (0.02)                              | (199,259)           |
| <b>Total Brazil</b> (proceeds \$721,981)       | <u>(0.05)</u>                       | <u>(500,571)</u>    |
| <b>Canada</b>                                  |                                     |                     |
| 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)         |
| <b>Total Canada</b> (proceeds \$62,502,540)    | <u>(5.48)</u>                       | <u>(51,536,062)</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<br/>Net Assets</u> | <u>Fair Value</u>   |
|----------------------------------------------------------|-------------------------------------|---------------------|
| <b>Securities Sold Short</b> , at fair value (continued) |                                     |                     |
| <b>Common Stocks</b> (continued)                         |                                     |                     |
| <b>Cayman Islands</b>                                    |                                     |                     |
| 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)           |
| <b>Total Cayman Islands</b> (proceeds \$45,681,276)      | <u>(1.71)</u>                       | <u>(16,126,430)</u> |
| <b>China</b>                                             |                                     |                     |
| Consumer Discretionary                                   | (0.19)                              | (1,773,646)         |
| Healthcare                                               | (0.07)                              | (667,870)           |
| Materials                                                | (0.00)                              | (33,140)            |
| <b>Total China</b> (proceeds \$4,957,120)                | <u>(0.26)</u>                       | <u>(2,474,656)</u>  |
| <b>Cyprus</b>                                            |                                     |                     |
| Consumer Discretionary                                   | (0.00)                              | (485)               |
| <b>Total Cyprus</b> (proceeds \$1,568,184)               | <u>(0.00)</u>                       | <u>(485)</u>        |
| <b>Denmark</b>                                           |                                     |                     |
| Healthcare                                               | (0.49)                              | (4,584,789)         |
| Utilities                                                | (0.00)                              | (33,075)            |
| <b>Total Denmark</b> (proceeds \$4,255,513)              | <u>(0.49)</u>                       | <u>(4,617,864)</u>  |
| <b>France</b>                                            |                                     |                     |
| Healthcare                                               | (0.05)                              | (478,351)           |
| Industrials                                              | (0.01)                              | (134,820)           |
| Utilities                                                | (0.02)                              | (197,826)           |
| <b>Total France</b> (proceeds \$3,389,389)               | <u>(0.08)</u>                       | <u>(810,997)</u>    |
| <b>Germany</b>                                           |                                     |                     |
| 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<br/>Net Assets</u> | <u>Fair Value</u>   |
|----------------------------------------------------------|-------------------------------------|---------------------|
| <b>Securities Sold Short</b> , at fair value (continued) |                                     |                     |
| <b>Common Stocks</b> (continued)                         |                                     |                     |
| <b>Germany</b> (continued)                               |                                     |                     |
| Information Technology                                   | (0.02) %                            | \$ (169,297)        |
| Real Estate                                              | <u>(0.01)</u>                       | <u>(75,686)</u>     |
| <b>Total Germany</b> (proceeds \$11,489,244)             | <u>(0.98)</u>                       | <u>(9,185,853)</u>  |
| <b>Greece</b>                                            |                                     |                     |
| Industrials                                              | <u>(0.02)</u>                       | <u>(225,202)</u>    |
| <b>Total Greece</b> (proceeds \$232,589)                 | <u>(0.02)</u>                       | <u>(225,202)</u>    |
| <b>Guernsey</b>                                          |                                     |                     |
| Consumer Discretionary                                   | <u>(0.20)</u>                       | <u>(1,913,832)</u>  |
| <b>Total Guernsey</b> (proceeds \$1,959,661)             | <u>(0.20)</u>                       | <u>(1,913,832)</u>  |
| <b>Hong Kong</b>                                         |                                     |                     |
| Real Estate                                              | <u>(0.01)</u>                       | <u>(68,128)</u>     |
| <b>Total Hong Kong</b> (proceeds \$99,438)               | <u>(0.01)</u>                       | <u>(68,128)</u>     |
| <b>India</b>                                             |                                     |                     |
| Consumer Discretionary                                   | (0.03)                              | (248,327)           |
| Financials                                               | (3.04)                              | (28,650,478)        |
| Healthcare                                               | <u>(0.01)</u>                       | <u>(53,409)</u>     |
| <b>Total India</b> (proceeds \$25,347,903)               | <u>(3.08)</u>                       | <u>(28,952,214)</u> |
| <b>Ireland</b>                                           |                                     |                     |
| Healthcare                                               | <u>(0.11)</u>                       | <u>(1,032,721)</u>  |
| <b>Total Ireland</b> (proceeds \$1,052,461)              | <u>(0.11)</u>                       | <u>(1,032,721)</u>  |
| <b>Isle of Man</b>                                       |                                     |                     |
| Consumer Discretionary                                   | <u>(0.10)</u>                       | <u>(944,447)</u>    |
| <b>Total Isle of Man</b> (proceeds \$1,149,137)          | <u>(0.10)</u>                       | <u>(944,447)</u>    |
| <b>Israel</b>                                            |                                     |                     |
| 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>    |
| <b>Total Israel</b> (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<br/>Net Assets</u> | <u>Fair Value</u>   |
|----------------------------------------------------------|-------------------------------------|---------------------|
| <b>Securities Sold Short</b> , at fair value (continued) |                                     |                     |
| <b>Common Stocks</b> (continued)                         |                                     |                     |
| <b>Italy</b>                                             |                                     |                     |
| Healthcare                                               | (0.10) % \$                         | (921,218)           |
| Industrials                                              | (0.02)                              | (151,084)           |
| Utilities                                                | (0.00)                              | (42,379)            |
| <b>Total Italy</b> (proceeds \$1,388,401)                | <u>(0.12)</u>                       | <u>(1,114,681)</u>  |
| <b>Japan</b>                                             |                                     |                     |
| 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)         |
| <b>Total Japan</b> (proceeds \$74,012,114)               | <u>(6.27)</u>                       | <u>(59,158,844)</u> |
| <b>Jersey</b>                                            |                                     |                     |
| Consumer Discretionary                                   | (0.01)                              | (49,320)            |
| Industrials                                              | (0.03)                              | (254,077)           |
| Materials                                                | (0.09)                              | (817,370)           |
| <b>Total Jersey</b> (proceeds \$2,036,964)               | <u>(0.13)</u>                       | <u>(1,120,767)</u>  |
| <b>Mexico</b>                                            |                                     |                     |
| Consumer Staples                                         | (0.07)                              | (631,667)           |
| Industrials                                              | (0.05)                              | (514,532)           |
| Materials                                                | (0.02)                              | (185,481)           |
| Real Estate                                              | (0.10)                              | (913,463)           |
| <b>Total Mexico</b> (proceeds \$2,682,818)               | <u>(0.24)</u>                       | <u>(2,245,143)</u>  |
| <b>Netherlands</b>                                       |                                     |                     |
| 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)           |
| <b>Total Netherlands</b> (proceeds \$20,858,355)         | <u>(1.73)</u>                       | <u>(16,339,308)</u> |
| <b>New Zealand</b>                                       |                                     |                     |
| Healthcare                                               | (0.01)                              | (65,310)            |
| <b>Total New Zealand</b> (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<br/>Net Assets</u> | <u>Fair Value</u>   |
|----------------------------------------------------------|-------------------------------------|---------------------|
| <b>Securities Sold Short</b> , at fair value (continued) |                                     |                     |
| <b>Common Stocks</b> (continued)                         |                                     |                     |
| <b>Norway</b>                                            |                                     |                     |
| Healthcare                                               | (0.02) % \$                         | (188,468)           |
| Industrials                                              | (0.15)                              | (1,386,835)         |
| Information Technology                                   | (0.01)                              | (57,944)            |
| <b>Total Norway</b> (proceeds \$5,547,085)               | <u>(0.18)</u>                       | <u>(1,633,247)</u>  |
| <b>Poland</b>                                            |                                     |                     |
| Communication Services                                   | (0.26)                              | (2,424,699)         |
| Consumer Staples                                         | (0.02)                              | (198,045)           |
| <b>Total Poland</b> (proceeds \$2,154,376)               | <u>(0.28)</u>                       | <u>(2,622,744)</u>  |
| <b>Portugal</b>                                          |                                     |                     |
| Utilities                                                | (0.48)                              | (4,495,495)         |
| <b>Total Portugal</b> (proceeds \$4,852,427)             | <u>(0.48)</u>                       | <u>(4,495,495)</u>  |
| <b>Singapore</b>                                         |                                     |                     |
| Information Technology                                   | (0.01)                              | (58,487)            |
| <b>Total Singapore</b> (proceeds \$60,663)               | <u>(0.01)</u>                       | <u>(58,487)</u>     |
| <b>South Africa</b>                                      |                                     |                     |
| Materials                                                | (0.07)                              | (658,111)           |
| Real Estate                                              | (0.04)                              | (330,739)           |
| <b>Total South Africa</b> (proceeds \$811,759)           | <u>(0.11)</u>                       | <u>(988,850)</u>    |
| <b>Spain</b>                                             |                                     |                     |
| Energy                                                   | (0.00)                              | (36,182)            |
| Healthcare                                               | (0.00)                              | (28,783)            |
| Industrials                                              | (0.02)                              | (225,313)           |
| Utilities                                                | (0.22)                              | (2,068,565)         |
| <b>Total Spain</b> (proceeds \$2,657,441)                | <u>(0.24)</u>                       | <u>(2,358,843)</u>  |
| <b>Sweden</b>                                            |                                     |                     |
| 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)         |
| <b>Total Sweden</b> (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<br/>Net Assets</u> | <u>Fair Value</u>    |
|----------------------------------------------------------|-------------------------------------|----------------------|
| <b>Securities Sold Short</b> , at fair value (continued) |                                     |                      |
| <b>Common Stocks</b> (continued)                         |                                     |                      |
| <b>Switzerland</b>                                       |                                     |                      |
| Consumer Staples                                         | (0.12) %                            | \$ (1,106,913)       |
| Healthcare                                               | <u>(0.14)</u>                       | <u>(1,277,261)</u>   |
| <b>Total Switzerland</b> (proceeds \$1,703,404)          | <u>(0.26)</u>                       | <u>(2,384,174)</u>   |
| <b>Thailand</b>                                          |                                     |                      |
| Communication Services                                   | (0.01)                              | (82,952)             |
| Information Technology                                   | (0.01)                              | (121,524)            |
| Utilities                                                | <u>(0.19)</u>                       | <u>(1,808,694)</u>   |
| <b>Total Thailand</b> (proceeds \$2,832,062)             | <u>(0.21)</u>                       | <u>(2,013,170)</u>   |
| <b>United Kingdom</b>                                    |                                     |                      |
| 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>      |
| <b>Total United Kingdom</b> (proceeds \$13,897,263)      | <u>(1.11)</u>                       | <u>(10,437,288)</u>  |
| <b>United States</b>                                     |                                     |                      |
| Financials                                               | (0.00)                              | (24,354)             |
| Materials                                                | <u>(0.05)</u>                       | <u>(439,386)</u>     |
| <b>Total United States</b> (proceeds \$779,631)          | <u>(0.05)</u>                       | <u>(463,740)</u>     |
| <b>Total Common Stocks</b> (proceeds \$344,504,219)      | <u>(27.66)</u>                      | <u>(260,477,876)</u> |
| <b>Preferred Stocks</b>                                  |                                     |                      |
| <b>Germany</b>                                           |                                     |                      |
| Healthcare                                               | <u>(0.07)</u>                       | <u>(668,229)</u>     |
| <b>Total Germany</b> (proceeds \$729,548)                | <u>(0.07)</u>                       | <u>(668,229)</u>     |
| <b>Total Preferred Stocks</b> (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<br/>Net Assets</u> | <u>Fair Value</u>       |
|-----------------------------------------------------------------------------|-------------------------------------|-------------------------|
| <b>Securities Sold Short</b> , at fair value (continued)                    |                                     |                         |
| <b>Exchange-Traded Funds<sup>(1)</sup></b>                                  |                                     |                         |
| <b>United States</b>                                                        |                                     |                         |
| Equity Index                                                                | (2.14) %                            | \$ (20,127,194)         |
| <b>Total United States</b> (proceeds \$16,585,355)                          | <u>(2.14)</u>                       | <u>(20,127,194)</u>     |
| <b>Total Exchange-Traded Funds</b> (proceeds \$16,585,355)                  | <u>(2.14)</u>                       | <u>(20,127,194)</u>     |
| <b>Warrants</b>                                                             |                                     |                         |
| <b>Australia</b>                                                            |                                     |                         |
| Consumer Discretionary                                                      | -                                   | -                       |
| <b>Total Australia</b> (proceeds \$0)                                       | <u>-</u>                            | <u>-</u>                |
| <b>Total Warrants</b> (proceeds \$0)                                        | <u>-</u>                            | <u>-</u>                |
| <b>Total Securities Sold Short</b> , 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**

| <b>Currency</b> | <b>Percentage of<br/>Net Assets</b> | <b>Unrealized<br/>Gain</b> | <b>Percentage of<br/>Net Assets</b> | <b>Unrealized<br/>Loss</b> |
|-----------------|-------------------------------------|----------------------------|-------------------------------------|----------------------------|
| 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)**

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

**Futures Contracts**

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

See accompanying notes to financial statements.

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

|                                                 | <u>Percentage of<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value</b> |                                     |                    |
| <b>Common Stocks</b>                            |                                     |                    |
| <b>Australia</b>                                |                                     |                    |
| Consumer Discretionary                          | 0.22 % \$                           | 33,837,745         |
| Energy                                          | 0.07                                | 10,538,241         |
| Information Technology                          | 0.00                                | 390,609            |
| <b>Total Australia</b> (cost \$36,362,746)      | <u>0.29</u>                         | <u>44,766,595</u>  |
| <b>Austria</b>                                  |                                     |                    |
| Energy                                          | 0.03                                | 4,224,738          |
| Financials                                      | 0.09                                | 13,986,636         |
| Information Technology                          | 0.00                                | 188,383            |
| Materials                                       | 0.01                                | 1,075,907          |
| <b>Total Austria</b> (cost \$16,630,725)        | <u>0.13</u>                         | <u>19,475,664</u>  |
| <b>Belgium</b>                                  |                                     |                    |
| Communication Services                          | 0.01                                | 791,787            |
| Information Technology                          | 0.00                                | 63,918             |
| Materials                                       | 0.01                                | 1,144,384          |
| <b>Total Belgium</b> (cost \$1,695,422)         | <u>0.02</u>                         | <u>2,000,089</u>   |
| <b>Bermuda</b>                                  |                                     |                    |
| 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            |
| <b>Total Bermuda</b> (cost \$47,870,187)        | <u>0.43</u>                         | <u>65,523,724</u>  |
| <b>Brazil</b>                                   |                                     |                    |
| Consumer Discretionary                          | 0.01                                | 991,160            |
| Energy                                          | 0.50                                | 76,532,899         |
| Financials                                      | 0.70                                | 106,959,619        |
| Materials                                       | 0.01                                | 1,547,463          |
| <b>Total Brazil</b> (cost \$167,048,463)        | <u>1.22</u>                         | <u>186,031,141</u> |
| <b>Canada</b>                                   |                                     |                    |
| 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<br/>Net Assets</u> | <u>Fair Value</u>    |
|-------------------------------------------------------------|-------------------------------------|----------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                      |
| <b>Common Stocks (continued)</b>                            |                                     |                      |
| <b>Canada (continued)</b>                                   |                                     |                      |
| 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          |
| <b>Total Canada</b> (cost \$578,007,675)                    | <u>4.10</u>                         | <u>621,368,569</u>   |
| <b>Cayman Islands</b>                                       |                                     |                      |
| 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              |
| <b>Total Cayman Islands</b> (cost \$411,965,225)            | <u>2.65</u>                         | <u>403,895,919</u>   |
| <b>Chile</b>                                                |                                     |                      |
| Communication Services                                      | 0.00                                | 42,903               |
| Consumer Staples                                            | 0.01                                | 864,420              |
| Financials                                                  | 0.13                                | 19,253,534           |
| <b>Total Chile</b> (cost \$20,009,657)                      | <u>0.14</u>                         | <u>20,160,857</u>    |
| <b>China</b>                                                |                                     |                      |
| 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            |
| <b>Total China</b> (cost \$1,242,193,048)                   | <u>9.99</u>                         | <u>1,519,064,849</u> |
| <b>Cyprus</b>                                               |                                     |                      |
| Energy                                                      | 0.07                                | 10,016,102           |
| <b>Total Cyprus</b> (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<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                    |
| <b>Common Stocks (continued)</b>                            |                                     |                    |
| <b>Czech Republic</b>                                       |                                     |                    |
| Financials                                                  | 0.02 % \$                           | 2,576,801          |
| <b>Total Czech Republic</b> (cost \$2,526,432)              | <u>0.02</u>                         | <u>2,576,801</u>   |
| <b>Denmark</b>                                              |                                     |                    |
| 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         |
| <b>Total Denmark</b> (cost \$45,605,841)                    | <u>0.28</u>                         | <u>42,373,878</u>  |
| <b>Egypt</b>                                                |                                     |                    |
| Financials                                                  | 0.00                                | 58,053             |
| <b>Total Egypt</b> (cost \$48,131)                          | <u>0.00</u>                         | <u>58,053</u>      |
| <b>Finland</b>                                              |                                     |                    |
| Financials                                                  | 0.64                                | 97,509,343         |
| Information Technology                                      | 0.06                                | 9,060,338          |
| <b>Total Finland</b> (cost \$99,387,463)                    | <u>0.70</u>                         | <u>106,569,681</u> |
| <b>France</b>                                               |                                     |                    |
| 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          |
| <b>Total France</b> (cost \$218,323,546)                    | <u>1.61</u>                         | <u>243,676,976</u> |
| <b>Germany</b>                                              |                                     |                    |
| 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          |
| <b>Total Germany</b> (cost \$337,881,588)                   | <u>2.37</u>                         | <u>360,537,811</u> |
| <b>Greece</b>                                               |                                     |                    |
| 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<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                    |
| <b>Common Stocks (continued)</b>                            |                                     |                    |
| <b>Greece (continued)</b>                                   |                                     |                    |
| Financials                                                  | 0.09 % \$                           | 14,338,505         |
| Industrials                                                 | 0.01                                | 821,003            |
| Materials                                                   | 0.00                                | 129,996            |
| <b>Total Greece (cost \$18,239,683)</b>                     | <u>0.12</u>                         | <u>18,965,543</u>  |
| <b>Guernsey</b>                                             |                                     |                    |
| Information Technology                                      | 0.10                                | 14,601,225         |
| <b>Total Guernsey (cost \$12,325,374)</b>                   | <u>0.10</u>                         | <u>14,601,225</u>  |
| <b>Hong Kong</b>                                            |                                     |                    |
| 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            |
| <b>Total Hong Kong (cost \$22,751,182)</b>                  | <u>0.14</u>                         | <u>21,797,762</u>  |
| <b>Hungary</b>                                              |                                     |                    |
| Communication Services                                      | 0.00                                | 166,943            |
| Energy                                                      | 0.00                                | 529,993            |
| Financials                                                  | 0.02                                | 3,034,057          |
| <b>Total Hungary (cost \$2,911,919)</b>                     | <u>0.02</u>                         | <u>3,730,993</u>   |
| <b>Indonesia</b>                                            |                                     |                    |
| Energy                                                      | 0.01                                | 1,012,314          |
| <b>Total Indonesia (cost \$1,128,231)</b>                   | <u>0.01</u>                         | <u>1,012,314</u>   |
| <b>Ireland</b>                                              |                                     |                    |
| Healthcare                                                  | 0.56                                | 84,792,080         |
| Industrials                                                 | 0.44                                | 66,376,333         |
| Information Technology                                      | 0.44                                | 66,959,648         |
| <b>Total Ireland (cost \$212,812,875)</b>                   | <u>1.44</u>                         | <u>218,128,061</u> |
| <b>Israel</b>                                               |                                     |                    |
| 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<br/>Net Assets</u> | <u>Fair Value</u>    |
|-------------------------------------------------------------|-------------------------------------|----------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                      |
| <b>Common Stocks (continued)</b>                            |                                     |                      |
| <b>Israel (continued)</b>                                   |                                     |                      |
| Information Technology                                      | 0.43 % \$                           | 64,647,486           |
| Materials                                                   | <u>0.01</u>                         | <u>1,850,603</u>     |
| <b>Total Israel</b> (cost \$97,259,151)                     | <u>0.66</u>                         | <u>100,677,409</u>   |
| <br><b>Italy</b>                                            |                                     |                      |
| 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>    |
| <b>Total Italy</b> (cost \$290,130,143)                     | <u>2.75</u>                         | <u>416,154,716</u>   |
| <br><b>Japan</b>                                            |                                     |                      |
| 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>    |
| <b>Total Japan</b> (cost \$1,316,004,874)                   | <u>9.68</u>                         | <u>1,472,148,682</u> |
| <br><b>Jersey</b>                                           |                                     |                      |
| Industrials                                                 | 0.18                                | 27,993,463           |
| Materials                                                   | <u>0.36</u>                         | <u>55,269,680</u>    |
| <b>Total Jersey</b> (cost \$77,181,734)                     | <u>0.54</u>                         | <u>83,263,143</u>    |
| <br><b>Kazakhstan</b>                                       |                                     |                      |
| Financials                                                  | <u>0.04</u>                         | <u>5,498,664</u>     |
| <b>Total Kazakhstan</b> (cost \$3,278,745)                  | <u>0.04</u>                         | <u>5,498,664</u>     |
| <br><b>Luxembourg</b>                                       |                                     |                      |
| Communication Services                                      | 0.72                                | 110,076,120          |
| Energy                                                      | 0.03                                | 4,215,093            |
| Materials                                                   | <u>0.20</u>                         | <u>30,632,647</u>    |
| <b>Total Luxembourg</b> (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<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                    |
| <b>Common Stocks (continued)</b>                            |                                     |                    |
| <b>Malaysia</b>                                             |                                     |                    |
| Consumer Discretionary                                      | 0.00 %                              | \$ 736,328         |
| <b>Total Malaysia</b> (cost \$744,776)                      | <u>0.00</u>                         | <u>736,328</u>     |
| <b>Mexico</b>                                               |                                     |                    |
| Financials                                                  | 0.01                                | 1,340,067          |
| <b>Total Mexico</b> (cost \$1,586,892)                      | <u>0.01</u>                         | <u>1,340,067</u>   |
| <b>Netherlands</b>                                          |                                     |                    |
| 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            |
| <b>Total Netherlands</b> (cost \$319,888,573)               | <u>2.23</u>                         | <u>339,608,337</u> |
| <b>New Zealand</b>                                          |                                     |                    |
| Information Technology                                      | 0.09                                | 13,715,953         |
| <b>Total New Zealand</b> (cost \$12,360,635)                | <u>0.09</u>                         | <u>13,715,953</u>  |
| <b>Norway</b>                                               |                                     |                    |
| Energy                                                      | 0.82                                | 124,555,549        |
| Financials                                                  | 0.02                                | 2,899,463          |
| Industrials                                                 | 0.04                                | 5,835,832          |
| Materials                                                   | 0.20                                | 30,188,384         |
| <b>Total Norway</b> (cost \$161,112,508)                    | <u>1.08</u>                         | <u>163,479,228</u> |
| <b>Philippines</b>                                          |                                     |                    |
| Energy                                                      | 0.00                                | 82,857             |
| <b>Total Philippines</b> (cost \$93,184)                    | <u>0.00</u>                         | <u>82,857</u>      |
| <b>Poland</b>                                               |                                     |                    |
| Energy                                                      | 0.00                                | 553,147            |
| Financials                                                  | 0.10                                | 14,863,779         |
| Information Technology                                      | 0.00                                | 188,513            |
| <b>Total Poland</b> (cost \$9,451,016)                      | <u>0.10</u>                         | <u>15,605,439</u>  |
| <b>Portugal</b>                                             |                                     |                    |
| 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<br/>Net Assets</u> | <u>Fair Value</u> |
|-------------------------------------------------------------|-------------------------------------|-------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                   |
| <b>Common Stocks (continued)</b>                            |                                     |                   |
| <b>Portugal (continued)</b>                                 |                                     |                   |
| Energy                                                      | 0.03 % \$                           | 3,803,608         |
| Financials                                                  | 0.01                                | 2,241,761         |
| Industrials                                                 | 0.00                                | 69,147            |
| <b>Total Portugal</b> (cost \$4,018,915)                    | <u>0.04</u>                         | <u>6,326,781</u>  |
| <b>Puerto Rico</b>                                          |                                     |                   |
| Financials                                                  | 0.04                                | 6,177,624         |
| <b>Total Puerto Rico</b> (cost \$5,410,504)                 | <u>0.04</u>                         | <u>6,177,624</u>  |
| <b>Russia</b>                                               |                                     |                   |
| 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            |
| <b>Total Russia</b> (cost \$219,729,158)                    | <u>0.00</u>                         | <u>1,001,917</u>  |
| <b>Singapore</b>                                            |                                     |                   |
| Consumer Discretionary                                      | 0.09                                | 14,194,105        |
| Financials                                                  | 0.05                                | 7,940,816         |
| Industrials                                                 | 0.10                                | 14,776,379        |
| Materials                                                   | 0.00                                | 68,260            |
| <b>Total Singapore</b> (cost \$38,296,518)                  | <u>0.24</u>                         | <u>36,979,560</u> |
| <b>Slovenia</b>                                             |                                     |                   |
| Financials                                                  | 0.00                                | 174,894           |
| Healthcare                                                  | 0.00                                | 650,175           |
| <b>Total Slovenia</b> (cost \$390,425)                      | <u>0.00</u>                         | <u>825,069</u>    |
| <b>South Africa</b>                                         |                                     |                   |
| Consumer Discretionary                                      | 0.03                                | 4,378,132         |
| Financials                                                  | 0.14                                | 21,113,700        |
| Information Technology                                      | 0.00                                | 58,376            |
| <b>Total South Africa</b> (cost \$22,487,937)               | <u>0.17</u>                         | <u>25,550,208</u> |
| <b>South Korea</b>                                          |                                     |                   |
| 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<br/>Net Assets</u> | <u>Fair Value</u>  |
|-------------------------------------------------------------|-------------------------------------|--------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                    |
| <b>Common Stocks (continued)</b>                            |                                     |                    |
| <b>South Korea (continued)</b>                              |                                     |                    |
| Information Technology                                      | 1.22 % \$                           | 185,376,413        |
| Materials                                                   | <u>0.00</u>                         | <u>156,354</u>     |
| <b>Total South Korea (cost \$374,522,331)</b>               | <u>2.63</u>                         | <u>400,778,093</u> |
| <b>Spain</b>                                                |                                     |                    |
| 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>   |
| <b>Total Spain (cost \$112,400,968)</b>                     | <u>1.07</u>                         | <u>163,370,181</u> |
| <b>Sweden</b>                                               |                                     |                    |
| 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>   |
| <b>Total Sweden (cost \$163,277,550)</b>                    | <u>1.18</u>                         | <u>179,842,227</u> |
| <b>Switzerland</b>                                          |                                     |                    |
| 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>   |
| <b>Total Switzerland (cost \$143,810,776)</b>               | <u>1.03</u>                         | <u>155,726,122</u> |
| <b>Taiwan</b>                                               |                                     |                    |
| Consumer Discretionary                                      | 0.04                                | 5,766,364          |
| Industrials                                                 | 0.29                                | 43,550,175         |
| Information Technology                                      | <u>3.56</u>                         | <u>541,581,081</u> |
| <b>Total Taiwan (cost \$320,369,052)</b>                    | <u>3.89</u>                         | <u>590,897,620</u> |
| <b>Thailand</b>                                             |                                     |                    |
| 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>      |
| <b>Total Thailand (cost \$42,271,190)</b>                   | <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<br/>Net Assets</u> | <u>Fair Value</u>            |
|-------------------------------------------------------------|-------------------------------------|------------------------------|
| <b>Investments in Securities, at fair value (continued)</b> |                                     |                              |
| <b>Common Stocks (continued)</b>                            |                                     |                              |
| <b>Turkey</b>                                               |                                     |                              |
| 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                   |
| <b>Total Turkey</b> (cost \$10,265,627)                     | <u>0.14</u>                         | <u>21,057,739</u>            |
| <b>United Kingdom</b>                                       |                                     |                              |
| 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                   |
| <b>Total United Kingdom</b> (cost \$491,734,698)            | <u>3.94</u>                         | <u>597,547,615</u>           |
| <b>United States</b>                                        |                                     |                              |
| 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                   |
| <b>Total United States</b> (cost \$8,436,173,755)           | <u>68.24</u>                        | <u>10,373,175,985</u>        |
| <b>Total Common Stocks</b> (cost \$16,273,289,577)          | <u><b>126.84</b></u>                | <u><b>19,281,843,537</b></u> |
| <b>Preferred Stocks</b>                                     |                                     |                              |
| <b>Brazil</b>                                               |                                     |                              |
| Energy                                                      | 0.45                                | 67,751,463                   |
| Financials                                                  | 0.23                                | 34,832,161                   |
| <b>Total Brazil</b> (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<br/>Net Assets</u> | <u>Fair Value</u>        |
|-------------------------------------------------------------------------------|-------------------------------------|--------------------------|
| <b>Investments in Securities, at fair value (continued)</b>                   |                                     |                          |
| <b>Preferred Stocks (continued)</b>                                           |                                     |                          |
| <b>Germany</b>                                                                |                                     |                          |
| Consumer Discretionary                                                        | 0.25 %                              | \$ 37,670,287            |
| <b>Total Germany</b> (cost \$46,010,890)                                      | <u>0.25</u>                         | <u>37,670,287</u>        |
| <b>Russia</b>                                                                 |                                     |                          |
| Energy                                                                        | 0.01                                | 483,015                  |
| <b>Total Russia</b> (cost \$26,964,031)                                       | <u>0.01</u>                         | <u>483,015</u>           |
| <b>South Korea</b>                                                            |                                     |                          |
| Consumer Discretionary                                                        | 0.02                                | 2,481,595                |
| Financials                                                                    | 0.00                                | 390,283                  |
| Information Technology                                                        | 0.08                                | 12,653,508               |
| <b>Total South Korea</b> (cost \$14,512,113)                                  | <u>0.10</u>                         | <u>15,525,386</u>        |
| <b>Total Preferred Stocks</b> (cost \$177,964,318)                            | <u>1.04</u>                         | <u>156,262,312</u>       |
| <b>Warrants</b>                                                               |                                     |                          |
| <b>Thailand</b>                                                               |                                     |                          |
| Communication Services                                                        | 0.00                                | 102                      |
| Financials                                                                    | 0.00                                | 485                      |
| <b>Total Thailand</b> (cost \$0)                                              | <u>0.00</u>                         | <u>587</u>               |
| <b>United States</b>                                                          |                                     |                          |
| Energy                                                                        | 0.00                                | 728,745                  |
| <b>Total United States</b> (cost \$0)                                         | <u>0.00</u>                         | <u>728,745</u>           |
| <b>Total Warrants</b> (cost \$0)                                              | <u>0.00</u>                         | <u>729,332</u>           |
| <b>Short-Term Investment Funds</b> (cost \$44,469,240)                        | <u>0.29</u>                         | <u>44,469,240</u>        |
| <b>Total Investments in Securities, at fair value</b> (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<br/>Net Assets</u> | <u>Fair Value</u> |
|------------------------------------------------------|-------------------------------------|-------------------|
| <b>Securities Sold Short</b> , at fair value         |                                     |                   |
| <b>Common Stocks</b>                                 |                                     |                   |
| <b>Australia</b>                                     |                                     |                   |
| Materials                                            | (0.01) %                            | \$ (1,512,182)    |
| <b>Total Australia</b> (proceeds \$2,700,568)        | (0.01)                              | (1,512,182)       |
| <b>Bermuda</b>                                       |                                     |                   |
| Energy                                               | (0.07)                              | (10,024,321)      |
| Healthcare                                           | (0.23)                              | (36,021,873)      |
| <b>Total Bermuda</b> (proceeds \$47,678,523)         | (0.30)                              | (46,046,194)      |
| <b>Canada</b>                                        |                                     |                   |
| Energy                                               | (1.35)                              | (206,198,372)     |
| Industrials                                          | (0.03)                              | (3,896,831)       |
| Materials                                            | (0.07)                              | (10,972,036)      |
| <b>Total Canada</b> (proceeds \$184,749,620)         | (1.45)                              | (221,067,239)     |
| <b>Cayman Islands</b>                                |                                     |                   |
| Consumer Discretionary                               | (0.32)                              | (48,851,942)      |
| Consumer Staples                                     | (0.00)                              | (17,583)          |
| Information Technology                               | (0.01)                              | (875,262)         |
| <b>Total Cayman Islands</b> (proceeds \$192,255,917) | (0.33)                              | (49,744,787)      |
| <b>Cyprus</b>                                        |                                     |                   |
| Consumer Discretionary                               | (0.00)                              | (261)             |
| <b>Total Cyprus</b> (proceeds \$1,301,690)           | (0.00)                              | (261)             |
| <b>Finland</b>                                       |                                     |                   |
| Energy                                               | (0.02)                              | (2,507,826)       |
| <b>Total Finland</b> (proceeds \$5,604,925)          | (0.02)                              | (2,507,826)       |
| <b>India</b>                                         |                                     |                   |
| Financials                                           | (0.66)                              | (100,475,897)     |
| Information Technology                               | (0.01)                              | (1,954,485)       |
| <b>Total India</b> (proceeds \$89,697,007)           | (0.67)                              | (102,430,382)     |
| <b>Israel</b>                                        |                                     |                   |
| Consumer Discretionary                               | (0.03)                              | (4,260,673)       |
| <b>Total Israel</b> (proceeds \$3,936,749)           | (0.03)                              | (4,260,673)       |
| <b>Japan</b>                                         |                                     |                   |
| 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<br/>Net Assets</u> | <u>Fair Value</u> |
|----------------------------------------------------------|-------------------------------------|-------------------|
| <b>Securities Sold Short</b> , at fair value (continued) |                                     |                   |
| <b>Common Stocks</b> (continued)                         |                                     |                   |
| <b>Japan</b> (continued)                                 |                                     |                   |
| Financials                                               | (0.01) %                            | \$ (1,283,384)    |
| Information Technology                                   | (0.05)                              | (9,480,474)       |
| <b>Total Japan</b> (proceeds \$16,800,700)               | (0.09)                              | (14,338,127)      |
| <b>Jersey</b>                                            |                                     |                   |
| Consumer Discretionary                                   | (0.33)                              | (49,290,831)      |
| Healthcare                                               | (0.01)                              | (1,238,705)       |
| Materials                                                | (0.03)                              | (4,964,824)       |
| <b>Total Jersey</b> (proceeds \$69,376,647)              | (0.37)                              | (55,494,360)      |
| <b>Netherlands</b>                                       |                                     |                   |
| Consumer Discretionary                                   | (0.29)                              | (44,535,019)      |
| Energy                                                   | (0.01)                              | (1,648,863)       |
| Healthcare                                               | (0.09)                              | (12,931,957)      |
| <b>Total Netherlands</b> (proceeds \$85,821,295)         | (0.39)                              | (59,115,839)      |
| <b>Portugal</b>                                          |                                     |                   |
| Utilities                                                | (0.01)                              | (1,426,663)       |
| <b>Total Portugal</b> (proceeds \$1,589,098)             | (0.01)                              | (1,426,663)       |
| <b>Switzerland</b>                                       |                                     |                   |
| Energy                                                   | (0.18)                              | (27,943,671)      |
| Healthcare                                               | (0.21)                              | (31,066,497)      |
| <b>Total Switzerland</b> (proceeds \$65,738,027)         | (0.39)                              | (59,010,168)      |
| <b>United Kingdom</b>                                    |                                     |                   |
| Consumer Staples                                         | (0.02)                              | (2,879,268)       |
| Energy                                                   | (0.14)                              | (21,016,666)      |
| Healthcare                                               | (0.05)                              | (7,973,096)       |
| <b>Total United Kingdom</b> (proceeds \$45,634,928)      | (0.21)                              | (31,869,030)      |
| <b>United States</b>                                     |                                     |                   |
| 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<br/>Net Assets</u> | <u>Fair Value</u>         |
|-------------------------------------------------------------------------------|-------------------------------------|---------------------------|
| <b>Securities Sold Short</b> , at fair value (continued)                      |                                     |                           |
| <b>Common Stocks</b> (continued)                                              |                                     |                           |
| <b>United States</b> (continued)                                              |                                     |                           |
| Materials                                                                     | (0.90) %                            | \$ (137,237,974)          |
| Real Estate                                                                   | (0.04)                              | (6,692,926)               |
| Utilities                                                                     | (0.01)                              | (1,620,957)               |
| <b>Total United States</b> (proceeds \$4,738,794,168)                         | <u>(25.66)</u>                      | <u>(3,901,294,272)</u>    |
| <b>Total Common Stocks</b> (proceeds \$5,551,679,862)                         | <u>(29.93)</u>                      | <u>(4,550,118,003)</u>    |
| <b>Exchange-Traded Funds</b> <sup>(1)</sup>                                   |                                     |                           |
| <b>United States</b>                                                          |                                     |                           |
| Equity Index                                                                  | (0.07)                              | (10,326,328)              |
| <b>Total United States</b> (proceeds \$9,974,069)                             | <u>(0.07)</u>                       | <u>(10,326,328)</u>       |
| <b>Total Exchange-Traded Funds</b> (proceeds \$9,974,069)                     | <u>(0.07)</u>                       | <u>(10,326,328)</u>       |
| <b>Warrants</b>                                                               |                                     |                           |
| <b>United States</b>                                                          |                                     |                           |
| Materials                                                                     | -                                   | -                         |
| <b>Total United States</b> (proceeds \$0)                                     | <u>-</u>                            | <u>-</u>                  |
| <b>Total Warrants</b> (proceeds \$0)                                          | <u>-</u>                            | <u>-</u>                  |
| <b>Total Securities Sold Short</b> , 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<br/>Net Assets</u> | <u>Unrealized<br/>Gain</u> | <u>Percentage of<br/>Net Assets</u> | <u>Unrealized<br/>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)**

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

**Futures Contracts**

|                                                              | <u>Percentage of<br/>Net Assets</u> | <u>Unrealized<br/>Gain</u> | <u>Percentage of<br/>Net Assets</u> | <u>Unrealized<br/>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)                   |
| <b>Total Unrealized Gain (Loss)<br/>on Futures Contracts</b> | <b><u>0.01 %</u></b>                | <b><u>\$ 1,545,505</u></b> | <b><u>(0.07) %</u></b>              | <b><u>\$ (11,015,116)</u></b> |

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:

| <b>Investment Fund</b>                                                                                   | <b>Commencement Date</b> | <b>Benchmark</b>                                                                       |
|----------------------------------------------------------------------------------------------------------|--------------------------|----------------------------------------------------------------------------------------|
| 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:

| <b>Asset derivative by primary underlying risk:</b> |                                                                 |                                                              |                |
|-----------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------------|----------------|
| <b>Fund</b>                                         | <b>Forward foreign</b>                                          |                                                              | <b>Total</b>   |
|                                                     | <b>currency<br/>contracts<sup>(1)</sup><br/>(Currency risk)</b> | <b>Futures<br/>contracts<sup>(2)</sup><br/>(Equity risk)</b> |                |
| 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    |

| <b>Liability derivative by primary underlying risk:</b> |                                                                 |                                                              |                |
|---------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------------|----------------|
| <b>Fund</b>                                             | <b>Forward foreign</b>                                          |                                                              | <b>Total</b>   |
|                                                         | <b>currency<br/>contracts<sup>(3)</sup><br/>(Currency risk)</b> | <b>Futures<br/>contracts<sup>(4)</sup><br/>(Equity risk)</b> |                |
| 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:

| <b>Net realized gain/(loss) by primary underlying risk:</b> |                                                                 |                                                              |                |
|-------------------------------------------------------------|-----------------------------------------------------------------|--------------------------------------------------------------|----------------|
| <b>Fund</b>                                                 | <b>Forward foreign</b>                                          |                                                              | <b>Total</b>   |
|                                                             | <b>currency<br/>contracts<sup>(1)</sup><br/>(Currency risk)</b> | <b>Futures<br/>contracts<sup>(2)</sup><br/>(Equity risk)</b> |                |
| 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)**

| <b>Fund</b>                             | <b>Net increase/(decrease) in unrealized<br/>gain/loss by primary underlying risk:</b> |                                                              |                  |
|-----------------------------------------|----------------------------------------------------------------------------------------|--------------------------------------------------------------|------------------|
|                                         | <b>Forward foreign<br/>currency<br/>contracts<sup>(3)</sup><br/>(Currency risk)</b>    | <b>Futures<br/>contracts<sup>(4)</sup><br/>(Equity risk)</b> | <b>Total</b>     |
| 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.

| <b>Fund</b>                             | <b>Average notional amount of contracts<br/>held at month-end Long Exposure</b> |                          |
|-----------------------------------------|---------------------------------------------------------------------------------|--------------------------|
|                                         | <b>Forward foreign<br/>currency contracts</b>                                   | <b>Futures contracts</b> |
| 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            |

| <b>Fund</b>                             | <b>Average notional amount of contracts<br/>held at month-end Short Exposure</b> |                          |
|-----------------------------------------|----------------------------------------------------------------------------------|--------------------------|
|                                         | <b>Forward foreign<br/>currency contracts</b>                                    | <b>Futures contracts</b> |
| 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.

| <b>Derivative Assets<br/>for forward foreign<br/>currency contracts</b> | <b>Gross amounts not offset in the<br/>Statement of Assets and Liabilities</b> |                    |                                              |                   |
|-------------------------------------------------------------------------|--------------------------------------------------------------------------------|--------------------|----------------------------------------------|-------------------|
|                                                                         | <b>Gross amounts of<br/>assets presented in<br/>the Statement of</b>           | <b>Financial</b>   | <b>Cash</b>                                  | <b>Net Assets</b> |
|                                                                         | <b>Assets and<br/>Liabilities</b>                                              | <b>Instruments</b> | <b>Collateral<br/>Received<sup>(1)</sup></b> |                   |
| 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                                   | -                 |

| <b>Derivative Liabilities<br/>for forward foreign<br/>currency contracts</b> | <b>Gross amounts not offset in the<br/>Statement of Assets and Liabilities</b> |                    |                                             |                        |
|------------------------------------------------------------------------------|--------------------------------------------------------------------------------|--------------------|---------------------------------------------|------------------------|
|                                                                              | <b>Gross amounts of<br/>liabilities presented<br/>in the Statement of</b>      | <b>Financial</b>   | <b>Cash</b>                                 | <b>Net Liabilities</b> |
|                                                                              | <b>Assets and<br/>Liabilities</b>                                              | <b>Instruments</b> | <b>Collateral<br/>Pledged<sup>(1)</sup></b> |                        |
| 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              |

<sup>(1)</sup> 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>    |
|------------------------------------|-------------------------|-------------------------|-----------------------|-------------------|
| <b><u>Assets</u></b>               |                         |                         |                       |                   |
| 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> |
| <b><u>Liabilities</u></b>          |                         |                         |                       |                   |
| 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>    |
|------------------------------------|-------------------------|-------------------------|-----------------------|-------------------|
| <b><u>Assets</u></b>               |                         |                         |                       |                   |
| 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> |
| <b><u>Liabilities</u></b>          |                         |                         |                       |                   |
| 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>    |
|------------------------------------|-------------------------|-------------------------|----------------------|-------------------|
| <b><u>Assets</u></b>               |                         |                         |                      |                   |
| 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>  |
| <b><u>Liabilities</u></b>          |                         |                         |                      |                   |
| 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>      |
|------------------------------------|--------------------------|--------------------------|-----------------------|---------------------|
| <b><u>Assets</u></b>               |                          |                          |                       |                     |
| 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> |
| <b><u>Liabilities</u></b>          |                          |                          |                       |                     |
| 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:

| <b>Fund</b>                             | <b>Assets pledged as collateral to<br/>the Prime Brokers</b> |
|-----------------------------------------|--------------------------------------------------------------|
| 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:

| <b>Fund</b>                        | <b>Outstanding Loans of<br/>Securities<sup>(1)</sup></b> | <b>Cash Collateral<br/>Received<sup>(2)</sup></b> | <b>Net Amount</b> |
|------------------------------------|----------------------------------------------------------|---------------------------------------------------|-------------------|
| International Alpha Extension Fund | \$ 1,353,607                                             | \$ 1,353,607                                      | \$ -              |
| Global Alpha Extension Fund        | 30,827,954                                               | 30,827,954                                        | -                 |

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

<sup>(2)</sup> 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 International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M2574E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

| Security ID | Security Description                      | Shares      | Cost of Acquisitions | Proceeds of Dispositions |
|-------------|-------------------------------------------|-------------|----------------------|--------------------------|
| 74365P108   | PROSUS NV ADR                             | 29,579.000  | 199,491.33           | -193,944.31              |
| 88032Q109   | TENCENT HOLDINGS LTD ADR                  | 24,078.000  | -1,075,870.62        | 944,888.35               |
| 928662600   | VOLKSWAGEN AG ADR                         | 55,368.000  | -927,194.15          | 727,684.23               |
| 99F285C4C   | NASDAQ 100 E-MINI FUTURE (CME) EXP MAR 24 | 85.000      | 0.00                 | 1,171,544.21             |
| 99F285L3C   | NASDAQ 100 E-MINI IND FUT (CME EXP DEC 23 | 124.000     | 0.00                 | -59,124.46               |
| 99F295F4C   | S&P 500 EMINI INDEX FUT (CME) EXP JUN 24  | 10.000      | 0.00                 | 16,900.07                |
| 99F734C4D   | MSCI EAFE FUTURE (NYF) EXP MAR 24         | 176.000     | 0.00                 | -21,404.25               |
| 99F734F4D   | MSCI EAFE FUTURE (NYF) EXP JUN 24         | 73.000      | 0.00                 | 75,802.51                |
| 99F734I3D   | MSCI EAFE FUTURE (NYF) EXP SEP 23         | 5.000       | 0.00                 | -9,602.30                |
| 99F734L3D   | MSCI EAFE FUTURE (NYF) EXP DEC 23         | 70.000      | 0.00                 | -315.00                  |
| 99F784C4C   | E-MINI RUSS 2000 FUTURE (CME) EXP MAR 24  | 25.000      | 0.00                 | -43,301.26               |
| 99F784F4C   | E-MINI RUSS 2000 FUTURE (CME) EXP JUN 24  | 1,674.000   | 0.00                 | 1,992,384.55             |
| 99F784L3C   | E-MINI RUSS 2000 FUTURE (CME) EXP DEC 23  | 252.000     | 0.00                 | 25,532.46                |
| AA6086257   | FORTESCUE METALS GROUP LTD                | 81,112.000  | -1,095,435.03        | 1,063,889.66             |
| AA6180415   | COMPUTERSHARE LTD                         | 151,782.000 | -2,461,539.29        | 2,717,471.66             |
| AA6185497   | CSL LTD                                   | 4,618.000   | -870,533.66          | 860,641.20               |
| AA6341611   | FLETCHER BUILDING LTD                     | 38,529.000  | -116,865.07          | 82,996.00                |
| AA6702622   | JB HI-FI LTD                              | 16,146.000  | -487,633.86          | 488,918.46               |
| AA6717455   | NORTHERN STAR RESOURCES LTD               | 177,891.000 | -1,427,611.60        | 1,400,718.56             |
| AA6739731   | SANDFIRE RESOURCES LTD                    | 91,664.000  | 382,049.21           | -562,864.75              |
| AA6776709   | SANTOS LTD                                | 229,595.000 | -1,102,735.80        | 1,063,814.89             |
| AAB02FBC2   | PERSEUS MINING LTD                        | 94,998.000  | 108,419.81           | -114,566.88              |
| AAB3R1D53   | CORPORATE TRAVEL MANAGEMENT LT            | 78,930.000  | 838,924.51           | -988,330.58              |
| AAB6QCFP7   | COLLINS FOODS LTD                         | 26,013.000  | -170,211.89          | 165,108.82               |
| AABM91204   | AMPOL LTD                                 | 49,965.000  | -1,031,533.53        | 1,135,234.09             |
| AABMGT163   | WOODSIDE ENERGY GROUP LTD                 | 115,006.000 | -2,344,355.76        | 2,274,369.58             |
| AABRBS4N9   | TREASURY WINE ESTATES LTD RTS             | 51,343.000  | 0.00                 | 23,324.68                |
| AABYWR0T4   | COLES GROUP LTD                           | 23,357.000  | -237,619.10          | 254,832.32               |
| AABZ8GX82   | WISETECH GLOBAL LTD                       | 9,205.000   | -496,664.47          | 477,845.30               |
| AAF236L3U   | SPI 200 INDEX FUTURE (SFE) EXP DEC 23     | 320.000     | 0.00                 | -1,286,963.08            |
| EA4635085   | TELEKOM AUSTRIA AG                        | 50,772.000  | -405,260.17          | 435,037.99               |
| EB4247491   | D'IETEREN GROUP                           | 808.000     | 132,481.53           | -154,010.83              |
| EBB04M8J8   | EURONAV NV                                | 133,094.000 | -2,355,150.49        | 2,363,712.51             |
| EBBF44467   | UMICORE SA                                | 4,756.000   | -132,010.85          | 106,317.23               |
| EBBPSLYH4   | SYENSQO SA                                | 2,897.000   | -258,770.54          | 293,988.08               |
| ED5086571   | BASF SE                                   | 12,430.000  | 603,063.45           | -604,824.32              |
| ED5334583   | RHEINMETALL AG                            | 4,646.000   | -2,695,924.84        | 2,595,531.83             |
| ED5636920   | THYSSENKRUPP AG                           | 27,254.000  | -191,225.92          | 188,581.93               |
| ED7107557   | FRAPORT AG FRANKFURT AIRPORT S            | 4,828.000   | -257,362.62          | 262,337.80               |

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

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|-------------|------------------------------------------|-------------|----------------------|--------------------------|
| EDB1JB4K1   | SYMRISE AG                               | 23,642.000  | -2,751,616.21        | 2,601,399.67             |
| EDB54C012   | K+S AG                                   | 19,527.000  | -264,076.36          | 270,629.38               |
| EDB9G6L86   | LEG IMMOBILIEN SE                        | 877.000     | 62,706.04            | -68,749.32               |
| EDBBJPFY6   | VONOVIA SE                               | 104,082.000 | 2,420,255.98         | -2,956,426.17            |
| EDBD594Y5   | SIEMENS HEALTHINEERS AG                  | 5,617.000   | -288,286.50          | 316,898.82               |
| EDBJ7WGS9   | TEAMVIEWER SE                            | 10,622.000  | -132,713.40          | 133,782.31               |
| EDBMHCW16   | QIAGEN NV                                | 152,937.950 | -7,361,779.92        | 6,302,330.82             |
| EDBMTVQK6   | SIEMENS ENERGY AG                        | 11,109.000  | -196,100.29          | 163,103.80               |
| EDBNT88D1   | SHELL PLC                                | 3,949.000   | -119,212.29          | 128,308.93               |
| EDF222C4S   | DAX INDEX FUTURE (EUX) EXP MAR 24        | 327.000     | 0.00                 | 5,867,445.94             |
| EDF222F4S   | DAX INDEX FUTURE (EUX) EXP JUN 24        | 321.000     | 0.00                 | 534,876.06               |
| EDF222I3S   | DAX INDEX FUTURE (EUX) EXP SEP 23        | 4.000       | 0.00                 | 40,728.00                |
| EDF222L3S   | DAX INDEX FUTURE (EUX) EXP DEC 23        | 231.000     | 0.00                 | 5,537,438.77             |
| EDF316C4S   | EURO STOXX 50 FUTURE (EUX) EXP MAR 24    | 4,887.000   | 0.00                 | 13,332,604.25            |
| EDF316F4S   | EURO STOXX 50 FUTURE (EUX) EXP JUN 24    | 4,930.000   | 0.00                 | -219,762.97              |
| EDF316L3S   | EURO STOXX 50 FUTURE (EUX) EXP DEC 23    | 7,170.000   | 0.00                 | 16,233,995.55            |
| EEBMGWZR1   | SOLTEC POWER HOLDINGS SA                 | 33,109.000  | 99,806.83            | -113,815.41              |
| EEF258A4X   | IBEX 35 INDEX FUTURE (MFM) EXP JAN 24    | 215.000     | 0.00                 | -495,955.22              |
| EEF258B4X   | IBEX 35 INDEX FUTURE (MFM) EXP FEB 24    | 189.000     | 0.00                 | -12,394.23               |
| EEF258C4X   | IBEX 35 INDEX FUTURE (MFM) EXP MAR 24    | 165.000     | 0.00                 | 566,137.66               |
| EEF258D4X   | IBEX 35 INDEX FUTURE (MFM) EXP APR 24    | 114.000     | 0.00                 | 278,974.44               |
| EEF258E4X   | IBEX 35 INDEX FUTURE (MFM) EXP MAY 24    | 114.000     | 0.00                 | 783,277.47               |
| EEF258F4X   | IBEX 35 INDEX FUTURE (MFM) EXP JUN 24    | 198.000     | 0.00                 | -275,736.23              |
| EEF258H3X   | IBEX 35 INDEX FUTURE (MFM) EXP AUG 23    | 323.000     | 0.00                 | -415,621.66              |
| EEF258I3X   | IBEX 35 INDEX FUTURE (MFM) EXP SEP 23    | 323.000     | 0.00                 | 151,156.52               |
| EEF258J3X   | IBEX 35 INDEX FUTURE (MFM) EXP OCT 23    | 323.000     | 0.00                 | -797,418.12              |
| EEF258K3X   | IBEX 35 INDEX FUTURE (MFM) EXP NOV 23    | 246.000     | 0.00                 | -473,926.64              |
| EEF258L3X   | IBEX 35 INDEX FUTURE (MFM) EXP DEC 23    | 163.000     | 0.00                 | -83,649.54               |
| EFBQ7ZVF2   | EUROAPI SA                               | 8,918.000   | 50,506.40            | -35,969.79               |
| EFF238C4X   | CAC40 10 EURO FUTURE (EOP) EXP MAR 24    | 19.000      | 0.00                 | 19,282.48                |
| EFF238D4X   | CAC40 EURO INDEX FUT (EOP) EXP APR 24    | 19.000      | 0.00                 | 30,015.96                |
| EFF238E4X   | CAC40 EURO INDEX FUT (EOP) EXP MAY 24    | 217.000     | 0.00                 | 497,489.21               |
| EFF238F4X   | CAC40 EURO INDEX FUTURE (EOP) EXP JUN 24 | 217.000     | 0.00                 | -465,937.10              |
| EFF238K3X   | CAC40 10 EURO FUTURE (EOP) EXP NOV 23    | 15.000      | 0.00                 | -7,974.53                |
| EG5552559   | ORANGE POLSKA SA                         | 358,307.000 | -616,087.50          | 599,313.86               |
| EG7127970   | LPP SA                                   | 327.000     | -1,127,572.33        | 967,188.94               |
| EGB6R2S02   | JASTRZEBSKA SPOLKA WEGLOWA SA            | 4,942.000   | -48,715.12           | 52,549.95                |
| EGF990C4X   | WIG20 INDEX FUTURE (WSE) EXP MAR 24      | 80.000      | 0.00                 | 47,822.61                |
| EGF990F4X   | WIG20 INDEX FUTURE (WSE) EXP JUN 24      | 80.000      | 0.00                 | 26,207.09                |

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|-------------|----------------------------------------|---------------|----------------------|--------------------------|
| EIB56RD61   | SESA SPA                               | 2,052.000     | 230,636.12           | -256,155.15              |
| EIBDSV2V8   | CNH INDUSTRIAL NV                      | 169,189.000   | 1,782,730.43         | -2,007,416.66            |
| EIBMHVLR8   | TENARIS S.A. USD1                      | 67,176.000    | -1,059,807.84        | 1,162,626.47             |
| EIF278C4X   | FTSE/MIB INDEX FUTURE (MIL) EXP MAR 24 | 145.000       | 0.00                 | 1,568,948.36             |
| EIF278F4X   | FTSE/MIB INDEX FUTURE (MIL) EXP JUN 24 | 185.000       | 0.00                 | -445,578.06              |
| EIF278L3X   | FTSE/MIB INDEX FUTURE (MIL) EXP DEC 23 | 214.000       | 0.00                 | 1,591,113.49             |
| EN7792554   | HEINEKEN NV                            | 8,668.000     | 844,963.15           | -872,747.90              |
| ENBJ2KSG1   | AKZO NOBEL NV                          | 1,194.000     | 97,334.31            | -100,876.75              |
| ENBNZGVV8   | UNIVERSAL MUSIC GROUP NV               | 8,289.000     | -240,285.83          | 252,767.13               |
| ENBPCPSD2   | DSM-FIRMENICH AG                       | 29,625.000    | 2,874,471.12         | -2,813,080.66            |
| ES5476928   | BARRY CALLEBAUT AG                     | 221.000       | -350,234.25          | 356,993.81               |
| ES5533975   | SWISSCOM AG                            | 817.000       | -495,617.77          | 480,198.60               |
| ES7333374   | LONZA GROUP AG                         | 798.000       | -416,649.64          | 471,581.07               |
| ESBD5GN66   | SIG GROUP AG                           | 19,016.000    | 488,548.85           | -443,912.16              |
| ESBF0YK60   | IDORSIA LTD                            | 119,882.000   | 850,324.38           | -316,526.70              |
| ESBPTK4V0   | MEYER BURGER TECHNOLOGY AG RTS         | 5,528,469.000 | 457,820.19           | -92,736.20               |
| ETB03MRG5   | DOGAN SIRKETLER GRUBU HOLDING          | 1,407,300.000 | -569,762.38          | 645,749.03               |
| ETB03MSR0   | FORD OTOMOTIV SANAYI AS                | 148,560.000   | -4,541,059.16        | 4,628,772.48             |
| ETB03MTV0   | IS FINANSAL KIRALAMA AS                | 1,165,022.000 | -521,796.52          | 546,084.89               |
| ETB03MVW5   | LOGO YAZILIM SANAYI VE TICARET         | 56,082.000    | -141,979.75          | 142,337.24               |
| ETB03MVZ8   | OYAK CIMENTO FABRIKALARI AS            | 57,142.000    | -116,255.60          | 110,008.82               |
| ETB03MY36   | TOFAS TURK OTOMOBIL FABRIKASI          | 32,875.000    | -318,409.57          | 348,182.01               |
| ETB03MYM4   | TURK TRAKTOR VE ZIRAAT MAKINEL         | 1,661.000     | -53,202.15           | 48,779.23                |
| ETB1WTMP1   | TURKIYE HALK BANKASI AS                | 1,707,993.000 | -760,843.14          | 857,068.78               |
| ETB2RCGV6   | TURK TELEKOMUNIKASYON AS               | 4,078,710.000 | -3,493,266.39        | 3,902,105.33             |
| ETB50PPK3   | MIGROS TICARET AS                      | 25,901.000    | -315,214.40          | 396,181.11               |
| ETB9J4ZK1   | PEGASUS HAVA TASIMACILIGI AS           | 3,928.000     | -92,964.17           | 104,510.30               |
| ETBD0MXB4   | ENERJISA ENERJI AS                     | 446,895.000   | -743,267.62          | 789,882.42               |
| ETBGHQFS3   | VERUSA HOLDING AS                      | 26,371.000    | -181,503.09          | 221,306.62               |
| EX0602725   | MORGAN ADVANCED MATERIALS PLC          | 13,734.000    | -47,929.68           | 41,125.28                |
| EXF210C4X   | FTSE 100 INDEX FUTURE (ICF) EXP MAR 24 | 588.000       | 0.00                 | -211,012.21              |
| EXF210F4X   | FTSE 100 INDEX FUTURE (ICF) EXP JUN 24 | 858.000       | 0.00                 | -470,638.10              |
| EXF210I3X   | FTSE 100 INDEX FUTURE (ICF) EXP SEP 23 | 327.000       | 0.00                 | 35,669.06                |
| EXF210L3X   | FTSE 100 INDEX FUTURE (ICF) EXP DEC 23 | 1,038.000     | 0.00                 | 227,165.59               |
| FA6156774   | SERCOMM CORP                           | 15,000.000    | -57,017.47           | 58,132.58                |
| FA6215273   | COMPEQ MANUFACTURING CO LTD            | 58,000.000    | -137,446.52          | 137,889.84               |
| FA6295861   | ASIA OPTICAL CO INC                    | 99,000.000    | -225,998.67          | 208,310.09               |
| FA6324505   | EVERGREEN MARINE CORP TAIWAN L         | 70,000.000    | -240,202.08          | 328,205.44               |
| FA6672481   | WISTRON CORP                           | 160,000.000   | -636,281.71          | 467,003.24               |

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| FA6875670   | TATUNG CO LTD                  | 112,000.000   | -227,134.33          | 190,083.47               |
| FAB3M1XS1   | NUVOTON TECHNOLOGY CORP        | 28,000.000    | -129,793.25          | 108,089.73               |
| FABF4QXG5   | WIWYNN CORP                    | 5,000.000     | -418,002.26          | 400,554.88               |
| FBB407NK6   | HANA MICROELECTRONICS PCL      | 105,900.000   | 141,130.31           | -191,614.40              |
| FBBJFHBT9   | BANPU PCL                      | 3,114,600.000 | -518,691.37          | 457,058.73               |
| FCBD58071   | BAOXINIAO HOLDING CO LTD       | 3,234,127.000 | -2,870,810.36        | 2,626,036.01             |
| FCBD5C7M2   | SIEYUAN ELECTRIC CO LTD        | 60,500.000    | -438,115.67          | 406,159.15               |
| FCBD5C7W0   | LUXI CHEMICAL GROUP CO LTD     | 90,000.000    | -129,956.12          | 124,964.73               |
| FCBD5C9R9   | TOREAD HOLDINGS GROUP CO LTD   | 1,854,900.000 | -1,331,909.88        | 1,403,231.97             |
| FCBD5CCS3   | JOYOUNG CO LTD                 | 307,200.000   | -513,982.68          | 512,121.10               |
| FCBD5CF92   | SHENZHEN AISIDI CO LTD         | 1,470,900.000 | -1,548,358.51        | 1,976,425.28             |
| FCBD5CFM3   | SUOFEIYA HOME COLLECTION CO LT | 270,900.000   | -768,969.71          | 572,954.36               |
| FCBD5CHF6   | YUNNAN TIN CO LTD              | 2,046,558.000 | -4,716,917.55        | 4,374,325.94             |
| FCBD5CL95   | SHENZHEN INFOGEM TECHNOLOGIES  | 1,139,035.000 | -2,241,053.96        | 1,880,803.39             |
| FCBD5CLL8   | XINXING DUCTILE IRON PIPES CO  | 216,700.000   | -129,527.15          | 120,991.13               |
| FCBD5CLV6   | SHANGHAI BAIRUN INVESTMENT HOL | 37,800.000    | -188,420.87          | 149,671.07               |
| FCBD5CML7   | BOHAI LEASING CO LTD           | 1,074,700.000 | -383,850.33          | 318,080.77               |
| FCBD5CN44   | HITHINK ROYALFLUSH INFORMATION | 72,100.000    | -1,849,283.24        | 1,415,985.80             |
| FCBD5CNS1   | HESTEEL CO LTD                 | 2,083,900.000 | -709,019.91          | 653,855.93               |
| FCBD5CQR0   | JIANGSU HUACHANG CHEMICAL CO L | 715,000.000   | -713,605.76          | 745,726.15               |
| FCBD5LZG4   | GUANGDONG TAPAI GROUP CO LTD   | 1,317,089.000 | -1,617,572.97        | 1,415,899.78             |
| FCBD5M054   | RAINBOW DIGITAL COMMERCIAL CO  | 754,700.000   | -560,110.04          | 552,897.49               |
| FCBD5M1C8   | PERFECT WORLD CO LTD/CHINA     | 250,190.000   | -397,827.42          | 364,973.44               |
| FCBD6QTY0   | GUANGDONG ZHONGNAN IRON & STEE | 1,611,600.000 | -706,980.01          | 548,196.03               |
| FCBD6QW59   | GUANGZHOU KDT MACHINERY CO LTD | 149,100.000   | -371,989.50          | 348,586.94               |
| FCBDC41M8   | MINMETALS CAPITAL CO LTD       | 2,243,900.000 | -1,910,511.39        | 1,546,725.60             |
| FCBFY8G93   | JIANGXI WANNIANQING CEMENT CO  | 165,500.000   | -198,251.40          | 187,170.62               |
| FCBFYQHH4   | LIUZHOU IRON & STEEL CO LTD    | 658,300.000   | -402,137.19          | 276,300.34               |
| FCBHQPRH0   | ZHEJIANG WEIXING INDUSTRIAL DE | 111,400.000   | -160,532.37          | 171,422.46               |
| FCBHWLWV5   | WUXI APPTec CO LTD             | 24,600.000    | -186,545.52          | 168,986.03               |
| FCBK4XYC3   | PHARMARON BEIJING CO LTD       | 130,358.000   | -420,567.77          | 417,263.19               |
| FCBK71F23   | ARCSOFT CORP LTD               | 41,962.000    | -192,672.67          | 212,324.07               |
| FCBMTcVP2   | XIAMEN JIHONG TECHNOLOGY CO LT | 817,202.000   | -1,827,982.98        | 1,636,882.60             |
| FCBMTcVT4   | INTCO MEDICAL TECHNOLOGY CO LT | 7,800.000     | -25,833.48           | 26,330.16                |
| FCBMXVCB7   | SHANDONG IRON AND STEEL CO LTD | 3,087,600.000 | -672,630.84          | 591,968.13               |
| FCBM9QR5    | GALAXYCORE INC CN/688728       | 382,170.000   | -1,026,639.77        | 1,070,997.77             |
| FCBNR4N53   | TIANJIN YOU FA STEEL PIPE GROU | 112,300.000   | -117,295.80          | 112,616.63               |
| FCBP3R2G2   | BANK OF COMMUNICATIONS CO LTD  | 152,600.000   | -119,084.74          | 122,509.67               |
| FCBP3R2Y3   | BAOSHAN IRON & STEEL CO LTD    | 2,652,500.000 | -2,347,568.89        | 2,469,876.24             |

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|-------------|-----------------------------------------|---------------|----------------------|--------------------------|
| FCBP3R355   | CRRG CORP LTD                           | 94,700.000    | -87,662.66           | 78,601.52                |
| FCBP3R6L7   | XIAMEN C & D INC                        | 628,400.000   | -867,163.94          | 847,404.29               |
| FCBP3R8V3   | SHANGHAI YUYUAN TOURIST MART G          | 1,668,678.000 | -1,483,270.70        | 1,400,418.76             |
| FCBP3R9X8   | ZHEJIANG MEDICINE CO LTD                | 576,900.000   | -689,327.98          | 752,638.55               |
| FCBP3RB31   | CITIC HEAVY INDUSTRIES CO LTD           | 340,300.000   | -205,054.11          | 203,743.07               |
| FCBP3RC63   | WOLONG ELECTRIC GROUP CO LTD            | 1,623,900.000 | -2,165,887.84        | 3,190,265.37             |
| FCBP3RCJ5   | JANGHO GROUP CO LTD                     | 813,727.000   | -1,067,282.07        | 823,612.86               |
| FCBP3RCP1   | LAO FENG XIANG CO LTD                   | 10,200.000    | -82,042.60           | 90,779.23                |
| FCBP3RDK1   | YABAO PHARMACEUTICAL GROUP CO           | 2,931,830.000 | -3,143,475.10        | 2,495,874.85             |
| FCBP3RFM5   | BEIJING TEAMSUN TECHNOLOGY CO           | 416,800.000   | -412,309.26          | 413,769.13               |
| FCBP3RFV5   | KAILUAN ENERGY CHEMICAL CO LTD          | 212,900.000   | -186,772.42          | 181,460.60               |
| FCBQWRB94   | SOUTHERN PUBLISHING & MEDIA CO          | 111,900.000   | -317,405.41          | 225,062.13               |
| FCBRS7713   | SHENZHEN BINGCHUAN NETWORK CO           | 73,400.000    | -286,993.48          | 297,309.21               |
| FCBZ0D1F7   | GRINM ADVANCED MATERIALS CO LT          | 786,600.000   | -1,180,386.72        | 1,136,305.93             |
| FCBZ0D1P5   | HANGZHOU JIEBAI GROUP CO LTD            | 420,894.000   | -388,757.64          | 351,657.99               |
| FCBZ76QG6   | JCHX MINING MANAGEMENT CO LTD           | 92,056.000    | -410,088.47          | 422,117.02               |
| FH6080391   | ANHUI CONCH CEMENT CO LTD HK/00914      | 590,500.000   | -1,567,312.36        | 1,657,012.34             |
| FH6196155   | CITIC LTD HK/00267                      | 68,000.000    | -81,132.12           | 59,932.56                |
| FH6278565   | DONGFANG ELECTRIC CORP LTD HK/01072     | 291,600.000   | -372,844.35          | 338,665.72               |
| FHB04KP83   | ZTE CORP HK/00763                       | 145,000.000   | -580,991.76          | 313,632.46               |
| FHB0BM5T7   | CHINA STATE CONSTRUCTION INTER HK/03311 | 338,000.000   | -385,159.38          | 364,753.25               |
| FHB4Q4CJ7   | SHANGHAI PHARMACEUTICALS HOLDI HK/02607 | 61,300.000    | -121,401.63          | 104,124.60               |
| FHB56HH45   | SANY HEAVY EQUIPMENT INTERNATI HK/00631 | 1,070,000.000 | -1,400,888.14        | 1,081,082.90             |
| FHBF13435   | CHINA EDUCATION GROUP HOLDINGS HK/00839 | 841,000.000   | -746,289.50          | 502,543.67               |
| FHBGHH0L9   | WUXI APPTec CO LTD HK/02359             | 164,500.000   | -1,578,134.64        | 1,757,307.52             |
| FHBGM5R22   | TONGCHENG TRAVEL HOLDINGS LTD HK/00780  | 159,200.000   | -372,692.33          | 307,013.22               |
| FHBGN9717   | HAIDILAO INTERNATIONAL HOLDING HK/06862 | 1,984,000.000 | -4,303,352.54        | 3,493,212.44             |
| FHBKDXJH8   | BUDWEISER BREWING CO APAC LTD HK/01876  | 5,340,000.000 | -8,841,643.00        | 6,903,144.19             |
| FHBKPQZT6   | JD.COM INC HK/09618                     | 154,850.000   | -2,112,025.46        | 2,187,659.06             |
| FHBL6B9P5   | WUXI BIOLOGICS CAYMAN INC HK/02269      | 191,000.000   | -335,753.39          | 292,216.67               |
| FHBLF8535   | BILIBILI INC HK/09626                   | 8,640.000     | 127,840.82           | -122,488.83              |
| FHBM94GQ6   | NEW WORLD DEVELOPMENT CO LTD HK/00017   | 3,259,000.000 | -4,390,872.58        | 3,730,839.93             |
| FHBMMV2K9   | TENCENT HOLDINGS LTD HK/00700           | 60,000.000    | -2,611,729.38        | 2,174,915.65             |
| FHBMZC7F3   | HANGZHOU TIGERMED CONSULTING C HK/03347 | 92,800.000    | -506,709.42          | 457,536.03               |
| FHBRB3859   | HUA HONG SEMICONDUCTOR LTD HK/01347     | 16,000.000    | -52,267.57           | 52,138.23                |
| FHBYNGG20   | CHINA RESOURCES PHARMACEUTICAL HK/03320 | 126,000.000   | -109,654.70          | 76,903.62                |
| FJ6054186   | IMAGICA GROUP INC                       | 22,422.000    | -105,334.60          | 85,925.24                |
| FJ6125630   | NTT DATA GROUP CORP                     | 133,200.000   | -1,614,809.03        | 2,001,799.25             |
| FJ6173697   | CAPCOM CO LTD                           | 76,600.000    | -1,570,960.07        | 1,403,961.39             |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M2574E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

| Security ID | Security Description           | Shares      | Cost of Acquisitions | Proceeds of Dispositions |
|-------------|--------------------------------|-------------|----------------------|--------------------------|
| FJ6220506   | CYBERAGENT INC                 | 177,900.000 | -1,107,725.93        | 1,221,564.69             |
| FJ6221587   | FUTURE CORP                    | 36,300.000  | -428,713.44          | 437,577.97               |
| FJ6229598   | RAKUTEN GROUP INC              | 24,400.000  | -123,260.99          | 141,050.62               |
| FJ6248366   | ROUND ONE CORP                 | 25,687.000  | -101,123.62          | 108,833.21               |
| FJ6248994   | KDDI CORP                      | 71,800.000  | -2,173,230.77        | 2,024,311.76             |
| FJ6250727   | DAIKIN INDUSTRIES LTD          | 3,200.000   | -647,926.07          | 478,911.67               |
| FJ6251485   | GLOBERIDE INC                  | 1,534.000   | -23,964.93           | 24,661.80                |
| FJ6266913   | LAWSON INC                     | 3,300.000   | -154,100.91          | 163,544.24               |
| FJ6309267   | SQUARE ENIX HOLDINGS CO LTD    | 10,300.000  | -418,951.89          | 459,878.14               |
| FJ6309465   | SBI HOLDINGS INC               | 6,000.000   | -130,401.80          | 156,149.26               |
| FJ6356300   | FDK CORP                       | 9,800.000   | 49,434.43            | -47,186.34               |
| FJ6356938   | FANUC CORP                     | 6,800.000   | -236,742.64          | 171,940.15               |
| FJ6364288   | FUJITSU GENERAL LTD            | 67,400.000  | 1,201,583.68         | -898,949.99              |
| FJ6405875   | HAMAMATSU PHOTONICS KK         | 1,800.000   | -70,283.93           | 72,504.92                |
| FJ6473469   | JGC HOLDINGS CORP              | 87,400.000  | -1,162,250.48        | 1,238,667.50             |
| FJ6497666   | KURARAY CO LTD                 | 7,000.000   | -71,773.80           | 68,996.46                |
| FJ6543758   | BR HOLDINGS CORP               | 30,234.000  | 81,999.01            | -79,266.00               |
| FJ6563020   | SUMITOMO MITSUI FINANCIAL GROU | 6,400.000   | -272,720.09          | 325,031.48               |
| FJ6565033   | TAKEUCHI MANUFACTURING CO LTD  | 2,100.000   | -64,069.22           | 66,936.66                |
| FJ6610409   | MURATA MANUFACTURING CO LTD    | 52,700.000  | -986,399.41          | 1,029,393.82             |
| FJ6640968   | NISSHIN SEIFUN GROUP INC       | 6,200.000   | -86,426.57           | 70,462.26                |
| FJ6642402   | MINEBEA MITSUMI INC            | 5,400.000   | 108,560.74           | -107,515.87              |
| FJ6642568   | NIPPON STEEL CORP              | 148,600.000 | -3,337,940.26        | 3,460,714.94             |
| FJ6648789   | NORITSU KOKI CO LTD            | 4,973.000   | -79,823.98           | 81,644.14                |
| FJ6656105   | ODAKYU ELECTRIC RAILWAY CO LTD | 43,400.000  | -644,355.91          | 608,126.62               |
| FJ6657806   | OKUMURA CORP                   | 2,500.000   | -70,398.17           | 76,146.66                |
| FJ6657822   | OKAMOTO MACHINE TOOL WORKS LTD | 1,228.000   | -53,865.99           | 51,649.63                |
| FJ6744257   | GS YUASA CORP                  | 5,100.000   | -99,117.16           | 73,442.18                |
| FJ6770625   | SOFTBANK GROUP CORP            | 245,100.000 | 14,824,223.78        | -14,402,912.47           |
| FJ6793908   | SEKISUI HOUSE LTD              | 12,200.000  | -245,249.23          | 249,904.39               |
| FJ6804184   | SHIBAURA MECHATRONICS CORP     | 55,200.000  | -2,951,813.34        | 2,524,642.96             |
| FJ6804408   | SHIMIZU CORP                   | 74,000.000  | -518,573.38          | 486,467.43               |
| FJ6805462   | RESONAC HOLDINGS CORP          | 45,900.000  | 759,503.40           | -1,054,553.98            |
| FJ6858701   | SUMITOMO ELECTRIC INDUSTRIES L | 6,600.000   | -80,231.08           | 82,568.51                |
| FJ6900214   | LIXIL CORP                     | 10,300.000  | -131,911.30          | 107,088.02               |
| FJB02JV61   | BENEFIT ONE INC                | 102,600.000 | 861,703.63           | -1,051,905.39            |
| FJB0JDQD7   | BANDAI NAMCO HOLDINGS INC      | 31,300.000  | -625,967.12          | 602,493.48               |
| FJB1P1JR1   | TS TECH CO LTD                 | 5,200.000   | -67,376.68           | 65,334.61                |
| FJB1XC023   | OPEN UP GROUP INC              | 5,680.000   | -82,408.82           | 84,594.48                |

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

Arrowstreet International Equity - Alpha Extension Fund

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GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

| Security ID | Security Description                | Shares        | Cost of Acquisitions | Proceeds of Dispositions |
|-------------|-------------------------------------|---------------|----------------------|--------------------------|
| FJB1Z83H4   | SAMTY CO LTD                        | 3,500.000     | 55,087.98            | -58,868.50               |
| FJB23QC95   | GNI GROUP LTD                       | 45,600.000    | 423,381.64           | -919,308.13              |
| FJB60DR01   | KOEI TECMO HOLDINGS CO LTD          | 120,600.000   | -1,472,859.16        | 1,258,689.57             |
| FJBD2BST4   | KYUSHU RAILWAY CO                   | 10,592.000    | -226,958.33          | 221,967.59               |
| FJBD3D176   | OPEN HOUSE GROUP CO LTD             | 7,500.000     | -221,293.19          | 227,269.10               |
| FJBF1HPT0   | FOOD & LIFE COS LTD                 | 18,800.000    | -339,981.87          | 352,132.17               |
| FJBGLY5R5   | WILL GROUP INC                      | 903.000       | -6,878.63            | 6,501.08                 |
| FJBLGYFQ1   | INFRONEER HOLDINGS INC              | 12,200.000    | -122,423.57          | 128,605.66               |
| FJBQQ1JP9   | KADOKAWA CORP                       | 2,800.000     | -50,737.80           | 50,729.28                |
| FJF242C4V   | TOPIX INDEX FUTURE (OSE) EXP MAR 24 | 234.000       | 0.00                 | 135,061.32               |
| FJF242F4V   | TOPIX INDEX FUTURE (OSE) EXP JUN 24 | 180.000       | 0.00                 | 1,554,474.33             |
| FJF242L3V   | TOPIX INDEX FUTURE (OSE) EXP DEC 23 | 551.000       | 0.00                 | 457,687.30               |
| FK6182075   | KOREA GAS CORP                      | 54,038.000    | -1,203,015.73        | 1,086,618.20             |
| FK6406052   | S-OIL CORP                          | 27,407.000    | -1,520,965.30        | 1,451,968.77             |
| FK6461859   | HYUNDAI STEEL CO                    | 4,404.000     | -132,071.97          | 116,284.87               |
| FK6535439   | LOTTE CORP                          | 26,898.000    | -579,825.00          | 502,034.40               |
| FK6626287   | NPC                                 | 10,822.000    | -54,974.73           | 46,807.20                |
| FK6988331   | YUHAN CORP                          | 45,852.000    | -2,491,062.40        | 2,314,715.11             |
| FKB24FX43   | PAN OCEAN CO LTD                    | 370,717.000   | -1,062,512.52        | 1,204,981.04             |
| FKB679Q35   | SEEGENE INC                         | 10,666.000    | -206,786.26          | 194,496.95               |
| FKBD95QN2   | BGF RETAIL CO LTD                   | 2,244.000     | -211,846.27          | 192,062.43               |
| FKBZ0RDZ1   | LIG NEX1 CO LTD                     | 5,530.000     | -673,018.34          | 717,223.73               |
| FLB800MQ8   | ASTRA INTERNATIONAL TBK PT          | 1,688,300.000 | -762,930.11          | 617,291.72               |
| KS6280215   | GOLD FIELDS LTD                     | 164,133.000   | -2,926,615.44        | 2,597,353.29             |
| LB2458779   | ITAUSA SA                           | 67,830.000    | -124,074.08          | 142,077.82               |
| LBB0498T7   | PORTO SEGURO SA                     | 26,200.000    | -145,084.43          | 138,472.27               |
| LBB1YWHR5   | MARFRIG GLOBAL FOODS SA             | 29,000.000    | -58,014.82           | 57,296.48                |
| LBB1ZBDK9   | TEGMA GESTAO LOGISTICA SA           | 40,000.000    | -222,599.65          | 185,797.53               |
| LBB614LY2   | CIELO SA                            | 418,000.000   | -420,644.11          | 276,533.73               |
| LBBF4XNJ6   | SMARTFIT ESCOLA DE GINASTICA E      | 384,900.000   | -2,049,636.23        | 1,628,731.58             |
| LBBJGV3C6   | YDUQS PARTICIPACOES SA              | 46,600.000    | -221,412.15          | 177,017.78               |
| LBBKZ72K8   | CSN MINERACAO SA                    | 1,595,100.000 | -1,618,320.31        | 1,506,486.76             |
| LBBNDRCL9   | GRUPO SBF SA                        | 144,700.000   | -344,534.04          | 351,939.23               |
| LBBNG2FH7   | CIA PARANAENSE DE ENERGIA           | 900.000       | -7,443.84            | 7,571.77                 |
| LC2718303   | SOCIEDAD QUIMICA Y MINERA DE C      | 6,346.000     | -305,989.44          | 296,366.20               |
| LMBS89BX5   | OLLAMANI SAB                        | 5,070.000     | 3,422.56             | -9,251.71                |
| NC2009826   | AGNICO EAGLE MINES LIMITED          | 17,548.000    | 906,441.55           | -883,798.92              |
| NC2099082   | BORALEX INC CL A NEW                | 1,853.000     | -40,751.81           | 38,429.79                |
| NC2122355   | ALTIVUS MINERALS CORP               | 13,163.000    | 182,309.40           | -196,709.84              |

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

Arrowstreet International Equity - Alpha Extension Fund

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Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

| Security ID | Security Description                      | Shares        | Cost of Acquisitions | Proceeds of Dispositions |
|-------------|-------------------------------------------|---------------|----------------------|--------------------------|
| NC2347200   | FORTIS INC                                | 75,751.000    | -3,147,115.95        | 3,000,059.30             |
| NC2381092   | TELUS CORP                                | 32,202.000    | -583,125.33          | 551,586.63               |
| NC2383031   | FORTUNA SILVER MINES INC                  | 538,847.000   | -2,062,317.77        | 1,863,892.93             |
| NC2466141   | ENBRIDGE INC                              | 335,253.000   | -11,087,038.48       | 11,488,916.51            |
| NC2521804   | LOBLAW COMPANIES LTD                      | 2,081.000     | -224,709.38          | 230,398.51               |
| NC2669272   | PAN AMERICAN SILVER CORP                  | 12,130.000    | 176,919.71           | -218,559.97              |
| NC2809779   | STELLA-JONES INC                          | 5,755.000     | -291,611.89          | 269,479.57               |
| NC2866852   | LUNDIN MINING CORP                        | 39,551.000    | -711,218.02          | 678,659.44               |
| NCB00VD05   | DUNDEE PRECIOUS METALS INC                | 34,450.000    | -230,526.05          | 209,810.33               |
| NCB188TH2   | BCE INC NEW                               | 98,395.000    | -3,988,382.19        | 3,816,012.79             |
| NCB3SGMV4   | KEYERA CORP                               | 8,525.000     | 196,817.49           | -213,841.04              |
| NCB4PT2P2   | PEMBINA PIPELINE CORP                     | 42,834.000    | -1,376,645.39        | 1,459,844.29             |
| NCB607XS2   | VERMILION ENERGY INC                      | 19,752.000    | 239,739.08           | -223,677.04              |
| NCB68XHC0   | NORTHLAND POWER INC                       | 246,097.000   | 4,067,561.04         | -4,259,582.88            |
| NCBDRJLN6   | NUTRIEN LTD                               | 6,443.000     | -370,379.53          | 329,303.56               |
| NCBF02Z77   | ERO COPPER CORP                           | 29,254.000    | 364,020.88           | -628,437.97              |
| NCBF11381   | HUT 8 MINING CORP NEW                     | 118,901.000   | 256,525.70           | -245,514.09              |
| NCBGM8DW7   | H&R REIT UNIT NEW                         | 7,160.000     | -53,642.08           | 50,233.06                |
| NCBHZJ5Y2   | ELDORADO GOLD CORP NEW                    | 50,022.000    | 458,261.07           | -549,360.85              |
| NCBJ2ZH33   | IA FINANCIAL CORP INC                     | 1,561.000     | -106,974.37          | 105,872.13               |
| NCBLB8BC4   | AURORA CANNABIS INC NEW                   | 998,863.000   | 462,846.22           | -427,301.11              |
| NCBMJ71W3   | INTERFOR CORP                             | 6,600.000     | -126,562.78          | 108,354.95               |
| NCBMWGTH1   | RB GLOBAL INC                             | 15,935.000    | 1,009,406.71         | -1,204,753.67            |
| NCBMY5XY1   | CAPSTONE COPPER CORP                      | 140,519.000   | 496,927.63           | -694,434.37              |
| NCBMYZ2B9   | LIGHTSPEED COMMERCE INC SUB VTG           | 132,120.000   | 2,249,673.10         | -1,934,181.81            |
| NCBN60CQ1   | OSISKO GOLD ROYALTIES LTD                 | 27,929.000    | 413,726.50           | -409,450.36              |
| NCBQQ8807   | HUT 8 CORP                                | 314,122.000   | 3,259,610.69         | -3,837,666.77            |
| NCBR85389   | CONSTELLATION SOFTWARE INC RT 29-SEP-2023 | 2,236.000     | 0.00                 | 79.28                    |
| NCBRBP324   | ORGANIGRAM HOLDINGS INC                   | 19,768.000    | 234,820.18           | -38,856.31               |
| NCBSNWSY7   | AURORA CANNABIS INC NO PAR                | 278,014.000   | 1,314,907.20         | -1,798,738.51            |
| NCBYR11M3   | GOEASY LTD                                | 411.000       | -49,943.79           | 48,894.94                |
| NCF218C4R   | S&P/TSX 60 INDEX FUTURE (MSE) EXP MAR 24  | 32.000        | 0.00                 | 1,406.54                 |
| SD4501096   | GN STORE NORD AS                          | 13,271.000    | 273,213.60           | -232,172.87              |
| SDB8FMRX8   | COLOPLAST A/S                             | 3,437.000     | -366,243.49          | 388,535.03               |
| SDBGJRHX6   | NORDEA BANK ABP                           | 11,254.000    | -123,305.93          | 126,464.78               |
| SF5701518   | ELISA OYJ                                 | 1,110.000     | -50,150.01           | 50,895.88                |
| SFB1FN8X7   | METSO OYJ                                 | 59,491.000    | 658,923.15           | -725,613.37              |
| SN5258249   | SUBSEA 7 SA                               | 42,711.000    | -606,132.95          | 660,740.66               |
| SN7742125   | NORWEGIAN AIR SHUTTLE ASA                 | 2,134,770.000 | 1,758,209.19         | -2,013,890.07            |

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

Arrowstreet International Equity - Alpha Extension Fund

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GT\_ALP EXT EX US CONSOLIDATION

| Security ID | Security Description               | Shares      | Cost of Acquisitions | Proceeds of Dispositions |
|-------------|------------------------------------|-------------|----------------------|--------------------------|
| SNB15SLC1   | TGS ASA                            | 8,004.000   | -105,560.71          | 105,791.11               |
| SNB1VQF41   | ORKLA ASA                          | 9,431.000   | -70,922.09           | 72,296.61                |
| SNBMHDM59   | FRONTLINE PLC                      | 98,381.000  | -1,868,637.44        | 2,296,980.35             |
| SNBPK3P65   | BORR DRILLING LTD                  | 97,116.000  | 601,085.23           | -577,783.22              |
| SNBPLXRG4   | TOMRA SYSTEMS ASA                  | 100,058.000 | 949,809.65           | -1,263,739.63            |
| SNBQN1C50   | AKER SOLUTIONS ASA                 | 99,176.000  | -449,193.75          | 377,286.40               |
| SS5659908   | ASTRAZENECA PLC                    | 5,824.000   | -783,233.72          | 771,046.52               |
| SSB17H0S0   | SSAB AB                            | 14,661.000  | -112,236.24          | 87,453.00                |
| SSB17H3F5   | SSAB AB                            | 131,597.000 | -952,447.37          | 786,125.98               |
| SSB1CC9H0   | SWEDISH ORPHAN BIOVITRUM AB        | 8,484.000   | -203,679.15          | 227,661.40               |
| SSB1VN5T3   | BIOTAGE AB                         | 154,212.000 | 1,721,950.77         | -2,560,283.02            |
| SSB9J8FX3   | NEOBO FASTIGHETER AB               | 89,442.000  | 75,354.10            | -76,981.13               |
| SSBDFXJ92   | CALLIDITAS THERAPEUTICS AB         | 208,480.000 | 1,681,278.65         | -2,194,843.22            |
| SSBLDBN40   | ATLAS COPCO AB                     | 267,162.000 | -4,729,627.72        | 5,000,459.33             |
| SSBM9S1Z1   | HEXATRONIC GROUP AB                | 244,595.000 | 1,894,315.22         | -796,276.77              |
| SSBMD58R7   | EPIROC AB                          | 41,564.000  | -767,909.64          | 844,383.07               |
| SSBMVMKS4   | BETSSON AB                         | 57,833.000  | -13,501.82           | 13,495.52                |
| SSBN12Q61   | BETSSON AB                         | 57,833.000  | -20,258.12           | 20,383.69                |
| SSBNKF606   | KINNEVIK AB                        | 26,466.000  | -279,432.73          | 289,030.91               |
| SSBNZFH2    | HEXAGON AB                         | 27,020.000  | -322,866.50          | 286,675.86               |
| SSBPCWDX3   | VOLVO CAR AB                       | 68,422.000  | -20,310.04           | 13,353.11                |
| SSBPYTZ53   | BOLIDEN AB                         | 15,176.000  | -504,959.73          | 502,689.54               |
| SSBRS7SK9   | VOLVO CAR AB SER'B'NPV             | 68,422.000  | -278,211.45          | 218,870.36               |
| SSBYPC1T6   | ASSA ABLOY AB                      | 113,362.000 | -3,127,581.78        | 3,181,480.09             |
| SSF282A4X   | OMXS30 INDEX FUT (SSE) EXP JAN 24  | 93.000      | 0.00                 | 42,360.12                |
| SSF282B4X   | OMXS30 INDEX FUT (SSE) EXP FEB 24  | 143.000     | 0.00                 | -12,093.73               |
| SSF282C4X   | OMXS30 INDEX FUT (SSE) EXP MAR 24  | 143.000     | 0.00                 | 218,751.52               |
| SSF282D4X   | OMXS30 INDEX FUT (SSE) EXP APR 24  | 143.000     | 0.00                 | 22,455.40                |
| SSF282L3X   | OMXS30 IND FUTURE (SSE) EXP DEC 23 | 93.000      | 0.00                 | 46,495.01                |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

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Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

| Security ID           |           | Security Description           | Shares         | Cost         | Market Value | Unrealized Gain/Loss |
|-----------------------|-----------|--------------------------------|----------------|--------------|--------------|----------------------|
| INTEREST-BEARING CASH |           |                                |                |              |              |                      |
| GTZF96000102          | AA9123453 | AUD (AUSTRALIAN DOLLARS)       | 132,301.060    | 88,198.68    | 88,357.26    | 158.58               |
| GTZF96000102          | AN9123455 | NZD (NEW ZEALAND DOLLAR)       | 1,385.240      | 848.67       | 844.10       | -4.57                |
| GTZF96000102          | EG9123456 | PLN (POLISH ZLOTY)             | 13,560.440     | 3,372.68     | 3,373.20     | 0.52                 |
| GTZF96000102          | EM9123453 | HUF (HUNGARIAN FORINT)         | 0.880          | 0.00         | 0.00         | 0.00                 |
| GTZF96000102          | ES9123450 | CHF (SWISS FRANC)              | 1,721.730      | 1,914.63     | 1,916.01     | 1.38                 |
| GTZF96000102          | ET9123458 | TRY (NEW TURKISH LIRA)         | 104,337.590    | 3,176.78     | 3,182.63     | 5.85                 |
| GTZF96000102          | FH9123453 | HKD (HONG KONG DOLLARS)        | 1,953,901.780  | 250,210.11   | 250,262.80   | 52.69                |
| GTZF96000102          | FJ9123459 | JPY (JAPANESE YEN)             | 51,791.210     | 324.29       | 321.96       | -2.33                |
| GTZF96000102          | FM9123452 | SGD (SINGAPORE DOLLARS)        | 71,761.980     | 53,158.99    | 52,951.10    | -207.89              |
| GTZF96000102          | FZ9123453 | ILS (ISRAELI SHEKEL)           | 393,676.980    | 106,737.87   | 104,501.22   | -2,236.65            |
| GTZF96000102          | LM9123455 | MXN (MEXICAN PESO)             | 31,709.930     | 1,802.92     | 1,734.16     | -68.76               |
| GTZF96000102          | NC9123455 | CAD (CANADIAN DOLLARS)         | 103,987.530    | 75,880.36    | 75,994.83    | 114.47               |
| GTZF96000102          | SN9123456 | NOK (NORWEGIAN KRONE)          | 501,092.190    | 46,632.18    | 47,061.96    | 429.78               |
| GTZF96000102          | XC9123454 | CHINESE R YUAN HK (CNH) 0.000% | 7,080.680      | 973.32       | 969.84       | -3.48                |
| GTZF96000102          | XX9123458 | EUR (EURO)                     | 40,059.090     | 43,126.30    | 42,933.33    | -192.97              |
| GTZF96000302          | AA9123487 | AUD CURRENCY AT BROKER         | 848.370        | 552.00       | 566.58       | 14.58                |
| GTZF96000302          | EX9123483 | GBP CURRENCY AT BROKER 0.000%  | 0.020          | 0.03         | 0.03         | 0.00                 |
| GTZF96000302          | FH9123487 | HKD CURRENCY AT BROKER         | -375.830       | -47.94       | -48.14       | -0.20                |
| GTZF96000302          | FJ9123483 | JPY CURRENCY AT BROKER         | -19,070.180    | -125.64      | -118.55      | 7.09                 |
| GTZF96000302          | FM9123486 | SGD CURRENCY AT BROKER         | 2.080          | 1.54         | 1.53         | -0.01                |
| GTZF96000302          | KS9123487 | ZAR CURRENCY AT BROKER         | 60.140         | 3.23         | 3.29         | 0.06                 |
| GTZF96000302          | NC9123489 | CAD CURRENCY AT BROKER         | 3.680          | 2.71         | 2.69         | -0.02                |
| GTZF96000302          | SS9123489 | SEK CURRENCY AT BROKER         | 2,962.770      | 278.15       | 279.77       | 1.62                 |
| GTZF96000302          | XX9123482 | EUR CURRENCY AT BROKER         | 1,796,941.610  | 1,934,559.29 | 1,925,872.17 | -8,687.12            |
| GTZF96000402          | EG9123456 | PLN (POLISH ZLOTY)             | 9,697.430      | 2,458.41     | 2,412.27     | -46.14               |
| GTZF96000402          | EM9123453 | HUF (HUNGARIAN FORINT)         | 13,345,779.500 | 36,620.92    | 36,217.86    | -403.06              |
| GTZF96000402          | ES9123450 | CHF (SWISS FRANC)              | 72,887.050     | 80,974.91    | 81,111.79    | 136.88               |
| GTZF96000402          | ET9123458 | TRY (NEW TURKISH LIRA)         | 1,484.380      | 45.19        | 45.28        | 0.09                 |
| GTZF96000402          | EX9123459 | GBP (GREAT BRITISH POUNDS)     | 102,471.990    | 129,575.61   | 129,534.84   | -40.77               |
| GTZF96000402          | FH9123453 | HKD (HONG KONG DOLLARS)        | 941,088.880    | 120,513.71   | 120,538.06   | 24.35                |
| GTZF96000402          | FJ9123459 | JPY (JAPANESE YEN)             | 1,122,806.100  | 7,010.63     | 6,980.02     | -30.61               |
| GTZF96000402          | FM9123452 | SGD (SINGAPORE DOLLARS)        | 64,321.510     | 47,765.50    | 47,460.99    | -304.51              |
| GTZF96000402          | FZ9123453 | ILS (ISRAELI SHEKEL)           | 259,433.030    | 68,787.43    | 68,866.27    | 78.84                |
| GTZF96000402          | KS9123453 | ZAR (SOUTH AFRICAN RAND)       | 2,726,545.740  | 146,088.06   | 149,317.95   | 3,229.89             |
| GTZF96000402          | LM9123455 | MXN (MEXICAN PESO)             | 183,414.090    | 10,905.81    | 10,030.58    | -875.23              |
| GTZF96000402          | NC9123455 | CAD (CANADIAN DOLLARS)         | 170,328.790    | 124,385.81   | 124,477.50   | 91.69                |
| GTZF96000402          | SD9123458 | DKK (DANISH KRONE)             | 408,233.090    | 58,510.42    | 58,669.35    | 158.93               |
| GTZF96000402          | SN9123456 | NOK (NORWEGIAN KRONE)          | 2,135,623.800  | 200,924.08   | 200,575.14   | -348.94              |
| GTZF96000402          | XX9123458 | EUR (EURO)                     | 90,040.850     | 96,501.28    | 96,501.28    | 0.00                 |
| GTZF96000602          | AA9123453 | AUD (AUSTRALIAN DOLLARS)       | 132,850.310    | 87,800.77    | 88,724.08    | 923.31               |
| GTZF96000602          | AN9123455 | NZD (NEW ZEALAND DOLLAR)       | 1,536.630      | 941.42       | 936.35       | -5.07                |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                            | Cost            | Market Value | Unrealized Gain/Loss |           |
|--|--------------|----------------------|-----------------------------------|-----------------|--------------|----------------------|-----------|
|  | GTZF96000602 | EG9123456            | PLN (POLISH ZLOTY)                | 148,033.580     | 37,646.02    | 36,823.82            | -822.20   |
|  | GTZF96000602 | EK9123457            | RON (ROMANIAN LEU)                | 0.010           | 0.00         | 0.00                 | 0.00      |
|  | GTZF96000602 | EM9123453            | HUF (HUNGARIAN FORINT)            | 4,518,620.870   | 12,489.56    | 12,262.66            | -226.90   |
|  | GTZF96000602 | ES9123450            | CHF (SWISS FRANC)                 | 655,876.030     | 736,397.15   | 729,886.52           | -6,510.63 |
|  | GTZF96000602 | ET9123458            | TRY (NEW TURKISH LIRA)            | 3,095,472.840   | 94,519.73    | 94,421.67            | -98.06    |
|  | GTZF96000602 | EX9123459            | GBP (GREAT BRITISH POUNDS)        | 72,757.180      | 91,932.85    | 91,972.35            | 39.50     |
|  | GTZF96000602 | FB9123456            | THB (THAI BAHT)                   | 0.180           | 0.00         | 0.00                 | 0.00      |
|  | GTZF96000602 | FH9123453            | HKD (HONG KONG DOLLARS)           | 1,883,230.300   | 241,178.97   | 241,210.94           | 31.97     |
|  | GTZF96000602 | FJ9123459            | JPY (JAPANESE YEN)                | 38,730,885.000  | 241,169.56   | 240,773.88           | -395.68   |
|  | GTZF96000602 | FK9123456            | KRW (SOUTH KOREAN WON)            | 156,608,265.000 | 113,127.31   | 113,772.77           | 645.46    |
|  | GTZF96000602 | FM9123452            | SGD (SINGAPORE DOLLARS)           | 134,070.560     | 99,357.82    | 98,926.81            | -431.01   |
|  | GTZF96000602 | FO9123458            | KWD (KUWAITI DINAR)               | 0.860           | 2.80         | 2.80                 | 0.00      |
|  | GTZF96000602 | FU9123454            | AED (UNITED ARAB EMIRATES DIRHAM) | 0.920           | 0.25         | 0.25                 | 0.00      |
|  | GTZF96000602 | FW9123450            | SAR (SAUDI ARABIAN RIYAL)         | 21,169.610      | 5,644.49     | 5,642.82             | -1.67     |
|  | GTZF96000602 | FZ9123453            | ILS (ISRAELI SHEKEL)              | 394,379.490     | 106,188.07   | 104,687.70           | -1,500.37 |
|  | GTZF96000602 | GQ9123452            | QAR (QATARI RIAL)                 | 0.020           | 0.01         | 0.01                 | 0.00      |
|  | GTZF96000602 | IC9123451            | CZK (CZECH KORUNA)                | 21,531.540      | 988.73       | 921.38               | -67.35    |
|  | GTZF96000602 | KS9123453            | ZAR (SOUTH AFRICAN RAND)          | 654,291.580     | 36,372.74    | 35,831.96            | -540.78   |
|  | GTZF96000602 | LC9123457            | CLP (CHILEAN PESO)                | 136.000         | 0.14         | 0.14                 | 0.00      |
|  | GTZF96000602 | LM9123455            | MXN (MEXICAN PESO)                | 85,900.120      | 5,008.61     | 4,697.72             | -310.89   |
|  | GTZF96000602 | NC9123455            | CAD (CANADIAN DOLLARS)            | 6,165.000       | 4,505.43     | 4,505.43             | 0.00      |
|  | GTZF96000602 | SD9123458            | DKK (DANISH KRONE)                | 176,504.180     | 25,166.44    | 25,366.36            | 199.92    |
|  | GTZF96000602 | SN9123456            | NOK (NORWEGIAN KRONE)             | 857,286.810     | 80,304.54    | 80,515.31            | 210.77    |
|  | GTZF96000602 | SS9123455            | SEK (SWEDISH KRONA)               | 268,554.160     | 25,332.80    | 25,358.74            | 25.94     |
|  | GTZF96000602 | XC9123454            | CHINESE R YUAN HK (CNH) 0.000%    | 1,061,927.420   | 145,452.57   | 145,452.57           | 0.00      |
|  | GTZF96000602 | XX9123458            | EUR (EURO)                        | 214,384.520     | 229,387.55   | 229,766.61           | 379.06    |
|  | GTZF96000802 | AA9123453            | AUD (AUSTRALIAN DOLLARS)          | 229,166.320     | 152,590.39   | 153,048.73           | 458.34    |
|  | GTZF96000802 | AN9123455            | NZD (NEW ZEALAND DOLLAR)          | 1,516.070       | 928.82       | 923.82               | -5.00     |
|  | GTZF96000802 | EG9123456            | PLN (POLISH ZLOTY)                | 106,858.930     | 26,822.72    | 26,581.49            | -241.23   |
|  | GTZF96000802 | EM9123453            | HUF (HUNGARIAN FORINT)            | 3,220,598.850   | 8,929.11     | 8,740.08             | -189.03   |
|  | GTZF96000802 | ES9123450            | CHF (SWISS FRANC)                 | 144,272.580     | 160,552.62   | 160,552.62           | 0.00      |
|  | GTZF96000802 | ET9123458            | TRY (NEW TURKISH LIRA)            | 2,824,268.910   | 87,122.37    | 86,149.10            | -973.27   |
|  | GTZF96000802 | EX9123459            | GBP (GREAT BRITISH POUNDS)        | 40,901.660      | 51,718.67    | 51,703.79            | -14.88    |
|  | GTZF96000802 | FH9123453            | HKD (HONG KONG DOLLARS)           | 4,221,031.970   | 540,663.63   | 540,645.03           | -18.60    |
|  | GTZF96000802 | FJ9123459            | JPY (JAPANESE YEN)                | 5,396,259.000   | 33,601.66    | 33,546.31            | -55.35    |
|  | GTZF96000802 | FM9123452            | SGD (SINGAPORE DOLLARS)           | 185,374.990     | 137,462.29   | 136,782.87           | -679.42   |
|  | GTZF96000802 | FZ9123453            | ILS (ISRAELI SHEKEL)              | 229,959.650     | 62,165.75    | 61,042.59            | -1,123.16 |
|  | GTZF96000802 | IC9123451            | CZK (CZECH KORUNA)                | 696,865.130     | 30,705.94    | 29,820.32            | -885.62   |
|  | GTZF96000802 | LM9123455            | MXN (MEXICAN PESO)                | 159,474.260     | 9,530.02     | 8,721.35             | -808.67   |
|  | GTZF96000802 | NC9123455            | CAD (CANADIAN DOLLARS)            | 127,460.040     | 93,109.28    | 93,148.71            | 39.43     |
|  | GTZF96000802 | SD9123458            | DKK (DANISH KRONE)                | 639,247.530     | 92,033.06    | 91,869.67            | -163.39   |
|  | GTZF96000802 | SN9123456            | NOK (NORWEGIAN KRONE)             | 1,886,006.740   | 178,334.27   | 177,131.41           | -1,202.86 |
|  | GTZF96000802 | SS9123455            | SEK (SWEDISH KRONA)               | 1,385,054.580   | 132,197.53   | 130,786.44           | -1,411.09 |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description              | Shares          | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|-------------|-----------------------------------|-----------------|--------------|--------------|----------------------|
| GTZF96000802 | XX9123458   | EUR (EURO)                        | 143,233.410     | 153,059.62   | 153,510.41   | 450.79               |
| GTZF96001002 | AA9123487   | AUD CURRENCY AT BROKER            | -86.710         | -55.04       | -57.91       | -2.87                |
| GTZF96001002 | EG9123480   | PLN CURRENCY AT BROKER 0.000%     | 292,866.240     | 73,857.93    | 72,851.39    | -1,006.54            |
| GTZF96001002 | EX9123483   | GBP CURRENCY AT BROKER 0.000%     | 374.590         | 477.39       | 473.52       | -3.87                |
| GTZF96001002 | FJ9123483   | JPY CURRENCY AT BROKER            | -8,658.000      | -57.08       | -53.82       | 3.26                 |
| GTZF96001002 | NC9123489   | CAD CURRENCY AT BROKER            | 38.090          | 28.17        | 27.84        | -0.33                |
| GTZF96001002 | SS9123489   | SEK CURRENCY AT BROKER            | 558.860         | 53.57        | 52.77        | -0.80                |
| GTZF96001002 | XX9123482   | EUR CURRENCY AT BROKER            | 9,226,046.380   | 9,923,502.41 | 9,888,015.21 | -35,487.20           |
| GTZF96001102 | AA9123453   | AUD (AUSTRALIAN DOLLARS)          | 219,091.680     | 145,821.57   | 146,320.38   | 498.81               |
| GTZF96001102 | EG9123456   | PLN (POLISH ZLOTY)                | 140,988.250     | 35,592.51    | 35,071.27    | -521.24              |
| GTZF96001102 | ES9123450   | CHF (SWISS FRANC)                 | 104,017.810     | 115,680.52   | 115,755.41   | 74.89                |
| GTZF96001102 | EX9123459   | GBP (GREAT BRITISH POUNDS)        | 29,655.480      | 37,487.49    | 37,487.49    | 0.00                 |
| GTZF96001102 | FH9123453   | HKD (HONG KONG DOLLARS)           | 506,555.290     | 64,876.85    | 64,881.43    | 4.58                 |
| GTZF96001102 | FJ9123459   | JPY (JAPANESE YEN)                | 20,638,943.000  | 128,515.48   | 128,303.76   | -211.72              |
| GTZF96001102 | FN9123450   | MYR (MALAYSIAN RINGGIT)           | 140,184.000     | 29,687.66    | 29,715.74    | 28.08                |
| GTZF96001102 | FZ9123453   | ILS (ISRAELI SHEKEL)              | 45,512.910      | 12,260.06    | 12,081.36    | -178.70              |
| GTZF96001102 | LM9123455   | MXN (MEXICAN PESO)                | 19,667.700      | 1,146.77     | 1,075.59     | -71.18               |
| GTZF96001102 | NC9123455   | CAD (CANADIAN DOLLARS)            | 170,744.950     | 124,080.70   | 124,781.63   | 700.93               |
| GTZF96001102 | SD9123458   | DKK (DANISH KRONE)                | 1,086,730.560   | 156,927.71   | 156,179.84   | -747.87              |
| GTZF96001102 | SN9123456   | NOK (NORWEGIAN KRONE)             | 1,383,319.490   | 130,271.96   | 129,919.65   | -352.31              |
| GTZF96001102 | SS9123455   | SEK (SWEDISH KRONA)               | 1,201,098.560   | 113,513.43   | 113,416.04   | -97.39               |
| GTZF96001102 | XX9123458   | EUR (EURO)                        | 82,024.660      | 87,922.04    | 87,909.93    | -12.11               |
| GTZF96001602 | AA9123453   | AUD (AUSTRALIAN DOLLARS)          | 131,483.170     | 86,725.75    | 87,811.04    | 1,085.29             |
| GTZF96001602 | EG9123456   | PLN (POLISH ZLOTY)                | 375,661.260     | 93,804.01    | 93,446.91    | -357.10              |
| GTZF96001602 | EM9123453   | HUF (HUNGARIAN FORINT)            | 15,640,781.490  | 42,495.59    | 42,446.05    | -49.54               |
| GTZF96001602 | ES9123450   | CHF (SWISS FRANC)                 | 1,186.400       | 1,297.39     | 1,320.28     | 22.89                |
| GTZF96001602 | EX9123459   | GBP (GREAT BRITISH POUNDS)        | 113,161.250     | 144,405.55   | 143,047.14   | -1,358.41            |
| GTZF96001602 | FB9123456   | THB (THAI BAHT)                   | 3,547,530.000   | 96,583.99    | 96,669.53    | 85.54                |
| GTZF96001602 | FC9123454   | CNY (CHINESE YUAN RENMINBI)       | 8,732,269.760   | 1,203,493.68 | 1,201,790.48 | -1,703.20            |
| GTZF96001602 | FH9123453   | HKD (HONG KONG DOLLARS)           | 2,253,892.240   | 288,674.50   | 288,686.66   | 12.16                |
| GTZF96001602 | FJ9123459   | JPY (JAPANESE YEN)                | 404,442,057.000 | 2,520,102.60 | 2,514,248.83 | -5,853.77            |
| GTZF96001602 | FL9123454   | IDR (INDONESIAN RUPIAH)           | 571,387,155.000 | 34,860.83    | 34,894.04    | 33.21                |
| GTZF96001602 | FM9123452   | SGD (SINGAPORE DOLLARS)           | 1,292.000       | 957.24       | 953.33       | -3.91                |
| GTZF96001602 | FN9123450   | MYR (MALAYSIAN RINGGIT)           | 628,197.000     | 133,940.25   | 133,163.12   | -777.13              |
| GTZF96001602 | FU9123454   | AED (UNITED ARAB EMIRATES DIRHAM) | 5,206.360       | 1,417.45     | 1,417.47     | 0.02                 |
| GTZF96001602 | FZ9123453   | ILS (ISRAELI SHEKEL)              | 207,605.970     | 55,701.73    | 55,108.83    | -592.90              |
| GTZF96001602 | KS9123453   | ZAR (SOUTH AFRICAN RAND)          | 2,614,872.130   | 141,340.87   | 143,202.20   | 1,861.33             |
| GTZF96001602 | LB9123459   | BRL (BRAZILIAN REAL)              | 1,041,297.770   | 188,852.96   | 187,470.91   | -1,382.05            |
| GTZF96001602 | LM9123455   | MXN (MEXICAN PESO)                | 99,655.530      | 5,462.14     | 5,449.98     | -12.16               |
| GTZF96001602 | NC9123455   | CAD (CANADIAN DOLLARS)            | 56,418.020      | 41,207.87    | 41,230.69    | 22.82                |
| GTZF96001602 | SD9123458   | DKK (DANISH KRONE)                | 28.670          | 4.14         | 4.12         | -0.02                |
| GTZF96001602 | SN9123456   | NOK (NORWEGIAN KRONE)             | 1,593,366.870   | 150,045.80   | 149,647.04   | -398.76              |
| GTZF96001602 | XC9123454   | CHINESE R YUAN HK (CNH) 0.000%    | -5,558,501.680  | -762,501.57  | -761,349.94  | 1,151.63             |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|                                    | Security ID | Security Description          | Shares         | Cost                 | Market Value         | Unrealized Gain/Loss |
|------------------------------------|-------------|-------------------------------|----------------|----------------------|----------------------|----------------------|
| GTZF96001602                       | XX9123458   | EUR (EURO)                    | 250,578.740    | 269,144.82           | 268,557.76           | -587.06              |
| GTZF96001802                       | ES9123450   | CHF (SWISS FRANC)             | 77,770.020     | 85,253.26            | 86,545.76            | 1,292.50             |
| GTZF96001802                       | EX9123459   | GBP (GREAT BRITISH POUNDS)    | 27,773.110     | 35,107.99            | 35,107.99            | 0.00                 |
| GTZF96001802                       | FH9123453   | HKD (HONG KONG DOLLARS)       | 636,018.650    | 81,446.12            | 81,463.57            | 17.45                |
| GTZF96001802                       | FJ9123459   | JPY (JAPANESE YEN)            | 10,566,897.000 | 67,566.66            | 65,690.02            | -1,876.64            |
| GTZF96001802                       | FZ9123453   | ILS (ISRAELI SHEKEL)          | 13,159.000     | 3,503.66             | 3,493.05             | -10.61               |
| GTZF96001802                       | KS9123453   | ZAR (SOUTH AFRICAN RAND)      | 75,138.920     | 4,008.09             | 4,114.95             | 106.86               |
| GTZF96001802                       | LM9123455   | MXN (MEXICAN PESO)            | 25,200.000     | 1,495.37             | 1,378.14             | -117.23              |
| GTZF96001802                       | NC9123455   | CAD (CANADIAN DOLLARS)        | 51,581.250     | 37,508.42            | 37,695.95            | 187.53               |
| GTZF96001802                       | SN9123456   | NOK (NORWEGIAN KRONE)         | 678,651.290    | 63,794.20            | 63,738.09            | -56.11               |
| GTZF96001802                       | SS9123455   | SEK (SWEDISH KRONA)           | 796,712.320    | 75,140.43            | 75,231.09            | 90.66                |
| GTZF96001802                       | XX9123458   | EUR (EURO)                    | 176,819.060    | 189,710.53           | 189,505.83           | -204.70              |
| GTZF96002002                       | AA9123487   | AUD CURRENCY AT BROKER        | -26.910        | -17.92               | -17.97               | -0.05                |
| GTZF96002002                       | EX9123483   | GBP CURRENCY AT BROKER 0.000% | 0.820          | 1.04                 | 1.04                 | 0.00                 |
| <b>TOTAL INTEREST-BEARING CASH</b> |             |                               |                | <b>24,679,220.54</b> | <b>24,608,241.84</b> | <b>-70,978.70</b>    |

**CORPORATE STOCK - PREFERRED**

|              |           |                                |               |               |               |               |
|--------------|-----------|--------------------------------|---------------|---------------|---------------|---------------|
| GTZF96000102 | ED5076705 | HENKEL AG & CO KGAA            | 7,124.000     | 582,248.29    | 635,396.93    | 53,148.64     |
| GTZF96000102 | ED5497166 | VOLKSWAGEN AG                  | 53,062.000    | 7,117,075.53  | 5,994,013.52  | -1,123,062.01 |
| GTZF96000102 | LB2684531 | PETROLEO BRASILEIRO SA         | 2,030,400.000 | 12,412,909.01 | 13,908,977.48 | 1,496,068.47  |
| GTZF96000102 | LBB00FM53 | BANCO BRADESCO SA              | 815,700.000   | 2,290,851.33  | 1,821,004.78  | -469,846.55   |
| GTZF96000102 | LLBJ62LW5 | BANCOLOMBIA SA                 | 14,325.000    | 117,430.55    | 117,803.65    | 373.10        |
| GTZF96000402 | ED5497166 | VOLKSWAGEN AG                  | 30,444.000    | 4,083,378.83  | 3,439,028.83  | -644,350.00   |
| GTZF96000402 | EDBZ1DNL8 | SCHAEFFLER AG                  | 74,548.000    | 459,118.39    | 429,445.40    | -29,672.99    |
| GTZF96000602 | ED5756033 | BAYERISCHE MOTOREN WERKE AG    | 1,019.000     | 104,161.24    | 90,044.74     | -14,116.50    |
| GTZF96000602 | ED7101063 | PORSCHE AUTOMOBIL HOLDING SE   | 6,373.000     | 337,386.19    | 288,305.39    | -49,080.80    |
| GTZF96000602 | EDBZ1DNL8 | SCHAEFFLER AG                  | 13,327.000    | 82,076.93     | 76,772.27     | -5,304.66     |
| GTZF96000602 | FK6148274 | HYUNDAI MOTOR CO               | 34,146.000    | 2,990,868.02  | 4,544,529.93  | 1,553,661.91  |
| GTZF96000602 | FK6155261 | SAMSUNG FIRE & MARINE INSURANC | 360.000       | 52,629.18     | 72,836.88     | 20,207.70     |
| GTZF96000602 | FK6346936 | LG H&H CO LTD                  | 7,243.000     | 1,030,670.30  | 802,438.93    | -228,231.37   |
| GTZF96000602 | FK6451025 | HYUNDAI MOTOR CO               | 22,232.000    | 1,835,724.20  | 2,936,270.59  | 1,100,546.39  |
| GTZF96000602 | FK6520969 | LG ELECTRONICS INC             | 1,130.000     | 46,738.52     | 39,978.92     | -6,759.60     |
| GTZF96000602 | FK6773816 | SAMSUNG ELECTRONICS CO LTD     | 135,736.000   | 6,129,316.06  | 6,271,563.52  | 142,247.46    |
| GTZF96000602 | LB2599135 | MARCOPOLO SA                   | 52,710.000    | 77,441.72     | 60,544.21     | -16,897.51    |
| GTZF96000602 | LBB00FM53 | BANCO BRADESCO SA              | 39,200.000    | 111,465.62    | 87,511.81     | -23,953.81    |
| GTZF96000602 | LBB037HR6 | ITAU UNIBANCO HOLDING SA       | 579,000.000   | 3,752,730.07  | 3,371,145.66  | -381,584.41   |
| GTZF96000602 | LLBJ62LW5 | BANCOLOMBIA SA                 | 19,955.000    | 145,972.43    | 164,102.74    | 18,130.31     |
| GTZF96000802 | ED5497166 | VOLKSWAGEN AG                  | 41,638.000    | 5,584,802.51  | 4,703,530.49  | -881,272.02   |
| GTZF96001102 | ED5497166 | VOLKSWAGEN AG                  | 8,071.000     | 1,082,543.38  | 911,719.93    | -170,823.45   |
| GTZF96001102 | EDBZ1DNL8 | SCHAEFFLER AG                  | 32,323.000    | 199,067.50    | 186,201.70    | -12,865.80    |
| GTZF96001602 | ED5497166 | VOLKSWAGEN AG                  | 13,705.000    | 1,838,217.94  | 1,548,150.38  | -290,067.56   |
| GTZF96001602 | EDBZ1DNL8 | SCHAEFFLER AG                  | 33,117.000    | 189,580.82    | 190,775.66    | 1,194.84      |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

| Security ID                              |           | Security Description               | Shares      | Cost                 | Market Value         | Unrealized Gain/Loss |
|------------------------------------------|-----------|------------------------------------|-------------|----------------------|----------------------|----------------------|
| GTZF96001602                             | LB2684531 | PETROLEO BRASILEIRO SA             | 131,800.000 | 807,083.75           | 902,877.87           | 95,794.12            |
| GTZF96001602                             | LBB037HR6 | ITAU UNIBANCO HOLDING SA           | 809,400.000 | 5,620,251.69         | 4,712,617.09         | -907,634.60          |
| GTZF96001802                             | ED5497166 | VOLKSWAGEN AG                      | 3,338.000   | 447,717.73           | 377,068.66           | -70,649.07           |
| GTZF96001802                             | EDBZ1DNL8 | SCHAEFFLER AG                      | 40,056.000  | 246,692.69           | 230,748.85           | -15,943.84           |
| <b>TOTAL CORPORATE STOCK - PREFERRED</b> |           |                                    |             | <b>59,776,150.42</b> | <b>58,915,406.81</b> | <b>-860,743.61</b>   |
| <b>CORPORATE STOCK - COMMON</b>          |           |                                    |             |                      |                      |                      |
| GTZF96000102                             | 00215W100 | ASE TECHNOLOGY HOLDING CO LTD ADR  | 39,920.000  | 427,627.45           | 455,886.40           | 28,258.95            |
| GTZF96000102                             | 056752108 | BAIDU INC ADR                      | 40,201.000  | 4,045,051.59         | 3,476,582.48         | -568,469.11          |
| GTZF96000102                             | 059460303 | BANCO BRADESCO SA ADR              | 427,418.000 | 1,478,866.28         | 957,416.32           | -521,449.96          |
| GTZF96000102                             | 05964H105 | BANCO SANTANDER SA ADR             | 15,729.000  | 58,354.59            | 72,825.27            | 14,470.68            |
| GTZF96000102                             | 06426M104 | BANK OF CHINA LTD ADR              | 18,459.000  | 184,590.00           | 225,753.57           | 41,163.57            |
| GTZF96000102                             | 136375102 | CANADIAN NATIONAL RAILWAY CO       | 5,414.000   | 636,303.56           | 639,555.82           | 3,252.26             |
| GTZF96000102                             | 136385101 | CANADIAN NATURAL RESOURCES LTD     | 65,817.000  | 2,252,496.81         | 2,343,085.20         | 90,588.39            |
| GTZF96000102                             | 29082A107 | EMBRAER SA ADR                     | 15,607.000  | 474,308.44           | 402,660.60           | -71,647.84           |
| GTZF96000102                             | 29250N105 | ENBRIDGE INC                       | 42,214.000  | 1,484,335.07         | 1,502,396.26         | 18,061.19            |
| GTZF96000102                             | 294821608 | TELEFONAKTIEBOLAGET LM ERICSSO ADR | 3,524.000   | 19,205.80            | 21,743.08            | 2,537.28             |
| GTZF96000102                             | 450913108 | IAMGOLD CORP                       | 359,045.000 | 1,375,816.97         | 1,346,418.75         | -29,398.22           |
| GTZF96000102                             | 48553T106 | KANZHUN LTD ADR                    | 13,452.000  | 288,499.20           | 253,032.12           | -35,467.08           |
| GTZF96000102                             | 559222401 | MAGNA INTERNATIONAL INC            | 490.000     | 27,655.60            | 20,531.00            | -7,124.60            |
| GTZF96000102                             | 653656108 | NICE LTD ADR                       | 20,638.000  | 4,235,328.10         | 3,549,116.86         | -686,211.24          |
| GTZF96000102                             | 68373M107 | OPERA LTD ADR                      | 69,528.000  | 1,316,940.03         | 976,173.12           | -340,766.91          |
| GTZF96000102                             | 722304102 | PDD HOLDINGS INC ADR               | 13,065.000  | 1,900,514.95         | 1,736,991.75         | -163,523.20          |
| GTZF96000102                             | 759530108 | RELX PLC ADR                       | 109,410.000 | 4,113,572.88         | 5,019,730.80         | 906,157.92           |
| GTZF96000102                             | 81141R100 | SEA LTD ADR                        | 6,352.000   | 479,973.21           | 453,659.84           | -26,313.37           |
| GTZF96000102                             | 861012102 | STMICROELECTRONICS NV              | 28,249.000  | 1,103,643.41         | 1,109,620.72         | 5,977.31             |
| GTZF96000102                             | 867224107 | SUNCOR ENERGY INC                  | 43,596.000  | 1,651,274.90         | 1,661,007.60         | 9,732.70             |
| GTZF96000102                             | 874039100 | TAIWAN SEMICONDUCTOR MANUFACTU ADR | 11,733.000  | 1,928,305.47         | 2,039,312.73         | 111,007.26           |
| GTZF96000102                             | AA6253980 | ARISTOCRAT LEISURE LTD             | 47,226.000  | 1,215,315.25         | 1,569,424.63         | 354,109.38           |
| GTZF96000102                             | AABD20RS5 | ACCENT GROUP LTD                   | 152,756.000 | 192,166.36           | 197,405.01           | 5,238.65             |
| GTZF96000102                             | EA5699379 | WIENERBERGER AG                    | 3,455.000   | 105,694.12           | 114,641.67           | 8,947.55             |
| GTZF96000102                             | EABZ1GZ00 | BAWAG GROUP AG                     | 1,136.000   | 50,719.28            | 71,954.72            | 21,235.44            |
| GTZF96000102                             | EBB00D9P7 | PROXIMUS SADP                      | 136,680.000 | 1,017,580.41         | 1,091,326.59         | 73,746.18            |
| GTZF96000102                             | ED4598584 | CONTINENTAL AG                     | 6,112.000   | 445,853.46           | 346,523.35           | -99,330.11           |
| GTZF96000102                             | ED5064727 | PUMA SE                            | 4,437.000   | 193,745.26           | 203,862.06           | 10,116.80            |
| GTZF96000102                             | ED5750358 | DEUTSCHE BANK AG                   | 384,090.000 | 4,739,555.11         | 6,136,855.20         | 1,397,300.09         |
| GTZF96000102                             | EDBKF1H54 | TRATON SE                          | 2,156.000   | 46,103.04            | 70,591.67            | 24,488.63            |
| GTZF96000102                             | EDBP6VLQ6 | DAIMLER TRUCK HOLDING AG           | 6,397.000   | 322,768.53           | 254,836.95           | -67,931.58           |
| GTZF96000102                             | EE5669358 | REPSOL SA                          | 54,601.000  | 794,063.98           | 862,271.90           | 68,207.92            |
| GTZF96000102                             | EF5962339 | STMICROELECTRONICS NV              | 20,358.000  | 1,064,966.82         | 804,345.88           | -260,620.94          |
| GTZF96000102                             | EFBM8H5Y8 | DASSAULT SYSTEMES SE               | 27,409.000  | 1,214,818.28         | 1,036,958.53         | -177,859.75          |
| GTZF96000102                             | EG5810064 | ORLEN SA                           | 390.000     | 6,182.67             | 6,566.86             | 384.19               |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description                 | Shares      | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|-------------|--------------------------------------|-------------|--------------|--------------|----------------------|
| GTZF96000102 | EG5978952   | ASSECO POLAND SA                     | 2,444.000   | 49,419.85    | 48,666.61    | -753.24              |
| GTZF96000102 | EI4056715   | GENERALI                             | 112,452.000 | 2,258,025.32 | 2,806,920.84 | 548,895.52           |
| GTZF96000102 | EI4253379   | DANIELI & C OFFICINE MECCANICH       | 2,547.000   | 52,147.50    | 72,747.76    | 20,600.26            |
| GTZF96000102 | EIB019M67   | AZIMUT HOLDING SPA                   | 4,279.000   | 90,909.31    | 100,984.12   | 10,074.81            |
| GTZF96000102 | EIB7SF139   | UNIPOL GRUPPO SPA                    | 21,233.000  | 113,301.00   | 211,180.02   | 97,879.02            |
| GTZF96000102 | EIBLC8J16   | MFE-MEDIAFOREUROPE NV                | 119,372.000 | 332,750.61   | 411,701.08   | 78,950.47            |
| GTZF96000102 | EIBNGN9Z1   | FINECOBANK BANCA FINECO SPA          | 22,007.000  | 349,175.12   | 328,317.15   | -20,857.97           |
| GTZF96000102 | EIBYMXPS6   | UNICREDIT SPA                        | 4,424.000   | 102,637.31   | 164,076.91   | 61,439.60            |
| GTZF96000102 | EN5986620   | KONINKLIJKE PHILIPS NV               | 13,641.000  | 264,015.92   | 344,879.71   | 80,863.79            |
| GTZF96000102 | ENB156T51   | SBM OFFSHORE NV                      | 62,033.000  | 997,447.60   | 950,719.31   | -46,728.29           |
| GTZF96000102 | ENB929F49   | ASML HOLDING NV                      | 2,884.000   | 2,086,092.37 | 2,980,271.81 | 894,179.44           |
| GTZF96000102 | ENBYPBS65   | ARCELORMITTAL SA                     | 35,342.000  | 868,038.75   | 809,448.34   | -58,590.41           |
| GTZF96000102 | ENBYWLC62   | RELX PLC                             | 2,279.000   | 75,934.32    | 104,930.58   | 28,996.26            |
| GTZF96000102 | EP5973995   | SONAE SGPS SA                        | 830,125.000 | 811,233.94   | 778,475.67   | -32,758.27           |
| GTZF96000102 | EP7003676   | IBERSOL SGPS SA                      | 13,927.000  | 102,824.11   | 101,797.11   | -1,027.00            |
| GTZF96000102 | ES7108891   | ABB LTD                              | 66,039.000  | 3,749,149.09 | 3,668,670.02 | -80,479.07           |
| GTZF96000102 | ESB1HH930   | PETROPLUS HOLDINGS AG CHF7.48 (REGD) | 319,227.000 | 0.00         | 0.00         | 0.00                 |
| GTZF96000102 | ETB03MVJ4   | KOC HOLDING AS                       | 990,734.000 | 3,897,819.89 | 6,854,010.95 | 2,956,191.06         |
| GTZF96000102 | ETB03N0C1   | HACI OMER SABANCI HOLDING AS         | 39,392.000  | 69,536.63    | 115,952.47   | 46,415.84            |
| GTZF96000102 | EX0045610   | ANTOFAGASTA PLC                      | 104,138.000 | 2,804,072.00 | 2,777,621.85 | -26,450.15           |
| GTZF96000102 | EXB4Y7R10   | CURRYS PLC                           | 318,797.000 | 275,373.85   | 290,153.73   | 14,779.88            |
| GTZF96000102 | EXB8KF9B6   | WPP PLC                              | 19,236.000  | 174,549.19   | 176,146.75   | 1,597.56             |
| GTZF96000102 | EXBG11K35   | REDROW PLC                           | 146,006.000 | 984,118.84   | 1,231,056.45 | 246,937.61           |
| GTZF96000102 | EXBN7SWP3   | GSK PLC                              | 63,468.000  | 1,120,623.31 | 1,227,116.30 | 106,492.99           |
| GTZF96000102 | EXBNYK8G7   | DARKTRACE PLC                        | 168,429.000 | 746,810.80   | 1,227,645.39 | 480,834.59           |
| GTZF96000102 | FA6005856   | ACER INC                             | 166,000.000 | 197,483.46   | 239,726.89   | 42,243.43            |
| GTZF96000102 | FA6051041   | ASUSTEK COMPUTER INC                 | 42,000.000  | 427,124.81   | 644,729.74   | 217,604.93           |
| GTZF96000102 | FA6051421   | REALTEK SEMICONDUCTOR CORP           | 23,000.000  | 322,211.51   | 387,096.77   | 64,885.26            |
| GTZF96000102 | FA6105136   | UNITED INTEGRATED SERVICES CO        | 8,000.000   | 55,997.05    | 90,254.77    | 34,257.72            |
| GTZF96000102 | FA6133450   | MICRO-STAR INTERNATIONAL CO LT       | 42,000.000  | 232,142.14   | 230,445.57   | -1,696.57            |
| GTZF96000102 | FA6140570   | CHICONY ELECTRONICS CO LTD           | 33,000.000  | 103,838.56   | 173,943.87   | 70,105.31            |
| GTZF96000102 | FA6141016   | QUANTA COMPUTER INC                  | 633,000.000 | 4,639,194.01 | 6,087,757.91 | 1,448,563.90         |
| GTZF96000102 | FA6175667   | CHENG UEI PRECISION INDUSTRY C       | 261,000.000 | 403,097.41   | 635,574.80   | 232,477.39           |
| GTZF96000102 | FA6225744   | COMPAL ELECTRONICS INC               | 232,000.000 | 230,741.96   | 248,151.29   | 17,409.33            |
| GTZF96000102 | FA6241519   | ELAN MICROELECTRONICS CORP           | 12,000.000  | 52,885.66    | 56,964.07    | 4,078.41             |
| GTZF96000102 | FA6305728   | TRIPOD TECHNOLOGY CORP               | 42,000.000  | 253,087.85   | 282,878.41   | 29,790.56            |
| GTZF96000102 | FA6307344   | ELITEGROUP COMPUTER SYSTEMS CO       | 140,000.000 | 154,617.56   | 142,410.18   | -12,207.38           |
| GTZF96000102 | FA6338927   | TEST RESEARCH INC                    | 396,000.000 | 1,488,592.01 | 2,093,429.69 | 604,837.68           |
| GTZF96000102 | FA6346334   | NOVATEK MICROELECTRONICS CORP        | 33,000.000  | 446,798.57   | 616,432.65   | 169,634.08           |
| GTZF96000102 | FA6347605   | FORTUNE ELECTRIC CO LTD              | 6,000.000   | 151,516.22   | 174,776.13   | 23,259.91            |
| GTZF96000102 | FA6349536   | GLOBAL BRANDS MANUFACTURE LTD        | 217,000.000 | 330,004.59   | 496,989.96   | 166,985.37           |
| GTZF96000102 | FA6372488   | MEDIATEK INC                         | 98,000.000  | 2,648,841.15 | 4,229,150.90 | 1,580,309.75         |
| GTZF96000102 | FA6441572   | VISUAL PHOTONICS EPITAXY CO LT       | 10,000.000  | 55,074.14    | 50,860.78    | -4,213.36            |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                                  | Cost          | Market Value | Unrealized Gain/Loss |             |
|--|--------------|----------------------|-----------------------------------------|---------------|--------------|----------------------|-------------|
|  | GTZF96000102 | FA6459939            | INVENTEC CORP                           | 125,000.000   | 211,262.86   | 215,002.39           | 3,739.53    |
|  | GTZF96000102 | FA6599676            | POWERTECH TECHNOLOGY INC                | 40,000.000    | 174,301.12   | 231,801.86           | 57,500.74   |
|  | GTZF96000102 | FA6672960            | SIGURD MICROELECTRONICS CORP            | 24,000.000    | 52,353.66    | 56,816.11            | 4,462.45    |
|  | GTZF96000102 | FA6718771            | SITRONIX TECHNOLOGY CORP                | 6,000.000     | 51,285.32    | 47,809.13            | -3,476.19   |
|  | GTZF96000102 | FA6792438            | SDI CORP                                | 114,000.000   | 382,538.06   | 490,205.44           | 107,667.38  |
|  | GTZF96000102 | FA6879854            | TECO ELECTRIC AND MACHINERY CO          | 68,000.000    | 118,700.62   | 112,140.31           | -6,560.31   |
|  | GTZF96000102 | FA6889101            | TAIWAN SEMICONDUCTOR MANUFACTU          | 34,000.000    | 948,162.20   | 1,012,406.94         | 64,244.74   |
|  | GTZF96000102 | FAB015YY7            | POSIFLEX TECHNOLOGY INC                 | 134,000.000   | 512,574.15   | 720,774.31           | 208,200.16  |
|  | GTZF96000102 | FAB1Z81M4            | FOCALTECH SYSTEMS CO LTD                | 12,000.000    | 50,083.59    | 31,885.09            | -18,198.50  |
|  | GTZF96000102 | FAB28QTZ3            | LEADTREND TECHNOLOGY CORP               | 90,000.000    | 250,936.57   | 248,570.50           | -2,366.07   |
|  | GTZF96000102 | FAB28SKW5            | ARCADYAN TECHNOLOGY CORP                | 95,000.000    | 483,221.60   | 474,392.36           | -8,829.24   |
|  | GTZF96000102 | FAB4PLX11            | PEGATRON CORP                           | 88,000.000    | 270,633.99   | 283,464.08           | 12,830.09   |
|  | GTZF96000102 | FAB734XQ1            | ZHEN DING TECHNOLOGY HOLDING L          | 33,000.000    | 112,528.81   | 131,729.42           | 19,200.61   |
|  | GTZF96000102 | FABFXZDY6            | ASE TECHNOLOGY HOLDING CO LTD           | 167,000.000   | 591,009.53   | 867,392.07           | 276,382.54  |
|  | GTZF96000102 | FBB0166H1            | BUMRUNGRAD HOSPITAL PCL                 | 24,100.000    | 153,620.09   | 162,209.96           | 8,589.87    |
|  | GTZF96000102 | FBB1359J2            | PTT EXPLORATION & PRODUCTION P          | 277,100.000   | 1,172,331.14 | 1,147,740.32         | -24,590.82  |
|  | GTZF96000102 | FH6002452            | ASMPT LTD HK/00522                      | 108,600.000   | 1,519,782.56 | 1,514,785.97         | -4,996.59   |
|  | GTZF96000102 | FH6109893            | YANKUANG ENERGY GROUP CO LTD HK/01171   | 176,792.200   | 259,727.03   | 252,709.09           | -7,017.94   |
|  | GTZF96000102 | FH6226572            | PETROCHINA CO LTD HK/00857              | 715,105.000   | 494,585.55   | 723,586.53           | 229,000.98  |
|  | GTZF96000102 | FH6291816            | CHINA PETROLEUM & CHEMICAL COR HK/00386 | 482,900.000   | 282,840.90   | 312,968.98           | 30,128.08   |
|  | GTZF96000102 | FH6354259            | COSCO SHIPPING PORTS LTD HK/01199       | 246,000.000   | 173,375.61   | 169,831.19           | -3,544.42   |
|  | GTZF96000102 | FH6398785            | YUEXIU TRANSPORT INFRASTRUCTUR HK/01052 | 1,974,744.000 | 977,720.79   | 1,026,905.33         | 49,184.54   |
|  | GTZF96000102 | FH6486317            | KERRY PROPERTIES LTD HK/00683           | 325,000.000   | 598,268.77   | 565,297.03           | -32,971.74  |
|  | GTZF96000102 | FH6718974            | CHINA LIFE INSURANCE CO LTD HK/02628    | 2,869,912.000 | 4,705,838.94 | 4,058,179.23         | -647,659.71 |
|  | GTZF96000102 | FHB0B8Z16            | COSCO SHIPPING HOLDINGS CO LTD HK/01919 | 907,094.000   | 817,201.81   | 1,587,071.76         | 769,869.95  |
|  | GTZF96000102 | FHB0B8Z24            | BANK OF COMMUNICATIONS CO LTD HK/03328  | 2,871,402.000 | 1,901,663.53 | 2,254,488.60         | 352,825.07  |
|  | GTZF96000102 | FHB0RJCG7            | MINTH GROUP LTD HK/00425                | 170,000.000   | 290,289.62   | 264,338.96           | -25,950.66  |
|  | GTZF96000102 | FHB154562            | BANK OF CHINA LTD HK/03988              | 9,999,811.000 | 4,006,763.98 | 4,931,125.90         | 924,361.92  |
|  | GTZF96000102 | FHB1G1QD8            | INDUSTRIAL & COMMERCIAL BANK O HK/01398 | 5,311,441.000 | 2,833,093.86 | 3,156,631.69         | 323,537.83  |
|  | GTZF96000102 | FHB1JNK84            | CHINA COAL ENERGY CO LTD HK/01898       | 85,170.000    | 63,253.12    | 99,489.00            | 36,235.88   |
|  | GTZF96000102 | FHB1P1JS3            | FUFENG GROUP LTD HK/00546               | 219,000.000   | 111,388.47   | 148,947.15           | 37,558.68   |
|  | GTZF96000102 | FHB1P70H4            | UNITED LABORATORIES INTERNATIO HK/03933 | 36,000.000    | 36,548.85    | 37,994.72            | 1,445.87    |
|  | GTZF96000102 | FHB296ZH4            | SINOTRUK HONG KONG LTD HK/03808         | 17,000.000    | 32,278.53    | 44,201.65            | 11,923.12   |
|  | GTZF96000102 | FHB297KM7            | CHINA RAILWAY GROUP LTD HK/00390        | 1,713,206.000 | 1,130,244.62 | 945,758.88           | -184,485.74 |
|  | GTZF96000102 | FHB2Q5H53            | CHINA PACIFIC INSURANCE GROUP HK/02601  | 604,955.000   | 1,563,221.14 | 1,476,860.71         | -86,360.43  |
|  | GTZF96000102 | FHB433990            | GUANGZHOU AUTOMOBILE GROUP CO HK/02238  | 788,000.000   | 469,586.30   | 278,566.49           | -191,019.81 |
|  | GTZF96000102 | FHB57JY25            | CHINA MINSHENG BANKING CORP LT HK/01988 | 1,192,369.000 | 441,246.22   | 412,351.91           | -28,894.31  |
|  | GTZF96000102 | FHB5NRRJ0            | CHINA EVERBRIGHT BANK CO LTD HK/06818   | 2,069,000.000 | 594,039.51   | 643,962.14           | 49,922.63   |
|  | GTZF96000102 | FHB63DLB4            | FAR EAST HORIZON LTD HK/03360           | 304,000.000   | 232,802.64   | 197,802.09           | -35,000.55  |
|  | GTZF96000102 | FHB6SPB47            | CITIC SECURITIES CO LTD HK/06030        | 187,638.000   | 340,001.99   | 276,383.56           | -63,618.43  |
|  | GTZF96000102 | FHB71SXC6            | HAITONG SECURITIES CO LTD HK/06837      | 1,216,627.000 | 745,196.85   | 565,662.83           | -179,534.02 |
|  | GTZF96000102 | FHB890GY8            | CHINA NONFERROUS MINING CORP L HK/01258 | 86,000.000    | 53,549.56    | 75,013.45            | 21,463.89   |
|  | GTZF96000102 | FHB8RZJZ5            | PEOPLE'S INSURANCE CO GROUP OF HK/01339 | 147,000.000   | 53,273.10    | 50,459.82            | -2,813.28   |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

| Security ID  | Security Description                              | Shares        | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|---------------------------------------------------|---------------|--------------|--------------|----------------------|
| GTZF96000102 | FHB92NYC1 SINOPEC ENGINEERING GROUP CO L HK/02386 | 653,474.000   | 291,022.16   | 451,976.28   | 160,954.12           |
| GTZF96000102 | FHBD31M40 ORIENT SECURITIES CO LTD/CHINA HK/03958 | 172,400.000   | 94,377.16    | 67,569.74    | -26,807.42           |
| GTZF96000102 | FHBFRB2W7 IGG INC HK/00799                        | 209,000.000   | 103,478.55   | 80,576.12    | -22,902.43           |
| GTZF96000102 | FHBLHKZ0 WH GROUP LTD HK/00288                    | 3,608,756.000 | 1,911,075.90 | 2,375,823.69 | 464,747.79           |
| GTZF96000102 | FHBMCX2J9 HORIZON CONSTRUCTION DEVELOPME HK/09930 | 67,555.295    | 20,032.66    | 12,979.09    | -7,053.57            |
| GTZF96000102 | FHBW4NKK5 GF SECURITIES CO LTD HK/01776           | 293,322.000   | 404,989.92   | 243,076.23   | -161,913.69          |
| GTZF96000102 | FHBWVFT07 HUATAI SECURITIES CO LTD HK/06886       | 495,486.000   | 612,038.96   | 547,691.19   | -64,347.77           |
| GTZF96000102 | FHBYX33P1 MODERN DENTAL GROUP LTD HK/03600        | 134,000.000   | 51,639.74    | 73,801.78    | 22,162.04            |
| GTZF96000102 | FHBYZJV16 BOC AVIATION LTD HK/02588               | 20,800.000    | 168,144.35   | 149,191.79   | -18,952.56           |
| GTZF96000102 | FL6230849 UNITED TRACTORS TBK PT                  | 886,600.000   | 1,359,483.41 | 1,189,809.46 | -169,673.95          |
| GTZF96000102 | FM6415521 HAW PAR CORP LTD                        | 152,400.000   | 1,059,284.61 | 1,096,402.88 | 37,118.27            |
| GTZF96000102 | FP6272487 DMCI HOLDINGS INC                       | 1,447,100.000 | 237,209.97   | 275,054.92   | 37,844.95            |
| GTZF96000102 | FZ6098039 BEZEQ THE ISRAELI TELECOMMUNIC          | 456,055.000   | 556,220.09   | 512,807.65   | -43,412.44           |
| GTZF96000102 | FZ6410705 HAREL INSURANCE INVESTMENTS &           | 1,010.000     | 7,849.31     | 8,104.77     | 255.46               |
| GTZF96000102 | FZ6647132 NICE LTD                                | 25,019.000    | 5,103,648.13 | 4,091,687.70 | -1,011,960.43        |
| GTZF96000102 | FZ6889676 ISRAEL CORP LTD                         | 207.000       | 54,168.80    | 46,271.69    | -7,897.11            |
| GTZF96000102 | G2519Y108 CREDICORP LTD                           | 1,348.000     | 224,439.55   | 217,472.84   | -6,966.71            |
| GTZF96000102 | LB2645441 GERDAU SA                               | 64,340.000    | 257,909.37   | 189,158.64   | -68,750.73           |
| GTZF96000102 | LB2682360 PETROLEO BRASILEIRO SA                  | 155,300.000   | 1,065,712.86 | 1,127,329.62 | 61,616.76            |
| GTZF96000102 | LBB00FM87 BANCO BRADESCO SA                       | 1,379,300.000 | 3,430,642.97 | 2,781,222.26 | -649,420.71          |
| GTZF96000102 | LBB4V5RY5 BANCO SANTANDER BRASIL SA               | 222,300.000   | 1,212,715.29 | 1,103,405.56 | -109,309.73          |
| GTZF96000102 | LBBG36ZK8 B3 SA - BRASIL BOLSA BALCAO             | 872,600.000   | 2,546,543.20 | 1,607,125.46 | -939,417.74          |
| GTZF96000102 | LM2563012 ALSEA SAB DE CV                         | 9,800.000     | 33,741.35    | 34,086.02    | 344.67               |
| GTZF96000102 | M98068105 WIX.COM LTD                             | 2,568.000     | 200,920.32   | 408,491.76   | 207,571.44           |
| GTZF96000102 | N82405106 STELLANTIS NV                           | 411,722.000   | 8,272,036.36 | 8,172,681.70 | -99,354.66           |
| GTZF96000102 | NAB0CL648 SILICON MOTION TECHNOLOGY CORP ADR      | 28,576.000    | 1,823,296.08 | 2,314,370.24 | 491,074.16           |
| GTZF96000102 | NC2107620 MARTINREA INTERNATIONAL INC             | 176,612.000   | 1,768,455.70 | 1,484,297.15 | -284,158.55          |
| GTZF96000102 | NC2172285 CANADIAN TIRE CORP LTD CL A             | 9,920.000     | 1,357,801.17 | 984,061.68   | -373,739.49          |
| GTZF96000102 | NC2180635 CANADIAN NATIONAL RAILWAY CO            | 3,068.000     | 337,636.36   | 362,460.54   | 24,824.18            |
| GTZF96000102 | NC2314002 EMPIRE CO LTD CL A NON-VTG              | 7,562.000     | 215,044.82   | 193,256.94   | -21,787.88           |
| GTZF96000102 | NC2446648 IAMGOLD CORP                            | 515,861.000   | 2,099,200.06 | 1,937,753.89 | -161,446.17          |
| GTZF96000102 | NC2826948 NEW GOLD INC                            | 132,573.000   | 241,710.16   | 261,590.31   | 19,880.15            |
| GTZF96000102 | NCB05BDX2 HUSBAND MINERALS INC                    | 27,040.000    | 242,087.16   | 244,641.50   | 2,554.34             |
| GTZF96000102 | NCBGYKMJ6 CALIBRE MINING CORP NEW                 | 182,655.000   | 259,364.57   | 240,274.05   | -19,090.52           |
| GTZF96000102 | NCBK5MWP0 DOCEBO INC                              | 6,820.000     | 346,275.16   | 263,310.26   | -82,964.90           |
| GTZF96000102 | NCBPLQGB1 FORTUNA MINING CORP                     | 279,155.000   | 1,690,862.83 | 1,364,816.71 | -326,046.12          |
| GTZF96000102 | NCBZ3DNP9 ALAMOS GOLD INC NEW CL A                | 6,783.000     | 87,997.58    | 106,378.62   | 18,381.04            |
| GTZF96000102 | SF4525181 WARTSILA OYJ ABP                        | 165,148.000   | 3,318,777.51 | 3,185,952.64 | -132,824.87          |
| GTZF96000102 | SN7133606 EQUINOR ASA                             | 24,062.000    | 700,958.16   | 686,888.46   | -14,069.70           |
| GTZF96000102 | SNBGLPC93 BW LPG LTD                              | 6,498.000     | 83,251.47    | 121,019.34   | 37,767.87            |
| GTZF96000102 | SNBZ07691 EUROPRIS ASA                            | 8,342.000     | 55,750.63    | 56,723.25    | 972.62               |
| GTZF96000102 | SS5959373 TELEFONAKTIEBOLAGET LM ERICSSO          | 190,840.000   | 358,799.96   | 1,185,744.56 | 826,944.60           |
| GTZF96000402 | 00215W100 ASE TECHNOLOGY HOLDING CO LTD ADR       | 110,349.000   | 859,618.71   | 1,260,185.58 | 400,566.87           |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description               | Shares        | Cost          | Market Value  | Unrealized Gain/Loss |
|--------------|-------------|------------------------------------|---------------|---------------|---------------|----------------------|
| GTZF96000402 | 011532108   | ALAMOS GOLD INC                    | 76,890.000    | 1,038,320.44  | 1,205,635.20  | 167,314.76           |
| GTZF96000402 | 05946K101   | BANCO BILBAO VIZCAYA ARGENTARI ADR | 68,563.000    | 526,563.84    | 687,686.89    | 161,123.05           |
| GTZF96000402 | 059578104   | BANCO DO BRASIL SA ADR             | 64,232.000    | 330,473.64    | 308,313.60    | -22,160.04           |
| GTZF96000402 | 05964H105   | BANCO SANTANDER SA ADR             | 25,813.000    | 95,766.23     | 119,514.19    | 23,747.96            |
| GTZF96000402 | 06426M104   | BANK OF CHINA LTD ADR              | 13,371.000    | 133,710.00    | 163,527.33    | 29,817.33            |
| GTZF96000402 | 088606108   | BHP GROUP LTD ADR                  | 11,443.000    | 681,052.80    | 653,280.87    | -27,771.93           |
| GTZF96000402 | 16965P202   | CHIPMOS TECHNOLOGIES INC ADR       | 1,688.000     | 39,988.72     | 44,073.68     | 4,084.96             |
| GTZF96000402 | 210771200   | CONTINENTAL AG ADR                 | 35,956.000    | 268,356.82    | 202,072.72    | -66,284.10           |
| GTZF96000402 | 29082A107   | EMBRAER SA ADR                     | 37,942.000    | 982,187.59    | 978,903.60    | -3,283.99            |
| GTZF96000402 | 29446M102   | EQUINOR ASA ADR                    | 6,313.000     | 184,402.73    | 180,299.28    | -4,103.45            |
| GTZF96000402 | 37733W204   | GSK PLC ADR                        | 10,230.000    | 377,823.83    | 393,855.00    | 16,031.17            |
| GTZF96000402 | 423403104   | HELLO GROUP INC ADR                | 35,904.000    | 207,010.16    | 219,732.48    | 12,722.32            |
| GTZF96000402 | 496902404   | KINROSS GOLD CORP                  | 213,936.000   | 1,269,286.44  | 1,779,947.52  | 510,661.08           |
| GTZF96000402 | 653656108   | NICE LTD ADR                       | 4,831.000     | 997,601.50    | 830,787.07    | -166,814.43          |
| GTZF96000402 | 68373M107   | OPERA LTD ADR                      | 86,211.000    | 1,633,774.47  | 1,210,402.44  | -423,372.03          |
| GTZF96000402 | 705015105   | PEARSON PLC ADR                    | 13,476.000    | 166,102.32    | 168,180.48    | 2,078.16             |
| GTZF96000402 | 71654V101   | PETROLEO BRASILEIRO SA ADR         | 259,500.000   | 3,210,015.00  | 3,539,580.00  | 329,565.00           |
| GTZF96000402 | 71654V408   | PETROLEO BRASILEIRO SA ADR         | 944,999.000   | 13,069,336.17 | 13,693,035.51 | 623,699.34           |
| GTZF96000402 | 767204100   | RIO TINTO PLC ADR                  | 35,398.000    | 2,228,580.16  | 2,333,790.14  | 105,209.98           |
| GTZF96000402 | 824551105   | SHIN-ETSU CHEMICAL CO LTD ADR      | 97,188.000    | 1,624,011.48  | 1,889,334.72  | 265,323.24           |
| GTZF96000402 | 824596100   | SHINHAN FINANCIAL GROUP CO LTD ADR | 3,756.000     | 97,881.36     | 130,746.36    | 32,865.00            |
| GTZF96000402 | 870195104   | SWEDBANK AB ADR                    | 10,090.000    | 172,516.66    | 208,560.30    | 36,043.64            |
| GTZF96000402 | 874039100   | TAIWAN SEMICONDUCTOR MANUFACTU ADR | 3,071.000     | 535,923.59    | 533,770.51    | -2,153.08            |
| GTZF96000402 | 90400P101   | ULTRAPAR PARTICIPACOES SA ADR      | 116,049.000   | 456,072.57    | 453,751.59    | -2,320.98            |
| GTZF96000402 | 904767704   | UNILEVER PLC ADR                   | 63,032.000    | 3,010,896.78  | 3,466,129.68  | 455,232.90           |
| GTZF96000402 | 92763W103   | VIPSHOP HOLDINGS LTD ADR           | 26,387.000    | 435,385.50    | 343,558.74    | -91,826.76           |
| GTZF96000402 | 92857W308   | VODAFONE GROUP PLC ADR             | 666,947.000   | 6,017,633.72  | 5,915,819.89  | -101,813.83          |
| GTZF96000402 | 981064108   | WOORI FINANCIAL GROUP INC ADR      | 7,326.000     | 197,438.01    | 234,725.04    | 37,287.03            |
| GTZF96000402 | AA6681966   | NEW HOPE CORP LTD                  | 31,678.000    | 127,784.93    | 103,242.02    | -24,542.91           |
| GTZF96000402 | AA6699786   | PREMIER INVESTMENTS LTD            | 15,192.000    | 290,193.02    | 316,047.19    | 25,854.17            |
| GTZF96000402 | AAB01C7R2   | SUPER RETAIL GROUP LTD             | 31,554.000    | 240,074.81    | 293,973.08    | 53,898.27            |
| GTZF96000402 | AAB1FJ0C0   | BRAMBLES LTD                       | 59,093.000    | 525,851.50    | 573,430.23    | 47,578.73            |
| GTZF96000402 | AAB28YTC2   | MACQUARIE GROUP LTD                | 1,298.000     | 159,011.86    | 177,439.48    | 18,427.62            |
| GTZF96000402 | AAB8P4LP5   | XERO LTD                           | 92.000        | 6,347.68      | 8,380.72      | 2,033.04             |
| GTZF96000402 | AABSS7GP7   | AGL ENERGY LTD                     | 14,879.000    | 107,064.47    | 107,617.06    | 552.59               |
| GTZF96000402 | AABSXN8D2   | OOH!MEDIA LTD                      | 1,448,454.000 | 1,137,714.67  | 1,305,922.51  | 168,207.84           |
| GTZF96000402 | AABWSRTS4   | A2 MILK CO LTD/THE                 | 20,886.000    | 80,364.93     | 94,432.80     | 14,067.87            |
| GTZF96000402 | AABYQM3N2   | VIVA ENERGY GROUP LTD              | 121,447.000   | 243,637.12    | 255,491.39    | 11,854.27            |
| GTZF96000402 | EA5699379   | WIENERBERGER AG                    | 1,683.000     | 51,485.73     | 55,844.26     | 4,358.53             |
| GTZF96000402 | EABZ1GZ00   | BAWAG GROUP AG                     | 3,919.000     | 190,317.85    | 248,231.13    | 57,913.28            |
| GTZF96000402 | EBB00D9P7   | PROXIMUS SADP                      | 20,501.000    | 152,629.61    | 163,691.00    | 11,061.39            |
| GTZF96000402 | ED4598584   | CONTINENTAL AG                     | 65,870.000    | 4,965,814.15  | 3,734,537.53  | -1,231,276.62        |
| GTZF96000402 | ED4846280   | SAP SE                             | 11,528.000    | 1,625,977.14  | 2,341,545.00  | 715,567.86           |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                         | Cost          | Market Value | Unrealized Gain/Loss |              |
|--|--------------|----------------------|--------------------------------|---------------|--------------|----------------------|--------------|
|  | GTZF96000402 | ED5750358            | DEUTSCHE BANK AG               | 138,416.000   | 1,640,294.51 | 2,211,562.27         | 571,267.76   |
|  | GTZF96000402 | EDB4YVF55            | BRENNTAG SE                    | 6,053.000     | 512,731.57   | 408,440.58           | -104,290.99  |
|  | GTZF96000402 | EDB88MHC8            | HUGO BOSS AG                   | 481.000       | 35,331.44    | 21,532.93            | -13,798.51   |
|  | GTZF96000402 | EDBZBWTJ4            | HORNBACH HOLDING AG & CO KGAA  | 3,591.000     | 283,059.68   | 302,889.09           | 19,829.41    |
|  | GTZF96000402 | EE5474007            | BANKINTER SA                   | 53,013.000    | 386,448.15   | 433,284.02           | 46,835.87    |
|  | GTZF96000402 | EE5501908            | BANCO BILBAO VIZCAYA ARGENTARI | 945,785.000   | 7,255,979.29 | 9,479,608.73         | 2,223,629.44 |
|  | GTZF96000402 | EE5669358            | REPSOL SA                      | 339,955.000   | 4,943,975.77 | 5,368,649.68         | 424,673.91   |
|  | GTZF96000402 | EEB9JHSH0            | LET'S GOWEX SA                 | 4,405.000     | 0.00         | 0.00                 | 0.00         |
|  | GTZF96000402 | EF4380426            | PUBLICIS GROUPE SA             | 3,914.000     | 316,723.69   | 416,882.16           | 100,158.47   |
|  | GTZF96000402 | EFB15C551            | TOTALENERGIES SE               | 41,314.000    | 3,004,743.30 | 2,759,865.16         | -244,878.14  |
|  | GTZF96000402 | EFBM8H5Y8            | DASSAULT SYSTEMES SE           | 7,760.000     | 343,937.75   | 293,582.33           | -50,355.42   |
|  | GTZF96000402 | EG5263256            | KGHM POLSKA MIEDZ SA           | 35,081.000    | 1,211,436.25 | 1,312,030.53         | 100,594.28   |
|  | GTZF96000402 | EGB4PTLY3            | KRUK SA                        | 407.000       | 50,195.13    | 46,834.79            | -3,360.34    |
|  | GTZF96000402 | EBNCO0DB5            | PIRAEUS FINANCIAL HOLDINGS SA  | 78,432.000    | 327,796.06   | 286,306.64           | -41,489.42   |
|  | GTZF96000402 | EI4056715            | GENERALI                       | 9,613.000     | 195,282.52   | 239,950.65           | 44,668.13    |
|  | GTZF96000402 | EI4076838            | INTESA SANPAOLO SPA            | 57,443.000    | 174,970.86   | 213,690.50           | 38,719.64    |
|  | GTZF96000402 | EI5962341            | STMICROELECTRONICS NV          | 55,357.000    | 2,910,600.79 | 2,187,751.89         | -722,848.90  |
|  | GTZF96000402 | EIB019M67            | AZIMUT HOLDING SPA             | 5,786.000     | 128,128.77   | 136,549.22           | 8,420.45     |
|  | GTZF96000402 | EIB1HKSV2            | BANCA GENERALI SPA             | 8,203.000     | 325,289.39   | 329,332.03           | 4,042.64     |
|  | GTZF96000402 | EIBLC8J16            | MFE-MEDIAFOREUROPE NV          | 103,343.000   | 288,070.24   | 356,418.79           | 68,348.55    |
|  | GTZF96000402 | EIBLLJ384            | ANIMA HOLDING SPA              | 11,947.000    | 52,449.73    | 59,667.56            | 7,217.83     |
|  | GTZF96000402 | EIBYYN706            | POSTE ITALIANE SPA             | 136,309.000   | 1,503,944.43 | 1,737,730.69         | 233,786.26   |
|  | GTZF96000402 | EMBD5ZXH2            | MOL HUNGARIAN OIL & GAS PLC    | 13,591.000    | 118,781.26   | 106,150.24           | -12,631.02   |
|  | GTZF96000402 | EN5671511            | WOLTERS KLUWER NV              | 1,303.000     | 165,328.94   | 216,176.69           | 50,847.75    |
|  | GTZF96000402 | ENBNG8PQ5            | NN GROUP NV                    | 97,648.000    | 3,682,965.19 | 4,547,226.90         | 864,261.71   |
|  | GTZF96000402 | EP7003676            | IBERSOL SGPS SA                | 55,394.000    | 406,971.87   | 404,893.30           | -2,078.57    |
|  | GTZF96000402 | ES4592212            | MIKRON HOLDING AG              | 14,512.000    | 276,857.70   | 318,953.93           | 42,096.23    |
|  | GTZF96000402 | ES7110384            | ROCHE HOLDING AG               | 13,505.000    | 4,128,561.45 | 3,749,719.01         | -378,842.44  |
|  | GTZF96000402 | ES7147899            | TEMENOS AG                     | 5,332.000     | 423,985.34   | 367,887.83           | -56,097.51   |
|  | GTZF96000402 | ES7184736            | SWATCH GROUP AG/THE            | 8,042.000     | 341,925.44   | 328,445.80           | -13,479.64   |
|  | GTZF96000402 | ESB71QPM4            | DKSH HOLDING AG                | 64.000        | 4,760.74     | 4,323.17             | -437.57      |
|  | GTZF96000402 | ESBRJL171            | UBS GROUP AG                   | 117,864.000   | 3,681,144.27 | 3,469,288.67         | -211,855.60  |
|  | GTZF96000402 | EX0045610            | ANTOFAGASTA PLC                | 27,178.000    | 775,354.61   | 724,905.48           | -50,449.13   |
|  | GTZF96000402 | EX0798051            | BP PLC                         | 1,568,092.000 | 9,189,146.42 | 9,419,533.66         | 230,387.24   |
|  | GTZF96000402 | EX0870611            | LLOYDS BANKING GROUP PLC       | 144,215.000   | 73,363.85    | 99,792.21            | 26,428.36    |
|  | GTZF96000402 | EX3134866            | BARCLAYS PLC                   | 3,251,696.000 | 6,385,232.09 | 8,586,769.56         | 2,201,537.47 |
|  | GTZF96000402 | EX3319525            | KINGFISHER PLC                 | 155,409.000   | 460,294.05   | 488,773.86           | 28,479.81    |
|  | GTZF96000402 | EX4443027            | HYUNDAI MOTOR CO GDR           | 3,553.000     | 146,028.30   | 231,655.60           | 85,627.30    |
|  | GTZF96000402 | EX4942812            | SAMSUNG ELECTRONICS CO LTD GDR | 320.000       | 443,913.05   | 473,600.00           | 29,686.95    |
|  | GTZF96000402 | EXB033F22            | CENTRICA PLC                   | 16,097.000    | 25,366.27    | 27,449.74            | 2,083.47     |
|  | GTZF96000402 | EXB19NLV9            | EXPERIAN PLC                   | 18,661.000    | 763,680.72   | 869,504.18           | 105,823.46   |
|  | GTZF96000402 | EXBF4HYT7            | BANK OF GEORGIA GROUP PLC      | 1,967.000     | 73,146.80    | 100,329.66           | 27,182.86    |
|  | GTZF96000402 | EXBJ1DLW8            | MAN GROUP PLC/JERSEY           | 183,204.000   | 543,608.17   | 560,906.57           | 17,298.40    |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                                         | Cost          | Market Value  | Unrealized Gain/Loss |             |
|--|--------------|----------------------|------------------------------------------------|---------------|---------------|----------------------|-------------|
|  | GTZF96000402 | EXBYT1830            | TBC BANK GROUP PLC                             | 3,602.000     | 128,159.30    | 117,019.51           | -11,139.79  |
|  | GTZF96000402 | EZBF0L353            | AIB GROUP PLC                                  | 138,262.000   | 694,030.38    | 731,427.82           | 37,397.44   |
|  | GTZF96000402 | FB6077010            | BANGKOK BANK PCL                               | 661,100.000   | 3,128,739.77  | 2,350,938.10         | -777,801.67 |
|  | GTZF96000402 | FB6888796            | KASIKORNBANK PCL                               | 83,200.000    | 306,127.99    | 284,531.65           | -21,596.34  |
|  | GTZF96000402 | FBB0305J9            | THAI OIL PCL                                   | 17,200.000    | 21,466.65     | 24,840.93            | 3,374.28    |
|  | GTZF96000402 | FBB1359J2            | PTT EXPLORATION & PRODUCTION P                 | 790,300.000   | 3,668,384.35  | 3,273,400.14         | -394,984.21 |
|  | GTZF96000402 | FBBD0BDJ1            | PTT PCL                                        | 1,054,000.000 | 977,017.08    | 933,442.34           | -43,574.74  |
|  | GTZF96000402 | FBBF5DGN5            | THANACHART CAPITAL PCL                         | 275,400.000   | 386,437.74    | 339,583.08           | -46,854.66  |
|  | GTZF96000402 | FBBKVF2R6            | TMBTHANACHART BANK WTS EXP 05-OCT-2025 THB0.95 | 2.000         | 0.03          | 0.04                 | 0.01        |
|  | GTZF96000402 | FBBPH0716            | SCB X PCL                                      | 564,400.000   | 1,786,339.93  | 1,584,118.83         | -202,221.10 |
|  | GTZF96000402 | FH6002452            | ASMP T LTD HK/00522                            | 5,900.000     | 58,084.50     | 82,295.00            | 24,210.50   |
|  | GTZF96000402 | FH6226572            | PETROCHINA CO LTD HK/00857                     | 352,300.000   | 243,660.01    | 356,478.47           | 112,818.46  |
|  | GTZF96000402 | FH6291816            | CHINA PETROLEUM & CHEMICAL COR HK/00386        | 34,000.000    | 19,914.25     | 22,035.50            | 2,121.25    |
|  | GTZF96000402 | FH6398785            | YUEXIU TRANSPORT INFRASTRUCTUR HK/01052        | 404,000.000   | 205,728.74    | 210,087.87           | 4,359.13    |
|  | GTZF96000402 | FH6586538            | YUE YUEN INDUSTRIAL HOLDINGS L HK/00551        | 416,000.000   | 586,950.29    | 804,570.02           | 217,619.73  |
|  | GTZF96000402 | FH6718974            | CHINA LIFE INSURANCE CO LTD HK/02628           | 1,520,515.000 | 2,279,283.18  | 2,150,073.73         | -129,209.45 |
|  | GTZF96000402 | FH6810011            | SHANGHAI INDUSTRIAL HOLDINGS L HK/00363        | 35,819.000    | 51,923.52     | 53,494.06            | 1,570.54    |
|  | GTZF96000402 | FH6928565            | VTECH HOLDINGS LTD HK/00303                    | 7,300.000     | 47,880.46     | 54,604.61            | 6,724.15    |
|  | GTZF96000402 | FHB0FXSY3            | UNITED ENERGY GROUP LTD HK/00467               | 806,000.000   | 116,008.25    | 31,486.79            | -84,521.46  |
|  | GTZF96000402 | FHB154562            | BANK OF CHINA LTD HK/03988                     | 4,688,000.000 | 1,878,406.45  | 2,311,755.51         | 433,349.06  |
|  | GTZF96000402 | FHB1G1QD8            | INDUSTRIAL & COMMERCIAL BANK O HK/01398        | 3,948,000.000 | 2,105,841.82  | 2,346,327.84         | 240,486.02  |
|  | GTZF96000402 | FHB1JNK84            | CHINA COAL ENERGY CO LTD HK/01898              | 97,000.000    | 72,038.89     | 113,307.89           | 41,269.00   |
|  | GTZF96000402 | FHB4P8HQ8            | MGM CHINA HOLDINGS LTD HK/02282                | 715,600.000   | 1,229,347.72  | 1,114,544.66         | -114,803.06 |
|  | GTZF96000402 | FHB71SXC6            | HAITONG SECURITIES CO LTD HK/06837             | 1,203,200.000 | 736,972.67    | 559,420.04           | -177,552.63 |
|  | GTZF96000402 | FHB92NYC1            | SINOPEC ENGINEERING GROUP CO L HK/02386        | 783,500.000   | 348,928.74    | 541,908.96           | 192,980.22  |
|  | GTZF96000402 | FHBD31M40            | ORIENT SECURITIES CO LTD/CHINA HK/03958        | 350,400.000   | 191,819.92    | 137,334.32           | -54,485.60  |
|  | GTZF96000402 | FHBGMHP51            | BINJIANG SERVICE GROUP CO LTD HK/03316         | 90,500.000    | 242,749.31    | 190,333.53           | -52,415.78  |
|  | GTZF96000402 | FHBGRCMZ4            | YANCOAL AUSTRALIA LTD HK/03668                 | 305,700.000   | 1,011,254.47  | 1,337,148.73         | 325,894.26  |
|  | GTZF96000402 | FHBJRFW23            | TOPSPORTS INTERNATIONAL HOLDIN HK/06110        | 72,000.000    | 59,595.67     | 38,271.38            | -21,324.29  |
|  | GTZF96000402 | FHBLHKKZ0            | WH GROUP LTD HK/00288                          | 986,500.000   | 522,417.25    | 649,462.05           | 127,044.80  |
|  | GTZF96000402 | FHBW9P811            | CK HUTCHISON HOLDINGS LTD HK/00001             | 10,000.000    | 53,520.75     | 47,903.27            | -5,617.48   |
|  | GTZF96000402 | FHBYX33P1            | MODERN DENTAL GROUP LTD HK/03600               | 133,000.000   | 51,254.37     | 73,251.02            | 21,996.65   |
|  | GTZF96000402 | FHBZ13Q94            | E-COMMODITIES HOLDINGS LTD HK/01733            | 518,000.000   | 69,405.10     | 97,530.55            | 28,125.45   |
|  | GTZF96000402 | FJ6022100            | AMADA CO LTD                                   | 18,700.000    | 221,551.81    | 206,576.53           | -14,975.28  |
|  | GTZF96000402 | FJ6096658            | RORZE CORP                                     | 4,300.000     | 798,413.75    | 848,719.40           | 50,305.65   |
|  | GTZF96000402 | FJ6111770            | SAIZERIYA CO LTD                               | 12,400.000    | 470,675.65    | 422,429.45           | -48,246.20  |
|  | GTZF96000402 | FJ6250149            | FIRST BAKING CO LTD                            | 13,500.000    | 63,482.93     | 56,229.02            | -7,253.91   |
|  | GTZF96000402 | FJ6466984            | IHI CORP                                       | 2,000.000     | 50,492.75     | 59,741.39            | 9,248.64    |
|  | GTZF96000402 | FJ6484680            | KAWASAKI KISEN KAISHA LTD                      | 823,500.000   | 12,436,189.02 | 11,979,299.06        | -456,889.96 |
|  | GTZF96000402 | FJ6490992            | KEYENCE CORP                                   | 4,000.000     | 1,724,827.17  | 1,754,320.57         | 29,493.40   |
|  | GTZF96000402 | FJ6499969            | KYUDENKO CORP                                  | 3,400.000     | 142,213.42    | 124,979.49           | -17,233.93  |
|  | GTZF96000402 | FJ6555802            | MAKITA CORP                                    | 14,100.000    | 375,028.32    | 383,222.69           | 8,194.37    |
|  | GTZF96000402 | FJ6597044            | MITSUBISHI ELECTRIC CORP                       | 70,500.000    | 1,264,379.03  | 1,125,256.46         | -139,122.57 |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

| Security ID  | Security Description                                             | Shares        | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|------------------------------------------------------------------|---------------|--------------|--------------|----------------------|
| GTZF96000402 | FJ6639556 NINTENDO CO LTD                                        | 12,600.000    | 640,897.54   | 670,182.78   | 29,285.24            |
| GTZF96000402 | FJ6641446 NIPPON SHEET GLASS CO LTD                              | 60,600.000    | 281,753.19   | 159,354.72   | -122,398.47          |
| GTZF96000402 | FJ6643962 NIPPON YUSEN KK                                        | 92,900.000    | 2,961,374.14 | 2,703,952.57 | -257,421.57          |
| GTZF96000402 | FJ6758455 RYOHIN KEIKAKU CO LTD                                  | 13,300.000    | 215,135.82   | 221,087.91   | 5,952.09             |
| GTZF96000402 | FJ6821501 SONY GROUP CORP                                        | 15,300.000    | 1,178,400.95 | 1,297,351.77 | 118,950.82           |
| GTZF96000402 | FJ6870490 ADVANTEST CORP                                         | 35,000.000    | 1,356,876.90 | 1,397,954.78 | 41,077.88            |
| GTZF96000402 | FJ6900545 TOYOTA INDUSTRIES CORP                                 | 4,100.000     | 395,923.38   | 345,744.76   | -50,178.62           |
| GTZF96000402 | FJBDB46M9 I-MOBILE CO LTD                                        | 22,800.000    | 65,981.55    | 69,593.44    | 3,611.89             |
| GTZF96000402 | FJBQRRZ08 RECRUIT HOLDINGS CO LTD                                | 2,300.000     | 120,003.77   | 123,064.16   | 3,060.39             |
| GTZF96000402 | FJBYT8140 JAPAN POST HOLDINGS CO LTD                             | 91,200.000    | 871,991.51   | 904,289.47   | 32,297.96            |
| GTZF96000402 | FJBYT8165 JAPAN POST BANK CO LTD                                 | 76,100.000    | 750,089.11   | 718,848.39   | -31,240.72           |
| GTZF96000402 | FLB03VZ31 MITRA ADIPERKASA TBK PT                                | 1,640,800.000 | 191,498.02   | 147,797.97   | -43,700.05           |
| GTZF96000402 | FLB3BQFC9 ADARO ENERGY INDONESIA TBK PT                          | 194,200.000   | 35,351.34    | 33,088.28    | -2,263.06            |
| GTZF96000402 | FM6603738 COMFORTDELGRO CORP LTD                                 | 1,306,000.000 | 1,325,393.48 | 1,291,304.19 | -34,089.29           |
| GTZF96000402 | FMB1VT039 YANGZIJIANG SHIPBUILDING HOLDI                         | 248,300.000   | 271,530.43   | 450,705.04   | 179,174.61           |
| GTZF96000402 | FZ6098039 BEZEQ THE ISRAELI TELECOMMUNIC                         | 346,000.000   | 421,993.29   | 389,057.12   | -32,936.17           |
| GTZF96000402 | FZ6410705 HAREL INSURANCE INVESTMENTS &                          | 106,260.000   | 819,742.21   | 852,686.29   | 32,944.08            |
| GTZF96000402 | FZ6451279 ISRAEL DISCOUNT BANK LTD                               | 100,520.000   | 519,003.24   | 501,372.58   | -17,630.66           |
| GTZF96000402 | FZ6647132 NICE LTD                                               | 3,183.000     | 649,303.01   | 520,558.05   | -128,744.96          |
| GTZF96000402 | G89479102 TORM PLC                                               | 24,862.000    | 600,665.92   | 963,899.74   | 363,233.82           |
| GTZF96000402 | KS6113481 TRUWORTHS INTERNATIONAL LTD                            | 61,791.000    | 233,504.87   | 315,655.23   | 82,150.36            |
| GTZF96000402 | KS6418807 EXXARO RESOURCES LTD                                   | 3,017.000     | 26,234.51    | 29,409.97    | 3,175.46             |
| GTZF96000402 | KSB06KZ98 WOOLWORTHS HOLDINGS LTD/SOUTH                          | 38,906.000    | 145,190.73   | 131,632.68   | -13,558.05           |
| GTZF96000402 | KSBYXW419 MR PRICE GROUP LTD                                     | 137,630.000   | 926,912.78   | 1,552,068.45 | 625,155.67           |
| GTZF96000402 | LM2242054 FOMENTO ECONOMICO MEXICANO SAB                         | 17,800.000    | 210,917.29   | 191,175.63   | -19,741.66           |
| GTZF96000402 | LM2306818 EL PUERTO DE LIVERPOOL SAB DE                          | 38,600.000    | 335,415.86   | 277,549.32   | -57,866.54           |
| GTZF96000402 | LMBHWQZW0 GENTERA SAB DE CV                                      | 73,800.000    | 88,430.30    | 91,495.78    | 3,065.48             |
| GTZF96000402 | M46528101 FRONTLINE PLC                                          | 102,455.000   | 1,887,013.99 | 2,639,240.80 | 752,226.81           |
| GTZF96000402 | NA2821489 SONY GROUP CORP ADR                                    | 25,842.000    | 2,124,021.79 | 2,195,277.90 | 71,256.11            |
| GTZF96000402 | NC2076007 BANK OF MONTREAL                                       | 31,706.000    | 2,656,927.08 | 2,660,722.76 | 3,795.68             |
| GTZF96000402 | NC2141942 DESCARTES SYS GROUP INC                                | 380.000       | 30,474.66    | 36,810.03    | 6,335.37             |
| GTZF96000402 | NC2180635 CANADIAN NATIONAL RAILWAY CO                           | 49,222.000    | 5,752,848.59 | 5,815,199.71 | 62,351.12            |
| GTZF96000402 | NC2260825 OPEN TEXT CORPORATION                                  | 13,293.000    | 553,519.21   | 399,076.58   | -154,442.63          |
| GTZF96000402 | NC2314002 EMPIRE CO LTD CL A NON-VTG                             | 8,097.000     | 232,038.15   | 206,929.58   | -25,108.57           |
| GTZF96000402 | NCBGYKMJ6 CALIBRE MINING CORP NEW                                | 629,410.000   | 795,602.29   | 827,959.22   | 32,356.93            |
| GTZF96000402 | NCBMXWR87 BROOKFIELD RENEWABLE CORP CL A EXCHANGEABLE SUB<br>VTG | 8,027.000     | 253,503.37   | 227,373.49   | -26,129.88           |
| GTZF96000402 | NCBPLLTY8 THOMSON REUTERS CORPORATION NO PAR                     | 4,156.000     | 719,083.68   | 700,416.68   | -18,667.00           |
| GTZF96000402 | NCBR52TP3 CONSTELLATION SOFTWARE INC WT 31-MAR-2040              | 954.000       | 0.00         | 0.00         | 0.00                 |
| GTZF96000402 | NCBZ3DNP9 ALAMOS GOLD INC NEW CL A                               | 95,795.000    | 1,367,721.87 | 1,502,364.67 | 134,642.80           |
| GTZF96000402 | Q4982L109 IRIS ENERGY LTD                                        | 90,368.000    | 472,264.38   | 1,020,254.72 | 547,990.34           |
| GTZF96000402 | SD4253045 AP MOLLER - MAERSK A/S                                 | 176.000       | 308,812.65   | 306,182.63   | -2,630.02            |
| GTZF96000402 | SDB1WP651 D/S NORDEN A/S                                         | 2,993.000     | 127,089.40   | 130,418.44   | 3,329.04             |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description               | Shares        | Cost          | Market Value  | Unrealized Gain/Loss |
|--------------|-------------|------------------------------------|---------------|---------------|---------------|----------------------|
| GTZF96000402 | SDBP6KMJ0   | NOVO NORDISK A/S                   | 33,326.000    | 3,074,076.82  | 4,816,278.01  | 1,742,201.19         |
| GTZF96000402 | SDBPXW7F9   | SVITZER GROUP A/S                  | 352.000       | 10,092.68     | 13,130.06     | 3,037.38             |
| GTZF96000402 | SN4732491   | TELENOR ASA                        | 15,162.000    | 156,985.67    | 173,300.34    | 16,314.67            |
| GTZF96000402 | SN5208244   | KONGSBERG GRUPPEN ASA              | 991.000       | 45,158.35     | 80,973.94     | 35,815.59            |
| GTZF96000402 | SN7133606   | EQUINOR ASA                        | 178,574.000   | 5,202,098.80  | 5,097,681.82  | -104,416.98          |
| GTZF96000402 | SNB11HK30   | NORSK HYDRO ASA                    | 80,872.000    | 521,750.43    | 505,093.96    | -16,656.47           |
| GTZF96000402 | SNB12TR10   | ATEA ASA                           | 50,802.000    | 722,419.96    | 730,002.91    | 7,582.95             |
| GTZF96000402 | SNBF20GN6   | MPC CONTAINER SHIPS ASA            | 458,043.000   | 545,384.24    | 968,353.88    | 422,969.64           |
| GTZF96000402 | SNBJK0P81   | HAFNIA LTD                         | 10,847.000    | 53,103.33     | 91,380.69     | 38,277.36            |
| GTZF96000402 | SNBKV4GX3   | SATS ASA                           | 151,382.000   | 202,500.35    | 231,178.33    | 28,677.98            |
| GTZF96000402 | SNBPLF0Y3   | VAR ENERGI ASA                     | 350,047.000   | 1,074,276.55  | 1,240,081.97  | 165,805.42           |
| GTZF96000402 | SS4813340   | SKANDINAVISKA ENSKILDA BANKEN      | 301,197.000   | 3,661,619.93  | 4,451,033.08  | 789,413.15           |
| GTZF96000402 | SS4846522   | SWEDBANK AB                        | 82,254.000    | 1,448,393.66  | 1,693,980.98  | 245,587.32           |
| GTZF96000402 | SS5687438   | H & M HENNES & MAURITZ AB          | 65,457.000    | 1,122,210.04  | 1,036,228.40  | -85,981.64           |
| GTZF96000402 | SS5959373   | TELEFONAKTIEBOLAGET LM ERICSSO     | 1,115,536.000 | 6,032,464.43  | 6,931,150.38  | 898,685.95           |
| GTZF96000402 | SS5978381   | TELIA CO AB                        | 381,049.000   | 855,581.21    | 1,022,947.92  | 167,366.71           |
| GTZF96000402 | SS7332686   | ALFA LAVAL AB                      | 1,614.000     | 64,121.20     | 70,731.19     | 6,609.99             |
| GTZF96000402 | SSBD718Q5   | RESURS HOLDING AB                  | 227,445.000   | 423,381.08    | 491,821.73    | 68,440.65            |
| GTZF96000402 | SSBN12RS2   | BETSSON AB                         | 4,632.000     | 49,230.52     | 54,192.06     | 4,961.54             |
| GTZF96000602 | 067901108   | BARRICK GOLD CORP                  | 136,392.000   | 2,095,761.31  | 2,275,018.56  | 179,257.25           |
| GTZF96000602 | 071734107   | BAUSCH HEALTH COS INC              | 15,551.000    | 142,228.15    | 108,390.47    | -33,837.68           |
| GTZF96000602 | 15135U109   | CENOVUS ENERGY INC                 | 41,292.000    | 795,560.76    | 811,800.72    | 16,239.96            |
| GTZF96000602 | 423403104   | HELLO GROUP INC ADR                | 4.000         | 38.44         | 24.48         | -13.96               |
| GTZF96000602 | 450913108   | IAMGOLD CORP                       | 437,922.000   | 1,745,962.85  | 1,642,207.50  | -103,755.35          |
| GTZF96000602 | 722304102   | PDD HOLDINGS INC ADR               | 13,272.000    | 1,907,592.40  | 1,764,512.40  | -143,080.00          |
| GTZF96000602 | 761CVR042   | RESOLUTE FORESTTS INC CONTRA       | 2,281.000     | 0.00          | 0.00          | 0.00                 |
| GTZF96000602 | 767204100   | RIO TINTO PLC ADR                  | 61,852.000    | 4,139,094.74  | 4,077,902.36  | -61,192.38           |
| GTZF96000602 | 775109200   | ROGERS COMMUNICATIONS INC          | 12,078.000    | 444,572.31    | 446,644.44    | 2,072.13             |
| GTZF96000602 | 874039100   | TAIWAN SEMICONDUCTOR MANUFACTU ADR | 147,801.000   | 24,502,800.03 | 25,689,291.81 | 1,186,491.78         |
| GTZF96000602 | 881624209   | TEVA PHARMACEUTICAL INDUSTRIES ADR | 57,807.000    | 999,571.42    | 939,363.75    | -60,207.67           |
| GTZF96000602 | AA6065582   | ANZ GROUP HOLDINGS LTD             | 20,705.000    | 388,405.39    | 390,498.04    | 2,092.65             |
| GTZF96000602 | AA6253980   | ARISTOCRAT LEISURE LTD             | 17,703.000    | 515,250.27    | 588,309.92    | 73,059.65            |
| GTZF96000602 | AAB00G1Q2   | MCMILLAN SHAKESPEARE LTD           | 25,944.000    | 311,889.40    | 303,563.79    | -8,325.61            |
| GTZF96000602 | AAB28YTC2   | MACQUARIE GROUP LTD                | 2,981.000     | 349,734.20    | 407,509.31    | 57,775.11            |
| GTZF96000602 | AABCT5FD3   | STEADFAST GROUP LTD                | 87,342.000    | 326,130.50    | 360,487.77    | 34,357.27            |
| GTZF96000602 | AABF52PL0   | NETWEALTH GROUP LTD                | 9,170.000     | 94,221.50     | 135,773.17    | 41,551.67            |
| GTZF96000602 | DV5157233   | KRKA DD NOVO MESTO                 | 3,828.000     | 489,277.20    | 566,166.94    | 76,889.74            |
| GTZF96000602 | DVB29ZFC4   | ZAVAROVALNICA TRIGLAV DD           | 5,193.000     | 198,861.26    | 195,352.48    | -3,508.78            |
| GTZF96000602 | EABZ1GZ00   | BAWAG GROUP AG                     | 920.000       | 42,377.06     | 58,273.19     | 15,896.13            |
| GTZF96000602 | ED5117384   | BILFINGER SE                       | 8,602.000     | 334,285.93    | 452,662.40    | 118,376.47           |
| GTZF96000602 | EDB90LKT5   | COMMERZBANK AG                     | 58,998.000    | 889,352.19    | 896,933.25    | 7,581.06             |
| GTZF96000602 | EDBKF1H54   | TRATON SE                          | 7,061.000     | 148,587.12    | 231,191.00    | 82,603.88            |
| GTZF96000602 | EDBZBWTJ4   | HORNBACH HOLDING AG & CO KGAA      | 846.000       | 66,685.74     | 71,357.33     | 4,671.59             |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description           | Shares        | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|-------------|--------------------------------|---------------|--------------|--------------|----------------------|
| GTZF96000602 | EE4476219   | INDRA SISTEMAS SA              | 8,138.000     | 118,364.99   | 168,419.92   | 50,054.93            |
| GTZF96000602 | EE5705947   | BANCO SANTANDER SA             | 27,816.000    | 102,725.47   | 129,099.99   | 26,374.52            |
| GTZF96000602 | EEB188XC4   | GRUPO CATALANA OCCIDENTE SA    | 2,298.000     | 70,575.37    | 93,096.92    | 22,521.55            |
| GTZF96000602 | EEB1G40S5   | MAPFRE SA                      | 25,547.000    | 50,698.76    | 58,976.52    | 8,277.76             |
| GTZF96000602 | EEB283W91   | CAIXABANK SA                   | 46,730.000    | 228,322.50   | 247,559.66   | 19,237.16            |
| GTZF96000602 | EF4012250   | AIRBUS SE                      | 21,342.000    | 3,563,807.92 | 2,933,727.98 | -630,079.94          |
| GTZF96000602 | EF5966512   | SOCIETE GENERALE SA            | 30,313.000    | 785,415.86   | 712,136.03   | -73,279.83           |
| GTZF96000602 | EFB15C551   | TOTALENERGIES SE               | 12,109.000    | 806,556.54   | 808,907.57   | 2,351.03             |
| GTZF96000602 | EG5810064   | ORLEN SA                       | 3,058.000     | 51,200.93    | 51,490.91    | 289.98               |
| GTZF96000602 | EH5996234   | MOTOR OIL HELLAS CORINTH REFIN | 2,582.000     | 65,353.52    | 64,864.54    | -488.98              |
| GTZF96000602 | EHBG087C1   | NATIONAL BANK OF GREECE SA     | 133,733.000   | 868,704.69   | 1,115,667.82 | 246,963.13           |
| GTZF96000602 | EHBJ8PD99   | TITAN CEMENT INTERNATIONAL SA  | 26,766.000    | 506,357.59   | 839,078.97   | 332,721.38           |
| GTZF96000602 | EI4056715   | GENERALI                       | 87,679.000    | 1,781,148.03 | 2,188,560.56 | 407,412.53           |
| GTZF96000602 | EI4116097   | BPER BANCA SPA                 | 11,420.000    | 34,661.55    | 57,782.14    | 23,120.59            |
| GTZF96000602 | EI4253379   | DANIELI & C OFFICINE MECCANICH | 15,172.000    | 440,744.74   | 433,344.75   | -7,399.99            |
| GTZF96000602 | EIB0DJNG9   | LEONARDO SPA                   | 16,366.000    | 185,605.91   | 380,272.85   | 194,666.94           |
| GTZF96000602 | EIB1W4V62   | PRYSMIAN SPA                   | 7,283.000     | 472,946.82   | 451,317.20   | -21,629.62           |
| GTZF96000602 | EIBK93RS5   | BANCA MONTE DEI PASCHI DI SIEN | 18,139.000    | 65,016.60    | 85,246.48    | 20,229.88            |
| GTZF96000602 | EIBKPGF51   | IVECO GROUP NV                 | 10,131.000    | 118,119.12   | 113,682.21   | -4,436.91            |
| GTZF96000602 | EIBLC8J16   | MFE-MEDIAFOREUROPE NV          | 200,929.000   | 658,313.33   | 692,982.32   | 34,668.99            |
| GTZF96000602 | EIBNGN9Z1   | FINECOBANK BANCA FINECO SPA    | 170,841.000   | 2,765,012.32 | 2,548,735.88 | -216,276.44          |
| GTZF96000602 | EIBYMD5K9   | BANCO BPM SPA                  | 109,659.000   | 508,461.37   | 706,807.58   | 198,346.21           |
| GTZF96000602 | ENBLRB269   | UNILEVER PLC                   | 23,333.000    | 1,123,180.27 | 1,282,366.28 | 159,186.01           |
| GTZF96000602 | ENBMJ1821   | EXOR NV                        | 2,970.000     | 322,154.62   | 310,988.63   | -11,165.99           |
| GTZF96000602 | ENBPH0Y29   | AEGON LTD                      | 1,044,399.000 | 6,985,158.77 | 6,456,322.13 | -528,836.64          |
| GTZF96000602 | ENBZ57394   | ING GROEP NV                   | 463,199.000   | 8,270,151.19 | 7,924,071.98 | -346,079.21          |
| GTZF96000602 | EPB0B9GS9   | NOS SGPS SA                    | 11,349.000    | 40,315.00    | 40,199.68    | -115.32              |
| GTZF96000602 | ES7103066   | NOVARTIS AG                    | 26,863.000    | 2,569,125.91 | 2,874,932.91 | 305,807.00           |
| GTZF96000602 | ES7184728   | SWATCH GROUP AG/THE            | 1,981.000     | 469,562.33   | 405,745.66   | -63,816.67           |
| GTZF96000602 | ESBRJL171   | UBS GROUP AG                   | 31,810.000    | 934,073.17   | 936,317.05   | 2,243.88             |
| GTZF96000602 | ESBYQ8482   | FLUGHAFEN ZURICH AG            | 1,451.000     | 319,971.37   | 320,847.65   | 876.28               |
| GTZF96000602 | ETB03MN79   | AKBANK TAS                     | 236,019.000   | 182,876.25   | 461,116.62   | 278,240.37           |
| GTZF96000602 | ETB03MYN2   | TURKCELL ILETISIM HIZMETLERI A | 591,943.000   | 1,541,285.56 | 1,816,446.23 | 275,160.67           |
| GTZF96000602 | ETB03MYS1   | TURKIYE IS BANKASI AS          | 416,633.349   | 89,879.91    | 201,431.77   | 111,551.86           |
| GTZF96000602 | ETB03MYT9   | TURKIYE PETROL RAFINERILERI AS | 49,751.000    | 260,567.89   | 251,156.54   | -9,411.35            |
| GTZF96000602 | ETB03MZJ0   | YAPI VE KREDI BANKASI AS       | 159,460.000   | 79,393.59    | 164,404.29   | 85,010.70            |
| GTZF96000602 | ETBD0MX99   | MLP SAGLIK HIZMETLERI AS       | 53,539.000    | 246,661.34   | 571,587.83   | 324,926.49           |
| GTZF96000602 | EX0798051   | BP PLC                         | 561,401.000   | 3,271,414.27 | 3,372,337.60 | 100,923.33           |
| GTZF96000602 | EX0870611   | LLOYDS BANKING GROUP PLC       | 6,833,541.000 | 4,372,617.08 | 4,728,594.02 | 355,976.94           |
| GTZF96000602 | EX4942812   | SAMSUNG ELECTRONICS CO LTD GDR | 28.000        | 38,808.00    | 41,440.00    | 2,632.00             |
| GTZF96000602 | EXB1ZBKY1   | MONY GROUP PLC                 | 29,294.000    | 91,418.25    | 82,281.87    | -9,136.38            |
| GTZF96000602 | EXB9895B6   | COCA-COLA HBC AG               | 10,208.000    | 317,314.08   | 348,148.11   | 30,834.03            |
| GTZF96000602 | EXBN7SWP3   | GSK PLC                        | 17,446.000    | 308,035.46   | 337,308.11   | 29,272.65            |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                                   | Cost          | Market Value | Unrealized Gain/Loss |              |
|--|--------------|----------------------|------------------------------------------|---------------|--------------|----------------------|--------------|
|  | GTZF96000602 | EXBYT1830            | TBC BANK GROUP PLC                       | 3,042.000     | 105,594.38   | 98,826.58            | -6,767.80    |
|  | GTZF96000602 | FB6077010            | BANGKOK BANK PCL                         | 95,900.000    | 470,641.67   | 341,030.05           | -129,611.62  |
|  | GTZF96000602 | FBYYH5F2             | BANGCHAK CORP PCL                        | 51,700.000    | 53,223.81    | 52,830.57            | -393.24      |
|  | GTZF96000602 | FC6019010            | INNER MONGOLIA YITAI COAL CO L CN/900948 | 103,520.000   | 143,917.67   | 185,921.92           | 42,004.25    |
|  | GTZF96000602 | FCBD5C8S8            | SHENZHEN WOER HEAT-SHRINKABLE            | 1,051,100.000 | 1,987,241.23 | 2,042,586.00         | 55,344.77    |
|  | GTZF96000602 | FCBD5C957            | HUNAN GOLD CORP LTD                      | 485,254.000   | 1,198,675.30 | 1,208,785.71         | 10,110.41    |
|  | GTZF96000602 | FCBD5C9N8            | ZHEJIANG CRYSTAL-OPTECH CO LTD           | 1,785,481.000 | 4,004,110.93 | 4,172,482.62         | 168,371.69   |
|  | GTZF96000602 | FCBD5CDJ2            | STANLEY AGRICULTURAL GROUP CO            | 1,609,800.000 | 1,547,658.79 | 1,668,278.36         | 120,619.57   |
|  | GTZF96000602 | FCBD5CH41            | ZHONGSHAN BROAD OCEAN MOTOR CO           | 572,300.000   | 418,650.76   | 372,551.66           | -46,099.10   |
|  | GTZF96000602 | FCBD5CHH2            | JOINTO ENERGY INVESTMENT CO LT           | 2,033,941.000 | 1,777,830.72 | 1,763,520.52         | -14,310.20   |
|  | GTZF96000602 | FCBD5CM37            | CHENGDU KANGHONG PHARMACEUTICA           | 602,070.000   | 1,927,695.55 | 1,793,934.18         | -133,761.37  |
|  | GTZF96000602 | FCBD5CM86            | ZHEJIANG SEMIR GARMENT CO LTD            | 1,155,132.000 | 989,106.77   | 923,654.11           | -65,452.66   |
|  | GTZF96000602 | FCBD5CP18            | LENS TECHNOLOGY CO LTD                   | 638,000.000   | 1,454,927.46 | 1,602,452.50         | 147,525.04   |
|  | GTZF96000602 | FCBD5CPN0            | GREE ELECTRIC APPLIANCES INC O           | 445,800.000   | 1,962,649.15 | 2,406,297.23         | 443,648.08   |
|  | GTZF96000602 | FCBD5CPP5            | MIDEA GROUP CO LTD                       | 14,699.000    | 145,588.53   | 130,481.55           | -15,106.98   |
|  | GTZF96000602 | FCBD5CPS9            | PING AN BANK CO LTD                      | 1,685,440.000 | 2,163,219.23 | 2,354,403.83         | 191,184.60   |
|  | GTZF96000602 | FCBD5CQ66            | BYD CO LTD                               | 171,200.000   | 5,870,827.23 | 5,896,298.53         | 25,471.30    |
|  | GTZF96000602 | FCBD5LVF0            | INNER MONGOLIA FURUI MEDICAL S           | 261,700.000   | 1,957,609.17 | 1,813,086.61         | -144,522.56  |
|  | GTZF96000602 | FCBD5LW10            | SUZHOU ANJIE TECHNOLOGY CO LTD           | 403,850.000   | 772,050.16   | 858,161.45           | 86,111.29    |
|  | GTZF96000602 | FCBD5LYY6            | JIAOZUO WANFANG ALUMINUM MANUF           | 778,900.000   | 814,918.08   | 696,781.61           | -118,136.47  |
|  | GTZF96000602 | FCBFCCQK2            | JIANGSU ZHANGJIAGANG RURAL COM           | 2,777,200.000 | 1,514,337.00 | 1,536,508.00         | 22,171.00    |
|  | GTZF96000602 | FCBFCCQP1            | CHOW TAI SENG JEWELLERY CO LTD           | 410,000.000   | 945,021.69   | 736,934.10           | -208,087.59  |
|  | GTZF96000602 | FCBFY8GK8            | JIANGSU JIANGYIN RURAL COMMERC           | 714,600.000   | 365,763.80   | 370,771.19           | 5,007.39     |
|  | GTZF96000602 | FCBFYX6D0            | DAZZLE FASHION CO LTD                    | 111,800.000   | 225,322.24   | 188,947.78           | -36,374.46   |
|  | GTZF96000602 | FCBHQPSR7            | SG MICRO CORP                            | 24,700.000    | 283,741.25   | 281,399.93           | -2,341.32    |
|  | GTZF96000602 | FCBK4XS89            | CNOOC ENERGY TECHNOLOGY & SERV           | 1,553,400.000 | 656,512.28   | 880,809.79           | 224,297.51   |
|  | GTZF96000602 | FCBK4XYL3            | BANK OF XI'AN CO LTD                     | 1,668,700.000 | 799,663.33   | 750,978.73           | -48,684.60   |
|  | GTZF96000602 | FCBK5SZN8            | IRICO DISPLAY DEVICES CO LTD             | 939,100.000   | 902,167.32   | 880,157.86           | -22,009.46   |
|  | GTZF96000602 | FCBK71BW1            | AMLOGIC SHANGHAI CO LTD                  | 245,392.000   | 2,043,657.71 | 2,003,379.20         | -40,278.51   |
|  | GTZF96000602 | FCBK71F72            | MONTAGE TECHNOLOGY CO LTD                | 569,932.000   | 4,349,037.77 | 4,483,496.96         | 134,459.19   |
|  | GTZF96000602 | FCBKDQ803            | AVARY HOLDING SHENZHEN CO LTD            | 163,600.000   | 682,390.64   | 895,223.13           | 212,832.49   |
|  | GTZF96000602 | FCBL4P3V0            | HBIS RESOURCES CO LTD                    | 642,400.000   | 1,871,954.52 | 1,522,440.39         | -349,514.13  |
|  | GTZF96000602 | FCBMGJPY9            | ARCTECH SOLAR HOLDING CO LTD             | 13,911.000    | 203,533.76   | 176,289.03           | -27,244.73   |
|  | GTZF96000602 | FCBNHPNM0            | SHANGHAI ALLIST PHARMACEUTICAL           | 13,805.000    | 111,530.12   | 121,101.66           | 9,571.54     |
|  | GTZF96000602 | FCBNHPPS5            | SHANGHAI AWINIC TECHNOLOGY CO            | 222,592.000   | 1,735,655.95 | 1,734,526.88         | -1,129.07    |
|  | GTZF96000602 | FCBNR4NP9            | SHENZHEN TRANSSION HOLDINGS CO           | 39,095.000    | 493,663.37   | 411,823.66           | -81,839.71   |
|  | GTZF96000602 | FCBP3R207            | PETROCHINA CO LTD                        | 7,795,477.000 | 8,016,494.01 | 11,071,947.28        | 3,055,453.27 |
|  | GTZF96000602 | FCBP3R223            | AGRICULTURAL BANK OF CHINA LTD           | 436,800.000   | 266,043.90   | 262,102.24           | -3,941.66    |
|  | GTZF96000602 | FCBP3R249            | CHINA PETROLEUM & CHEMICAL COR           | 462,900.000   | 413,458.25   | 402,629.76           | -10,828.49   |
|  | GTZF96000602 | FCBP3R272            | CHINA MERCHANTS BANK CO LTD              | 68,400.000    | 312,427.65   | 321,852.45           | 9,424.80     |
|  | GTZF96000602 | FCBP3R298            | INDUSTRIAL BANK CO LTD                   | 556,100.000   | 1,198,087.16 | 1,348,529.39         | 150,442.23   |
|  | GTZF96000602 | FCBP3R2T4            | HUAXIA BANK CO LTD                       | 239,635.000   | 179,637.31   | 211,072.59           | 31,435.28    |
|  | GTZF96000602 | FCBP3R3G1            | HAIER SMART HOME CO LTD                  | 1,443,100.000 | 5,796,074.95 | 5,636,511.99         | -159,562.96  |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                                  | Cost          | Market Value | Unrealized Gain/Loss |               |
|--|--------------|----------------------|-----------------------------------------|---------------|--------------|----------------------|---------------|
|  | GTZF96000602 | FCBP3R405            | ZIJIN MINING GROUP CO LTD               | 124,900.000   | 302,734.66   | 302,020.08           | -714.58       |
|  | GTZF96000602 | FCBP3R4D7            | ALUMINUM CORP OF CHINA LTD              | 2,970,700.000 | 3,151,571.79 | 3,119,499.72         | -32,072.07    |
|  | GTZF96000602 | FCBP3R4F2            | UNIVERSAL SCIENTIFIC INDUSTRIA          | 505,600.000   | 1,065,160.55 | 1,116,821.38         | 51,660.83     |
|  | GTZF96000602 | FCBP3R504            | CHINA SOUTH PUBLISHING & MEDIA          | 338,200.000   | 540,073.38   | 578,091.81           | 38,018.43     |
|  | GTZF96000602 | FCBP3R678            | CHINA XD ELECTRIC CO LTD                | 2,701,300.000 | 2,817,438.77 | 2,989,031.45         | 171,592.68    |
|  | GTZF96000602 | FCBP3R736            | HENAN PINGGAO ELECTRIC CO LTD           | 116,419.000   | 234,158.00   | 311,634.18           | 77,476.18     |
|  | GTZF96000602 | FCBP3R8C5            | CMST DEVELOPMENT CO LTD                 | 319,409.000   | 222,626.07   | 211,443.26           | -11,182.81    |
|  | GTZF96000602 | FCBP3RD21            | LONCIN MOTOR CO LTD                     | 1,381,600.000 | 1,335,643.90 | 1,289,180.23         | -46,463.67    |
|  | GTZF96000602 | FCBP91MX4            | HUALI INDUSTRIAL GROUP CO LTD           | 110,777.000   | 1,054,272.62 | 927,709.06           | -126,563.56   |
|  | GTZF96000602 | FCBQWRB52            | BEIJING CAISHIKOU DEPARTMENT S          | 138,700.000   | 273,472.76   | 243,000.12           | -30,472.64    |
|  | GTZF96000602 | FCBS7K3T8            | HLA GROUP CORP LTD                      | 1,270,700.000 | 1,268,897.42 | 1,615,907.95         | 347,010.53    |
|  | GTZF96000602 | FCBS7K5P4            | SHAANXI COAL INDUSTRY CO LTD            | 840,631.000   | 2,105,034.78 | 2,981,408.17         | 876,373.39    |
|  | GTZF96000602 | FCBYW5QV0            | SHENZHEN KINWONG ELECTRONIC CO          | 73,651.000    | 318,032.68   | 322,334.94           | 4,302.26      |
|  | GTZF96000602 | FCBZ0D1S9            | CHIFENG JILONG GOLD MINING CO           | 3,580,500.000 | 9,257,125.00 | 8,051,881.00         | -1,205,244.00 |
|  | GTZF96000602 | FH6002452            | ASMPT LTD HK/00522                      | 7,000.000     | 68,913.81    | 97,638.14            | 28,724.33     |
|  | GTZF96000602 | FH6109893            | YANKUANG ENERGY GROUP CO LTD HK/01171   | 315,898.700   | 464,089.54   | 451,549.75           | -12,539.79    |
|  | GTZF96000602 | FH6226572            | PETROCHINA CO LTD HK/00857              | 79,142.000    | 54,736.70    | 80,080.67            | 25,343.97     |
|  | GTZF96000602 | FH6228826            | SKYWORTH GROUP LTD HK/00751             | 66,693.000    | 29,446.16    | 26,310.22            | -3,135.94     |
|  | GTZF96000602 | FH6264045            | CHINA TAIPING INSURANCE HOLDIN HK/00966 | 581,000.000   | 599,446.74   | 593,844.30           | -5,602.44     |
|  | GTZF96000602 | FH6291816            | CHINA PETROLEUM & CHEMICAL COR HK/00386 | 1,408,000.000 | 824,684.18   | 912,529.14           | 87,844.96     |
|  | GTZF96000602 | FH6388703            | GUANGSHEN RAILWAY CO LTD HK/00525       | 3,100,000.000 | 981,037.69   | 841,765.50           | -139,272.19   |
|  | GTZF96000602 | FH6449620            | HYSAN DEVELOPMENT CO LTD HK/00014       | 37,000.000    | 107,484.58   | 53,172.63            | -54,311.95    |
|  | GTZF96000602 | FH6486317            | KERRY PROPERTIES LTD HK/00683           | 139,000.000   | 265,517.27   | 241,773.19           | -23,744.08    |
|  | GTZF96000602 | FH6586538            | YUE YUEN INDUSTRIAL HOLDINGS L HK/00551 | 1,207,000.000 | 1,612,078.90 | 2,334,413.51         | 722,334.61    |
|  | GTZF96000602 | FH6706250            | PICC PROPERTY & CASUALTY CO LT HK/02328 | 352,000.000   | 470,254.27   | 437,328.69           | -32,925.58    |
|  | GTZF96000602 | FH6928565            | VTECH HOLDINGS LTD HK/00303             | 17,700.000    | 116,093.71   | 132,397.47           | 16,303.76     |
|  | GTZF96000602 | FHB0190C9            | TECHTRONIC INDUSTRIES CO LTD HK/00669   | 71,500.000    | 899,684.74   | 816,891.67           | -82,793.07    |
|  | GTZF96000602 | FHB09N7M1            | CHINA SHENHUA ENERGY CO LTD HK/01088    | 350,000.000   | 1,358,479.63 | 1,611,612.06         | 253,132.43    |
|  | GTZF96000602 | FHB0PH5N6            | DONGFENG MOTOR GROUP CO LTD HK/00489    | 350,000.000   | 159,890.77   | 99,969.26            | -59,921.51    |
|  | GTZF96000602 | FHB154562            | BANK OF CHINA LTD HK/03988              | 142,000.000   | 56,897.13    | 70,023.31            | 13,126.18     |
|  | GTZF96000602 | FHB1P1JS3            | FUFENG GROUP LTD HK/00546               | 84,000.000    | 42,446.98    | 57,130.41            | 14,683.43     |
|  | GTZF96000602 | FHB1W0JF5            | CHINA CITIC BANK CORP LTD HK/00998      | 7,016,000.000 | 3,294,653.30 | 4,502,159.49         | 1,207,506.19  |
|  | GTZF96000602 | FHB2Q5H53            | CHINA PACIFIC INSURANCE GROUP HK/02601  | 224,200.000   | 579,339.25   | 547,333.56           | -32,005.69    |
|  | GTZF96000602 | FHB2R2ZC4            | CRRC CORP LTD HK/01766                  | 216,000.000   | 118,245.16   | 139,436.94           | 21,191.78     |
|  | GTZF96000602 | FHB4P8HQ8            | MGM CHINA HOLDINGS LTD HK/02282         | 184,000.000   | 336,501.86   | 286,579.40           | -49,922.46    |
|  | GTZF96000602 | FHB5730Z4            | NEW CHINA LIFE INSURANCE CO LT HK/01336 | 10,800.000    | 28,458.77    | 20,611.22            | -7,847.55     |
|  | GTZF96000602 | FHB60LZR9            | AGRICULTURAL BANK OF CHINA LTD HK/01288 | 292,000.000   | 114,764.06   | 124,917.39           | 10,153.33     |
|  | GTZF96000602 | FHB8RZJZ5            | PEOPLE'S INSURANCE CO GROUP OF HK/01339 | 2,147,000.000 | 778,077.23   | 736,987.99           | -41,089.24    |
|  | GTZF96000602 | FHB92NYF4            | CHINA GALAXY SECURITIES CO LTD HK/06881 | 84,500.000    | 45,071.84    | 44,266.34            | -805.50       |
|  | GTZF96000602 | FHBCDBKF6            | CHINA LESSO GROUP HOLDINGS LTD HK/02128 | 40,000.000    | 26,235.87    | 15,984.83            | -10,251.04    |
|  | GTZF96000602 | FHBD4GT23            | GUOTAI JUNAN SECURITIES CO LTD HK/02611 | 241,200.000   | 282,855.83   | 239,426.70           | -43,429.13    |
|  | GTZF96000602 | FHBDCFSQ4            | CHINA MERCHANTS SECURITIES CO HK/06099  | 89,600.000    | 84,379.45    | 70,808.72            | -13,570.73    |
|  | GTZF96000602 | FHBLC90T4            | KUAISHOU TECHNOLOGY HK/01024            | 200,000.000   | 1,395,039.38 | 1,182,211.75         | -212,827.63   |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                             | Cost        | Market Value | Unrealized Gain/Loss |             |
|--|--------------|----------------------|------------------------------------|-------------|--------------|----------------------|-------------|
|  | GTZF96000602 | FHBM93SF9            | NETEASE INC HK/09999               | 25,100.000  | 488,765.54   | 479,341.39           | -9,424.15   |
|  | GTZF96000602 | FHBW9P811            | CK HUTCHISON HOLDINGS LTD HK/00001 | 14,000.000  | 70,971.26    | 67,064.58            | -3,906.68   |
|  | GTZF96000602 | FHBYX33P1            | MODERN DENTAL GROUP LTD HK/03600   | 82,000.000  | 31,600.44    | 45,162.28            | 13,561.84   |
|  | GTZF96000602 | FHBYZJV16            | BOC AVIATION LTD HK/02588          | 8,900.000   | 71,946.38    | 63,836.87            | -8,109.51   |
|  | GTZF96000602 | FJ6037736            | AEON FINANCIAL SERVICE CO LTD      | 102,600.000 | 905,125.89   | 841,286.85           | -63,839.04  |
|  | GTZF96000602 | FJ6042603            | ZENSHO HOLDINGS CO LTD             | 20,600.000  | 940,793.07   | 787,579.28           | -153,213.79 |
|  | GTZF96000602 | FJ6045754            | AOKI HOLDINGS INC                  | 37,100.000  | 225,112.93   | 308,359.45           | 83,246.52   |
|  | GTZF96000602 | FJ6070356            | BELLUNA CO LTD                     | 22,300.000  | 109,698.68   | 106,467.74           | -3,230.94   |
|  | GTZF96000602 | FJ6136124            | NAGANO KEIKI CO LTD                | 19,100.000  | 360,152.83   | 350,273.54           | -9,879.29   |
|  | GTZF96000602 | FJ6146503            | BROTHER INDUSTRIES LTD             | 13,400.000  | 236,018.91   | 235,828.68           | -190.23     |
|  | GTZF96000602 | FJ6167814            | SHINWA CO LTD/NAGOYA               | 7,400.000   | 121,163.24   | 135,432.06           | 14,268.82   |
|  | GTZF96000602 | FJ6195609            | CHUBU ELECTRIC POWER CO INC        | 6,243.000   | 75,891.31    | 73,778.09            | -2,113.22   |
|  | GTZF96000602 | FJ6196326            | CHUGAI RO CO LTD                   | 8,700.000   | 158,518.71   | 183,616.19           | 25,097.48   |
|  | GTZF96000602 | FJ6250149            | FIRST BAKING CO LTD                | 19,000.000  | 90,720.07    | 79,137.14            | -11,582.93  |
|  | GTZF96000602 | FJ6250339            | DAIHATSU DIESEL MANUFACTURING      | 83,300.000  | 418,416.28   | 855,992.19           | 437,575.91  |
|  | GTZF96000602 | FJ6251444            | DAIWA SECURITIES GROUP INC         | 64,300.000  | 507,554.46   | 490,464.39           | -17,090.07  |
|  | GTZF96000602 | FJ6270949            | DISCO CORP                         | 8,930.000   | 3,086,803.77 | 3,388,581.46         | 301,777.69  |
|  | GTZF96000602 | FJ6302700            | EBARA CORP                         | 14,500.000  | 224,605.16   | 229,272.35           | 4,667.19    |
|  | GTZF96000602 | FJ6307113            | EIKEN CHEMICAL CO LTD              | 1,791.000   | 19,070.46    | 24,939.95            | 5,869.49    |
|  | GTZF96000602 | FJ6356367            | FUJI ELECTRIC CO LTD               | 10,600.000  | 461,207.51   | 603,078.47           | 141,870.96  |
|  | GTZF96000602 | FJ6356409            | SUBARU CORP                        | 10,900.000  | 242,403.80   | 231,064.29           | -11,339.51  |
|  | GTZF96000602 | FJ6408663            | HANKYU HANSHIN HOLDINGS INC        | 20,200.000  | 664,551.80   | 536,707.71           | -127,844.09 |
|  | GTZF96000602 | FJ6428661            | H-ONE CO LTD                       | 21,800.000  | 111,759.18   | 138,232.01           | 26,472.83   |
|  | GTZF96000602 | FJ6431327            | HOKKAIDO ELECTRIC POWER CO INC     | 159,800.000 | 654,523.78   | 1,186,132.07         | 531,608.29  |
|  | GTZF96000602 | FJ6440500            | HOUSE FOODS GROUP INC              | 2,600.000   | 57,653.85    | 46,000.25            | -11,653.60  |
|  | GTZF96000602 | FJ6456449            | ICHIKOH INDUSTRIES LTD             | 44,200.000  | 178,559.32   | 149,476.57           | -29,082.75  |
|  | GTZF96000602 | FJ6456498            | ICHIYOSHI SECURITIES CO LTD        | 53,800.000  | 256,530.81   | 288,966.81           | 32,436.00   |
|  | GTZF96000602 | FJ6467107            | ISUZU MOTORS LTD                   | 31,900.000  | 442,180.58   | 422,596.68           | -19,583.90  |
|  | GTZF96000602 | FJ6468154            | IZUMI CO LTD                       | 7,900.000   | 195,220.46   | 157,990.18           | -37,230.28  |
|  | GTZF96000602 | FJ6470580            | NIPPON SHOKUBAI CO LTD             | 20,800.000  | 193,218.98   | 207,728.46           | 14,509.48   |
|  | GTZF96000602 | FJ6483369            | KANEKA CORP                        | 4,298.000   | 119,571.43   | 112,887.30           | -6,684.13   |
|  | GTZF96000602 | FJ6483484            | KANSAI ELECTRIC POWER CO INC/T     | 105,900.000 | 1,438,087.76 | 1,778,825.11         | 340,737.35  |
|  | GTZF96000602 | FJ6493087            | KIMURA UNITY CO LTD                | 19,300.000  | 170,252.87   | 209,845.21           | 39,592.34   |
|  | GTZF96000602 | FJ6496254            | KOMERI CO LTD                      | 74,800.000  | 1,518,408.60 | 1,625,177.21         | 106,768.61  |
|  | GTZF96000602 | FJ6499555            | KYOWA KIRIN CO LTD                 | 2,507.000   | 46,207.82    | 42,819.74            | -3,388.08   |
|  | GTZF96000602 | FJ6572641            | mitsui matsushima holdings co      | 47,600.000  | 856,263.14   | 1,500,261.13         | 643,997.99  |
|  | GTZF96000602 | FJ6572708            | PANASONIC HOLDINGS CORP            | 105,400.000 | 1,035,947.18 | 862,935.49           | -173,011.69 |
|  | GTZF96000602 | FJ6591807            | CREDIT SAISON CO LTD               | 15,100.000  | 327,152.66   | 312,400.85           | -14,751.81  |
|  | GTZF96000602 | FJ6616877            | NOJIMA CORP                        | 7,090.000   | 67,007.57    | 71,093.93            | 4,086.36    |
|  | GTZF96000602 | FJ6640067            | NIPPON GAS CO LTD                  | 36,800.000  | 575,212.90   | 553,052.36           | -22,160.54  |
|  | GTZF96000602 | FJ6640869            | NICHIREI CORP                      | 1,416.000   | 30,184.35    | 31,161.51            | 977.16      |
|  | GTZF96000602 | FJ6642683            | BIPROGY INC                        | 7,500.000   | 191,827.38   | 207,851.55           | 16,024.17   |
|  | GTZF96000602 | FJ6643566            | NIPPON THOMPSON CO LTD             | 321,200.000 | 1,315,575.99 | 1,263,953.78         | -51,622.21  |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                         | Cost        | Market Value | Unrealized Gain/Loss |              |
|--|--------------|----------------------|--------------------------------|-------------|--------------|----------------------|--------------|
|  | GTZF96000602 | FJ6643962            | NIPPON YUSEN KK                | 23,300.000  | 652,516.56   | 678,171.10           | 25,654.54    |
|  | GTZF96000602 | FJ6651189            | NTN CORP                       | 180,600.000 | 380,969.39   | 359,605.75           | -21,363.64   |
|  | GTZF96000602 | FJ6657749            | OKABE CO LTD                   | 4,600.000   | 23,360.43    | 22,190.73            | -1,169.70    |
|  | GTZF96000602 | FJ6743887            | JAPAN EXCHANGE GROUP INC       | 35,000.000  | 607,326.91   | 816,362.07           | 209,035.16   |
|  | GTZF96000602 | FJ6753597            | YELLOW HAT LTD                 | 7,700.000   | 98,610.71    | 110,095.74           | 11,485.03    |
|  | GTZF96000602 | FJ6776606            | SANTEN PHARMACEUTICAL CO LTD   | 33,400.000  | 321,676.49   | 341,350.25           | 19,673.76    |
|  | GTZF96000602 | FJ6793825            | SEKISUI CHEMICAL CO LTD        | 25,900.000  | 375,345.79   | 358,407.32           | -16,938.47   |
|  | GTZF96000602 | FJ6804036            | SHIMAMURA CO LTD               | 1,432.000   | 67,470.99    | 65,110.33            | -2,360.66    |
|  | GTZF96000602 | FJ6858842            | SUMITOMO METAL MINING CO LTD   | 12,300.000  | 361,310.98   | 372,991.43           | 11,680.45    |
|  | GTZF96000602 | FJ6858867            | SUMITOMO FORESTRY CO LTD       | 11,200.000  | 335,270.93   | 356,275.03           | 21,004.10    |
|  | GTZF96000602 | FJ6865565            | SUZUKEN CO LTD/AICHI JAPAN     | 3,300.000   | 89,340.98    | 100,296.53           | 10,955.55    |
|  | GTZF96000602 | FJ6885076            | TERUMO CORP                    | 51,000.000  | 804,863.83   | 841,122.74           | 36,258.91    |
|  | GTZF96000602 | FJ6894870            | TOKAI TOKYO FINANCIAL HOLDINGS | 46,104.000  | 121,850.95   | 164,800.45           | 42,949.50    |
|  | GTZF96000602 | FJ6895406            | TOKYO ELECTRIC POWER CO HOLDIN | 537,300.000 | 2,314,053.56 | 2,893,256.69         | 579,203.13   |
|  | GTZF96000602 | FJ6895679            | TOKYO ELECTRON LTD             | 13,300.000  | 3,386,347.66 | 2,885,552.72         | -500,794.94  |
|  | GTZF96000602 | FJ6895760            | TOKUYAMA CORP                  | 15,600.000  | 254,260.69   | 286,135.78           | 31,875.09    |
|  | GTZF96000602 | FJ6899929            | T RAD CO LTD                   | 4,872.000   | 68,646.13    | 112,971.28           | 44,325.15    |
|  | GTZF96000602 | FJ6900099            | TOTECH CORP                    | 30,100.000  | 355,153.87   | 476,218.46           | 121,064.59   |
|  | GTZF96000602 | FJ6985504            | YAMAZAKI BAKING CO LTD         | 9,000.000   | 136,262.54   | 184,744.50           | 48,481.96    |
|  | GTZF96000602 | FJ6986429            | YOKOGAWA ELECTRIC CORP         | 33,200.000  | 836,812.14   | 802,859.65           | -33,952.49   |
|  | GTZF96000602 | FJ6991122            | ZENRIN CO LTD                  | 21,800.000  | 138,913.06   | 127,254.76           | -11,658.30   |
|  | GTZF96000602 | FJB064D86            | GUNGHO ONLINE ENTERTAINMENT IN | 31,300.000  | 506,315.79   | 527,601.34           | 21,285.55    |
|  | GTZF96000602 | FJB0WD3K1            | FELISSIMO CORP                 | 4,900.000   | 35,193.29    | 28,755.44            | -6,437.85    |
|  | GTZF96000602 | FJB10RB16            | INPEX CORP                     | 487,600.000 | 5,390,976.26 | 7,174,867.76         | 1,783,891.50 |
|  | GTZF96000602 | FJB1GVJ79            | DUSKIN CO LTD                  | 5,200.000   | 114,430.79   | 118,540.35           | 4,109.56     |
|  | GTZF96000602 | FJB1N2ZG7            | ARTNATURE INC                  | 43,500.000  | 229,034.48   | 226,072.37           | -2,962.11    |
|  | GTZF96000602 | FJB2Q4CS7            | MS&AD INSURANCE GROUP HOLDINGS | 6,900.000   | 100,921.87   | 153,347.64           | 52,425.77    |
|  | GTZF96000602 | FJB4K9HD6            | GEOLIVE GROUP CORP             | 7,500.000   | 60,919.50    | 55,995.90            | -4,923.60    |
|  | GTZF96000602 | FJB5MSTC8            | TSI HOLDINGS CO LTD            | 71,400.000  | 388,776.39   | 428,772.86           | 39,996.47    |
|  | GTZF96000602 | FJBDB46M9            | I-MOBILE CO LTD                | 40,500.000  | 114,418.65   | 123,619.92           | 9,201.27     |
|  | GTZF96000602 | FJBG1VQ90            | KPP GROUP HOLDINGS CO LTD      | 10,200.000  | 44,742.10    | 51,361.43            | 6,619.33     |
|  | GTZF96000602 | FJBYT8140            | JAPAN POST HOLDINGS CO LTD     | 13,500.000  | 127,931.15   | 133,858.64           | 5,927.49     |
|  | GTZF96000602 | FK6093231            | CHEIL WORLDWIDE INC            | 266,515.000 | 3,816,042.41 | 3,562,567.84         | -253,474.57  |
|  | GTZF96000602 | FK6155253            | SAMSUNG FIRE & MARINE INSURANC | 8,796.000   | 1,535,370.04 | 2,485,755.93         | 950,385.89   |
|  | GTZF96000602 | FK6155931            | DB INSURANCE CO LTD            | 17,457.000  | 988,344.71   | 1,452,107.48         | 463,762.77   |
|  | GTZF96000602 | FK6164420            | DAEWOOONG CO LTD               | 22,454.000  | 198,768.38   | 251,210.68           | 52,442.30    |
|  | GTZF96000602 | FK6172696            | SEOYON CO LTD                  | 213,393.000 | 1,473,742.35 | 1,499,098.97         | 25,356.62    |
|  | GTZF96000602 | FK6203863            | SUNGWOO HITECH CO LTD          | 249,789.000 | 2,049,045.79 | 1,633,200.41         | -415,845.38  |
|  | GTZF96000602 | FK6224877            | SK TELECOM CO LTD              | 51,040.000  | 1,864,553.64 | 1,909,596.27         | 45,042.63    |
|  | GTZF96000602 | FK6249650            | MIRAE ASSET SECURITIES CO LTD  | 9,614.000   | 52,752.42    | 51,125.65            | -1,626.77    |
|  | GTZF96000602 | FK6290902            | LG UPLUS CORP                  | 55,691.000  | 435,585.24   | 397,301.47           | -38,283.77   |
|  | GTZF96000602 | FK6344451            | LG H&H CO LTD                  | 22,737.000  | 5,963,873.18 | 5,706,960.63         | -256,912.55  |
|  | GTZF96000602 | FK6352710            | DAESANG CORP                   | 26,843.000  | 394,124.51   | 548,950.41           | 154,825.90   |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                         | Cost        | Market Value  | Unrealized Gain/Loss |              |
|--|--------------|----------------------|--------------------------------|-------------|---------------|----------------------|--------------|
|  | GTZF96000602 | FK6375786            | LS CORP                        | 1,738.000   | 118,510.82    | 181,691.34           | 63,180.52    |
|  | GTZF96000602 | FK6378210            | LS ELECTRIC CO LTD             | 2,363.000   | 232,085.96    | 378,526.23           | 146,440.27   |
|  | GTZF96000602 | FK6397509            | SHINHAN FINANCIAL GROUP CO LTD | 68,979.000  | 1,779,900.87  | 2,412,886.25         | 632,985.38   |
|  | GTZF96000602 | FK6405864            | HMM CO LTD                     | 244,312.000 | 3,168,380.73  | 3,484,085.16         | 315,704.43   |
|  | GTZF96000602 | FK6408447            | SAMSUNG SECURITIES CO LTD      | 23,624.000  | 645,440.09    | 683,062.07           | 37,621.98    |
|  | GTZF96000602 | FK6446629            | HD KOREA SHIPBUILDING & OFFSHO | 60,090.000  | 5,700,467.52  | 6,932,284.29         | 1,231,816.77 |
|  | GTZF96000602 | FK6449540            | HYUNDAI MOBIS CO LTD           | 3,229.000   | 569,758.75    | 589,969.69           | 20,210.94    |
|  | GTZF96000602 | FK6450266            | SK HYNIX INC                   | 5,298.000   | 821,599.43    | 910,262.73           | 88,663.30    |
|  | GTZF96000602 | FK6451058            | HYUNDAI MOTOR CO               | 5,201.000   | 782,302.75    | 1,114,634.63         | 332,331.88   |
|  | GTZF96000602 | FK6462972            | INDUSTRIAL BANK OF KOREA       | 10,894.000  | 85,488.54     | 110,958.11           | 25,469.57    |
|  | GTZF96000602 | FK6490924            | KIA CORP                       | 13,035.000  | 877,405.97    | 1,224,427.92         | 347,021.95   |
|  | GTZF96000602 | FK6495451            | HANSOL TECHNICS CO LTD         | 49,724.000  | 336,668.74    | 198,317.97           | -138,350.77  |
|  | GTZF96000602 | FK6495733            | KOREA ELECTRIC POWER CORP      | 39,730.000  | 599,159.82    | 564,849.90           | -34,309.92   |
|  | GTZF96000602 | FK6499321            | KUMHO PETROCHEMICAL CO LTD     | 429.000     | 43,204.42     | 45,658.18            | 2,453.76     |
|  | GTZF96000602 | FK6505317            | KT CORP                        | 159,183.000 | 3,912,029.10  | 4,325,058.14         | 413,029.04   |
|  | GTZF96000602 | FK6520738            | LG ELECTRONICS INC             | 15,714.000  | 1,510,996.18  | 1,266,024.06         | -244,972.12  |
|  | GTZF96000602 | FK6537088            | NH INVESTMENT & SECURITIES CO  | 67,869.000  | 491,897.74    | 625,686.43           | 133,788.69   |
|  | GTZF96000602 | FK6560395            | NAVER CORP                     | 17,905.000  | 2,866,733.23  | 2,170,972.51         | -695,760.72  |
|  | GTZF96000602 | FK6568612            | HYUNDAI DEPARTMENT STORE CO LT | 841.000     | 31,466.10     | 29,754.22            | -1,711.88    |
|  | GTZF96000602 | FK6654586            | KOREA INVESTMENT HOLDINGS CO L | 20,167.000  | 789,752.49    | 1,025,564.55         | 235,812.06   |
|  | GTZF96000602 | FK6661110            | DOOSAN CO LTD                  | 10,817.000  | 753,996.04    | 1,705,258.51         | 951,262.47   |
|  | GTZF96000602 | FK6665939            | AMOREPACIFIC GROUP             | 17,764.000  | 342,023.28    | 417,482.92           | 75,459.64    |
|  | GTZF96000602 | FK6771729            | SAMSUNG ELECTRONICS CO LTD     | 187,441.000 | 10,857,765.00 | 11,098,029.22        | 240,264.22   |
|  | GTZF96000602 | FK6772677            | HANWHA AEROSPACE CO LTD        | 1,600.000   | 154,699.68    | 290,010.82           | 135,311.14   |
|  | GTZF96000602 | FK6805048            | SHINSEGAE INC                  | 3,365.000   | 523,482.98    | 383,558.56           | -139,924.42  |
|  | GTZF96000602 | FKB00VS67            | KIWOOM SECURITIES CO LTD       | 854.000     | 57,294.13     | 78,110.11            | 20,815.98    |
|  | GTZF96000602 | FKB01LXY1            | HYUNDAI MARINE & FIRE INSURANC | 3,120.000   | 73,521.81     | 78,198.31            | 4,676.50     |
|  | GTZF96000602 | FKB01RJV0            | GS HOLDINGS CORP               | 5,462.000   | 151,923.75    | 186,100.78           | 34,177.03    |
|  | GTZF96000602 | FKB03TJ44            | TOVIS CO LTD                   | 18,731.000  | 276,716.01    | 312,296.64           | 35,580.63    |
|  | GTZF96000602 | FKB0CSXQ1            | HANMI SEMICONDUCTOR CO LTD     | 92,312.000  | 9,596,774.30  | 11,554,924.19        | 1,958,149.89 |
|  | GTZF96000602 | FKB0JJW51            | AVACO CO LTD                   | 151,921.000 | 2,078,485.10  | 2,018,622.82         | -59,862.28   |
|  | GTZF96000602 | FKB0RNR7             | HANA FINANCIAL GROUP INC       | 142,985.000 | 4,253,794.94  | 6,305,257.59         | 2,051,462.65 |
|  | GTZF96000602 | FKB0V3XR3            | HYUNDAI GLOVIS CO LTD          | 1,699.000   | 218,405.52    | 270,309.40           | 51,903.88    |
|  | GTZF96000602 | FKB12C0T5            | SAMSUNG LIFE INSURANCE CO LTD  | 3,333.000   | 170,235.60    | 214,290.17           | 44,054.57    |
|  | GTZF96000602 | FKB15SK57            | AMOREPACIFIC CORP              | 9,886.000   | 1,257,687.90  | 1,201,545.47         | -56,142.43   |
|  | GTZF96000602 | FKB1WQQ48            | SAMSUNG CARD CO LTD            | 20,085.000  | 451,956.40    | 558,848.74           | 106,892.34   |
|  | GTZF96000602 | FKB2492F6            | CJ CHEILJEDANG CORP            | 9,786.000   | 2,346,730.93  | 2,740,647.98         | 393,917.05   |
|  | GTZF96000602 | FKB39Z8L2            | SK INC                         | 21,677.000  | 2,861,423.86  | 2,492,893.67         | -368,530.19  |
|  | GTZF96000602 | FKB3DF0Y1            | KB FINANCIAL GROUP INC         | 17,788.000  | 644,201.46    | 1,014,426.16         | 370,224.70   |
|  | GTZF96000602 | FKB3S98W5            | BNK FINANCIAL GROUP INC        | 395,844.000 | 2,081,887.73  | 2,435,741.19         | 353,853.46   |
|  | GTZF96000602 | FKB4WRJD8            | MERITZ FINANCIAL GROUP INC     | 72,154.000  | 2,272,524.18  | 4,146,298.44         | 1,873,774.26 |
|  | GTZF96000602 | FKB62B9W0            | HANWHA LIFE INSURANCE CO LTD   | 552,188.000 | 1,081,201.59  | 1,203,460.61         | 122,259.02   |
|  | GTZF96000602 | FKB66CTX0            | FILA HOLDINGS CORP             | 3,183.000   | 88,831.57     | 92,726.67            | 3,895.10     |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                         | Cost           | Market Value | Unrealized Gain/Loss |              |
|--|--------------|----------------------|--------------------------------|----------------|--------------|----------------------|--------------|
|  | GTZF96000602 | FKB68N346            | DGB FINANCIAL GROUP INC        | 417,077.000    | 2,301,180.34 | 2,430,044.75         | 128,864.41   |
|  | GTZF96000602 | FKB691DP5            | HYUNDAI HOME SHOPPING NETWORK  | 14,609.000     | 571,319.88   | 543,393.09           | -27,926.79   |
|  | GTZF96000602 | FKB7T5KQ2            | HANKOOK TIRE & TECHNOLOGY CO L | 97,476.000     | 2,544,814.59 | 3,200,809.27         | 655,994.68   |
|  | GTZF96000602 | FKBB96Z38            | JB FINANCIAL GROUP CO LTD      | 5,881.000      | 37,803.72    | 62,548.36            | 24,744.64    |
|  | GTZF96000602 | FKBD4HFT0            | HD HYUNDAI CO LTD              | 1,887.000      | 85,782.51    | 102,129.65           | 16,347.14    |
|  | GTZF96000602 | FKBD83162            | HYOSUNG TNC CORP               | 4,375.000      | 1,168,031.60 | 1,096,530.75         | -71,500.85   |
|  | GTZF96000602 | FKBF2S424            | NETMARBLE CORP                 | 58,346.000     | 2,690,182.94 | 2,276,192.75         | -413,990.19  |
|  | GTZF96000602 | FKBGHWH98            | WOORI FINANCIAL GROUP INC      | 376,459.000    | 3,368,460.77 | 4,017,567.14         | 649,106.37   |
|  | GTZF96000602 | FKBKF2806            | COSMAX INC                     | 6,710.000      | 807,355.50   | 948,612.88           | 141,257.38   |
|  | GTZF96000602 | FKBLH03L5            | SILICON2 CO LTD                | 88,496.000     | 1,021,478.26 | 3,021,656.98         | 2,000,178.72 |
|  | GTZF96000602 | FKBMBP904            | KRAFTON INC                    | 7,582.000      | 1,434,319.41 | 1,550,550.24         | 116,230.83   |
|  | GTZF96000602 | FKBMG3GS9            | SK SQUARE CO LTD               | 44,397.000     | 2,514,380.41 | 3,225,353.26         | 710,972.85   |
|  | GTZF96000602 | FKBNKBH53            | HANWHA GALLERIA CORP           | 1,693,489.000  | 1,886,228.93 | 1,509,560.79         | -376,668.14  |
|  | GTZF96000602 | FKBRS2KY9            | SAMSUNG SDS CO LTD             | 10,152.000     | 1,265,482.18 | 1,095,220.91         | -170,261.27  |
|  | GTZF96000602 | FKBWB95X0            | MEGASTUDYEDU CO LTD            | 14,730.000     | 695,423.16   | 602,469.14           | -92,954.02   |
|  | GTZF96000602 | FKBYX56S0            | PEARL ABYSS CORP               | 37,385.000     | 1,112,785.88 | 1,199,089.93         | 86,304.05    |
|  | GTZF96000602 | FKBYX9GP7            | DOOSAN BOBCAT INC              | 2,082.000      | 92,751.05    | 77,592.86            | -15,158.19   |
|  | GTZF96000602 | FM6164475            | GOLDEN AGRI-RESOURCES LTD      | 625,700.000    | 113,271.89   | 124,655.23           | 11,383.34    |
|  | GTZF96000602 | FM6472118            | JARDINE MATHESON HOLDINGS LTD  | 19,200.000     | 972,480.00   | 679,296.00           | -293,184.00  |
|  | GTZF96000602 | FMB17KC65            | WILMAR INTERNATIONAL LTD       | 1,900.000      | 5,334.91     | 4,346.06             | -988.85      |
|  | GTZF96000602 | FMBDRTVP5            | GENTING SINGAPORE LTD          | 4,769,000.000  | 3,322,672.00 | 3,043,855.38         | -278,816.62  |
|  | GTZF96000602 | FNB1VXJL8            | GENTING BHD                    | 645,200.000    | 561,223.78   | 644,174.25           | 82,950.47    |
|  | GTZF96000602 | FQ6332586            | FAUJI CEMENT CO LTD            | 17,779,000.000 | 1,150,288.35 | 1,463,589.38         | 313,301.03   |
|  | GTZF96000602 | FQ6669417            | PAKISTAN STATE OIL CO LTD      | 3,593,946.000  | 2,109,077.23 | 2,146,424.06         | 37,346.83    |
|  | GTZF96000602 | FQB02VH23            | PAKISTAN PETROLEUM LTD         | 1,979,969.000  | 791,206.48   | 833,180.70           | 41,974.22    |
|  | GTZF96000602 | FQB09RFT8            | UNITED BANK LTD/PAKISTAN       | 448,793.000    | 254,901.03   | 413,218.57           | 158,317.54   |
|  | GTZF96000602 | FQB468426            | INTERNATIONAL STEELS LTD       | 1,150,727.000  | 310,499.73   | 349,601.06           | 39,101.33    |
|  | GTZF96000602 | FQB57CQ52            | NISHAT CHUNIAN POWER LTD       | 812,500.000    | 90,838.66    | 87,439.37            | -3,399.29    |
|  | GTZF96000602 | FUB01RM28            | EMAAR PROPERTIES PJSC          | 66,839.000     | 145,320.12   | 149,218.57           | 3,898.45     |
|  | GTZF96000602 | FZ6075805            | BANK HAPOALIM BM               | 6,177.000      | 50,568.52    | 54,617.72            | 4,049.20     |
|  | GTZF96000602 | FZ6076423            | BANK LEUMI LE-ISRAEL BM        | 12,000.000     | 89,217.05    | 97,791.46            | 8,574.41     |
|  | GTZF96000602 | FZ6123811            | FIRST INTERNATIONAL BANK OF IS | 1,537.000      | 67,252.29    | 58,261.73            | -8,990.56    |
|  | GTZF96000602 | FZ6219643            | DELEK GROUP LTD                | 7,807.000      | 1,171,728.26 | 824,592.62           | -347,135.64  |
|  | GTZF96000602 | FZ6262023            | DELTA GALIL LTD                | 5,586.000      | 253,027.92   | 235,468.46           | -17,559.46   |
|  | GTZF96000602 | FZ6410705            | HAREL INSURANCE INVESTMENTS &  | 73,545.000     | 554,832.21   | 590,163.88           | 35,331.67    |
|  | GTZF96000602 | FZ6451279            | ISRAEL DISCOUNT BANK LTD       | 30,562.000     | 155,229.31   | 152,436.82           | -2,792.49    |
|  | GTZF96000602 | FZ6647132            | NICE LTD                       | 2,973.000      | 602,033.33   | 486,213.98           | -115,819.35  |
|  | GTZF96000602 | FZ6916701            | MIZRAHI TEFAHOT BANK LTD       | 4,437.000      | 173,209.94   | 150,287.00           | -22,922.94   |
|  | GTZF96000602 | G6683N103            | NU HOLDINGS LTD/CAYMAN ISLANDS | 4,693.000      | 54,410.03    | 60,492.77            | 6,082.74     |
|  | GTZF96000602 | G9108L173            | TSAKOS ENERGY NAVIGATION LTD   | 11,122.000     | 220,192.88   | 325,652.16           | 105,459.28   |
|  | GTZF96000602 | IR4767986            | SBERBANK OF RUSSIA PJSC        | 684,670.000    | 140,407.07   | 6,826.85             | -133,580.22  |
|  | GTZF96000602 | IRB57QZY3            | BELUGA GROUP PJSC              | 25,357.000     | 90,871.55    | 252.84               | -90,618.71   |
|  | GTZF96000602 | IRB59GLW2            | MAGNIT PJSC                    | 1,999.000      | 8,809.38     | 19.93                | -8,789.45    |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                             | Cost              | Market Value | Unrealized Gain/Loss |             |
|--|--------------|----------------------|------------------------------------|-------------------|--------------|----------------------|-------------|
|  | GTZF96000602 | IRB59HPK2            | NOVATEK PJSC                       | 92,018.000        | 104,902.57   | 917.51               | -103,985.06 |
|  | GTZF96000602 | IRB59SNS3            | LUKOIL PJSC                        | 3,595.000         | 15,684.84    | 35.85                | -15,648.99  |
|  | GTZF96000602 | IRB59SS17            | ROSNEFT OIL CO PJSC                | 773,541.000       | 319,243.39   | 7,712.99             | -311,530.40 |
|  | GTZF96000602 | IRB5B1TP9            | VTB BANK PJSC                      | 1,533,710,000.000 | 34,272.85    | 17,782.15            | -16,490.70  |
|  | GTZF96000602 | IRB5B1TX2            | MMC NORILSK NICKEL PJSC            | 2,079,900.000     | 261,705.09   | 217.03               | -261,488.06 |
|  | GTZF96000602 | KSBYXW419            | MR PRICE GROUP LTD                 | 45,208.000        | 305,268.46   | 509,815.52           | 204,547.06  |
|  | GTZF96000602 | LB2328592            | BANCO DO BRASIL SA                 | 330,600.000       | 1,696,175.37 | 1,585,013.46         | -111,161.91 |
|  | GTZF96000602 | LBB03DN13            | ITAU UNIBANCO HOLDING SA           | 82,100.000        | 417,307.63   | 412,979.50           | -4,328.13   |
|  | GTZF96000602 | LBB0FHTN7            | ULTRAPAR PARTICIPACOES SA          | 911,200.000       | 3,581,333.33 | 3,550,012.69         | -31,320.64  |
|  | GTZF96000602 | LBB16FPG8            | EMBRAER SA                         | 62,400.000        | 452,418.14   | 403,533.74           | -48,884.40  |
|  | GTZF96000602 | LBB1V74X4            | JBS S/A                            | 1,046,900.000     | 5,703,128.69 | 6,095,427.27         | 392,298.58  |
|  | GTZF96000602 | LBB1VD2Z8            | EVEN CONSTRUTORA E INCORPORADO     | 63,200.000        | 87,113.72    | 74,527.63            | -12,586.09  |
|  | GTZF96000602 | LBB1YCHL2            | CIA DE SANEAMENTO BASICO DO ES     | 17,400.000        | 267,945.90   | 234,978.08           | -32,967.82  |
|  | GTZF96000602 | LBB4V5RY5            | BANCO SANTANDER BRASIL SA          | 558,800.000       | 3,045,733.00 | 2,773,652.83         | -272,080.17 |
|  | GTZF96000602 | LBB9N3SQ4            | BB SEGURIDADE PARTICIPACOES SA     | 33,900.000        | 219,034.21   | 201,284.02           | -17,750.19  |
|  | GTZF96000602 | LBBG36ZK8            | B3 SA - BRASIL BOLSA BALCAO        | 444,800.000       | 1,210,888.29 | 819,217.74           | -391,670.55 |
|  | GTZF96000602 | LBBK93J36            | CURY CONSTRUTORA E INCORPORADO     | 60,200.000        | 224,294.08   | 223,266.03           | -1,028.05   |
|  | GTZF96000602 | LBBMDWWN4            | CAIXA SEGURIDADE PARTICIPACOES     | 268,800.000       | 588,975.69   | 692,512.85           | 103,537.16  |
|  | GTZF96000602 | LC2000256            | BANCO SANTANDER CHILE              | 4,604,547.000     | 210,524.94   | 215,611.34           | 5,086.40    |
|  | GTZF96000602 | LC2069350            | BANCO DE CREDITO E INVERSIONES     | 1,725.000         | 40,968.59    | 48,391.55            | 7,422.96    |
|  | GTZF96000602 | LC2100841            | BANCO DE CHILE                     | 10,862,964.000    | 1,221,051.16 | 1,208,485.45         | -12,565.71  |
|  | GTZF96000602 | LC2174317            | CAP SA                             | 64,544.000        | 535,115.46   | 404,143.11           | -130,972.35 |
|  | GTZF96000602 | LC2196336            | CIA SUD AMERICANA DE VAPORES S     | 26,765,965.000    | 1,677,921.55 | 1,694,555.99         | 16,634.44   |
|  | GTZF96000602 | LC2297621            | EMPRESA NACIONAL DE TELECOMUNI     | 341,229.000       | 1,371,977.93 | 1,007,500.64         | -364,477.29 |
|  | GTZF96000602 | LC2309251            | COLBUN SA                          | 243,013.000       | 37,588.21    | 31,354.77            | -6,233.44   |
|  | GTZF96000602 | LC2771674            | FALABELLA SA                       | 331,917.000       | 818,430.54   | 1,020,092.73         | 201,662.19  |
|  | GTZF96000602 | LCB00R3L1            | CENCOSUD SA                        | 1,470,257.000     | 2,848,136.92 | 2,764,738.38         | -83,398.54  |
|  | GTZF96000602 | M2682V108            | CYBERARK SOFTWARE LTD              | 833.000           | 220,122.61   | 227,758.86           | 7,636.25    |
|  | GTZF96000602 | M9T951109            | ZIM INTEGRATED SHIPPING SERVIC     | 19,859.000        | 371,110.47   | 440,274.03           | 69,163.56   |
|  | GTZF96000602 | NA2945924            | CIA DE SANEAMENTO BASICO DO ES ADR | 79,092.000        | 1,209,783.98 | 1,063,787.40         | -145,996.58 |
|  | GTZF96000602 | NC2024643            | BARRICK GOLD CORP                  | 84,680.000        | 1,424,746.39 | 1,412,210.03         | -12,536.36  |
|  | GTZF96000602 | NC2171576            | CANADIAN NATURAL RESOURCES LTD     | 123,328.000       | 4,390,415.76 | 4,391,985.56         | 1,569.80    |
|  | GTZF96000602 | NC2172285            | CANADIAN TIRE CORP LTD CL A        | 28,147.000        | 3,556,000.86 | 2,792,175.82         | -763,825.04 |
|  | GTZF96000602 | NC2314002            | EMPIRE CO LTD CL A NON-VTG         | 8,420.000         | 239,444.25   | 215,184.27           | -24,259.98  |
|  | GTZF96000602 | NC2446648            | IAMGOLD CORP                       | 768,379.000       | 3,418,606.71 | 2,886,299.60         | -532,307.11 |
|  | GTZF96000602 | NC2869963            | TRICAN WELL SERVICE LTD            | 20,159.000        | 62,789.99    | 71,009.89            | 8,219.90    |
|  | GTZF96000602 | NCB01NXQ3            | CENTERRA GOLD INC                  | 75,112.000        | 471,587.15   | 505,009.98           | 33,422.83   |
|  | GTZF96000602 | NCB15C4L4            | CONSTELLATION SOFTWARE INC         | 258.000           | 721,140.07   | 743,234.58           | 22,094.51   |
|  | GTZF96000602 | NCB3NB1P6            | SUNCOR ENERGY INC NEW              | 62,545.000        | 2,295,850.95 | 2,383,689.66         | 87,838.71   |
|  | GTZF96000602 | NCB55SGV5            | SECURE ENERGY SERVICES INC         | 26,583.000        | 225,076.14   | 235,261.54           | 10,185.40   |
|  | GTZF96000602 | NCBGYKMJ6            | CALIBRE MINING CORP NEW            | 596,378.000       | 794,609.16   | 784,507.18           | -10,101.98  |
|  | GTZF96000602 | NCBJ2L578            | CGI INC CL A SUB VTG               | 317.000           | 33,466.77    | 31,633.98            | -1,832.79   |
|  | GTZF96000602 | NCBPLLY8             | THOMSON REUTERS CORPORATION NO PAR | 5,044.000         | 847,893.63   | 850,072.60           | 2,178.97    |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description                      | Shares        | Cost          | Market Value  | Unrealized Gain/Loss |
|--------------|-------------|-------------------------------------------|---------------|---------------|---------------|----------------------|
| GTZF96000602 | NCBR52TP3   | CONSTELLATION SOFTWARE INC WT 31-MAR-2040 | 511.000       | 0.00          | 0.00          | 0.00                 |
| GTZF96000602 | NCBZ3DNP9   | ALAMOS GOLD INC NEW CL A                  | 27,652.000    | 416,737.61    | 433,669.69    | 16,932.08            |
| GTZF96000602 | SDB06JSP8   | SYDBANK AS                                | 3,312.000     | 147,166.82    | 175,638.53    | 28,471.71            |
| GTZF96000602 | SF4525181   | WARTSILA OYJ ABP                          | 303,191.000   | 6,227,362.06  | 5,849,009.18  | -378,352.88          |
| GTZF96000602 | SFBMXX645   | SAMPO OYJ                                 | 4,097.000     | 180,635.65    | 176,077.49    | -4,558.16            |
| GTZF96000602 | SN4732491   | TELENOR ASA                               | 49,685.000    | 504,569.26    | 567,895.23    | 63,325.97            |
| GTZF96000602 | SNB11HK30   | NORSK HYDRO ASA                           | 68,117.000    | 441,383.69    | 425,431.37    | -15,952.32           |
| GTZF96000602 | SNB55WMQ1   | WALLENIIUS WILHELMSEN ASA                 | 53,333.000    | 501,260.09    | 545,476.75    | 44,216.66            |
| GTZF96000602 | SNBF20GN6   | MPC CONTAINER SHIPS ASA                   | 290,923.000   | 354,882.71    | 615,043.60    | 260,160.89           |
| GTZF96000602 | SNBKV4GX3   | SATS ASA                                  | 129,662.000   | 213,613.89    | 198,009.31    | -15,604.58           |
| GTZF96000602 | SNBPLF0Y3   | VAR ENERGI ASA                            | 82,943.000    | 263,493.06    | 293,835.17    | 30,342.11            |
| GTZF96000602 | SS5687438   | H & M HENNES & MAURITZ AB                 | 52,406.000    | 898,460.66    | 829,622.28    | -68,838.38           |
| GTZF96000602 | SS5959373   | TELEFONAKTIEBOLAGET LM ERICSSO            | 172,330.000   | 1,008,141.32  | 1,070,736.53  | 62,595.21            |
| GTZF96000602 | SSB1VQ251   | SANDVIK AB                                | 15,054.000    | 352,268.96    | 301,927.22    | -50,341.74           |
| GTZF96000602 | SSBD718Q5   | RESURS HOLDING AB                         | 79,452.000    | 109,702.56    | 171,805.14    | 62,102.58            |
| GTZF96000602 | SSBF1K7P7   | ESSITY AB                                 | 3,129.000     | 72,573.43     | 80,188.34     | 7,614.91             |
| GTZF96000602 | SSBJXSCH9   | EVOLUTION AB                              | 58.000        | 7,333.97      | 6,046.34      | -1,287.63            |
| GTZF96000602 | SSBLDBN57   | ATLAS COPCO AB                            | 24,136.000    | 345,753.06    | 390,065.95    | 44,312.89            |
| GTZF96000602 | SSBN12RS2   | BETSSON AB                                | 1,532.000     | 16,282.63     | 17,923.63     | 1,641.00             |
| GTZF96000602 | SSBN2RJ97   | HEMNET GROUP AB                           | 3,997.000     | 116,006.37    | 120,851.30    | 4,844.93             |
| GTZF96000602 | SSBXDZ9Q8   | SVENSKA HANDELSBANKEN AB                  | 65,312.000    | 602,486.11    | 622,579.97    | 20,093.86            |
| GTZF96000602 | SSBYZF9J2   | NORDEA BANK ABP                           | 23,813.000    | 285,344.44    | 283,546.99    | -1,797.45            |
| GTZF96000802 | 011532108   | ALAMOS GOLD INC                           | 166,251.000   | 1,970,459.95  | 2,606,815.68  | 636,355.73           |
| GTZF96000802 | 05523R107   | BAE SYSTEMS PLC ADR                       | 13,828.000    | 829,870.31    | 924,401.80    | 94,531.49            |
| GTZF96000802 | 059460303   | BANCO BRADESCO SA ADR                     | 93,013.000    | 316,921.37    | 208,349.12    | -108,572.25          |
| GTZF96000802 | 067901108   | BARRICK GOLD CORP                         | 342,134.000   | 5,352,128.35  | 5,706,795.12  | 354,666.77           |
| GTZF96000802 | 15101Q207   | CELESTICA INC                             | 33,354.000    | 483,633.00    | 1,912,184.82  | 1,428,551.82         |
| GTZF96000802 | 204448104   | CIA DE MINAS BUENAVENTURA SAA ADR         | 16,811.000    | 270,745.12    | 284,946.45    | 14,201.33            |
| GTZF96000802 | 29446M102   | EQUINOR ASA ADR                           | 21,124.000    | 617,032.04    | 603,301.44    | -13,730.60           |
| GTZF96000802 | 37733W204   | GSK PLC ADR                               | 21,310.000    | 787,048.86    | 820,435.00    | 33,386.14            |
| GTZF96000802 | 465562106   | ITAU UNIBANCO HOLDING SA ADR              | 182,636.000   | 1,199,426.25  | 1,066,594.24  | -132,832.01          |
| GTZF96000802 | 471115402   | JARDINE MATHESON HOLDINGS LTD ADR         | 3,020.000     | 120,818.78    | 106,908.00    | -13,910.78           |
| GTZF96000802 | 653656108   | NICE LTD ADR                              | 7,826.000     | 1,616,069.00  | 1,345,837.22  | -270,231.78          |
| GTZF96000802 | 722304102   | PDD HOLDINGS INC ADR                      | 13,839.000    | 1,383,521.52  | 1,839,895.05  | 456,373.53           |
| GTZF96000802 | 775781206   | ROLLS-ROYCE HOLDINGS PLC ADR              | 306,344.000   | 823,195.54    | 1,755,351.12  | 932,155.58           |
| GTZF96000802 | 92340V107   | VEREN INC                                 | 32,260.000    | 248,499.07    | 253,886.20    | 5,387.13             |
| GTZF96000802 | 92763W103   | VIPSHOP HOLDINGS LTD ADR                  | 3,745.000     | 61,792.50     | 48,759.90     | -13,032.60           |
| GTZF96000802 | 92857W308   | VODAFONE GROUP PLC ADR                    | 1,219,984.000 | 11,126,621.86 | 10,821,258.08 | -305,363.78          |
| GTZF96000802 | 98387E205   | X5 RETAIL GROUP NV GDR                    | 8,106.000     | 7,246.76      | 24.32         | -7,222.44            |
| GTZF96000802 | AA6253980   | ARISTOCRAT LEISURE LTD                    | 14,757.000    | 446,796.07    | 490,407.81    | 43,611.74            |
| GTZF96000802 | AA6302415   | TECHNOLOGY ONE LTD                        | 12,170.000    | 131,755.70    | 151,175.86    | 19,420.16            |
| GTZF96000802 | AA6699786   | PREMIER INVESTMENTS LTD                   | 48,695.000    | 735,299.77    | 1,013,027.77  | 277,728.00           |
| GTZF96000802 | AA6948837   | WESFARMERS LTD                            | 188,464.000   | 7,760,720.87  | 8,203,925.18  | 443,204.31           |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description           | Shares      | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|-------------|--------------------------------|-------------|--------------|--------------|----------------------|
| GTZF96000802 | AAB015YX4   | MAGELLAN FINANCIAL GROUP LTD   | 15,720.000  | 98,626.64    | 88,398.23    | -10,228.41           |
| GTZF96000802 | AAB01C7R2   | SUPER RETAIL GROUP LTD         | 21,051.000  | 160,164.00   | 196,121.80   | 35,957.80            |
| GTZF96000802 | AAB1FJ0C0   | BRAMBLES LTD                   | 305,982.000 | 2,920,675.34 | 2,969,206.64 | 48,531.30            |
| GTZF96000802 | AAB84LB48   | YANCOAL AUSTRALIA LTD          | 125,505.000 | 408,713.97   | 554,878.56   | 146,164.59           |
| GTZF96000802 | AABCT5FD3   | STEADFAST GROUP LTD            | 23,187.000  | 90,842.17    | 95,700.01    | 4,857.84             |
| GTZF96000802 | AABF52PL0   | NETWEALTH GROUP LTD            | 18,685.000  | 226,509.93   | 276,654.49   | 50,144.56            |
| GTZF96000802 | AABSS7GP7   | AGL ENERGY LTD                 | 31,524.000  | 174,594.55   | 228,007.28   | 53,412.73            |
| GTZF96000802 | AABWSRTS4   | A2 MILK CO LTD/THE             | 144,986.000 | 445,748.58   | 655,531.65   | 209,783.07           |
| GTZF96000802 | AABYQM3N2   | VIVA ENERGY GROUP LTD          | 151,508.000 | 301,894.61   | 318,731.55   | 16,836.94            |
| GTZF96000802 | D18190898   | DEUTSCHE BANK AG               | 283,706.000 | 3,552,776.90 | 4,522,273.64 | 969,496.74           |
| GTZF96000802 | EA4651454   | OMV AG                         | 2,282.000   | 96,698.47    | 99,443.52    | 2,745.05             |
| GTZF96000802 | EAB0BKSS4   | VIENNA INSURANCE GROUP AG WIEN | 1,702.000   | 44,472.32    | 55,635.61    | 11,163.29            |
| GTZF96000802 | ED4352099   | FRESENIUS SE & CO KGAA         | 78,641.000  | 2,489,761.98 | 2,349,823.75 | -139,938.23          |
| GTZF96000802 | ED4598584   | CONTINENTAL AG                 | 73,938.000  | 5,574,045.34 | 4,191,957.42 | -1,382,087.92        |
| GTZF96000802 | ED4846280   | SAP SE                         | 18,526.000  | 3,605,106.24 | 3,762,965.18 | 157,858.94           |
| GTZF96000802 | ED5002461   | HENKEL AG & CO KGAA            | 5,493.000   | 381,376.45   | 432,409.17   | 51,032.72            |
| GTZF96000802 | ED5069213   | BAYER AG                       | 12,916.000  | 368,661.71   | 365,171.03   | -3,490.68            |
| GTZF96000802 | ED5129074   | FRESENIUS MEDICAL CARE AG      | 3,622.000   | 183,279.72   | 138,815.98   | -44,463.74           |
| GTZF96000802 | ED5468340   | AIXTRON SE                     | 6,689.000   | 189,583.82   | 131,442.44   | -58,141.38           |
| GTZF96000802 | ED5529026   | MERCEDES-BENZ GROUP AG         | 46,898.000  | 3,710,534.50 | 3,245,477.49 | -465,057.01          |
| GTZF96000802 | ED5756025   | BAYERISCHE MOTOREN WERKE AG    | 14,305.000  | 1,578,735.76 | 1,354,987.70 | -223,748.06          |
| GTZF96000802 | EDB09DHL4   | MTU AERO ENGINES AG            | 3,319.000   | 859,632.29   | 849,444.61   | -10,187.68           |
| GTZF96000802 | EDB5ZQ9D2   | EVONIK INDUSTRIES AG           | 16,571.000  | 328,453.35   | 338,327.41   | 9,874.06             |
| GTZF96000802 | EDBZBWTJ4   | HORNBACH HOLDING AG & CO KGAA  | 1,728.000   | 136,209.17   | 145,751.14   | 9,541.97             |
| GTZF96000802 | EE5705947   | BANCO SANTANDER SA             | 25,989.000  | 95,978.29    | 120,620.49   | 24,642.20            |
| GTZF96000802 | EEB1G40S5   | MAPFRE SA                      | 65,914.000  | 132,464.29   | 152,165.74   | 19,701.45            |
| GTZF96000802 | EEB283W91   | CAIXABANK SA                   | 72,454.000  | 349,001.92   | 383,836.67   | 34,834.75            |
| GTZF96000802 | EEBZ11XT4   | ARCELORMITTAL SA               | 32,736.000  | 803,541.46   | 750,113.20   | -53,428.26           |
| GTZF96000802 | EF4380426   | PUBLICIS GROUPE SA             | 27,714.000  | 2,222,344.09 | 2,951,832.41 | 729,488.32           |
| GTZF96000802 | EF5617099   | QUADIENT SA                    | 1,270.000   | 25,929.54    | 23,737.98    | -2,191.56            |
| GTZF96000802 | EF5962339   | STMICROELECTRONICS NV          | 14,737.000  | 773,653.57   | 582,259.81   | -191,393.76          |
| GTZF96000802 | EFBD97P43   | X-FAB SILICON FOUNDRIES SE     | 95,689.000  | 1,092,204.29 | 613,277.02   | -478,927.27          |
| GTZF96000802 | EFBM8H5Y8   | DASSAULT SYSTEMES SE           | 12,166.000  | 564,273.39   | 460,273.54   | -103,999.85          |
| GTZF96000802 | EG5263256   | KGHM POLSKA MIEDZ SA           | 145,086.000 | 4,179,782.25 | 5,426,221.09 | 1,246,438.84         |
| GTZF96000802 | EG5810064   | ORLEN SA                       | 1,784.000   | 29,061.93    | 30,039.17    | 977.24               |
| GTZF96000802 | EG5978952   | ASSECO POLAND SA               | 20,810.000  | 379,266.72   | 414,383.03   | 35,116.31            |
| GTZF96000802 | EGB03NGS7   | POWSZECHNA KASA OSZCZEDNOSCI B | 22,639.000  | 330,583.88   | 354,335.36   | 23,751.48            |
| GTZF96000802 | EGB5P7L44   | TAURON POLSKA ENERGIA SA       | 68,861.000  | 71,994.95    | 67,832.38    | -4,162.57            |
| GTZF96000802 | EH7107251   | OPAP SA                        | 14,096.000  | 250,802.27   | 221,172.16   | -29,630.11           |
| GTZF96000802 | EBHNC0DB5   | PIRAEUS FINANCIAL HOLDINGS SA  | 51,468.000  | 224,310.35   | 187,877.79   | -36,432.56           |
| GTZF96000802 | EBHZ1MXR5   | ALPHA SERVICES AND HOLDINGS SA | 142,403.000 | 263,017.81   | 232,517.20   | -30,500.61           |
| GTZF96000802 | EI4056715   | GENERALI                       | 27,523.000  | 559,113.78   | 687,003.19   | 127,889.41           |
| GTZF96000802 | EI4076838   | INTESA SANPAOLO SPA            | 535,434.000 | 1,625,654.63 | 1,991,838.17 | 366,183.54           |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description           | Shares        | Cost         | Market Value  | Unrealized Gain/Loss |
|--------------|-------------|--------------------------------|---------------|--------------|---------------|----------------------|
| GTZF96000802 | EI4115222   | BANCA POPOLARE DI SONDRIO SPA  | 20,078.000    | 147,722.58   | 143,744.22    | -3,978.36            |
| GTZF96000802 | EI4116097   | BPER BANCA SPA                 | 55,434.000    | 168,251.17   | 280,481.17    | 112,230.00           |
| GTZF96000802 | EI4574816   | MEDIOBANCA BANCA DI CREDITO FI | 20,631.000    | 256,208.41   | 302,703.34    | 46,494.93            |
| GTZF96000802 | EI5782202   | BUZZI SPA                      | 2,576.000     | 98,907.78    | 103,751.92    | 4,844.14             |
| GTZF96000802 | EI5962341   | STMICROELECTRONICS NV          | 20,292.000    | 1,066,520.13 | 801,955.69    | -264,564.44          |
| GTZF96000802 | EI7145051   | ENI SPA                        | 65,376.000    | 1,035,559.85 | 1,005,737.81  | -29,822.04           |
| GTZF96000802 | EIB0DJNG9   | LEONARDO SPA                   | 121,410.000   | 1,756,675.64 | 2,821,026.91  | 1,064,351.27         |
| GTZF96000802 | EIB7SF139   | UNIPOL GRUPPO SPA              | 13,561.000    | 72,362.59    | 134,875.54    | 62,512.95            |
| GTZF96000802 | EIBK93RS5   | BANCA MONTE DEI PASCHI DI SIEN | 28,415.000    | 97,138.96    | 133,539.81    | 36,400.85            |
| GTZF96000802 | EIBMY36H0   | SAIPEM SPA                     | 1,310,109.000 | 3,185,486.05 | 3,358,629.50  | 173,143.45           |
| GTZF96000802 | EIBNGN9Z1   | FINECOBANK BANCA FINECO SPA    | 16,183.000    | 232,248.19   | 241,430.29    | 9,182.10             |
| GTZF96000802 | EIBYWP844   | BANCA MEDIOLANUM SPA           | 27,721.000    | 314,772.92   | 306,309.91    | -8,463.01            |
| GTZF96000802 | EIBYYN706   | POSTE ITALIANE SPA             | 43,660.000    | 472,329.42   | 556,598.04    | 84,268.62            |
| GTZF96000802 | EMBD5ZXH2   | MOL HUNGARIAN OIL & GAS PLC    | 5,330.000     | 50,263.38    | 41,629.08     | -8,634.30            |
| GTZF96000802 | EN5671511   | WOLTERS KLUWER NV              | 41,058.000    | 5,718,665.70 | 6,811,805.50  | 1,093,139.80         |
| GTZF96000802 | ENB929F49   | ASML HOLDING NV                | 543.000       | 392,769.82   | 561,126.07    | 168,356.25           |
| GTZF96000802 | ENBYPBS65   | ARCELORMITTAL SA               | 88,439.000    | 2,341,953.33 | 2,025,544.73  | -316,408.60          |
| GTZF96000802 | ENBYWLC62   | RELX PLC                       | 53,940.000    | 2,078,023.14 | 2,483,525.98  | 405,502.84           |
| GTZF96000802 | ENBYY7VY9   | SIGNIFY NV                     | 14,754.000    | 456,448.38   | 368,433.57    | -88,014.81           |
| GTZF96000802 | ENBZ1HM46   | ADYEN NV                       | 484.000       | 769,775.33   | 577,446.90    | -192,328.43          |
| GTZF96000802 | EPB1FW752   | GALP ENERGIA SGPS SA           | 22,109.000    | 353,115.79   | 467,271.73    | 114,155.94           |
| GTZF96000802 | EPBZCNN37   | BANCO COMERCIAL PORTUGUES SA   | 548,197.000   | 133,420.61   | 197,762.64    | 64,342.03            |
| GTZF96000802 | ES7110384   | ROCHE HOLDING AG               | 4,689.000     | 1,254,062.27 | 1,301,920.21  | 47,857.94            |
| GTZF96000802 | ES7184736   | SWATCH GROUP AG/THE            | 30,159.000    | 1,410,592.02 | 1,231,733.03  | -178,858.99          |
| GTZF96000802 | ESB11TCY9   | SCHINDLER HOLDING AG           | 1,672.000     | 435,929.04   | 420,139.77    | -15,789.27           |
| GTZF96000802 | ESBMBQHZ0   | SGS SA                         | 22,605.000    | 1,929,031.61 | 2,012,463.83  | 83,432.22            |
| GTZF96000802 | ESBRJL171   | UBS GROUP AG                   | 9,664.000     | 288,007.59   | 284,456.71    | -3,550.88            |
| GTZF96000802 | ETB03MNV4   | ANADOLU ANONIM TURK SIGORTA SI | 30,041.000    | 61,674.38    | 98,048.93     | 36,374.55            |
| GTZF96000802 | ETB03MZJ0   | YAPI VE KREDI BANKASI AS       | 513,798.000   | 256,903.65   | 529,729.04    | 272,825.39           |
| GTZF96000802 | ETBD0MX99   | MLP SAGLIK HIZMETLERI AS       | 57,146.000    | 287,933.37   | 610,096.53    | 322,163.16           |
| GTZF96000802 | ETBFZCT28   | SOK MARKETLER TICARET AS       | 24,756.000    | 52,055.93    | 47,611.32     | -4,444.61            |
| GTZF96000802 | EX0045610   | ANTOFAGASTA PLC                | 9,268.000     | 259,112.28   | 247,200.82    | -11,911.46           |
| GTZF96000802 | EX0718877   | RIO TINTO PLC                  | 50,959.000    | 3,229,942.17 | 3,350,342.31  | 120,400.14           |
| GTZF96000802 | EX0797376   | SERCO GROUP PLC                | 58,584.000    | 138,574.38   | 133,078.70    | -5,495.68            |
| GTZF96000802 | EX4942812   | SAMSUNG ELECTRONICS CO LTD GDR | 165.000       | 226,297.01   | 244,200.00    | 17,902.99            |
| GTZF96000802 | EXB06QFB8   | IG GROUP HOLDINGS PLC          | 149,551.000   | 1,380,833.74 | 1,548,298.36  | 167,464.62           |
| GTZF96000802 | EXB19NLV9   | EXPERIAN PLC                   | 6,240.000     | 258,351.55   | 290,751.09    | 32,399.54            |
| GTZF96000802 | EXB4T3BW4   | GLENCORE PLC                   | 770,403.000   | 4,074,081.01 | 4,393,111.47  | 319,030.46           |
| GTZF96000802 | EXB63H842   | ROLLS-ROYCE HOLDINGS PLC       | 2,280,674.000 | 6,396,804.42 | 13,169,544.01 | 6,772,739.59         |
| GTZF96000802 | EXB82YXW2   | VESUVIUS PLC                   | 159,169.000   | 958,548.94   | 928,563.54    | -29,985.40           |
| GTZF96000802 | EXB8KF9B6   | WPP PLC                        | 34,771.000    | 340,840.47   | 318,402.92    | -22,437.55           |
| GTZF96000802 | EXB9895B6   | COCA-COLA HBC AG               | 4,712.000     | 148,137.07   | 160,704.73    | 12,567.66            |
| GTZF96000802 | EXBKDRYJ6   | AIRTEL AFRICA PLC              | 683,579.000   | 964,428.46   | 1,037,798.77  | 73,370.31            |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                                  | Cost           | Market Value | Unrealized Gain/Loss |             |
|--|--------------|----------------------|-----------------------------------------|----------------|--------------|----------------------|-------------|
|  | GTZF96000802 | EXBMJ6DW6            | INFORMA PLC                             | 42,199.000     | 443,984.49   | 456,515.86           | 12,531.37   |
|  | GTZF96000802 | EXBNYK8G7            | DARKTRACE PLC                           | 93,613.000     | 431,232.18   | 682,326.49           | 251,094.31  |
|  | GTZF96000802 | EXBYT1830            | TBC BANK GROUP PLC                      | 13,335.000     | 464,177.91   | 433,219.08           | -30,958.83  |
|  | GTZF96000802 | EZBD1RP68            | BANK OF IRELAND GROUP PLC               | 53,138.000     | 593,098.30   | 556,293.96           | -36,804.34  |
|  | GTZF96000802 | FB6077010            | BANGKOK BANK PCL                        | 132,700.000    | 642,727.69   | 471,894.55           | -170,833.14 |
|  | GTZF96000802 | FB6492839            | KRUNG THAI BANK PCL                     | 353,600.000    | 190,669.55   | 162,840.52           | -27,829.03  |
|  | GTZF96000802 | FB6888796            | KASIKORNBANK PCL                        | 485,200.000    | 1,647,747.09 | 1,659,311.96         | 11,564.87   |
|  | GTZF96000802 | FBB0305J9            | THAI OIL PCL                            | 185,600.000    | 231,640.11   | 268,050.96           | 36,410.85   |
|  | GTZF96000802 | FBBPH0716            | SCB X PCL                               | 871,100.000    | 2,525,869.85 | 2,444,943.15         | -80,926.70  |
|  | GTZF96000802 | FC6835423            | SHANGHAI BAOSIGHT SOFTWARE CO CN/900926 | 30,360.000     | 48,958.63    | 49,152.84            | 194.21      |
|  | GTZF96000802 | FH6000308            | JIANGXI COPPER CO LTD HK/00358          | 57,000.000     | 87,573.69    | 113,745.93           | 26,172.24   |
|  | GTZF96000802 | FH6228826            | SKYWORTH GROUP LTD HK/00751             | 80,374.000     | 35,486.57    | 31,707.34            | -3,779.23   |
|  | GTZF96000802 | FH6354259            | COSCO SHIPPING PORTS LTD HK/01199       | 30,000.000     | 19,273.12    | 20,711.12            | 1,438.00    |
|  | GTZF96000802 | FH6388703            | GUANGSHEN RAILWAY CO LTD HK/00525       | 2,218,000.000  | 701,916.65   | 602,269.64           | -99,647.01  |
|  | GTZF96000802 | FH6560996            | CHINA OILFIELD SERVICES LTD HK/02883    | 95,797.000     | 97,184.23    | 92,025.19            | -5,159.04   |
|  | GTZF96000802 | FH6586538            | YUE YUEN INDUSTRIAL HOLDINGS L HK/00551 | 487,500.000    | 709,545.89   | 942,855.50           | 233,309.61  |
|  | GTZF96000802 | FH6659111            | ORIENT OVERSEAS INTERNATIONAL HK/00316  | 11,500.000     | 154,231.43   | 186,624.23           | 32,392.80   |
|  | GTZF96000802 | FH6725292            | ZIJIN MINING GROUP CO LTD HK/02899      | 62,000.000     | 90,983.33    | 130,870.71           | 39,887.38   |
|  | GTZF96000802 | FH6859927            | SUN HUNG KAI PROPERTIES LTD HK/00016    | 76,000.000     | 728,070.70   | 657,555.65           | -70,515.05  |
|  | GTZF96000802 | FH6867748            | SWIRE PACIFIC LTD HK/00019              | 24,000.000     | 205,703.46   | 212,106.46           | 6,403.00    |
|  | GTZF96000802 | FH6928565            | VTECH HOLDINGS LTD HK/00303             | 10,700.000     | 70,180.95    | 80,036.89            | 9,855.94    |
|  | GTZF96000802 | FHB08BZ16            | COSCO SHIPPING HOLDINGS CO LTD HK/01919 | 764,400.000    | 688,648.65   | 1,337,411.17         | 648,762.52  |
|  | GTZF96000802 | FHB0FXSY3            | UNITED ENERGY GROUP LTD HK/00467        | 15,236,000.000 | 1,445,912.67 | 595,201.99           | -850,710.68 |
|  | GTZF96000802 | FHB0LMTQ6            | CHINA CONSTRUCTION BANK CORP HK/00939   | 4,676,000.000  | 3,025,204.81 | 3,455,762.48         | 430,557.67  |
|  | GTZF96000802 | FHB0M6DX2            | CIMC ENRIC HOLDINGS LTD HK/03899        | 62,000.000     | 55,381.16    | 62,497.12            | 7,115.96    |
|  | GTZF96000802 | FHB0RJCG7            | MINTH GROUP LTD HK/00425                | 20,000.000     | 54,870.73    | 31,098.70            | -23,772.03  |
|  | GTZF96000802 | FHB1HVJ15            | CHINA COMMUNICATIONS SERVICES HK/00552  | 116,000.000    | 57,137.02    | 62,550.91            | 5,413.89    |
|  | GTZF96000802 | FHB1VRCG2            | CMOC GROUP LTD HK/03993                 | 162,000.000    | 82,165.02    | 148,151.75           | 65,986.73   |
|  | GTZF96000802 | FHB29SHS2            | BYD ELECTRONIC INTERNATIONAL C HK/00285 | 163,500.000    | 494,468.26   | 816,725.16           | 322,256.90  |
|  | GTZF96000802 | FHB433990            | GUANGZHOU AUTOMOBILE GROUP CO HK/02238  | 160,000.000    | 95,347.47    | 56,561.72            | -38,785.75  |
|  | GTZF96000802 | FHB4JSTL9            | WYNN MACAU LTD HK/01128                 | 4,743,200.000  | 4,764,722.25 | 3,888,167.64         | -876,554.61 |
|  | GTZF96000802 | FHB4P8HQ8            | MGM CHINA HOLDINGS LTD HK/02282         | 554,000.000    | 948,273.92   | 862,853.19           | -85,420.73  |
|  | GTZF96000802 | FHB92NYF4            | CHINA GALAXY SECURITIES CO LTD HK/06881 | 104,500.000    | 55,739.73    | 54,743.58            | -996.15     |
|  | GTZF96000802 | FHBD31M40            | ORIENT SECURITIES CO LTD/CHINA HK/03958 | 577,600.000    | 316,196.31   | 226,382.15           | -89,814.16  |
|  | GTZF96000802 | FHBDFF8H3            | CSC FINANCIAL CO LTD HK/06066           | 509,000.000    | 524,809.23   | 377,476.50           | -147,332.73 |
|  | GTZF96000802 | FHBGMHP51            | BINJIANG SERVICE GROUP CO LTD HK/03316  | 60,500.000     | 154,196.89   | 127,239.54           | -26,957.35  |
|  | GTZF96000802 | FHBGRCMZ4            | YANCOAL AUSTRALIA LTD HK/03668          | 207,600.000    | 676,273.18   | 908,053.90           | 231,780.72  |
|  | GTZF96000802 | FHBGY6SV2            | CHINA CINDA ASSET MANAGEMENT C HK/01359 | 960,000.000    | 95,551.64    | 79,924.17            | -15,627.47  |
|  | GTZF96000802 | FHBLD4QD1            | HAIER SMART HOME CO LTD HK/06690        | 681,200.000    | 2,142,712.40 | 2,277,239.54         | 134,527.14  |
|  | GTZF96000802 | FHBWVFT07            | HUATAI SECURITIES CO LTD HK/06886       | 33,800.000     | 41,750.76    | 37,361.22            | -4,389.54   |
|  | GTZF96000802 | FHBYX33P1            | MODERN DENTAL GROUP LTD HK/03600        | 167,000.000    | 64,356.99    | 91,976.84            | 27,619.85   |
|  | GTZF96000802 | FHBZ13Q94            | E-COMMODITIES HOLDINGS LTD HK/01733     | 228,000.000    | 30,548.96    | 42,928.50            | 12,379.54   |
|  | GTZF96000802 | FJ6037736            | AEON FINANCIAL SERVICE CO LTD           | 58,500.000     | 511,847.89   | 479,681.10           | -32,166.79  |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                         | Cost              | Market Value | Unrealized Gain/Loss |              |
|--|--------------|----------------------|--------------------------------|-------------------|--------------|----------------------|--------------|
|  | GTZF96000802 | FJ6895406            | TOKYO ELECTRIC POWER CO HOLDIN | 1,712,600.000     | 7,326,731.37 | 9,222,020.11         | 1,895,288.74 |
|  | GTZF96000802 | FJB064D86            | GUNGHO ONLINE ENTERTAINMENT IN | 31,900.000        | 465,368.52   | 537,715.11           | 72,346.59    |
|  | GTZF96000802 | FL6565129            | BUKIT ASAM TBK PT              | 3,285,200.000     | 562,926.07   | 491,528.50           | -71,397.57   |
|  | GTZF96000802 | FLB03VZ31            | MITRA ADIPERKASA TBK PT        | 4,800,000.000     | 620,630.21   | 432,368.52           | -188,261.69  |
|  | GTZF96000802 | FM6472118            | JARDINE MATHESON HOLDINGS LTD  | 4,100.000         | 201,972.31   | 145,058.00           | -56,914.31   |
|  | GTZF96000802 | FM6916783            | UNITED OVERSEAS BANK LTD       | 21,200.000        | 461,736.87   | 490,091.13           | 28,354.26    |
|  | GTZF96000802 | FMB1VT039            | YANGZIJIANG SHIPBUILDING HOLDI | 73,800.000        | 81,797.02    | 133,959.05           | 52,162.03    |
|  | GTZF96000802 | FN6904613            | TENAGA NASIONAL BHD            | 392,600.000       | 872,411.06   | 1,146,799.79         | 274,388.73   |
|  | GTZF96000802 | FNB1VXKN2            | GENTING MALAYSIA BHD           | 261,100.000       | 162,520.04   | 141,135.14           | -21,384.90   |
|  | GTZF96000802 | FZ6075805            | BANK HAPOALIM BM               | 12,046.000        | 98,615.58    | 106,512.07           | 7,896.49     |
|  | GTZF96000802 | FZ6076423            | BANK LEUMI LE-ISRAEL BM        | 14,702.000        | 121,745.39   | 119,810.84           | -1,934.55    |
|  | GTZF96000802 | FZ6123811            | FIRST INTERNATIONAL BANK OF IS | 1,214.000         | 47,173.58    | 46,018.05            | -1,155.53    |
|  | GTZF96000802 | FZ6262023            | DELTA GALIL LTD                | 11,247.000        | 494,533.36   | 474,098.43           | -20,434.93   |
|  | GTZF96000802 | FZ6410705            | HAREL INSURANCE INVESTMENTS &  | 49,361.000        | 380,808.43   | 396,098.70           | 15,290.27    |
|  | GTZF96000802 | FZ6451279            | ISRAEL DISCOUNT BANK LTD       | 175,615.000       | 914,269.05   | 875,930.63           | -38,338.42   |
|  | GTZF96000802 | FZ6647132            | NICE LTD                       | 1,081.000         | 212,588.75   | 176,790.22           | -35,798.53   |
|  | GTZF96000802 | FZ6916701            | MIZRAHI TEFAHOT BANK LTD       | 3,303.000         | 118,534.81   | 111,876.94           | -6,657.87    |
|  | GTZF96000802 | FZB1S0581            | OIL REFINERIES LTD             | 276,166.000       | 92,223.84    | 63,777.98            | -28,445.86   |
|  | GTZF96000802 | IC4519448            | KOMERCNI BANKA AS              | 12,970.000        | 456,095.24   | 434,298.08           | -21,797.16   |
|  | GTZF96000802 | IC7440626            | ERSTE GROUP BANK AG            | 2,880.000         | 107,121.08   | 136,058.33           | 28,937.25    |
|  | GTZF96000802 | IR4767986            | SBERBANK OF RUSSIA PJSC        | 464,130.000       | 95,180.35    | 4,627.85             | -90,552.50   |
|  | GTZF96000802 | IRB516L10            | X5 RETAIL GROUP NV GDR         | 19,698.000        | 25,474.02    | 49.10                | -25,424.92   |
|  | GTZF96000802 | IRB59L4L4            | GAZPROM PJSC                   | 2,328,970.000     | 333,029.69   | 23,222.19            | -309,807.50  |
|  | GTZF96000802 | IRB59SNS3            | LUKOIL PJSC                    | 51,208.000        | 223,418.49   | 510.60               | -222,907.89  |
|  | GTZF96000802 | IRB5B1TP9            | VTB BANK PJSC                  | 6,999,330,000.000 | 156,409.60   | 81,151.65            | -75,257.95   |
|  | GTZF96000802 | IRB6QPBP7            | ALROSA PJSC                    | 39,670.000        | 2,373.99     | 395.55               | -1,978.44    |
|  | GTZF96000802 | KS6149477            | DATATEC LTD                    | 113,982.000       | 235,015.93   | 234,081.33           | -934.60      |
|  | GTZF96000802 | LM2242054            | FOMENTO ECONOMICO MEXICANO SAB | 1,157.000         | 14,609.56    | 12,426.42            | -2,183.14    |
|  | GTZF96000802 | LM2306818            | EL PUERTO DE LIVERPOOL SAB DE  | 70,572.000        | 563,040.49   | 507,440.68           | -55,599.81   |
|  | GTZF96000802 | M2682V108            | CYBERARK SOFTWARE LTD          | 1,021.000         | 230,239.98   | 279,161.82           | 48,921.84    |
|  | GTZF96000802 | M87915274            | TOWER SEMICONDUCTOR LTD        | 825.000           | 27,054.36    | 32,430.75            | 5,376.39     |
|  | GTZF96000802 | N00985106            | AERCAP HOLDINGS NV             | 10,056.000        | 878,193.09   | 937,219.20           | 59,026.11    |
|  | GTZF96000802 | NC2076007            | BANK OF MONTREAL               | 7,047.000         | 597,431.77   | 591,374.29           | -6,057.48    |
|  | GTZF96000802 | NC2107620            | MARTINREA INTERNATIONAL INC    | 185,540.000       | 1,857,853.77 | 1,559,330.58         | -298,523.19  |
|  | GTZF96000802 | NC2141942            | DESCARTES SYS GROUP INC        | 434.000           | 34,805.28    | 42,040.93            | 7,235.65     |
|  | GTZF96000802 | NC2172285            | CANADIAN TIRE CORP LTD CL A    | 14,137.000        | 1,386,104.54 | 1,402,387.09         | 16,282.55    |
|  | GTZF96000802 | NC2248804            | RUSSEL METALS INC              | 4,098.000         | 132,400.08   | 111,617.98           | -20,782.10   |
|  | GTZF96000802 | NC2260825            | OPEN TEXT CORPORATION          | 342.000           | 14,240.85    | 10,267.37            | -3,973.48    |
|  | GTZF96000802 | NC2314002            | EMPIRE CO LTD CL A NON-VTG     | 8,967.000         | 228,239.63   | 229,163.58           | 923.95       |
|  | GTZF96000802 | NC2446648            | IAMGOLD CORP                   | 812,940.000       | 3,285,538.32 | 3,053,686.27         | -231,852.05  |
|  | GTZF96000802 | NC2554474            | MAGNA INTL INC                 | 22,204.000        | 1,259,475.79 | 930,447.15           | -329,028.64  |
|  | GTZF96000802 | NC2869963            | TRICAN WELL SERVICE LTD        | 149,613.000       | 483,770.26   | 527,010.39           | 43,240.13    |
|  | GTZF96000802 | NCB03Z841            | KINROSS GOLD CORP              | 20,400.000        | 112,125.14   | 169,807.43           | 57,682.29    |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description             | Shares        | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|-------------|----------------------------------|---------------|--------------|--------------|----------------------|
| GTZF96000802 | NCB15C4L4   | CONSTELLATION SOFTWARE INC       | 359.000       | 998,458.24   | 1,034,190.76 | 35,732.52            |
| GTZF96000802 | NCB3NB1P6   | SUNCOR ENERGY INC NEW            | 220,603.000   | 7,446,777.90 | 8,407,532.03 | 960,754.13           |
| GTZF96000802 | NCB418WK2   | WHITECAP RESOURCES INC           | 54,390.000    | 369,857.93   | 397,883.51   | 28,025.58            |
| GTZF96000802 | NCB4TP9G9   | DOLLARAMA INC                    | 50,814.000    | 3,745,739.43 | 4,638,562.32 | 892,822.89           |
| GTZF96000802 | NCB4XF9J0   | MEG ENERGY CORP                  | 35,210.000    | 747,432.64   | 753,167.46   | 5,734.82             |
| GTZF96000802 | NCB6775F4   | PEYTO EXPLORATION & DEV CORP NEW | 16,260.000    | 170,522.11   | 173,253.04   | 2,730.93             |
| GTZF96000802 | NCBDRXBF3   | TFI INTERNATIONAL INC            | 7,397.000     | 843,702.41   | 1,073,804.28 | 230,101.87           |
| GTZF96000802 | NCBLFHPV3   | PARKLAND CORP                    | 16,309.000    | 536,467.74   | 457,083.46   | -79,384.28           |
| GTZF96000802 | NCBN33PL5   | BOMBARDIER INC CL B SUB VTG NEW  | 2,721.000     | 97,580.96    | 174,453.41   | 76,872.45            |
| GTZF96000802 | SD4253052   | AP MOLLER - MAERSK A/S           | 13.000        | 22,629.07    | 22,083.30    | -545.77              |
| GTZF96000802 | SDB0386J3   | JYSKE BANK A/S                   | 2,742.000     | 224,377.35   | 218,313.36   | -6,063.99            |
| GTZF96000802 | SDB06JSP8   | SYDBANK AS                       | 2,876.000     | 124,838.06   | 152,517.03   | 27,678.97            |
| GTZF96000802 | SDB1WP651   | D/S NORDEN A/S                   | 1,140.000     | 53,363.11    | 49,674.92    | -3,688.19            |
| GTZF96000802 | SDBPXW7F9   | SVITZER GROUP A/S                | 26.000        | 745.48       | 969.83       | 224.35               |
| GTZF96000802 | SDBZ3CNK5   | TORM PLC                         | 1,582.000     | 38,061.55    | 61,841.28    | 23,779.73            |
| GTZF96000802 | SF4525181   | WARTSILA OYJ ABP                 | 33,355.000    | 375,366.00   | 643,467.98   | 268,101.98           |
| GTZF96000802 | SFB09M9D1   | KONE OYJ                         | 11,774.000    | 516,827.32   | 581,599.78   | 64,772.46            |
| GTZF96000802 | SFBFM0SV0   | NORDEA BANK ABP                  | 9,483.000     | 110,436.61   | 112,966.25   | 2,529.64             |
| GTZF96000802 | SFBMXX645   | SAMPO OYJ                        | 11,414.000    | 509,423.05   | 490,541.48   | -18,881.57           |
| GTZF96000802 | SN4732491   | TELENOR ASA                      | 34,372.000    | 355,314.01   | 392,868.97   | 37,554.96            |
| GTZF96000802 | SN7133606   | EQUINOR ASA                      | 33,184.000    | 966,694.18   | 947,290.61   | -19,403.57           |
| GTZF96000802 | SN7751258   | YARA INTERNATIONAL ASA           | 9,008.000     | 281,710.71   | 260,235.81   | -21,474.90           |
| GTZF96000802 | SNB11HK30   | NORSK HYDRO ASA                  | 77,517.000    | 522,969.68   | 484,139.98   | -38,829.70           |
| GTZF96000802 | SNB1L95G4   | AKER BP ASA                      | 18,034.000    | 452,734.39   | 461,033.56   | 8,299.17             |
| GTZF96000802 | SNBF20GN6   | MPC CONTAINER SHIPS ASA          | 186,544.000   | 303,338.59   | 394,374.78   | 91,036.19            |
| GTZF96000802 | SNBJK0P81   | HAFNIA LTD                       | 339,428.000   | 2,529,429.97 | 2,859,515.52 | 330,085.55           |
| GTZF96000802 | SNBKV4GX3   | SATS ASA                         | 121,837.000   | 193,079.27   | 186,059.60   | -7,019.67            |
| GTZF96000802 | SNBNG7113   | DNB BANK ASA                     | 46,419.000    | 922,203.87   | 914,211.25   | -7,992.62            |
| GTZF96000802 | SNBPBKK88   | COOL CO LTD                      | 2,593.000     | 35,376.31    | 30,295.30    | -5,081.01            |
| GTZF96000802 | SS4813340   | SKANDINAVISKA ENSKILDA BANKEN    | 76,586.000    | 911,707.86   | 1,131,773.62 | 220,065.76           |
| GTZF96000802 | SS4846522   | SWEDBANK AB                      | 33,073.000    | 556,814.93   | 681,122.29   | 124,307.36           |
| GTZF96000802 | SS5959373   | TELEFONAKTIEBOLAGET LM ERICSSO   | 130,574.000   | 657,370.65   | 811,294.33   | 153,923.68           |
| GTZF96000802 | SS5978381   | TELIA CO AB                      | 1,057,472.000 | 2,515,244.79 | 2,838,844.30 | 323,599.51           |
| GTZF96000802 | SS7332686   | ALFA LAVAL AB                    | 60,060.000    | 2,147,105.63 | 2,632,041.51 | 484,935.88           |
| GTZF96000802 | SSB97C732   | TELE2 AB                         | 195,892.000   | 1,588,061.43 | 1,973,680.99 | 385,619.56           |
| GTZF96000802 | SSBF1K7P7   | ESSITY AB                        | 29,204.000    | 681,444.99   | 748,424.54   | 66,979.55            |
| GTZF96000802 | SSBMV7PQ6   | INVESTOR AB                      | 226,447.000   | 4,714,758.13 | 6,205,257.63 | 1,490,499.50         |
| GTZF96000802 | SSBP81614   | ELECTROLUX AB                    | 11,761.000    | 106,095.04   | 97,573.37    | -8,521.67            |
| GTZF96000802 | SSBXDZ9Q8   | SVENSKA HANDELSBANKEN AB         | 136,977.000   | 1,235,401.85 | 1,305,719.26 | 70,317.41            |
| GTZF96000802 | Y8162K204   | STAR BULK CARRIERS CORP          | 139,486.000   | 3,321,542.27 | 3,400,668.68 | 79,126.41            |
| GTZF96001102 | 008474108   | AGNICO EAGLE MINES LTD           | 8,508.000     | 520,547.17   | 556,423.20   | 35,876.03            |
| GTZF96001102 | 011532108   | ALAMOS GOLD INC                  | 157,485.000   | 2,146,293.56 | 2,469,364.80 | 323,071.24           |
| GTZF96001102 | 042068205   | ARM HOLDINGS PLC ADR             | 12,430.000    | 760,317.27   | 2,033,796.60 | 1,273,479.33         |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description               | Shares      | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|-------------|------------------------------------|-------------|--------------|--------------|----------------------|
| GTZF96001102 | 059460303   | BANCO BRADESCO SA ADR              | 58,557.000  | 201,634.33   | 131,167.68   | -70,466.65           |
| GTZF96001102 | 067901108   | BARRICK GOLD CORP                  | 172,797.000 | 2,703,131.40 | 2,882,253.96 | 179,122.56           |
| GTZF96001102 | 136375102   | CANADIAN NATIONAL RAILWAY CO       | 48,317.000  | 5,708,620.36 | 5,707,687.21 | -933.15              |
| GTZF96001102 | 15101Q207   | CELESTICA INC                      | 14,205.000  | 205,972.50   | 814,372.65   | 608,400.15           |
| GTZF96001102 | 249906108   | DESCARTES SYSTEMS GROUP INC/TH     | 3,583.000   | 297,466.20   | 346,977.72   | 49,511.52            |
| GTZF96001102 | 29082A107   | EMBRAER SA ADR                     | 27,133.000  | 685,505.34   | 700,031.40   | 14,526.06            |
| GTZF96001102 | 29250N105   | ENBRIDGE INC                       | 3,172.000   | 109,106.26   | 112,891.48   | 3,785.22             |
| GTZF96001102 | 29446M102   | EQUINOR ASA ADR                    | 193,418.000 | 5,037,756.31 | 5,524,018.08 | 486,261.77           |
| GTZF96001102 | 294821608   | TELEFONAKTIEBOLAGET LM ERICSSO ADR | 53,696.000  | 252,247.48   | 331,304.32   | 79,056.84            |
| GTZF96001102 | 423403104   | HELLO GROUP INC ADR                | 16,578.000  | 159,314.58   | 101,457.36   | -57,857.22           |
| GTZF96001102 | 465562106   | ITAU UNIBANCO HOLDING SA ADR       | 123,440.000 | 799,315.30   | 720,889.60   | -78,425.70           |
| GTZF96001102 | 46591M109   | JOYY INC ADR                       | 18,086.000  | 555,421.06   | 544,207.74   | -11,213.32           |
| GTZF96001102 | 48241A105   | KB FINANCIAL GROUP INC ADR         | 8,023.000   | 292,037.77   | 454,182.03   | 162,144.26           |
| GTZF96001102 | 48268K101   | KT CORP ADR                        | 215,005.000 | 2,668,092.18 | 2,939,118.35 | 271,026.17           |
| GTZF96001102 | 496902404   | KINROSS GOLD CORP                  | 257,887.000 | 1,566,721.84 | 2,145,619.84 | 578,898.00           |
| GTZF96001102 | 559222401   | MAGNA INTERNATIONAL INC            | 10,320.000  | 582,460.80   | 432,408.00   | -150,052.80          |
| GTZF96001102 | 653656108   | NICE LTD ADR                       | 1,867.000   | 385,535.50   | 321,067.99   | -64,467.51           |
| GTZF96001102 | 65535H208   | NOMURA HOLDINGS INC ADR            | 35,817.000  | 137,179.11   | 207,022.26   | 69,843.15            |
| GTZF96001102 | 68373M107   | OPERA LTD ADR                      | 37,958.000  | 781,423.56   | 532,930.32   | -248,493.24          |
| GTZF96001102 | 706327103   | PEMBINA PIPELINE CORP              | 51,923.000  | 1,842,865.54 | 1,925,304.84 | 82,439.30            |
| GTZF96001102 | 722304102   | PDD HOLDINGS INC ADR               | 53,774.000  | 8,206,901.93 | 7,149,253.30 | -1,057,648.63        |
| GTZF96001102 | 759530108   | RELX PLC ADR                       | 6,277.000   | 209,840.11   | 287,988.76   | 78,148.65            |
| GTZF96001102 | 76131D103   | RESTAURANT BRANDS INTERNATIONA     | 51,610.000  | 3,954,710.63 | 3,631,795.70 | -322,914.93          |
| GTZF96001102 | 761CVR042   | RESOLUTE FORESTTS INC CONTRA       | 512.000     | 0.00         | 0.00         | 0.00                 |
| GTZF96001102 | 780087102   | ROYAL BANK OF CANADA               | 46,818.000  | 4,949,344.23 | 4,980,498.84 | 31,154.61            |
| GTZF96001102 | 78440P306   | SK TELECOM CO LTD ADR              | 49,724.000  | 970,115.24   | 1,040,723.32 | 70,608.08            |
| GTZF96001102 | 803054204   | SAP SE ADR                         | 12,160.000  | 1,744,966.78 | 2,452,793.60 | 707,826.82           |
| GTZF96001102 | 861012102   | STMICROELECTRONICS NV              | 5,679.000   | 274,596.55   | 223,071.12   | -51,525.43           |
| GTZF96001102 | 874039100   | TAIWAN SEMICONDUCTOR MANUFACTU ADR | 6,657.000   | 1,027,143.40 | 1,157,053.17 | 129,909.77           |
| GTZF96001102 | 891160509   | TORONTO-DOMINION BANK/THE          | 35,641.000  | 1,952,337.73 | 1,958,829.36 | 6,491.63             |
| GTZF96001102 | 90400P101   | ULTRAPAR PARTICIPACOES SA ADR      | 752,407.000 | 2,956,959.51 | 2,941,911.37 | -15,048.14           |
| GTZF96001102 | AA6253980   | ARISTOCRAT LEISURE LTD             | 4,356.000   | 120,629.68   | 144,759.53   | 24,129.85            |
| GTZF96001102 | AA6699786   | PREMIER INVESTMENTS LTD            | 8,233.000   | 161,488.66   | 171,275.44   | 9,786.78             |
| GTZF96001102 | AA6948837   | WESFARMERS LTD                     | 94,806.000  | 3,867,562.56 | 4,126,949.08 | 259,386.52           |
| GTZF96001102 | AAB28YTC2   | MACQUARIE GROUP LTD                | 9,620.000   | 1,177,677.62 | 1,315,075.32 | 137,397.70           |
| GTZF96001102 | AAB432QW2   | SEVEN GROUP HOLDINGS LTD           | 13,402.000  | 336,303.10   | 337,255.81   | 952.71               |
| GTZF96001102 | AABCT5FD3   | STEADFAST GROUP LTD                | 36,733.000  | 145,395.45   | 151,608.59   | 6,213.14             |
| GTZF96001102 | EA4651454   | OMV AG                             | 4,814.000   | 204,955.72   | 209,781.39   | 4,825.67             |
| GTZF96001102 | EAB0704T7   | RAIFFEISEN BANK INTERNATIONAL      | 151,102.000 | 2,393,655.13 | 2,626,724.68 | 233,069.55           |
| GTZF96001102 | ED4598584   | CONTINENTAL AG                     | 19,429.000  | 1,464,715.40 | 1,101,538.33 | -363,177.07          |
| GTZF96001102 | ED4942907   | E.ON SE                            | 20,815.000  | 289,640.73   | 273,390.38   | -16,250.35           |
| GTZF96001102 | ED5069213   | BAYER AG                           | 10,502.000  | 580,560.75   | 296,920.58   | -283,640.17          |
| GTZF96001102 | ED5120677   | HEIDELBERG MATERIALS AG            | 3,027.000   | 332,178.02   | 314,102.21   | -18,075.81           |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description                    | Shares        | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|-------------|-----------------------------------------|---------------|--------------|--------------|----------------------|
| GTZF96001102 | ED5497109   | VOLKSWAGEN AG                           | 4,843.000     | 816,030.67   | 581,853.40   | -234,177.27          |
| GTZF96001102 | ED5529026   | MERCEDES-BENZ GROUP AG                  | 10,508.000    | 837,620.18   | 727,184.05   | -110,436.13          |
| GTZF96001102 | ED5889503   | INFINEON TECHNOLOGIES AG                | 22,681.000    | 849,838.08   | 833,898.36   | -15,939.72           |
| GTZF96001102 | EDBKF1H54   | TRATON SE                               | 20,077.000    | 429,318.54   | 657,360.38   | 228,041.84           |
| GTZF96001102 | EDBP6VLQ6   | DAIMLER TRUCK HOLDING AG                | 1,536.000     | 78,482.65    | 61,189.55    | -17,293.10           |
| GTZF96001102 | EDBZBWTJ4   | HORNBACH HOLDING AG & CO KGAA           | 4,163.000     | 328,147.43   | 351,135.42   | 22,987.99            |
| GTZF96001102 | EE4476219   | INDRA SISTEMAS SA                       | 8,530.000     | 116,118.84   | 176,532.55   | 60,413.71            |
| GTZF96001102 | EEBZ11XT4   | ARCELORMITTAL SA                        | 2,622.000     | 75,724.40    | 60,080.55    | -15,643.85           |
| GTZF96001102 | EF5962339   | STMICROELECTRONICS NV                   | 10,174.000    | 505,763.94   | 401,975.39   | -103,788.55          |
| GTZF96001102 | EF7309687   | BNP PARIBAS SA                          | 35,234.000    | 2,583,586.67 | 2,247,974.21 | -335,612.46          |
| GTZF96001102 | EG5810064   | ORLEN SA                                | 5,816.000     | 85,130.62    | 97,930.38    | 12,799.76            |
| GTZF96001102 | EG7153638   | SANTANDER BANK POLSKA SA                | 1,016.000     | 145,086.24   | 136,779.19   | -8,307.05            |
| GTZF96001102 | EGB4PTLY3   | KRUK SA                                 | 707.000       | 87,213.98    | 81,356.75    | -5,857.23            |
| GTZF96001102 | EI4115222   | BANCA POPOLARE DI SONDRIO SPA           | 22,378.000    | 174,633.92   | 160,210.59   | -14,423.33           |
| GTZF96001102 | EI4116097   | BPER BANCA SPA                          | 24,438.000    | 74,173.29    | 123,649.73   | 49,476.44            |
| GTZF96001102 | EN5165290   | ASM INTERNATIONAL NV                    | 538.000       | 322,391.70   | 410,424.95   | 88,033.25            |
| GTZF96001102 | ENBD9PNF3   | ASR NEDERLAND NV                        | 8,191.000     | 422,446.96   | 390,740.13   | -31,706.83           |
| GTZF96001102 | ENBG0SCK0   | BE SEMICONDUCTOR INDUSTRIES NV          | 3,002.000     | 477,086.64   | 502,396.00   | 25,309.36            |
| GTZF96001102 | ENBMJ1821   | EXOR NV                                 | 3,757.000     | 419,112.62   | 393,395.38   | -25,717.24           |
| GTZF96001102 | ENBPH0Y29   | AEGON LTD                               | 154,395.000   | 942,879.76   | 954,447.35   | 11,567.59            |
| GTZF96001102 | ENBYPBS65   | ARCELORMITTAL SA                        | 60,663.000    | 1,598,706.05 | 1,389,382.74 | -209,323.31          |
| GTZF96001102 | ENBYQP139   | ABN AMRO BANK NV                        | 41,706.000    | 689,908.15   | 686,120.52   | -3,787.63            |
| GTZF96001102 | ENBY7VY9    | SIGNIFY NV                              | 4,196.000     | 119,546.58   | 104,781.57   | -14,765.01           |
| GTZF96001102 | ES7110756   | HOLCIM AG                               | 27,293.000    | 2,396,690.54 | 2,418,282.51 | 21,591.97            |
| GTZF96001102 | ESB18ZRK2   | LOGITECH INTERNATIONAL SA               | 5,873.000     | 531,085.85   | 568,084.98   | 36,999.13            |
| GTZF96001102 | EX0798051   | BP PLC                                  | 521,874.000   | 3,041,081.25 | 3,134,898.79 | 93,817.54            |
| GTZF96001102 | EX3134866   | BARCLAYS PLC                            | 3,077,766.000 | 6,001,633.32 | 8,127,471.75 | 2,125,838.43         |
| GTZF96001102 | EX4942812   | SAMSUNG ELECTRONICS CO LTD GDR          | 328.000       | 472,511.79   | 485,440.00   | 12,928.21            |
| GTZF96001102 | EXB19NLV9   | EXPERIAN PLC                            | 10,817.000    | 432,130.25   | 504,015.15   | 71,884.90            |
| GTZF96001102 | EXB4T3BW4   | GLENCORE PLC                            | 373,382.000   | 2,238,330.04 | 2,129,156.75 | -109,173.29          |
| GTZF96001102 | EXB82YXW2   | VESUVIUS PLC                            | 89,883.000    | 554,669.89   | 524,361.38   | -30,308.51           |
| GTZF96001102 | EXBJ1DLW8   | MAN GROUP PLC/JERSEY                    | 384,372.000   | 1,134,643.89 | 1,176,812.61 | 42,168.72            |
| GTZF96001102 | EXBMTRW16   | B&M EUROPEAN VALUE RETAIL SA            | 50,662.000    | 344,861.67   | 279,990.89   | -64,870.78           |
| GTZF96001102 | EXBVZHXQ5   | HISCOX LTD                              | 18,282.000    | 257,597.27   | 265,768.18   | 8,170.91             |
| GTZF96001102 | EXBYT1830   | TBC BANK GROUP PLC                      | 15,775.000    | 559,801.36   | 512,488.26   | -47,313.10           |
| GTZF96001102 | FH6081696   | BEIJING ENTERPRISES HOLDINGS L HK/00392 | 25,500.000    | 87,505.42    | 85,572.66    | -1,932.76            |
| GTZF96001102 | FH6218082   | LENOVO GROUP LTD HK/00992               | 146,000.000   | 193,913.08   | 206,076.29   | 12,163.21            |
| GTZF96001102 | FHB01RQM9   | PACIFIC BASIN SHIPPING LTD HK/02343     | 298,000.000   | 99,853.35    | 93,895.54    | -5,957.81            |
| GTZF96001102 | FHB0LMTQ6   | CHINA CONSTRUCTION BANK CORP HK/00939   | 105,000.000   | 67,931.25    | 77,599.46    | 9,668.21             |
| GTZF96001102 | FHB5730Z4   | NEW CHINA LIFE INSURANCE CO LT HK/01336 | 20,200.000    | 53,228.44    | 38,550.61    | -14,677.83           |
| GTZF96001102 | FHB61X7R3   | SITC INTERNATIONAL HOLDINGS CO HK/01308 | 289,000.000   | 498,300.95   | 784,742.68   | 286,441.73           |
| GTZF96001102 | FHBGMHP51   | BINJIANG SERVICE GROUP CO LTD HK/03316  | 12,000.000    | 32,242.91    | 25,237.60    | -7,005.31            |
| GTZF96001102 | FJ6270949   | DISCO CORP                              | 18,600.000    | 6,623,649.00 | 7,057,963.62 | 434,314.62           |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

| Security ID  | Security Description                         | Shares      | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|----------------------------------------------|-------------|--------------|--------------|----------------------|
| GTZF96001102 | FJ6345964 KURA SUSHI INC                     | 52,200.000  | 1,600,939.69 | 1,312,625.92 | -288,313.77          |
| GTZF96001102 | FJ6435146 HONDA MOTOR CO LTD                 | 215,200.000 | 2,246,346.12 | 2,301,032.01 | 54,685.89            |
| GTZF96001102 | FJ6484680 KAWASAKI KISEN KAISHA LTD          | 167,600.000 | 2,456,912.87 | 2,438,045.56 | -18,867.31           |
| GTZF96001102 | FJ6490992 KEYENCE CORP                       | 2,900.000   | 1,277,991.43 | 1,271,882.41 | -6,109.02            |
| GTZF96001102 | FJ6492923 KINDEN CORP                        | 7,200.000   | 140,427.73   | 143,364.42   | 2,936.69             |
| GTZF96001102 | FJ6597044 MITSUBISHI ELECTRIC CORP           | 18,200.000  | 310,065.84   | 290,491.74   | -19,574.10           |
| GTZF96001102 | FJ6597580 MITSUI OSK LINES LTD               | 7,800.000   | 254,236.86   | 233,621.79   | -20,615.07           |
| GTZF96001102 | FJ6619608 NITERRA CO LTD                     | 7,700.000   | 250,681.57   | 223,542.22   | -27,139.35           |
| GTZF96001102 | FJ6619640 NHK SPRING CO LTD                  | 9,500.000   | 100,105.33   | 94,698.81    | -5,406.52            |
| GTZF96001102 | FJ6870409 TAKASHIMAYA CO LTD                 | 6,100.000   | 91,688.86    | 102,671.58   | 10,982.72            |
| GTZF96001102 | FJ6895679 TOKYO ELECTRON LTD                 | 19,200.000  | 5,019,217.85 | 4,165,609.95 | -853,607.90          |
| GTZF96001102 | FJ6900545 TOYOTA INDUSTRIES CORP             | 2,300.000   | 221,123.97   | 193,954.37   | -27,169.60           |
| GTZF96001102 | FJB23TC16 J FRONT RETAILING CO LTD           | 21,500.000  | 192,897.86   | 224,208.94   | 31,311.08            |
| GTZF96001102 | FJB5MSTC8 TSI HOLDINGS CO LTD                | 30,200.000  | 141,836.62   | 181,357.71   | 39,521.09            |
| GTZF96001102 | FJBH0VTS4 MEBUKI FINANCIAL GROUP INC         | 47,200.000  | 167,716.22   | 183,800.08   | 16,083.86            |
| GTZF96001102 | FJBQRRZ08 RECRUIT HOLDINGS CO LTD            | 12,300.000  | 637,015.17   | 658,125.72   | 21,110.55            |
| GTZF96001102 | FNB1VXL8 GENTING BHD                         | 584,100.000 | 508,076.27   | 583,171.38   | 75,095.11            |
| GTZF96001102 | FZ6075805 BANK HAPOALIM BM                   | 5,758.000   | 47,138.34    | 50,912.87    | 3,774.53             |
| GTZF96001102 | FZ6098039 BEZEQ THE ISRAELI TELECOMMUNIC     | 139,096.000 | 169,646.18   | 156,405.46   | -13,240.72           |
| GTZF96001102 | FZ6451279 ISRAEL DISCOUNT BANK LTD           | 26,130.000  | 138,836.50   | 130,330.94   | -8,505.56            |
| GTZF96001102 | FZ6455536 ICL GROUP LTD                      | 12,443.000  | 67,396.30    | 53,871.66    | -13,524.64           |
| GTZF96001102 | FZ6534165 NOVA LTD                           | 1,079.000   | 214,089.08   | 253,194.95   | 39,105.87            |
| GTZF96001102 | FZB1S0581 OIL REFINERIES LTD                 | 162,550.000 | 52,009.35    | 37,539.42    | -14,469.93           |
| GTZF96001102 | H42097107 UBS GROUP AG                       | 58,911.000  | 1,842,385.22 | 1,740,230.94 | -102,154.28          |
| GTZF96001102 | H50430232 LOGITECH INTERNATIONAL SA          | 46,802.000  | 4,003,995.43 | 4,534,177.76 | 530,182.33           |
| GTZF96001102 | M22465104 CHECK POINT SOFTWARE TECHNOLOG     | 4,638.000   | 582,625.56   | 765,270.00   | 182,644.44           |
| GTZF96001102 | M53213100 ICL GROUP LTD                      | 488,181.000 | 3,127,205.68 | 2,089,414.68 | -1,037,791.00        |
| GTZF96001102 | M7516K103 NOVA LTD                           | 2,192.000   | 385,302.61   | 514,089.76   | 128,787.15           |
| GTZF96001102 | M87915274 TOWER SEMICONDUCTOR LTD            | 24,555.000  | 757,558.94   | 965,257.05   | 207,698.11           |
| GTZF96001102 | M98068105 WIX.COM LTD                        | 3,930.000   | 307,483.20   | 625,145.10   | 317,661.90           |
| GTZF96001102 | N07059210 ASML HOLDING NV                    | 2,580.000   | 2,531,808.40 | 2,638,643.40 | 106,835.00           |
| GTZF96001102 | NA2945924 CIA DE SANEAMENTO BASICO DO ES ADR | 31,626.000  | 483,138.41   | 425,369.70   | -57,768.71           |
| GTZF96001102 | NABYN8773 GOLDEN OCEAN GROUP LTD             | 214,518.000 | 3,091,200.84 | 2,960,348.40 | -130,852.44          |
| GTZF96001102 | NC2141942 DESCARTES SYS GROUP INC            | 487.000     | 39,055.69    | 47,174.96    | 8,119.27             |
| GTZF96001102 | NC2172285 CANADIAN TIRE CORP LTD CL A        | 5,702.000   | 780,461.93   | 565,637.07   | -214,824.86          |
| GTZF96001102 | NC2180635 CANADIAN NATIONAL RAILWAY CO       | 12,991.000  | 1,574,922.52 | 1,534,786.47 | -40,136.05           |
| GTZF96001102 | NC2260825 OPEN TEXT CORPORATION              | 27,955.000  | 1,215,623.45 | 839,252.68   | -376,370.77          |
| GTZF96001102 | NC2347606 FIRST QUANTUM MINERALS LTD         | 16,341.000  | 218,209.82   | 214,599.90   | -3,609.92            |
| GTZF96001102 | NC2554474 MAGNA INTL INC                     | 859.000     | 48,550.62    | 35,995.95    | -12,554.67           |
| GTZF96001102 | NCB01NXQ3 CENTERRA GOLD INC                  | 128,876.000 | 764,623.68   | 866,488.25   | 101,864.57           |
| GTZF96001102 | NCB15C4L4 CONSTELLATION SOFTWARE INC         | 117.000     | 320,409.83   | 337,048.24   | 16,638.41            |
| GTZF96001102 | NCB418WK2 WHITECAP RESOURCES INC             | 17,239.000  | 141,341.89   | 126,109.83   | -15,232.06           |
| GTZF96001102 | NCB4XF9J0 MEG ENERGY CORP                    | 43,916.000  | 994,750.95   | 939,395.13   | -55,355.82           |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

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GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                             | Cost        | Market Value | Unrealized Gain/Loss |              |
|--|--------------|----------------------|------------------------------------|-------------|--------------|----------------------|--------------|
|  | GTZF96001102 | NCBGYKMJ6            | CALIBRE MINING CORP NEW            | 207,250.000 | 266,799.26   | 272,627.62           | 5,828.36     |
|  | GTZF96001102 | NCBJ2L578            | CGI INC CL A SUB VTG               | 18,345.000  | 1,936,744.01 | 1,830,679.10         | -106,064.91  |
|  | GTZF96001102 | NCBN33PL5            | BOMBARDIER INC CL B SUB VTG NEW    | 2,032.000   | 74,272.94    | 130,279.07           | 56,006.13    |
|  | GTZF96001102 | NCBPLLY8             | THOMSON REUTERS CORPORATION NO PAR | 5,552.000   | 934,898.58   | 935,686.57           | 787.99       |
|  | GTZF96001102 | NCBSCB6L7            | CELESTICA INC                      | 208,242.000 | 3,026,256.30 | 11,922,153.17        | 8,895,896.87 |
|  | GTZF96001102 | SD4253045            | AP MOLLER - MAERSK A/S             | 1,783.000   | 3,128,482.68 | 3,101,838.84         | -26,643.84   |
|  | GTZF96001102 | SD4253052            | AP MOLLER - MAERSK A/S             | 368.000     | 640,576.71   | 625,127.19           | -15,449.52   |
|  | GTZF96001102 | SD4713493            | ROCKWOOL A/S                       | 478.000     | 154,286.79   | 194,134.69           | 39,847.90    |
|  | GTZF96001102 | SDB44XTX3            | PANDORA A/S                        | 16,766.000  | 1,496,567.28 | 2,532,417.30         | 1,035,850.02 |
|  | GTZF96001102 | SDBPXW7F9            | SVITZER GROUP A/S                  | 4,302.000   | 123,348.65   | 160,470.25           | 37,121.60    |
|  | GTZF96001102 | SF4525181            | WARTSILA OYJ ABP                   | 93,114.000  | 1,047,873.76 | 1,796,308.73         | 748,434.97   |
|  | GTZF96001102 | SF5051252            | UPM-KYMMENE OYJ                    | 27,050.000  | 961,529.77   | 945,681.12           | -15,848.65   |
|  | GTZF96001102 | SF5902942            | NOKIA OYJ                          | 91,861.000  | 322,187.58   | 350,341.54           | 28,153.96    |
|  | GTZF96001102 | SFB11WFP1            | KONECRANES OYJ                     | 3,931.000   | 210,540.82   | 223,080.96           | 12,540.14    |
|  | GTZF96001102 | SFBFM0SV0            | NORDEA BANK ABP                    | 28,911.000  | 314,346.59   | 344,402.33           | 30,055.74    |
|  | GTZF96001102 | SN7133606            | EQUINOR ASA                        | 185,918.000 | 5,416,039.32 | 5,307,328.10         | -108,711.22  |
|  | GTZF96001102 | SNBJK0P81            | HAFNIA LTD                         | 28,531.000  | 149,008.09   | 240,359.77           | 91,351.68    |
|  | GTZF96001102 | SS5687438            | H & M HENNES & MAURITZ AB          | 25,055.000  | 429,548.75   | 396,637.53           | -32,911.22   |
|  | GTZF96001102 | SS5959373            | TELEFONAKTIEBOLAGET LM ERICSSO     | 170,801.000 | 923,637.57   | 1,061,236.41         | 137,598.84   |
|  | GTZF96001102 | SS7113813            | ABB LTD                            | 15,493.000  | 733,188.90   | 860,218.32           | 127,029.42   |
|  | GTZF96001102 | SSB1VSK57            | INDUSTRIVARDEN AB                  | 19,317.000  | 677,358.83   | 652,278.45           | -25,080.38   |
|  | GTZF96001102 | SSBD718Q5            | RESURS HOLDING AB                  | 5,874.000   | 11,269.62    | 12,701.80            | 1,432.18     |
|  | GTZF96001102 | SSBJXSCH9            | EVOLUTION AB                       | 463.000     | 58,545.30    | 48,266.51            | -10,278.79   |
|  | GTZF96001102 | SSBN2RJ97            | HEMNET GROUP AB                    | 3,803.000   | 112,601.11   | 114,985.61           | 2,384.50     |
|  | GTZF96001102 | SSBPXZH27            | SAAB AB                            | 6,350.000   | 144,178.27   | 152,900.80           | 8,722.53     |
|  | GTZF96001102 | SSBRJ3BP5            | GRANGES AB                         | 22,763.000  | 250,583.96   | 292,323.85           | 41,739.89    |
|  | GTZF96001602 | 011532108            | ALAMOS GOLD INC                    | 29,708.000  | 412,803.82   | 465,821.44           | 53,017.62    |
|  | GTZF96001602 | 12532H104            | CGI INC                            | 19,690.000  | 2,075,916.70 | 1,965,258.90         | -110,657.80  |
|  | GTZF96001602 | 16965P202            | CHIPMOS TECHNOLOGIES INC ADR       | 1,272.000   | 30,133.68    | 33,211.92            | 3,078.24     |
|  | GTZF96001602 | 37733W204            | GSK PLC ADR                        | 5,284.000   | 193,630.19   | 203,434.00           | 9,803.81     |
|  | GTZF96001602 | 471115402            | JARDINE MATHESON HOLDINGS LTD ADR  | 842.000     | 34,688.84    | 29,806.80            | -4,882.04    |
|  | GTZF96001602 | 48241A105            | KB FINANCIAL GROUP INC ADR         | 1.000       | 35.83        | 56.61                | 20.78        |
|  | GTZF96001602 | 653656108            | NICE LTD ADR                       | 1,821.000   | 376,036.50   | 313,157.37           | -62,879.13   |
|  | GTZF96001602 | 71654V101            | PETROLEO BRASILEIRO SA ADR         | 26,909.000  | 332,864.33   | 367,038.76           | 34,174.43    |
|  | GTZF96001602 | 71654V408            | PETROLEO BRASILEIRO SA ADR         | 40,417.000  | 593,110.11   | 585,642.33           | -7,467.78    |
|  | GTZF96001602 | 759530108            | RELX PLC ADR                       | 26,270.000  | 939,935.49   | 1,205,267.60         | 265,332.11   |
|  | GTZF96001602 | 761CVR042            | RESOLUTE FORESTTS INC CONTRA       | 13,546.000  | 0.00         | 0.00                 | 0.00         |
|  | GTZF96001602 | 78440P306            | SK TELECOM CO LTD ADR              | 34,857.000  | 680,060.07   | 729,557.01           | 49,496.94    |
|  | GTZF96001602 | 803054204            | SAP SE ADR                         | 373.000     | 51,030.13    | 75,237.83            | 24,207.70    |
|  | GTZF96001602 | 824596100            | SHINHAN FINANCIAL GROUP CO LTD ADR | 1.000       | 26.06        | 34.81                | 8.75         |
|  | GTZF96001602 | 92857W308            | VODAFONE GROUP PLC ADR             | 71,735.000  | 669,634.63   | 636,289.45           | -33,345.18   |
|  | GTZF96001602 | 981064108            | WOORI FINANCIAL GROUP INC ADR      | 1.000       | 24.64        | 32.04                | 7.40         |
|  | GTZF96001602 | AA6253980            | ARISTOCRAT LEISURE LTD             | 2,056.000   | 57,523.30    | 68,325.44            | 10,802.14    |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description           | Shares        | Cost          | Market Value  | Unrealized Gain/Loss |
|--------------|-------------|--------------------------------|---------------|---------------|---------------|----------------------|
| GTZF96001602 | AAB00G1Q2   | MCMILLAN SHAKESPEARE LTD       | 21,898.000    | 263,249.85    | 256,222.63    | -7,027.22            |
| GTZF96001602 | AAB015YX4   | MAGELLAN FINANCIAL GROUP LTD   | 27,667.000    | 177,569.99    | 155,579.76    | -21,990.23           |
| GTZF96001602 | AAB01C7R2   | SUPER RETAIL GROUP LTD         | 63,974.000    | 486,738.47    | 596,014.25    | 109,275.78           |
| GTZF96001602 | AAB1XQXC8   | WHITEHAVEN COAL LTD            | 158,430.000   | 707,629.42    | 809,427.19    | 101,797.77           |
| GTZF96001602 | AABCT5FD3   | STEADFAST GROUP LTD            | 30,462.000    | 121,662.18    | 125,726.21    | 4,064.03             |
| GTZF96001602 | AABD20RS5   | ACCENT GROUP LTD               | 143,948.000   | 160,496.80    | 186,022.52    | 25,525.72            |
| GTZF96001602 | AABF52PL0   | NETWEALTH GROUP LTD            | 6,809.000     | 72,644.12     | 100,815.65    | 28,171.53            |
| GTZF96001602 | AABSS7GP7   | AGL ENERGY LTD                 | 14,247.000    | 102,516.80    | 103,045.92    | 529.12               |
| GTZF96001602 | AABSXN8D2   | OOH!MEDIA LTD                  | 443,864.000   | 351,522.92    | 400,186.67    | 48,663.75            |
| GTZF96001602 | AABYQM3N2   | VIVA ENERGY GROUP LTD          | 248,665.000   | 498,226.81    | 523,123.40    | 24,896.59            |
| GTZF96001602 | EA4422336   | UNIQA INSURANCE GROUP AG       | 6,435.000     | 51,601.30     | 54,897.82     | 3,296.52             |
| GTZF96001602 | EA5289833   | ERSTE GROUP BANK AG            | 92,464.000    | 3,237,182.21  | 4,384,108.44  | 1,146,926.23         |
| GTZF96001602 | EAB0704T7   | RAIFFEISEN BANK INTERNATIONAL  | 414,326.000   | 6,563,470.75  | 7,202,554.10  | 639,083.35           |
| GTZF96001602 | EAB0BKSS4   | VIENNA INSURANCE GROUP AG WIEN | 1,114.000     | 29,108.21     | 36,414.85     | 7,306.64             |
| GTZF96001602 | ED4352099   | FRESENIUS SE & CO KGAA         | 41,361.000    | 1,144,817.47  | 1,235,882.81  | 91,065.34            |
| GTZF96001602 | ED4598584   | CONTINENTAL AG                 | 64,767.000    | 4,882,661.08  | 3,672,002.31  | -1,210,658.77        |
| GTZF96001602 | ED5117384   | BILFINGER SE                   | 43,812.000    | 1,702,596.53  | 2,305,515.59  | 602,919.06           |
| GTZF96001602 | ED5129074   | FRESENIUS MEDICAL CARE AG      | 6,073.000     | 290,004.39    | 232,752.46    | -57,251.93           |
| GTZF96001602 | EDB09DHL4   | MTU AERO ENGINES AG            | 3,024.000     | 783,226.28    | 773,944.11    | -9,282.17            |
| GTZF96001602 | EDBKF1H54   | TRATON SE                      | 39,794.000    | 850,938.98    | 1,302,933.66  | 451,994.68           |
| GTZF96001602 | EDBZBWTJ4   | HORNBACH HOLDING AG & CO KGAA  | 7,091.000     | 558,946.30    | 598,102.63    | 39,156.33            |
| GTZF96001602 | EE5501908   | BANCO BILBAO VIZCAYA ARGENTARI | 545,361.000   | 4,183,961.60  | 5,466,156.57  | 1,282,194.97         |
| GTZF96001602 | EE5705947   | BANCO SANTANDER SA             | 2,139,683.000 | 7,901,924.21  | 9,930,725.36  | 2,028,801.15         |
| GTZF96001602 | EEB1G40S5   | MAPFRE SA                      | 33,213.000    | 65,912.16     | 76,673.85     | 10,761.69            |
| GTZF96001602 | EEB1X8QN0   | BANCO DE SABADELL SA           | 378,880.000   | 476,711.30    | 731,119.38    | 254,408.08           |
| GTZF96001602 | EEBZ11XT4   | ARCELORMITTAL SA               | 27,681.000    | 776,750.28    | 634,282.85    | -142,467.43          |
| GTZF96001602 | EFBLGWF92   | VALLOUREC SACA                 | 48,423.000    | 634,335.62    | 760,036.70    | 125,701.08           |
| GTZF96001602 | EG5473111   | BANK POLSKA KASA OPIEKI SA     | 3,291.000     | 111,752.29    | 137,532.62    | 25,780.33            |
| GTZF96001602 | EG5810064   | ORLEN SA                       | 1,116.000     | 18,179.93     | 18,791.32     | 611.39               |
| GTZF96001602 | EG5978952   | ASSECO POLAND SA               | 3,241.000     | 64,015.12     | 64,537.02     | 521.90               |
| GTZF96001602 | EGB63DG23   | POWSZECHNY ZAKLAD UBEZPIECZEN  | 69,508.000    | 674,217.08    | 891,143.72    | 216,926.64           |
| GTZF96001602 | EGB8W8F11   | ALIOR BANK SA                  | 4,801.000     | 90,441.20     | 122,232.90    | 31,791.70            |
| GTZF96001602 | EH7107251   | OPAP SA                        | 2,680.000     | 49,953.93     | 42,050.33     | -7,903.60            |
| GTZF96001602 | EHBJ8PD99   | TITAN CEMENT INTERNATIONAL SA  | 14,112.000    | 266,969.97    | 442,392.68    | 175,422.71           |
| GTZF96001602 | EHBYZ43T0   | EUROBANK ERGASIAS SERVICES AND | 383,439.000   | 660,842.04    | 830,531.46    | 169,689.42           |
| GTZF96001602 | EI4056715   | GENERALI                       | 23,694.000    | 481,329.87    | 591,427.30    | 110,097.43           |
| GTZF96001602 | EIB0DJNG9   | LEONARDO SPA                   | 190,157.000   | 2,156,560.08  | 4,418,400.58  | 2,261,840.50         |
| GTZF96001602 | EIBK93RS5   | BANCA MONTE DEI PASCHI DI SIEN | 409,083.000   | 1,415,682.29  | 1,922,536.19  | 506,853.90           |
| GTZF96001602 | EIBLC8J16   | MFE-MEDIAFOREUROPE NV          | 166,432.000   | 463,930.03    | 574,005.91    | 110,075.88           |
| GTZF96001602 | EIBYMD5K9   | BANCO BPM SPA                  | 11,597.000    | 53,772.39     | 74,748.52     | 20,976.13            |
| GTZF96001602 | EIBYMXPS6   | UNICREDIT SPA                  | 572,151.000   | 13,273,969.00 | 21,219,884.08 | 7,945,915.08         |
| GTZF96001602 | EIBYWP844   | BANCA MEDIOLANUM SPA           | 8,596.000     | 84,855.70     | 94,983.59     | 10,127.89            |
| GTZF96001602 | EM7320150   | OTP BANK NYRT                  | 147,415.000   | 5,660,721.06  | 7,331,020.91  | 1,670,299.85         |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description                     | Shares        | Cost          | Market Value  | Unrealized Gain/Loss |
|--------------|-------------|------------------------------------------|---------------|---------------|---------------|----------------------|
| GTZF96001602 | EMBC9ZH88   | RICHTER GEDEON NYRT                      | 33,854.000    | 847,146.33    | 880,145.14    | 32,998.81            |
| GTZF96001602 | EN5671511   | WOLTERS KLUWER NV                        | 25,264.000    | 3,379,419.59  | 4,191,471.92  | 812,052.33           |
| GTZF96001602 | ENB929F49   | ASML HOLDING NV                          | 14,751.000    | 11,365,771.26 | 15,243,408.29 | 3,877,637.03         |
| GTZF96001602 | ENBNG8PQ5   | NN GROUP NV                              | 9,026.000     | 335,591.82    | 420,318.59    | 84,726.77            |
| GTZF96001602 | ENBYPBS65   | ARCELORMITTAL SA                         | 56,614.000    | 1,628,769.48  | 1,296,647.28  | -332,122.20          |
| GTZF96001602 | ENBYWLC62   | RELX PLC                                 | 146,817.000   | 4,946,586.90  | 6,759,804.10  | 1,813,217.20         |
| GTZF96001602 | EP5973995   | SONAE SGPS SA                            | 63,487.000    | 62,407.15     | 59,536.92     | -2,870.23            |
| GTZF96001602 | EP7003676   | IBERSOL SGPS SA                          | 33,811.000    | 247,886.02    | 247,135.93    | -750.09              |
| GTZF96001602 | EPBZCNN37   | BANCO COMERCIAL PORTUGUES SA             | 53,974.000    | 12,931.28     | 19,471.18     | 6,539.90             |
| GTZF96001602 | ES7110384   | ROCHE HOLDING AG                         | 39,269.000    | 10,660,381.67 | 10,903,199.98 | 242,818.31           |
| GTZF96001602 | ESBF41XY3   | LANDIS+GYR GROUP AG                      | 1,450.000     | 112,174.32    | 117,148.90    | 4,974.58             |
| GTZF96001602 | ESBMBQHZ0   | SGS SA                                   | 7,091.000     | 600,406.31    | 631,293.12    | 30,886.81            |
| GTZF96001602 | ESBYQ8482   | FLUGHAFEN ZURICH AG                      | 282.000       | 58,596.99     | 62,356.33     | 3,759.34             |
| GTZF96001602 | ETB03MVJ4   | KOC HOLDING AS                           | 33,573.000    | 157,766.27    | 232,261.85    | 74,495.58            |
| GTZF96001602 | ETB03MYS1   | TURKIYE IS BANKASI AS                    | 668,735.840   | 144,265.74    | 323,317.00    | 179,051.26           |
| GTZF96001602 | ETB03MZJ0   | YAPI VE KREDI BANKASI AS                 | 11,757.000    | 5,853.70      | 12,121.54     | 6,267.84             |
| GTZF96001602 | ETB03N0C1   | HACI OMER SABANCI HOLDING AS             | 29,976.000    | 54,318.58     | 88,235.97     | 33,917.39            |
| GTZF96001602 | ETB1VYN47   | IS YATIRIM MENKUL DEGERLER AS            | 340,245.000   | 192,894.88    | 406,008.64    | 213,113.76           |
| GTZF96001602 | ETBD0MX99   | MLP SAGLIK HIZMETLERI AS                 | 14,424.000    | 70,699.15     | 153,992.10    | 83,292.95            |
| GTZF96001602 | EX3091355   | BT GROUP PLC                             | 340,516.000   | 509,731.47    | 604,131.35    | 94,399.88            |
| GTZF96001602 | EX3134866   | BARCLAYS PLC                             | 2,375,364.000 | 4,628,522.89  | 6,272,635.36  | 1,644,112.47         |
| GTZF96001602 | EX4443027   | HYUNDAI MOTOR CO GDR                     | 7,416.000     | 304,797.60    | 483,523.20    | 178,725.60           |
| GTZF96001602 | EXB0LCW07   | HIKMA PHARMACEUTICALS PLC                | 7,550.000     | 184,135.62    | 180,476.19    | -3,659.43            |
| GTZF96001602 | EXB2B0DG6   | RELX PLC                                 | 6,752.000     | 224,990.71    | 310,596.04    | 85,605.33            |
| GTZF96001602 | EXB4Y7R10   | CURRYS PLC                               | 442,020.000   | 294,187.17    | 402,305.39    | 108,118.22           |
| GTZF96001602 | EXB82YXW2   | VESUVIUS PLC                             | 167,110.000   | 846,421.91    | 974,889.91    | 128,468.00           |
| GTZF96001602 | EXB8KF9B6   | WPP PLC                                  | 58,686.000    | 563,286.35    | 537,395.94    | -25,890.41           |
| GTZF96001602 | EXBH4HKS0   | VODAFONE GROUP PLC                       | 1,237,184.000 | 1,208,321.42  | 1,090,993.59  | -117,327.83          |
| GTZF96001602 | EXBN7SWP3   | GSK PLC                                  | 394,987.000   | 6,974,091.45  | 7,636,840.41  | 662,748.96           |
| GTZF96001602 | EXBNYK8G7   | DARKTRACE PLC                            | 299,098.000   | 1,307,904.02  | 2,180,065.68  | 872,161.66           |
| GTZF96001602 | EXBYT1830   | TBC BANK GROUP PLC                       | 3,065.000     | 111,327.00    | 99,573.79     | -11,753.21           |
| GTZF96001602 | FB6077010   | BANGKOK BANK PCL                         | 176,100.000   | 864,233.55    | 626,229.32    | -238,004.23          |
| GTZF96001602 | FB6888796   | KASIKORNBANK PCL                         | 510,200.000   | 1,870,709.38  | 1,744,808.25  | -125,901.13          |
| GTZF96001602 | FBB0305J9   | THAI OIL PCL                             | 66,894.000    | 83,487.78     | 96,611.00     | 13,123.22            |
| GTZF96001602 | FBB1359J2   | PTT EXPLORATION & PRODUCTION P           | 20,500.000    | 86,729.66     | 84,910.42     | -1,819.24            |
| GTZF96001602 | FBBF5DGN5   | THANACHART CAPITAL PCL                   | 119,600.000   | 167,222.01    | 147,473.26    | -19,748.75           |
| GTZF96001602 | FBBPH0716   | SCB X PCL                                | 843,500.000   | 2,683,610.44  | 2,367,477.38  | -316,133.06          |
| GTZF96001602 | FBBYYH5F2   | BANGCHAK CORP PCL                        | 54,900.000    | 56,518.12     | 56,100.55     | -417.57              |
| GTZF96001602 | FC6019010   | INNER MONGOLIA YITAI COAL CO L CN/900948 | 59,100.000    | 80,789.70     | 106,143.60    | 25,353.90            |
| GTZF96001602 | FCBD5CFQ4   | SHANDONG HIMILE MECHANICAL SCI           | 124,796.000   | 603,531.57    | 655,578.11    | 52,046.54            |
| GTZF96001602 | FCBD5CHX7   | TPV TECHNOLOGY CO LTD                    | 1,830,100.000 | 534,111.41    | 518,852.20    | -15,259.21           |
| GTZF96001602 | FCBD5CPN0   | GREE ELECTRIC APPLIANCES INC O           | 1,462,900.000 | 6,669,533.51  | 7,896,303.76  | 1,226,770.25         |
| GTZF96001602 | FCBD5CPS9   | PING AN BANK CO LTD                      | 2,020,554.000 | 2,563,641.14  | 2,822,527.10  | 258,885.96           |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

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GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                                  | Cost           | Market Value  | Unrealized Gain/Loss |              |
|--|--------------|----------------------|-----------------------------------------|----------------|---------------|----------------------|--------------|
|  | GTZF96001602 | FCBD5LX92            | HAINAN STRAIT SHIPPING CO LTD           | 4,156.000      | 3,014.77      | 2,951.39             | -63.38       |
|  | GTZF96001602 | FCBD5M278            | JIANGLING MOTORS CORP LTD               | 819,000.000    | 1,711,790.67  | 2,447,064.08         | 735,273.41   |
|  | GTZF96001602 | FCBD8P9J5            | BANK OF SHANGHAI CO LTD                 | 906,186.000    | 717,309.15    | 905,431.47           | 188,122.32   |
|  | GTZF96001602 | FCBFCCQK2            | JIANGSU ZHANGJIAGANG RURAL COM          | 2,312,540.000  | 1,275,881.90  | 1,279,431.16         | 3,549.26     |
|  | GTZF96001602 | FCBFCCQP1            | CHOW TAI SENG JEWELLERY CO LTD          | 764,034.000    | 1,722,432.13  | 1,373,274.89         | -349,157.24  |
|  | GTZF96001602 | FCBFYQHB7            | SHANDONG PUBLISHING & MEDIA CO          | 508,230.000    | 674,829.51    | 826,759.88           | 151,930.37   |
|  | GTZF96001602 | FCBHHLN75            | SINOTRANS LTD                           | 2,816,411.000  | 1,806,771.06  | 2,182,257.75         | 375,486.69   |
|  | GTZF96001602 | FCBJLWMG3            | CHONGQING RURAL COMMERCIAL BAN          | 294,200.000    | 120,059.68    | 203,258.17           | 83,198.49    |
|  | GTZF96001602 | FCBK4XS89            | CNOOC ENERGY TECHNOLOGY & SERV          | 934,600.000    | 400,056.60    | 529,937.45           | 129,880.85   |
|  | GTZF96001602 | FCBK4XYB5            | QINGDAO RURAL COMMERCIAL BANK           | 3,569,802.000  | 1,279,063.32  | 1,316,680.91         | 37,617.59    |
|  | GTZF96001602 | FCBMF4S04            | SUMEC CORP LTD                          | 1,154,100.000  | 1,359,998.35  | 1,294,501.83         | -65,496.52   |
|  | GTZF96001602 | FCBNR4MR6            | ANKER INNOVATIONS TECHNOLOGY C          | 130,000.000    | 1,236,718.57  | 1,274,048.48         | 37,329.91    |
|  | GTZF96001602 | FCBNR4N46            | XIAMEN BANK CO LTD                      | 653,142.000    | 451,369.81    | 479,111.33           | 27,741.52    |
|  | GTZF96001602 | FCBNR4NP9            | SHENZHEN TRANSSION HOLDINGS CO          | 26,304.000     | 347,272.94    | 277,084.27           | -70,188.67   |
|  | GTZF96001602 | FCBNR4NT1            | BEIJING ROBOROCK TECHNOLOGY CO          | 96,322.000     | 4,107,689.38  | 5,204,480.72         | 1,096,791.34 |
|  | GTZF96001602 | FCBP3R207            | PETROCHINA CO LTD                       | 372,300.000    | 382,855.43    | 528,779.18           | 145,923.75   |
|  | GTZF96001602 | FCBP3R249            | CHINA PETROLEUM & CHEMICAL COR          | 12,291.000     | 10,737.76     | 10,690.69            | -47.07       |
|  | GTZF96001602 | FCBP3R298            | INDUSTRIAL BANK CO LTD                  | 2,824,900.000  | 6,086,093.17  | 6,850,315.91         | 764,222.74   |
|  | GTZF96001602 | FCBP3R2Q0            | CHINA STATE CONSTRUCTION ENGIN          | 140,900.000    | 93,797.48     | 102,969.15           | 9,171.67     |
|  | GTZF96001602 | FCBP3R2T4            | HUAXIA BANK CO LTD                      | 3,189,000.000  | 2,375,051.11  | 2,808,898.92         | 433,847.81   |
|  | GTZF96001602 | FCBP3R2W7            | BANK OF BEIJING CO LTD                  | 1,626,300.000  | 1,049,934.79  | 1,307,119.00         | 257,184.21   |
|  | GTZF96001602 | FCBP3R504            | CHINA SOUTH PUBLISHING & MEDIA          | 1,332,400.000  | 2,255,470.10  | 2,277,497.12         | 22,027.02    |
|  | GTZF96001602 | FCBP3R5T1            | YUTONG BUS CO LTD                       | 675,400.000    | 1,370,502.13  | 2,398,183.33         | 1,027,681.20 |
|  | GTZF96001602 | FCBP3R7X0            | WESTERN MINING CO LTD                   | 7,818.000      | 10,683.10     | 19,313.53            | 8,630.43     |
|  | GTZF96001602 | FCBP3RBY3            | DASHANG CO LTD                          | 127,600.000    | 270,893.12    | 295,202.48           | 24,309.36    |
|  | GTZF96001602 | FCBP3RD62            | BEIJING HAOHUA ENERGY RESOURCE          | 41,500.000     | 33,250.05     | 52,488.63            | 19,238.58    |
|  | GTZF96001602 | FCBP3RH84            | INNER MONGOLIA ERDOS RESOURCES          | 1,198,108.000  | 1,622,016.77  | 1,635,721.11         | 13,704.34    |
|  | GTZF96001602 | FCBP91MX4            | HUALI INDUSTRIAL GROUP CO LTD           | 29,300.000     | 202,874.71    | 245,374.72           | 42,500.01    |
|  | GTZF96001602 | FCBQ3RWZ5            | SHANGHAI RURAL COMMERCIAL BANK          | 797,587.000    | 644,435.37    | 737,647.64           | 93,212.27    |
|  | GTZF96001602 | FCBQWRB52            | BEIJING CAISHIKOU DEPARTMENT S          | 646,426.000    | 1,235,418.50  | 1,132,527.71         | -102,890.79  |
|  | GTZF96001602 | FCBS7K3P6            | SHANDONG XINCHAO ENERGY CORP L          | 428,386.000    | 149,202.80    | 107,302.11           | -41,900.69   |
|  | GTZF96001602 | FCBS7K3T8            | HLA GROUP CORP LTD                      | 3,843,979.000  | 3,918,234.34  | 4,888,263.35         | 970,029.01   |
|  | GTZF96001602 | FCBS7K3W1            | NEWAY VALVE SUZHOU CO LTD               | 697,400.000    | 1,428,584.88  | 1,643,188.25         | 214,603.37   |
|  | GTZF96001602 | FCBS7K5P4            | SHAANXI COAL INDUSTRY CO LTD            | 94,425.000     | 240,271.73    | 334,890.66           | 94,618.93    |
|  | GTZF96001602 | FCBYW5QQ1            | BANK OF GUIYANG CO LTD                  | 4,433,555.000  | 3,142,573.38  | 3,215,617.13         | 73,043.75    |
|  | GTZF96001602 | FCBYW5QT5            | SHENZHEN GOODIX TECHNOLOGY CO           | 894.000        | 7,915.24      | 8,458.86             | 543.62       |
|  | GTZF96001602 | FH6000308            | JIANGXI COPPER CO LTD HK/00358          | 35,000.000     | 53,773.32     | 69,843.99            | 16,070.67    |
|  | GTZF96001602 | FH6002452            | ASMPT LTD HK/00522                      | 15,200.000     | 141,145.20    | 212,014.24           | 70,869.04    |
|  | GTZF96001602 | FH6005505            | JIANGSU EXPRESSWAY CO LTD HK/00177      | 60,000.000     | 55,279.08     | 64,016.19            | 8,737.11     |
|  | GTZF96001602 | FH6109893            | YANKUANG ENERGY GROUP CO LTD HK/01171   | 2,864,900.000  | 4,482,482.00  | 4,095,125.65         | -387,356.35  |
|  | GTZF96001602 | FH6193681            | CHOW SANG SANG HOLDINGS INTERN HK/00116 | 109,000.000    | 121,426.38    | 101,078.46           | -20,347.92   |
|  | GTZF96001602 | FH6226572            | PETROCHINA CO LTD HK/00857              | 16,332,417.000 | 11,295,931.94 | 16,526,128.33        | 5,230,196.39 |
|  | GTZF96001602 | FH6249798            | DAH SING FINANCIAL HOLDINGS LT HK/00440 | 335,600.000    | 838,507.52    | 934,920.72           | 96,413.20    |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

| Security ID  | Security Description                              | Shares         | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|---------------------------------------------------|----------------|--------------|--------------|----------------------|
| GTZF96001602 | FH6291816 CHINA PETROLEUM & CHEMICAL COR HK/00386 | 13,932,626.000 | 8,160,522.85 | 9,029,777.85 | 869,255.00           |
| GTZF96001602 | FH6354671 SHOUGANG FUSHAN RESOURCES GROU HK/00639 | 350,000.000    | 87,984.59    | 143,453.65   | 55,469.06            |
| GTZF96001602 | FH6388703 GUANGSHEN RAILWAY CO LTD HK/00525       | 1,984,000.000  | 694,295.93   | 538,729.92   | -155,566.01          |
| GTZF96001602 | FH6425398 ALUMINUM CORP OF CHINA LTD HK/02600     | 344,000.000    | 147,931.50   | 234,843.87   | 86,912.37            |
| GTZF96001602 | FH6486317 KERRY PROPERTIES LTD HK/00683           | 119,000.000    | 246,606.95   | 206,985.68   | -39,621.27           |
| GTZF96001602 | FH6491317 KINGBOARD HOLDINGS LTD HK/00148         | 69,000.000     | 187,983.31   | 162,438.20   | -25,545.11           |
| GTZF96001602 | FH6586538 YUE YUEN INDUSTRIAL HOLDINGS L HK/00551 | 631,000.000    | 824,520.84   | 1,220,393.47 | 395,872.63           |
| GTZF96001602 | FH6659111 ORIENT OVERSEAS INTERNATIONAL HK/00316  | 1,500.000      | 20,117.14    | 24,342.29    | 4,225.15             |
| GTZF96001602 | FH6725292 ZIJIN MINING GROUP CO LTD HK/02899      | 210,000.000    | 308,169.36   | 443,271.77   | 135,102.41           |
| GTZF96001602 | FH6807652 SINGAMAS CONTAINER HOLDINGS LT HK/00716 | 2,178,000.000  | 174,625.93   | 265,017.80   | 90,391.87            |
| GTZF96001602 | FH6928565 VTECH HOLDINGS LTD HK/00303             | 78,100.000     | 512,255.32   | 584,194.48   | 71,939.16            |
| GTZF96001602 | FHB0M6DX2 CIMC ENRIC HOLDINGS LTD HK/03899        | 144,000.000    | 128,627.21   | 145,154.60   | 16,527.39            |
| GTZF96001602 | FHB0PH5N6 DONGFENG MOTOR GROUP CO LTD HK/00489    | 828,000.000    | 378,255.88   | 236,498.71   | -141,757.17          |
| GTZF96001602 | FHB154562 BANK OF CHINA LTD HK/03988              | 1,394,000.000  | 558,553.45   | 687,411.94   | 128,858.49           |
| GTZF96001602 | FHB1DYPZ1 CHINA MERCHANTS BANK CO LTD HK/03968    | 107,849.000    | 665,325.28   | 489,695.30   | -175,629.98          |
| GTZF96001602 | FHB1G1QD8 INDUSTRIAL & COMMERCIAL BANK O HK/01398 | 4,989,000.000  | 2,661,105.58 | 2,965,002.43 | 303,896.85           |
| GTZF96001602 | FHB1HVJ15 CHINA COMMUNICATIONS SERVICES HK/00552  | 170,000.000    | 83,735.29    | 91,669.44    | 7,934.15             |
| GTZF96001602 | FHB1L2RC1 HAITIAN INTERNATIONAL HOLDINGS HK/01882 | 27,000.000     | 62,981.39    | 76,773.32    | 13,791.93            |
| GTZF96001602 | FHB1P70H4 UNITED LABORATORIES INTERNATIO HK/03933 | 450,000.000    | 484,960.43   | 474,934.04   | -10,026.39           |
| GTZF96001602 | FHB1W0JF5 CHINA CITIC BANK CORP LTD HK/00998      | 818,000.000    | 384,125.77   | 524,909.70   | 140,783.93           |
| GTZF96001602 | FHB297KM7 CHINA RAILWAY GROUP LTD HK/00390        | 93,000.000     | 61,354.42    | 51,339.75    | -10,014.67           |
| GTZF96001602 | FHB2Q5H53 CHINA PACIFIC INSURANCE GROUP HK/02601  | 2,165,600.000  | 5,595,972.75 | 5,286,822.25 | -309,150.50          |
| GTZF96001602 | FHB2R2ZC4 CRRC CORP LTD HK/01766                  | 96,000.000     | 52,553.40    | 61,971.98    | 9,418.58             |
| GTZF96001602 | FHB5730Z4 NEW CHINA LIFE INSURANCE CO LT HK/01336 | 43,600.000     | 114,889.11   | 83,208.24    | -31,680.87           |
| GTZF96001602 | FHB57JY25 CHINA MINSHENG BANKING CORP LT HK/01988 | 437,500.000    | 161,900.57   | 151,298.77   | -10,601.80           |
| GTZF96001602 | FHB5NRRJ0 CHINA EVERBRIGHT BANK CO LTD HK/06818   | 163,000.000    | 46,799.63    | 50,732.64    | 3,933.01             |
| GTZF96001602 | FHB60LZR9 AGRICULTURAL BANK OF CHINA LTD HK/01288 | 1,850,000.000  | 727,101.04   | 791,428.64   | 64,327.60            |
| GTZF96001602 | FHB63DLB4 FAR EAST HORIZON LTD HK/03360           | 213,000.000    | 168,516.96   | 138,591.59   | -29,925.37           |
| GTZF96001602 | FHB6SPB47 CITIC SECURITIES CO LTD HK/06030        | 401,500.000    | 727,522.14   | 591,394.06   | -136,128.08          |
| GTZF96001602 | FHB71SXC6 HAITONG SECURITIES CO LTD HK/06837      | 704,000.000    | 431,207.42   | 327,320.23   | -103,887.19          |
| GTZF96001602 | FHB8RZJZ5 PEOPLE'S INSURANCE CO GROUP OF HK/01339 | 2,136,000.000  | 774,090.81   | 733,212.08   | -40,878.73           |
| GTZF96001602 | FHBCDBKF6 CHINA LESSO GROUP HOLDINGS LTD HK/02128 | 44,000.000     | 28,859.45    | 17,583.32    | -11,276.13           |
| GTZF96001602 | FHBD8GL19 POSTAL SAVINGS BANK OF CHINA C HK/01658 | 117,000.000    | 71,962.33    | 68,634.88    | -3,327.45            |
| GTZF96001602 | FHBDCFSQ4 CHINA MERCHANTS SECURITIES CO HK/06099  | 541,720.000    | 510,156.65   | 428,108.26   | -82,048.39           |
| GTZF96001602 | FHBDF8H3 CSC FINANCIAL CO LTD HK/06066            | 194,500.000    | 200,541.05   | 144,242.00   | -56,299.05           |
| GTZF96001602 | FHBFRB2W7 IGG INC HK/00799                        | 1,157,000.000  | 572,845.37   | 446,060.15   | -126,785.22          |
| GTZF96001602 | FHBGMHP51 BINJIANG SERVICE GROUP CO LTD HK/03316  | 92,000.000     | 239,639.09   | 193,488.23   | -46,150.86           |
| GTZF96001602 | FHBGRCMZ4 YANCOAL AUSTRALIA LTD HK/03668          | 70,400.000     | 232,597.02   | 307,933.50   | 75,336.48            |
| GTZF96001602 | FHBGY6SV2 CHINA CINDA ASSET MANAGEMENT C HK/01359 | 2,192,000.000  | 218,176.25   | 182,493.53   | -35,682.72           |
| GTZF96001602 | FHBH4H6F8 CONSUN PHARMACEUTICAL GROUP LT HK/01681 | 332,129.000    | 224,623.39   | 236,523.97   | 11,900.58            |
| GTZF96001602 | FHBLD4QD1 HAIER SMART HOME CO LTD HK/06690        | 288,800.000    | 897,844.81   | 965,453.29   | 67,608.48            |
| GTZF96001602 | FHBLHKKZ0 WH GROUP LTD HK/00288                   | 323,500.000    | 171,314.73   | 212,976.15   | 41,661.42            |
| GTZF96001602 | FHBM93SF9 NETEASE INC HK/09999                    | 182,800.000    | 3,665,521.60 | 3,490,980.35 | -174,541.25          |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                                  | Cost          | Market Value | Unrealized Gain/Loss |              |
|--|--------------|----------------------|-----------------------------------------|---------------|--------------|----------------------|--------------|
|  | GTZF96001602 | FHBMCX2J9            | HORIZON CONSTRUCTION DEVELOPME HK/09930 | 47,333.443    | 14,036.04    | 9,093.96             | -4,942.08    |
|  | GTZF96001602 | FHBW4NKK5            | GF SECURITIES CO LTD HK/01776           | 187,400.000   | 258,743.33   | 155,298.56           | -103,444.77  |
|  | GTZF96001602 | FHBZ13Q94            | E-COMMODITIES HOLDINGS LTD HK/01733     | 4,444,000.000 | 595,436.80   | 836,729.26           | 241,292.46   |
|  | GTZF96001602 | FJ6010709            | AISIN CORP                              | 6,500.000     | 238,523.16   | 211,858.14           | -26,665.02   |
|  | GTZF96001602 | FJ6027307            | AMANO CORP                              | 2,400.000     | 50,279.86    | 61,976.88            | 11,697.02    |
|  | GTZF96001602 | FJ6042603            | ZENSHO HOLDINGS CO LTD                  | 1,100.000     | 65,427.40    | 42,055.20            | -23,372.20   |
|  | GTZF96001602 | FJ6042678            | HAPPINET CORP                           | 14,300.000    | 219,345.47   | 296,472.09           | 77,126.62    |
|  | GTZF96001602 | FJ6044138            | RESORTTRUST INC                         | 35,300.000    | 507,474.76   | 523,596.93           | 16,122.17    |
|  | GTZF96001602 | FJ6045754            | AOKI HOLDINGS INC                       | 56,200.000    | 341,006.66   | 467,110.54           | 126,103.88   |
|  | GTZF96001602 | FJ6045879            | AOYAMA TRADING CO LTD                   | 14,200.000    | 141,791.41   | 131,883.63           | -9,907.78    |
|  | GTZF96001602 | FJ6049780            | ACOM CO LTD                             | 106,100.000   | 258,853.36   | 269,768.13           | 10,914.77    |
|  | GTZF96001602 | FJ6055209            | AGC INC                                 | 4,700.000     | 166,036.25   | 152,108.67           | -13,927.58   |
|  | GTZF96001602 | FJ6057379            | ASICS CORP                              | 31,160.000    | 328,084.90   | 476,717.41           | 148,632.51   |
|  | GTZF96001602 | FJ6068426            | AUTOBACS SEVEN CO LTD                   | 72,300.000    | 780,213.59   | 698,909.01           | -81,304.58   |
|  | GTZF96001602 | FJ6070356            | BELLUNA CO LTD                          | 69,900.000    | 339,661.47   | 333,726.23           | -5,935.24    |
|  | GTZF96001602 | FJ6111770            | SAIZERIYA CO LTD                        | 27,700.000    | 710,933.15   | 943,652.89           | 232,719.74   |
|  | GTZF96001602 | FJ6127339            | VT HOLDINGS CO LTD                      | 111,100.000   | 416,276.29   | 352,237.98           | -64,038.31   |
|  | GTZF96001602 | FJ6136124            | NAGANO KEIKI CO LTD                     | 90,800.000    | 1,506,420.17 | 1,665,174.73         | 158,754.56   |
|  | GTZF96001602 | FJ6136371            | IDOM INC                                | 225,000.000   | 1,475,838.94 | 1,955,427.13         | 479,588.19   |
|  | GTZF96001602 | FJ6136744            | OBIC CO LTD                             | 21,300.000    | 3,395,384.99 | 2,746,251.46         | -649,133.53  |
|  | GTZF96001602 | FJ6146503            | BROTHER INDUSTRIES LTD                  | 7,400.000     | 131,365.06   | 130,233.75           | -1,131.31    |
|  | GTZF96001602 | FJ6147428            | OKINAWA CELLULAR TELEPHONE CO           | 19,700.000    | 413,128.42   | 480,681.97           | 67,553.55    |
|  | GTZF96001602 | FJ6163284            | COCA-COLA BOTTLERS JAPAN HOLDI          | 139,500.000   | 1,470,910.07 | 1,749,170.13         | 278,260.06   |
|  | GTZF96001602 | FJ6167814            | SHINWA CO LTD/NAGOYA                    | 49,400.000    | 800,697.39   | 904,100.48           | 103,403.09   |
|  | GTZF96001602 | FJ6172327            | CANON INC                               | 47,300.000    | 1,333,681.88 | 1,280,269.83         | -53,412.05   |
|  | GTZF96001602 | FJ6174554            | SIIX CORP                               | 63,000.000    | 687,231.97   | 502,872.07           | -184,359.90  |
|  | GTZF96001602 | FJ6183555            | CENTRAL JAPAN RAILWAY CO                | 184,500.000   | 4,560,102.56 | 3,983,392.49         | -576,710.07  |
|  | GTZF96001602 | FJ6190642            | KEIYO BANK LTD/THE                      | 7,900.000     | 29,356.89    | 43,119.48            | 13,762.59    |
|  | GTZF96001602 | FJ6195609            | CHUBU ELECTRIC POWER CO INC             | 34,400.000    | 418,174.12   | 406,529.91           | -11,644.21   |
|  | GTZF96001602 | FJ6196326            | CHUGAI RO CO LTD                        | 38,000.000    | 546,594.22   | 802,001.76           | 255,407.54   |
|  | GTZF96001602 | FJ6249125            | AIN HOLDINGS INC                        | 1,300.000     | 47,819.41    | 48,392.39            | 572.98       |
|  | GTZF96001602 | FJ6250339            | DAIHATSU DIESEL MANUFACTURING           | 52,400.000    | 263,205.43   | 538,463.27           | 275,257.84   |
|  | GTZF96001602 | FJ6251022            | SCREEN HOLDINGS CO LTD                  | 33,500.000    | 1,895,236.58 | 3,019,706.65         | 1,124,470.07 |
|  | GTZF96001602 | FJ6259017            | SUGI HOLDINGS CO LTD                    | 1,200.000     | 17,767.32    | 16,516.23            | -1,251.09    |
|  | GTZF96001602 | FJ6267051            | OTSUKA CORP                             | 3,000.000     | 58,312.30    | 57,646.40            | -665.90      |
|  | GTZF96001602 | FJ6269867            | PAN PACIFIC INTERNATIONAL HOLD          | 41,500.000    | 839,234.75   | 971,068.03           | 131,833.28   |
|  | GTZF96001602 | FJ6270949            | DISCO CORP                              | 2,970.000     | 892,050.88   | 1,126,997.42         | 234,946.54   |
|  | GTZF96001602 | FJ6278306            | DOWA HOLDINGS CO LTD                    | 14,200.000    | 490,214.05   | 503,964.95           | 13,750.90    |
|  | GTZF96001602 | FJ6300019            | ADASTRIA CO LTD                         | 3,200.000     | 66,285.83    | 72,311.33            | 6,025.50     |
|  | GTZF96001602 | FJ6302700            | EBARA CORP                              | 400.000       | 31,489.50    | 6,324.75             | -25,164.75   |
|  | GTZF96001602 | FJ6307113            | EIKEN CHEMICAL CO LTD                   | 31,300.000    | 333,966.00   | 435,857.28           | 101,891.28   |
|  | GTZF96001602 | FJ6327707            | EZAKI GLICO CO LTD                      | 16,800.000    | 446,961.27   | 436,657.97           | -10,303.30   |
|  | GTZF96001602 | FJ6332863            | FCC CO LTD                              | 134,400.000   | 1,739,802.71 | 1,962,611.01         | 222,808.30   |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

| Security ID  | Security Description                     | Shares      | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|------------------------------------------|-------------|--------------|--------------|----------------------|
| GTZF96001602 | FJ6356367 FUJI ELECTRIC CO LTD           | 39,000.000  | 1,697,235.86 | 2,218,873.61 | 521,637.75           |
| GTZF96001602 | FJ6356409 SUBARU CORP                    | 27,600.000  | 595,499.82   | 585,080.21   | -10,419.61           |
| GTZF96001602 | FJ6356524 FUJIFILM HOLDINGS CORP         | 15,000.000  | 298,233.93   | 350,801.95   | 52,568.02            |
| GTZF96001602 | FJ6356946 FUJITSU LTD                    | 397,000.000 | 5,074,860.66 | 6,211,917.34 | 1,137,056.68         |
| GTZF96001602 | FJ6357605 FURUKAWA CO LTD                | 62,023.000  | 674,961.63   | 724,874.07   | 49,912.44            |
| GTZF96001602 | FJ6357746 FUTABA INDUSTRIAL CO LTD       | 53,500.000  | 195,070.39   | 293,674.63   | 98,604.24            |
| GTZF96001602 | FJ6374998 DYDO GROUP HOLDINGS INC        | 5,600.000   | 96,175.13    | 93,228.90    | -2,946.23            |
| GTZF96001602 | FJ6384484 PROTO CORP                     | 32,300.000  | 267,529.04   | 296,976.88   | 29,447.84            |
| GTZF96001602 | FJ6390929 NOMURA RESEARCH INSTITUTE LTD  | 22,400.000  | 630,006.39   | 629,556.15   | -450.24              |
| GTZF96001602 | FJ6408663 HANKYU HANSHIN HOLDINGS INC    | 24,900.000  | 819,175.23   | 661,585.25   | -157,589.98          |
| GTZF96001602 | FJ6408705 H2O RETAILING CORP             | 338,723.000 | 3,468,534.26 | 5,015,778.97 | 1,547,244.71         |
| GTZF96001602 | FJ6408820 HANWA CO LTD                   | 4,000.000   | 125,229.18   | 153,176.68   | 27,947.50            |
| GTZF96001602 | FJ6419587 HEIWA CORP                     | 126,800.000 | 2,330,101.25 | 1,633,281.15 | -696,820.10          |
| GTZF96001602 | FJ6421898 PAL GROUP HOLDINGS CO LTD      | 222,800.000 | 2,994,354.13 | 2,511,105.37 | -483,248.76          |
| GTZF96001602 | FJ6423027 TOHO SYSTEM SCIENCE CO LTD     | 11,300.000  | 95,458.77    | 114,573.54   | 19,114.77            |
| GTZF96001602 | FJ6428661 H-ONE CO LTD                   | 122,100.000 | 667,092.60   | 774,226.05   | 107,133.45           |
| GTZF96001602 | FJ6429305 KANADEVIA CORP                 | 157,274.000 | 1,032,980.45 | 1,028,548.13 | -4,432.32            |
| GTZF96001602 | FJ6431327 HOKKAIDO ELECTRIC POWER CO INC | 78,500.000  | 321,527.64   | 582,674.39   | 261,146.75           |
| GTZF96001602 | FJ6433125 HOKURIKU ELECTRIC POWER CO     | 65,800.000  | 373,407.09   | 416,618.81   | 43,211.72            |
| GTZF96001602 | FJ6437944 HORIBA LTD                     | 24,700.000  | 1,406,045.19 | 1,993,074.77 | 587,029.58           |
| GTZF96001602 | FJ6439874 HOSOKAWA MICRON CORP           | 147,600.000 | 3,594,221.70 | 3,876,725.20 | 282,503.50           |
| GTZF96001602 | FJ6440500 HOUSE FOODS GROUP INC          | 10,700.000  | 241,259.80   | 189,308.72   | -51,951.08           |
| GTZF96001602 | FJ6456449 ICHIKOH INDUSTRIES LTD         | 184,100.000 | 709,907.01   | 622,593.57   | -87,313.44           |
| GTZF96001602 | FJ6456498 ICHIYOSHI SECURITIES CO LTD    | 122,262.000 | 586,914.79   | 656,685.13   | 69,770.34            |
| GTZF96001602 | FJ6457009 IINO KAIUN KAISHA LTD          | 42,000.000  | 316,780.81   | 334,203.66   | 17,422.85            |
| GTZF96001602 | FJ6457504 IKEGAMI TSUSHINKI CO LTD       | 23,300.000  | 140,426.01   | 117,035.93   | -23,390.08           |
| GTZF96001602 | FJ6461605 INABATA & CO LTD               | 15,000.000  | 334,694.00   | 329,168.23   | -5,525.77            |
| GTZF96001602 | FJ6467826 ITOCHU ENEX CO LTD             | 36,100.000  | 316,454.13   | 341,340.93   | 24,886.80            |
| GTZF96001602 | FJ6468154 IZUMI CO LTD                   | 51,200.000  | 1,225,991.76 | 1,023,936.37 | -202,055.39          |
| GTZF96001602 | FJ6468204 IWATANI CORP                   | 56,800.000  | 2,988,253.19 | 3,302,916.90 | 314,663.71           |
| GTZF96001602 | FJ6470580 NIPPON SHOKUBAI CO LTD         | 171,600.000 | 1,605,232.28 | 1,713,759.83 | 108,527.55           |
| GTZF96001602 | FJ6482668 KAMIGUMI CO LTD                | 1,000.000   | 22,555.09    | 20,595.55    | -1,959.54            |
| GTZF96001602 | FJ6483369 KANEKA CORP                    | 48,200.000  | 1,212,070.46 | 1,265,976.66 | 53,906.20            |
| GTZF96001602 | FJ6483468 KANEMATSU CORP                 | 3,600.000   | 49,989.27    | 60,290.94    | 10,301.67            |
| GTZF96001602 | FJ6483484 KANSAI ELECTRIC POWER CO INC/T | 115,100.000 | 1,441,718.25 | 1,933,359.49 | 491,641.24           |
| GTZF96001602 | FJ6483740 KANSAI PAINT CO LTD            | 9,600.000   | 139,455.63   | 154,569.19   | 15,113.56            |
| GTZF96001602 | FJ6484680 KAWASAKI KISEN KAISHA LTD      | 12,700.000  | 137,342.87   | 184,744.50   | 47,401.63            |
| GTZF96001602 | FJ6493087 KIMURA UNITY CO LTD            | 73,700.000  | 650,136.61   | 801,326.02   | 151,189.41           |
| GTZF96001602 | FJ6493970 SAN HOLDINGS INC               | 38,800.000  | 295,828.67   | 285,102.58   | -10,726.09           |
| GTZF96001602 | FJ6496254 KOMERI CO LTD                  | 36,100.000  | 716,951.02   | 784,343.55   | 67,392.53            |
| GTZF96001602 | FJ6496320 KOITO MANUFACTURING CO LTD     | 14,500.000  | 250,746.73   | 200,021.76   | -50,724.97           |
| GTZF96001602 | FJ6496700 KONICA MINOLTA INC             | 34,700.000  | 117,556.19   | 96,036.56    | -21,519.63           |
| GTZF96001602 | FJ6497088 JTEKT CORP                     | 73,300.000  | 661,822.35   | 510,129.01   | -151,693.34          |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                         | Cost        | Market Value | Unrealized Gain/Loss |              |
|--|--------------|----------------------|--------------------------------|-------------|--------------|----------------------|--------------|
|  | GTZF96001602 | FJ6499555            | KYOWA KIRIN CO LTD             | 91,600.000  | 1,719,168.33 | 1,564,534.42         | -154,633.91  |
|  | GTZF96001602 | FJ6499803            | KYUSHU ELECTRIC POWER CO INC   | 33,900.000  | 227,683.59   | 349,199.93           | 121,516.34   |
|  | GTZF96001602 | FJ6504370            | KOHNAN SHOJI CO LTD            | 38,700.000  | 937,143.20   | 1,004,429.34         | 67,286.14    |
|  | GTZF96001602 | FJ6506268            | LASERTEC CORP                  | 26,200.000  | 5,225,549.03 | 5,878,142.62         | 652,593.59   |
|  | GTZF96001602 | FJ6512712            | EDION CORP                     | 32,800.000  | 330,189.90   | 331,344.03           | 1,154.13     |
|  | GTZF96001602 | FJ6513124            | TOKIO MARINE HOLDINGS INC      | 133,800.000 | 3,951,709.71 | 4,994,834.14         | 1,043,124.43 |
|  | GTZF96001602 | FJ6544681            | NS SOLUTIONS CORP              | 24,600.000  | 361,216.54   | 416,422.99           | 55,206.45    |
|  | GTZF96001602 | FJ6551033            | MABUCHI MOTOR CO LTD           | 7,000.000   | 123,945.01   | 103,894.69           | -20,050.32   |
|  | GTZF96001602 | FJ6555703            | MAKINO MILLING MACHINE CO LTD  | 34,500.000  | 1,340,246.82 | 1,447,687.46         | 107,440.64   |
|  | GTZF96001602 | FJ6560976            | MANDOM CORP                    | 52,600.000  | 526,176.69   | 395,333.84           | -130,842.85  |
|  | GTZF96001602 | FJ6572641            | MITSUI MATSUSHIMA HOLDINGS CO  | 20,600.000  | 370,567.66   | 649,272.68           | 278,705.02   |
|  | GTZF96001602 | FJ6576246            | MEIJI SHIPPING GROUP CO LTD    | 222,800.000 | 1,231,465.91 | 1,005,550.19         | -225,915.72  |
|  | GTZF96001602 | FJ6594140            | SOJITZ CORP                    | 9,800.000   | 251,438.52   | 238,146.22           | -13,292.30   |
|  | GTZF96001602 | FJ6594603            | MIMASU SEMICONDUCTOR INDUSTRY  | 11,800.000  | 255,451.96   | 270,682.59           | 15,230.63    |
|  | GTZF96001602 | FJ6597341            | MITSUI MINING & SMELTING CO LT | 4,300.000   | 123,796.78   | 137,372.25           | 13,575.47    |
|  | GTZF96001602 | FJ6597580            | MITSUI OSK LINES LTD           | 17,600.000  | 480,768.16   | 527,146.60           | 46,378.44    |
|  | GTZF96001602 | FJ6598448            | MITSUBISHI MOTORS CORP         | 64,900.000  | 199,879.99   | 178,811.89           | -21,068.10   |
|  | GTZF96001602 | FJ6599487            | ULVAC INC                      | 3,600.000   | 234,243.22   | 235,210.75           | 967.53       |
|  | GTZF96001602 | FJ6602604            | MORINAGA & CO LTD/JAPAN        | 23,800.000  | 414,631.92   | 368,259.36           | -46,372.56   |
|  | GTZF96001602 | FJ6602646            | MORINAGA MILK INDUSTRY CO LTD  | 60,482.000  | 1,160,731.38 | 1,267,467.53         | 106,736.15   |
|  | GTZF96001602 | FJ6616505            | SEIKO EPSON CORP               | 14,700.000  | 235,082.10   | 228,368.15           | -6,713.95    |
|  | GTZF96001602 | FJ6616877            | NOJIMA CORP                    | 27,890.000  | 283,833.30   | 279,662.88           | -4,170.42    |
|  | GTZF96001602 | FJ6619509            | NGK INSULATORS LTD             | 132,600.000 | 1,547,782.30 | 1,698,097.77         | 150,315.47   |
|  | GTZF96001602 | FJ6619863            | NAGOYA RAILROAD CO LTD         | 9,900.000   | 141,596.14   | 107,917.76           | -33,678.38   |
|  | GTZF96001602 | FJ6619905            | NACHI-FUJIKOSHI CORP           | 16,127.000  | 455,240.30   | 351,894.64           | -103,345.66  |
|  | GTZF96001602 | FJ6620093            | BANK OF NAGOYA LTD/THE         | 9,000.000   | 237,590.64   | 433,606.87           | 196,016.23   |
|  | GTZF96001602 | FJ6621547            | NANYO CORP                     | 41,000.000  | 309,251.82   | 289,543.71           | -19,708.11   |
|  | GTZF96001602 | FJ6639556            | NINTENDO CO LTD                | 49,200.000  | 2,715,218.89 | 2,616,904.20         | -98,314.69   |
|  | GTZF96001602 | FJ6639606            | NSD CO LTD                     | 34,900.000  | 696,623.61   | 669,318.06           | -27,305.55   |
|  | GTZF96001602 | FJ6639945            | NIKKISO CO LTD                 | 58,300.000  | 366,505.05   | 417,515.86           | 51,010.81    |
|  | GTZF96001602 | FJ6640067            | NIPPON GAS CO LTD              | 68,000.000  | 1,046,110.59 | 1,021,944.57         | -24,166.02   |
|  | GTZF96001602 | FJ6640745            | NIPPON CORP                    | 7,700.000   | 121,819.28   | 111,771.11           | -10,048.17   |
|  | GTZF96001602 | FJ6640760            | NH FOODS LTD                   | 3,000.000   | 88,252.71    | 89,705.34            | 1,452.63     |
|  | GTZF96001602 | FJ6640869            | NICHIREI CORP                  | 13,222.000  | 281,848.55   | 290,972.78           | 9,124.23     |
|  | GTZF96001602 | FJ6641040            | NISSHIN OILLIO GROUP LTD/THE   | 16,300.000  | 392,653.91   | 490,438.90           | 97,784.99    |
|  | GTZF96001602 | FJ6641446            | NIPPON SHEET GLASS CO LTD      | 110,900.000 | 520,644.67   | 291,624.40           | -229,020.27  |
|  | GTZF96001602 | FJ6641545            | NSK LTD                        | 64,800.000  | 352,735.22   | 314,895.94           | -37,839.28   |
|  | GTZF96001602 | FJ6641594            | NIPRO CORP                     | 105,100.000 | 759,880.04   | 824,217.66           | 64,337.62    |
|  | GTZF96001602 | FJ6641768            | NISSIN FOODS HOLDINGS CO LTD   | 11,200.000  | 337,321.81   | 284,212.37           | -53,109.44   |
|  | GTZF96001602 | FJ6641800            | NITTO DENKO CORP               | 7,100.000   | 653,764.86   | 560,990.94           | -92,773.92   |
|  | GTZF96001602 | FJ6642683            | BIPROGY INC                    | 87,800.000  | 2,211,020.44 | 2,433,248.85         | 222,228.41   |
|  | GTZF96001602 | FJ6642865            | NISSAN MOTOR CO LTD            | 123,000.000 | 468,384.40   | 417,417.02           | -50,967.38   |
|  | GTZF96001602 | FJ6642964            | NISHI-NIPPON RAILROAD CO LTD   | 1,700.000   | 28,621.56    | 27,239.53            | -1,382.03    |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description           | Shares      | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|-------------|--------------------------------|-------------|--------------|--------------|----------------------|
| GTZF96001602 | FJ6643103   | NOMURA HOLDINGS INC            | 156,300.000 | 933,535.10   | 895,863.51   | -37,671.59           |
| GTZF96001602 | FJ6643566   | NIPPON THOMPSON CO LTD         | 191,100.000 | 798,143.77   | 751,997.41   | -46,146.36           |
| GTZF96001602 | FJ6656931   | OIE SANGYO CO LTD              | 4,800.000   | 62,726.11    | 66,333.46    | 3,607.35             |
| GTZF96001602 | FJ6657681   | OKI ELECTRIC INDUSTRY CO LTD   | 198,100.000 | 1,232,171.37 | 1,251,209.78 | 19,038.41            |
| GTZF96001602 | FJ6657707   | OJI HOLDINGS CORP              | 45,000.000  | 173,377.73   | 177,583.00   | 4,205.27             |
| GTZF96001602 | FJ6660107   | ONO PHARMACEUTICAL CO LTD      | 36,900.000  | 612,599.37   | 503,859.58   | -108,739.79          |
| GTZF96001602 | FJ6661147   | ORIX CORP                      | 58,500.000  | 1,090,087.55 | 1,291,756.84 | 201,669.29           |
| GTZF96001602 | FJ6661766   | OSAKA GAS CO LTD               | 161,400.000 | 2,674,237.70 | 3,554,893.78 | 880,656.08           |
| GTZF96001602 | FJ6666203   | PACIFIC INDUSTRIAL CO LTD      | 191,300.000 | 1,734,718.58 | 1,793,363.22 | 58,644.64            |
| GTZF96001602 | FJ6687217   | ALFRESA HOLDINGS CORP          | 43,421.000  | 702,855.66   | 594,656.63   | -108,199.03          |
| GTZF96001602 | FJ6687241   | COMSYS HOLDINGS CORP           | 26,100.000  | 531,473.71   | 501,523.70   | -29,950.01           |
| GTZF96001602 | FJ6701000   | PRESS KOGYO CO LTD             | 216,200.000 | 916,944.63   | 872,272.80   | -44,671.83           |
| GTZF96001602 | FJ6711694   | JAPAN PETROLEUM EXPLORATION CO | 18,300.000  | 544,435.57   | 739,462.90   | 195,027.33           |
| GTZF96001602 | FJ6732203   | RENGO CO LTD                   | 8,074.000   | 49,488.05    | 52,376.10    | 2,888.05             |
| GTZF96001602 | FJ6738226   | RICOH CO LTD                   | 26,700.000  | 223,498.20   | 228,309.40   | 4,811.20             |
| GTZF96001602 | FJ6743887   | JAPAN EXCHANGE GROUP INC       | 414,300.000 | 7,853,121.99 | 9,663,394.49 | 1,810,272.50         |
| GTZF96001602 | FJ6744299   | T&D HOLDINGS INC               | 23,600.000  | 414,741.15   | 412,039.05   | -2,702.10            |
| GTZF96001602 | FJ6744547   | MITSUBISHI SHOKUHN CO LTD      | 81,100.000  | 2,078,911.56 | 2,752,741.58 | 673,830.02           |
| GTZF96001602 | FJ6753597   | YELLOW HAT LTD                 | 35,200.000  | 450,791.82   | 503,294.80   | 52,502.98            |
| GTZF96001602 | FJ6758455   | RYOHIN KEIKAKU CO LTD          | 5,700.000   | 95,855.92    | 94,751.96    | -1,103.96            |
| GTZF96001602 | FJ6775434   | SANKYO CO LTD                  | 149,500.000 | 1,217,602.12 | 1,622,696.79 | 405,094.67           |
| GTZF96001602 | FJ6776788   | SANWA HOLDINGS CORP            | 67,500.000  | 871,216.27   | 1,234,310.92 | 363,094.65           |
| GTZF96001602 | FJ6777570   | SATO HOLDINGS CORP             | 30,900.000  | 416,461.04   | 413,959.35   | -2,501.69            |
| GTZF96001602 | FJ6782091   | MEDIPAL HOLDINGS CORP          | 62,200.000  | 960,547.57   | 946,572.20   | -13,975.37           |
| GTZF96001602 | FJ6793429   | SEINO HOLDINGS CO LTD          | 132,900.000 | 1,908,490.93 | 1,793,232.98 | -115,257.95          |
| GTZF96001602 | FJ6804036   | SHIMAMURA CO LTD               | 43,800.000  | 2,063,707.64 | 1,991,503.22 | -72,204.42           |
| GTZF96001602 | FJ6804341   | SHIKOKU ELECTRIC POWER CO INC  | 25,100.000  | 173,521.68   | 215,330.11   | 41,808.43            |
| GTZF96001602 | FJ6804549   | SHINDENGEN ELECTRIC MANUFACTUR | 3,600.000   | 77,682.72    | 66,266.32    | -11,416.40           |
| GTZF96001602 | FJ6804689   | SHIONOGI & CO LTD              | 34,600.000  | 1,529,868.70 | 1,350,144.26 | -179,724.44          |
| GTZF96001602 | FJ6817897   | SUNDRUG CO LTD                 | 21,639.000  | 638,981.88   | 545,346.94   | -93,634.94           |
| GTZF96001602 | FJ6818838   | SODICK CO LTD                  | 3,800.000   | 18,803.12    | 17,150.32    | -1,652.80            |
| GTZF96001602 | FJ6858479   | SCSK CORP                      | 5,300.000   | 94,540.97    | 105,861.62   | 11,320.65            |
| GTZF96001602 | FJ6858503   | SUMITOMO BAKELITE CO LTD       | 14,994.000  | 353,067.18   | 438,280.43   | 85,213.25            |
| GTZF96001602 | FJ6858735   | SUMITOMO HEAVY INDUSTRIES LTD  | 4,400.000   | 110,655.21   | 114,362.80   | 3,707.59             |
| GTZF96001602 | FJ6858990   | SUMITOMO RUBBER INDUSTRIES LTD | 14,600.000  | 148,855.85   | 145,446.35   | -3,409.50            |
| GTZF96001602 | FJ6865565   | SUZUKEN CO LTD/AICHI JAPAN     | 41,018.000  | 1,110,481.37 | 1,246,655.52 | 136,174.15           |
| GTZF96001602 | FJ6870383   | TAKARA HOLDINGS INC            | 81,200.000  | 660,076.06   | 550,722.38   | -109,353.68          |
| GTZF96001602 | FJ6870441   | TAKEDA PHARMACEUTICAL CO LTD   | 269,700.000 | 8,464,055.47 | 6,994,830.45 | -1,469,225.02        |
| GTZF96001602 | FJ6870524   | TAKASAGO THERMAL ENGINEERING C | 2,100.000   | 35,015.74    | 74,673.63    | 39,657.89            |
| GTZF96001602 | FJ6878667   | TOWA CORP                      | 3,000.000   | 180,941.53   | 210,369.27   | 29,427.74            |
| GTZF96001602 | FJ6880507   | TEIJIN LTD                     | 89,200.000  | 757,644.84   | 741,115.27   | -16,529.57           |
| GTZF96001602 | FJ6885076   | TERUMO CORP                    | 144,600.000 | 2,282,025.68 | 2,384,830.34 | 102,804.66           |
| GTZF96001602 | FJ6894029   | TOKAI RIKI CO LTD              | 160,300.000 | 2,359,000.10 | 2,150,487.43 | -208,512.67          |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                         | Cost          | Market Value  | Unrealized Gain/Loss |              |
|--|--------------|----------------------|--------------------------------|---------------|---------------|----------------------|--------------|
|  | GTZF96001602 | FJ6894300            | TOKYO SEIMITSU CO LTD          | 28,800.000    | 1,580,129.29  | 2,201,268.24         | 621,138.95   |
|  | GTZF96001602 | FJ6894870            | TOKAI TOKYO FINANCIAL HOLDINGS | 30,241.000    | 79,925.70     | 108,097.57           | 28,171.87    |
|  | GTZF96001602 | FJ6895166            | TOBU RAILWAY CO LTD            | 31,500.000    | 840,813.59    | 530,385.13           | -310,428.46  |
|  | GTZF96001602 | FJ6895224            | TOHO GAS CO LTD                | 7,000.000     | 120,587.35    | 169,843.35           | 49,256.00    |
|  | GTZF96001602 | FJ6895265            | TOHOKU ELECTRIC POWER CO INC   | 28,400.000    | 174,917.35    | 256,263.84           | 81,346.49    |
|  | GTZF96001602 | FJ6895406            | TOKYO ELECTRIC POWER CO HOLDIN | 436,800.000   | 1,592,951.65  | 2,352,083.61         | 759,131.96   |
|  | GTZF96001602 | FJ6895448            | TOKYO GAS CO LTD               | 429,000.000   | 9,328,860.98  | 9,214,192.69         | -114,668.29  |
|  | GTZF96001602 | FJ6895554            | TOHO HOLDINGS CO LTD           | 4,800.000     | 97,343.81     | 125,445.73           | 28,101.92    |
|  | GTZF96001602 | FJ6895679            | TOKYO ELECTRON LTD             | 87,867.000    | 12,620,062.24 | 19,063,523.40        | 6,443,461.16 |
|  | GTZF96001602 | FJ6895760            | TOKUYAMA CORP                  | 82,040.000    | 1,307,967.31  | 1,504,780.71         | 196,813.40   |
|  | GTZF96001602 | FJ6895877            | TOKYO STEEL MANUFACTURING CO L | 2,800.000     | 31,820.57     | 28,389.90            | -3,430.67    |
|  | GTZF96001602 | FJ6899929            | T RAD CO LTD                   | 12,500.000    | 159,476.94    | 289,848.32           | 130,371.38   |
|  | GTZF96001602 | FJ6900099            | TOTECH CORP                    | 60,600.000    | 669,460.88    | 958,765.41           | 289,304.53   |
|  | GTZF96001602 | FJ6900180            | TOYO TIRE CORP                 | 65,600.000    | 942,705.57    | 1,047,454.95         | 104,749.38   |
|  | GTZF96001602 | FJ6900263            | TOYO SEIKAN GROUP HOLDINGS LTD | 9,100.000     | 145,285.42    | 142,841.60           | -2,443.82    |
|  | GTZF96001602 | FJ6900289            | TOSOH CORP                     | 37,800.000    | 520,730.38    | 493,002.62           | -27,727.76   |
|  | GTZF96001602 | FJ6900305            | MAZDA MOTOR CORP               | 1,174,400.000 | 11,322,699.03 | 11,359,980.38        | 37,281.35    |
|  | GTZF96001602 | FJ6900552            | TOYODA GOSEI CO LTD            | 26,700.000    | 519,969.69    | 469,482.48           | -50,487.21   |
|  | GTZF96001602 | FJ6900586            | TOYOTA TSUSHO CORP             | 35,100.000    | 720,834.16    | 683,409.19           | -37,424.97   |
|  | GTZF96001602 | FJ6900594            | TOYOTA BOSHOKU CORP            | 101,000.000   | 1,792,752.51  | 1,337,688.08         | -455,064.43  |
|  | GTZF96001602 | FJ6918984            | USHIO INC                      | 10,300.000    | 138,107.72    | 133,952.51           | -4,155.21    |
|  | GTZF96001602 | FJ6926557            | VALOR HOLDINGS CO LTD          | 54,611.000    | 753,856.21    | 835,834.17           | 81,977.96    |
|  | GTZF96001602 | FJ6932209            | WACOAL HOLDINGS CORP           | 109,300.000   | 2,189,722.91  | 3,054,909.93         | 865,187.02   |
|  | GTZF96001602 | FJ6984945            | XEBIO HOLDINGS CO LTD          | 150,400.000   | 1,130,110.14  | 1,113,554.67         | -16,555.47   |
|  | GTZF96001602 | FJ6985389            | ASTELLAS PHARMA INC            | 139,200.000   | 2,056,627.41  | 1,375,904.55         | -680,722.86  |
|  | GTZF96001602 | FJ6985504            | YAMAZAKI BAKING CO LTD         | 15,800.000    | 230,476.60    | 324,329.24           | 93,852.64    |
|  | GTZF96001602 | FJ6986429            | YOKOGAWA ELECTRIC CORP         | 207,200.000   | 3,799,657.99  | 5,010,618.05         | 1,210,960.06 |
|  | GTZF96001602 | FJ6986460            | YOKOHAMA RUBBER CO LTD/THE     | 12,100.000    | 313,003.73    | 267,560.00           | -45,443.73   |
|  | GTZF96001602 | FJ6991122            | ZENRIN CO LTD                  | 45,200.000    | 288,021.57    | 263,849.32           | -24,172.25   |
|  | GTZF96001602 | FJ6992237            | ZAOH CO LTD                    | 3,200.000     | 53,822.26     | 51,065.52            | -2,756.74    |
|  | GTZF96001602 | FJB02Q325            | ELECTRIC POWER DEVELOPMENT CO  | 12,289.000    | 180,166.67    | 191,791.22           | 11,624.55    |
|  | GTZF96001602 | FJB05MXL6            | TOELL CO LTD                   | 27,300.000    | 126,165.70    | 140,861.62           | 14,695.92    |
|  | GTZF96001602 | FJB064D86            | GUNGHO ONLINE ENTERTAINMENT IN | 100,400.000   | 1,926,997.29  | 1,692,369.80         | -234,627.49  |
|  | GTZF96001602 | FJB0WD3K1            | FELISSIMO CORP                 | 6,800.000     | 47,573.23     | 39,905.51            | -7,667.72    |
|  | GTZF96001602 | FJB10RB16            | INPEX CORP                     | 101,800.000   | 1,125,515.55  | 1,497,952.29         | 372,436.74   |
|  | GTZF96001602 | FJB1BSCX1            | MIXI INC                       | 105,300.000   | 1,935,310.59  | 1,983,457.71         | 48,147.12    |
|  | GTZF96001602 | FJB1FF8P7            | IDEMITSU KOSAN CO LTD          | 221,000.000   | 882,562.65    | 1,430,880.92         | 548,318.27   |
|  | GTZF96001602 | FJB1TK236            | SKY PERFECT JSAT HOLDINGS INC  | 200,100.000   | 791,887.07    | 1,079,738.93         | 287,851.86   |
|  | GTZF96001602 | FJB23TC16            | J FRONT RETAILING CO LTD       | 7,700.000     | 71,415.98     | 80,298.09            | 8,882.11     |
|  | GTZF96001602 | FJB285LQ8            | BRONCO BILLY CO LTD            | 8,100.000     | 156,412.62    | 190,842.97           | 34,430.35    |
|  | GTZF96001602 | FJB2Q4CS7            | MS&AD INSURANCE GROUP HOLDINGS | 65,100.000    | 881,656.54    | 1,446,801.60         | 565,145.06   |
|  | GTZF96001602 | FJB3CY5L7            | JVCKENWOOD CORP                | 154,900.000   | 534,713.93    | 897,468.63           | 362,754.70   |
|  | GTZF96001602 | FJB3ZC076            | MEGMILK SNOW BRAND CO LTD      | 16,700.000    | 234,533.49    | 270,027.98           | 35,494.49    |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                         | Cost          | Market Value | Unrealized Gain/Loss |              |
|--|--------------|----------------------|--------------------------------|---------------|--------------|----------------------|--------------|
|  | GTZF96001602 | FJB4K9HD6            | GEOLIVE GROUP CORP             | 1,500.000     | 12,183.90    | 11,199.18            | -984.72      |
|  | GTZF96001602 | FJB5LTM91            | OTSUKA HOLDINGS CO LTD         | 115,800.000   | 4,305,029.73 | 4,873,592.06         | 568,562.33   |
|  | GTZF96001602 | FJB5MSTC8            | TSI HOLDINGS CO LTD            | 161,100.000   | 871,393.78   | 967,441.28           | 96,047.50    |
|  | GTZF96001602 | FJB601QS7            | DAI-ICHI LIFE HOLDINGS INC     | 46,100.000    | 991,950.08   | 1,231,740.67         | 239,790.59   |
|  | GTZF96001602 | FJB627LW8            | ENEOS HOLDINGS INC             | 835,800.000   | 2,858,958.02 | 4,294,866.94         | 1,435,908.92 |
|  | GTZF96001602 | FJB62G7K0            | SOMPO HOLDINGS INC             | 221,251.000   | 3,416,770.25 | 4,724,587.86         | 1,307,817.61 |
|  | GTZF96001602 | FJBDB46M9            | I-MOBILE CO LTD                | 314,700.000   | 911,950.67   | 960,572.57           | 48,621.90    |
|  | GTZF96001602 | FJBDC6LT1            | TOKYU FUDOSAN HOLDINGS CORP    | 38,300.000    | 243,425.12   | 255,595.24           | 12,170.12    |
|  | GTZF96001602 | FJBFDTBS8            | IIDA GROUP HOLDINGS CO LTD     | 2,900.000     | 48,676.10    | 38,174.50            | -10,501.60   |
|  | GTZF96001602 | FJBG1VQ90            | KPP GROUP HOLDINGS CO LTD      | 171,200.000   | 750,965.46   | 862,066.41           | 111,100.95   |
|  | GTZF96001602 | FJBKSHP60            | NIPPON EXPRESS HOLDINGS INC    | 3,900.000     | 199,237.49   | 179,774.34           | -19,463.15   |
|  | GTZF96001602 | FJBKY6H33            | SEIBU HOLDINGS INC             | 11,100.000    | 153,636.93   | 152,982.10           | -654.83      |
|  | GTZF96001602 | FJBLGYF08            | JUROKU FINANCIAL GROUP INC     | 26,168.000    | 545,181.11   | 775,149.34           | 229,968.23   |
|  | GTZF96001602 | FJBMTVX73            | SOCIONEXT INC                  | 48,300.000    | 1,089,658.89 | 1,143,694.54         | 54,035.65    |
|  | GTZF96001602 | FJBYSJJ48            | COSMO ENERGY HOLDINGS CO LTD   | 4,600.000     | 173,771.49   | 231,629.99           | 57,858.50    |
|  | GTZF96001602 | FJBYT8157            | JAPAN POST INSURANCE CO LTD    | 9,900.000     | 174,276.96   | 192,079.45           | 17,802.49    |
|  | GTZF96001602 | FLB03VZ31            | MITRA ADIPERKASA TBK PT        | 1,645,100.000 | 255,010.64   | 148,185.30           | -106,825.34  |
|  | GTZF96001602 | FLB3BQFC9            | ADARO ENERGY INDONESIA TBK PT  | 685,500.000   | 130,309.81   | 116,797.21           | -13,512.60   |
|  | GTZF96001602 | FM6472118            | JARDINE MATHESON HOLDINGS LTD  | 5,600.000     | 283,640.00   | 198,128.00           | -85,512.00   |
|  | GTZF96001602 | FM6603738            | COMFORTDELGRO CORP LTD         | 956,200.000   | 987,995.11   | 945,440.32           | -42,554.79   |
|  | GTZF96001602 | FMB1VT039            | YANGZIJANG SHIPBUILDING HOLDI  | 78,300.000    | 86,784.65    | 142,127.28           | 55,342.63    |
|  | GTZF96001602 | FNB1VXJL8            | GENTING BHD                    | 2,566,600.000 | 2,232,543.33 | 2,562,519.56         | 329,976.23   |
|  | GTZF96001602 | FNB1VXKN2            | GENTING MALAYSIA BHD           | 135,700.000   | 79,202.17    | 73,351.35            | -5,850.82    |
|  | GTZF96001602 | FZ6075805            | BANK HAPOALIM BM               | 98,121.000    | 803,275.70   | 867,596.76           | 64,321.06    |
|  | GTZF96001602 | FZ6076423            | BANK LEUMI LE-ISRAEL BM        | 84,405.000    | 627,530.40   | 687,840.70           | 60,310.30    |
|  | GTZF96001602 | FZ6098039            | BEZEQ THE ISRAELI TELECOMMUNIC | 2,716,903.000 | 3,313,626.70 | 3,055,001.36         | -258,625.34  |
|  | GTZF96001602 | FZ6123811            | FIRST INTERNATIONAL BANK OF IS | 1,300.000     | 50,515.36    | 49,277.98            | -1,237.38    |
|  | GTZF96001602 | FZ6219643            | DELEK GROUP LTD                | 10,660.000    | 1,393,416.40 | 1,125,932.79         | -267,483.61  |
|  | GTZF96001602 | FZ6262023            | DELTA GALIL LTD                | 14,238.000    | 610,159.96   | 600,179.02           | -9,980.94    |
|  | GTZF96001602 | FZ6410705            | HAREL INSURANCE INVESTMENTS &  | 43,844.000    | 337,568.74   | 351,827.38           | 14,258.64    |
|  | GTZF96001602 | FZ6455536            | ICL GROUP LTD                  | 142,509.000   | 772,091.53   | 616,989.22           | -155,102.31  |
|  | GTZF96001602 | FZ6460593            | PHOENIX FINANCIAL LTD          | 32,680.000    | 285,634.22   | 298,415.80           | 12,781.58    |
|  | GTZF96001602 | FZ6647132            | NICE LTD                       | 4,770.000     | 973,036.56   | 780,101.14           | -192,935.42  |
|  | GTZF96001602 | FZ6889676            | ISRAEL CORP LTD                | 190.000       | 49,720.16    | 42,471.60            | -7,248.56    |
|  | GTZF96001602 | FZ6916701            | MIZRAHI TEFAHOT BANK LTD       | 1,954.000     | 64,923.59    | 66,184.54            | 1,260.95     |
|  | GTZF96001602 | G9108L173            | TSAKOS ENERGY NAVIGATION LTD   | 22,320.000    | 397,742.40   | 653,529.60           | 255,787.20   |
|  | GTZF96001602 | H50430232            | LOGITECH INTERNATIONAL SA      | 13,972.000    | 1,187,116.72 | 1,353,607.36         | 166,490.64   |
|  | GTZF96001602 | KS6149477            | DATATEC LTD                    | 732,101.000   | 1,520,212.38 | 1,503,493.30         | -16,719.08   |
|  | GTZF96001602 | KS6349689            | FOSCHINI GROUP LTD/THE         | 17,385.000    | 96,088.32    | 121,399.86           | 25,311.54    |
|  | GTZF96001602 | LB2328592            | BANCO DO BRASIL SA             | 564,400.000   | 2,895,708.95 | 2,705,933.44         | -189,775.51  |
|  | GTZF96001602 | LB2645441            | GERDAU SA                      | 19,402.000    | 73,964.02    | 57,041.59            | -16,922.43   |
|  | GTZF96001602 | LB2682360            | PETROLEO BRASILEIRO SA         | 277,600.000   | 1,907,636.82 | 2,015,110.77         | 107,473.95   |
|  | GTZF96001602 | LBB00FM87            | BANCO BRADESCO SA              | 295,600.000   | 772,380.38   | 596,048.21           | -176,332.17  |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description                      | Shares        | Cost          | Market Value  | Unrealized Gain/Loss |
|--------------|-------------|-------------------------------------------|---------------|---------------|---------------|----------------------|
| GTZF96001602 | LBB03DN13   | ITAU UNIBANCO HOLDING SA                  | 29,400.000    | 149,437.81    | 147,887.91    | -1,549.90            |
| GTZF96001602 | LBB0FHTN7   | ULTRAPAR PARTICIPACOES SA                 | 913,500.000   | 3,593,070.19  | 3,558,973.43  | -34,096.76           |
| GTZF96001602 | LBB1VD2Z8   | EVEN CONSTRUTORA E INCORPORADO            | 753,300.000   | 1,070,558.25  | 888,317.47    | -182,240.78          |
| GTZF96001602 | LBBG36ZK8   | B3 SA - BRASIL BOLSA BALCAO               | 2,655,300.000 | 7,454,327.49  | 4,890,442.61  | -2,563,884.88        |
| GTZF96001602 | LBBK93J36   | CURY CONSTRUTORA E INCORPORADO            | 60,600.000    | 225,999.67    | 224,749.52    | -1,250.15            |
| GTZF96001602 | LBBMDWWN4   | CAIXA SEGURIDADE PARTICIPACOES            | 919,200.000   | 2,139,099.35  | 2,368,146.62  | 229,047.27           |
| GTZF96001602 | LBBPBLV87   | VIBRA ENERGIA SA                          | 922,200.000   | 4,195,755.34  | 3,473,327.51  | -722,427.83          |
| GTZF96001602 | LM2306818   | EL PUERTO DE LIVERPOOL SAB DE             | 19,000.000    | 115,691.67    | 136,617.54    | 20,925.87            |
| GTZF96001602 | M2682V108   | CYBERARK SOFTWARE LTD                     | 1,286.000     | 276,305.48    | 351,618.12    | 75,312.64            |
| GTZF96001602 | M87915274   | TOWER SEMICONDUCTOR LTD                   | 287.000       | 8,753.56      | 11,281.97     | 2,528.41             |
| GTZF96001602 | NC2172285   | CANADIAN TIRE CORP LTD CL A               | 3,153.000     | 431,567.25    | 312,776.86    | -118,790.39          |
| GTZF96001602 | NC2180635   | CANADIAN NATIONAL RAILWAY CO              | 14,083.000    | 1,707,307.66  | 1,663,797.85  | -43,509.81           |
| GTZF96001602 | NC2260825   | OPEN TEXT CORPORATION                     | 52,596.000    | 2,238,064.67  | 1,579,013.91  | -659,050.76          |
| GTZF96001602 | NC2314002   | EMPIRE CO LTD CL A NON-VTG                | 28,000.000    | 786,718.06    | 715,577.16    | -71,140.90           |
| GTZF96001602 | NC2554474   | MAGNA INTL INC                            | 2,476.000     | 141,004.01    | 103,755.50    | -37,248.51           |
| GTZF96001602 | NCBJ2L578   | CGI INC CL A SUB VTG                      | 192.000       | 20,270.10     | 19,160.01     | -1,110.09            |
| GTZF96001602 | NCBN33PL5   | BOMBARDIER INC CL B SUB VTG NEW           | 200.000       | 7,072.97      | 12,822.74     | 5,749.77             |
| GTZF96001602 | NCBR52TP3   | CONSTELLATION SOFTWARE INC WT 31-MAR-2040 | 428.000       | 0.00          | 0.00          | 0.00                 |
| GTZF96001602 | NCBTF8CF5   | RESTAURANT BRANDS INTL INC                | 34,109.000    | 2,613,557.93  | 2,402,972.63  | -210,585.30          |
| GTZF96001602 | NCBX865C3   | SHOPIFY INC CL A SUB VTG                  | 107,005.000   | 5,014,270.93  | 7,070,063.99  | 2,055,793.06         |
| GTZF96001602 | SD4253045   | AP MOLLER - MAERSK A/S                    | 905.000       | 1,601,067.79  | 1,574,405.02  | -26,662.77           |
| GTZF96001602 | SD4253052   | AP MOLLER - MAERSK A/S                    | 263.000       | 457,803.47    | 446,762.09    | -11,041.38           |
| GTZF96001602 | SDB44XTX3   | PANDORA A/S                               | 43,571.000    | 3,889,236.13  | 6,581,173.45  | 2,691,937.32         |
| GTZF96001602 | SDBP6KMJ0   | NOVO NORDISK A/S                          | 145,330.000   | 13,001,012.12 | 21,003,111.20 | 8,002,099.08         |
| GTZF96001602 | SDBPXW7F9   | SVITZER GROUP A/S                         | 2,336.000     | 66,978.72     | 87,135.87     | 20,157.15            |
| GTZF96001602 | SFBFM0SV0   | NORDEA BANK ABP                           | 135,905.000   | 1,469,198.71  | 1,618,968.49  | 149,769.78           |
| GTZF96001602 | SN4732491   | TELENOR ASA                               | 51,900.000    | 557,411.62    | 593,212.49    | 35,800.87            |
| GTZF96001602 | SNB4PKZG6   | STOLT-NIELSEN LTD                         | 1,572.000     | 51,638.52     | 74,558.35     | 22,919.83            |
| GTZF96001602 | SNB55WMQ1   | WALLENIIUS WILHELMSEN ASA                 | 29,103.000    | 242,731.01    | 297,658.29    | 54,927.28            |
| GTZF96001602 | SNBKV4GX3   | SATS ASA                                  | 118,987.000   | 152,199.10    | 181,707.31    | 29,508.21            |
| GTZF96001602 | SS4846522   | SWEDBANK AB                               | 122,041.000   | 2,072,996.25  | 2,513,374.83  | 440,378.58           |
| GTZF96001602 | SS5687438   | H & M HENNES & MAURITZ AB                 | 81,786.000    | 1,402,158.22  | 1,294,727.47  | -107,430.75          |
| GTZF96001602 | SS5959373   | TELEFONAKTIEBOLAGET LM ERICSSO            | 435,211.000   | 2,353,482.89  | 2,704,092.82  | 350,609.93           |
| GTZF96001602 | SS7332686   | ALFA LAVAL AB                             | 9,469.000     | 337,224.50    | 414,965.05    | 77,740.55            |
| GTZF96001602 | SSB97C732   | TELE2 AB                                  | 6,522.000     | 49,782.18     | 65,711.45     | 15,929.27            |
| GTZF96001602 | SSBD718Q5   | RESURS HOLDING AB                         | 22,180.000    | 41,151.27     | 47,961.51     | 6,810.24             |
| GTZF96001602 | SSBYZF9J2   | NORDEA BANK ABP                           | 216,676.000   | 2,235,597.84  | 2,580,012.05  | 344,414.21           |
| GTZF96001602 | Y27183600   | GLOBAL SHIP LEASE INC                     | 6,111.000     | 122,464.97    | 175,935.69    | 53,470.72            |
| GTZF96001802 | 00215W100   | ASE TECHNOLOGY HOLDING CO LTD ADR         | 424,718.000   | 3,706,696.73  | 4,850,279.56  | 1,143,582.83         |
| GTZF96001802 | 011532108   | ALAMOS GOLD INC                           | 167,771.000   | 2,349,536.59  | 2,630,649.28  | 281,112.69           |
| GTZF96001802 | 059460303   | BANCO BRADESCO SA ADR                     | 722,059.000   | 2,196,503.64  | 1,617,412.16  | -579,091.48          |
| GTZF96001802 | 05946K101   | BANCO BILBAO VIZCAYA ARGENTARI ADR        | 6,363.000     | 48,867.84     | 63,820.89     | 14,953.05            |
| GTZF96001802 | 059578104   | BANCO DO BRASIL SA ADR                    | 26,246.000    | 135,035.67    | 125,980.80    | -9,054.87            |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description               | Shares      | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|-------------|------------------------------------|-------------|--------------|--------------|----------------------|
| GTZF96001802 | 15101Q207   | CELESTICA INC                      | 53,606.000  | 775,000.71   | 3,073,231.98 | 2,298,231.27         |
| GTZF96001802 | 15135U109   | CENOVUS ENERGY INC                 | 129,438.000 | 2,438,372.11 | 2,544,751.08 | 106,378.97           |
| GTZF96001802 | 29082A107   | EMBRAER SA ADR                     | 45,673.000  | 1,204,536.58 | 1,178,363.40 | -26,173.18           |
| GTZF96001802 | 29250N105   | ENBRIDGE INC                       | 15,939.000  | 567,294.40   | 567,269.01   | -25.39               |
| GTZF96001802 | 44852D108   | HUYA INC ADR                       | 133,659.000 | 519,825.83   | 527,953.05   | 8,127.22             |
| GTZF96001802 | 465562106   | ITAU UNIBANCO HOLDING SA ADR       | 95,861.000  | 666,088.20   | 559,828.24   | -106,259.96          |
| GTZF96001802 | 48268K101   | KT CORP ADR                        | 83,973.000  | 991,830.87   | 1,147,910.91 | 156,080.04           |
| GTZF96001802 | 496902404   | KINROSS GOLD CORP                  | 43,961.000  | 266,119.34   | 365,755.52   | 99,636.18            |
| GTZF96001802 | 653656108   | NICE LTD ADR                       | 5,210.000   | 1,041,378.45 | 895,963.70   | -145,414.75          |
| GTZF96001802 | 68373M107   | OPERA LTD ADR                      | 3,790.000   | 75,307.30    | 53,211.60    | -22,095.70           |
| GTZF96001802 | 861012102   | STMICROELECTRONICS NV              | 92,253.000  | 4,050,568.88 | 3,623,697.84 | -426,871.04          |
| GTZF96001802 | 874039100   | TAIWAN SEMICONDUCTOR MANUFACTU ADR | 38,566.000  | 6,704,631.13 | 6,703,156.46 | -1,474.67            |
| GTZF96001802 | AA6253980   | ARISTOCRAT LEISURE LTD             | 22,449.000  | 577,703.22   | 746,030.02   | 168,326.80           |
| GTZF96001802 | AA6699786   | PREMIER INVESTMENTS LTD            | 9,402.000   | 182,126.71   | 195,594.77   | 13,468.06            |
| GTZF96001802 | AA6948837   | WESFARMERS LTD                     | 24,660.000  | 854,725.17   | 1,073,461.22 | 218,736.05           |
| GTZF96001802 | AAB015YX4   | MAGELLAN FINANCIAL GROUP LTD       | 34,242.000  | 213,394.02   | 192,552.94   | -20,841.08           |
| GTZF96001802 | AAB1FJ0C0   | BRAMBLES LTD                       | 11,771.000  | 121,167.85   | 114,224.14   | -6,943.71            |
| GTZF96001802 | AAB28YTC2   | MACQUARIE GROUP LTD                | 7,587.000   | 927,625.67   | 1,037,159.72 | 109,534.05           |
| GTZF96001802 | AAB8P4LP5   | XERO LTD                           | 12,168.000  | 963,288.90   | 1,108,440.80 | 145,151.90           |
| GTZF96001802 | AABD1DM79   | RELIANCE WORLDWIDE CORP LTD        | 63,937.000  | 211,641.49   | 193,005.47   | -18,636.02           |
| GTZF96001802 | AABD20RS5   | ACCENT GROUP LTD                   | 95,846.000  | 106,864.82   | 123,860.80   | 16,995.98            |
| GTZF96001802 | AABF52PL0   | NETWEALTH GROUP LTD                | 28,326.000  | 298,312.83   | 419,401.40   | 121,088.57           |
| GTZF96001802 | AABYQM3N2   | VIVA ENERGY GROUP LTD              | 125,257.000 | 250,965.74   | 263,506.60   | 12,540.86            |
| GTZF96001802 | D18190898   | DEUTSCHE BANK AG                   | 102,337.000 | 1,211,478.94 | 1,631,251.78 | 419,772.84           |
| GTZF96001802 | EA4422336   | UNIQA INSURANCE GROUP AG           | 14,990.000  | 118,492.90   | 127,881.64   | 9,388.74             |
| GTZF96001802 | EA5699379   | WIENERBERGER AG                    | 2,717.000   | 83,117.49    | 90,153.81    | 7,036.32             |
| GTZF96001802 | EBB00D9P7   | PROXIMUS SADP                      | 10,028.000  | 74,658.30    | 80,068.94    | 5,410.64             |
| GTZF96001802 | ED4031974   | ADIDAS AG                          | 5,365.000   | 1,204,271.25 | 1,282,236.34 | 77,965.09            |
| GTZF96001802 | ED4598584   | CONTINENTAL AG                     | 12,817.000  | 966,249.28   | 726,667.18   | -239,582.10          |
| GTZF96001802 | ED5069213   | BAYER AG                           | 8,023.000   | 443,519.22   | 226,832.39   | -216,686.83          |
| GTZF96001802 | ED5120677   | HEIDELBERG MATERIALS AG            | 2,149.000   | 216,203.58   | 222,994.93   | 6,791.35             |
| GTZF96001802 | ED5633968   | NEMETSCHEK SE                      | 3,336.000   | 331,770.65   | 328,396.63   | -3,374.02            |
| GTZF96001802 | ED5889503   | INFINEON TECHNOLOGIES AG           | 22,887.000  | 793,989.55   | 841,472.23   | 47,482.68            |
| GTZF96001802 | EDB09DHL4   | MTU AERO ENGINES AG                | 2,595.000   | 672,113.82   | 664,148.47   | -7,965.35            |
| GTZF96001802 | EDBP6VLQ6   | DAIMLER TRUCK HOLDING AG           | 9,063.000   | 460,958.31   | 361,042.26   | -99,916.05           |
| GTZF96001802 | EDBZBWTJ4   | HORNBACH HOLDING AG & CO KGAA      | 871.000     | 68,656.36    | 73,466.00    | 4,809.64             |
| GTZF96001802 | EE5669358   | REPSOL SA                          | 7,172.000   | 104,302.61   | 113,261.92   | 8,959.31             |
| GTZF96001802 | EF5962339   | STMICROELECTRONICS NV              | 68,983.000  | 3,055,751.68 | 2,725,522.73 | -330,228.95          |
| GTZF96001802 | EFBLGWF92   | VALLOUREC SACA                     | 57,023.000  | 770,348.27   | 895,020.40   | 124,672.13           |
| GTZF96001802 | EFBM8H5Y8   | DASSAULT SYSTEMES SE               | 4,844.000   | 214,695.16   | 183,261.96   | -31,433.20           |
| GTZF96001802 | EFBMD8F96   | STELLANTIS NV                      | 12,699.000  | 230,347.27   | 251,461.19   | 21,113.92            |
| GTZF96001802 | EI5962341   | STMICROELECTRONICS NV              | 26,209.000  | 1,193,293.51 | 1,035,800.16 | -157,493.35          |
| GTZF96001802 | EIB0DJNG9   | LEONARDO SPA                       | 126,557.000 | 1,796,575.64 | 2,940,620.24 | 1,144,044.60         |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                                  | Cost          | Market Value | Unrealized Gain/Loss |              |
|--|--------------|----------------------|-----------------------------------------|---------------|--------------|----------------------|--------------|
|  | GTZF96001802 | EIB7SF139            | UNIPOL GRUPPO SPA                       | 252,008.000   | 1,344,735.10 | 2,506,431.25         | 1,161,696.15 |
|  | GTZF96001802 | EIBLC8J16            | MFE-MEDIAFOREUROPE NV                   | 14,432.000    | 40,229.44    | 49,774.41            | 9,544.97     |
|  | GTZF96001802 | EIBMD8KX1            | STELLANTIS NV                           | 49,879.000    | 952,426.75   | 987,365.90           | 34,939.15    |
|  | GTZF96001802 | EIBYMD5K9            | BANCO BPM SPA                           | 30,032.000    | 139,250.88   | 193,571.39           | 54,320.51    |
|  | GTZF96001802 | EN5165290            | ASM INTERNATIONAL NV                    | 2,022.000     | 1,221,281.31 | 1,542,526.48         | 321,245.17   |
|  | GTZF96001802 | EN5228650            | RANDSTAD NV                             | 4,684.000     | 246,875.89   | 212,499.86           | -34,376.03   |
|  | GTZF96001802 | EN5986620            | KONINKLIJKE PHILIPS NV                  | 26,550.000    | 543,812.17   | 671,252.57           | 127,440.40   |
|  | GTZF96001802 | ENBG0SCK0            | BE SEMICONDUCTOR INDUSTRIES NV          | 2,524.000     | 393,416.66   | 422,400.90           | 28,984.24    |
|  | GTZF96001802 | ENBZ1HM46            | ADYEN NV                                | 491.000       | 787,184.58   | 585,798.40           | -201,386.18  |
|  | GTZF96001802 | ENBZ57394            | ING GROEP NV                            | 165,257.000   | 2,534,504.64 | 2,827,096.69         | 292,592.05   |
|  | GTZF96001802 | EP5973995            | SONAE SGPS SA                           | 63,835.000    | 62,749.24    | 59,863.27            | -2,885.97    |
|  | GTZF96001802 | EPBZCNN37            | BANCO COMERCIAL PORTUGUES SA            | 391,798.000   | 93,868.37    | 141,341.54           | 47,473.17    |
|  | GTZF96001802 | ES7108891            | ABB LTD                                 | 69,836.000    | 3,346,814.55 | 3,879,605.07         | 532,790.52   |
|  | GTZF96001802 | ES7110723            | ADECCO GROUP AG                         | 8,355.000     | 325,655.17   | 277,260.29           | -48,394.88   |
|  | GTZF96001802 | ESBMBQHZ0            | SGS SA                                  | 5,540.000     | 468,477.70   | 493,211.66           | 24,733.96    |
|  | GTZF96001802 | ETB03MNV4            | ANADOLU ANONIM TURK SIGORTA SI          | 191,496.000   | 414,432.64   | 625,011.72           | 210,579.08   |
|  | GTZF96001802 | ETBFZCT28            | SOK MARKETLER TICARET AS                | 43,471.000    | 89,561.70    | 83,604.45            | -5,957.25    |
|  | GTZF96001802 | EX0045610            | ANTOFAGASTA PLC                         | 142,154.000   | 4,003,258.88 | 3,791,603.99         | -211,654.89  |
|  | GTZF96001802 | EX0798051            | BP PLC                                  | 495,487.000   | 2,887,318.06 | 2,976,391.99         | 89,073.93    |
|  | GTZF96001802 | EX0870611            | LLOYDS BANKING GROUP PLC                | 2,564,718.000 | 1,659,078.93 | 1,774,703.65         | 115,624.72   |
|  | GTZF96001802 | EXB4T3BW4            | GLENCORE PLC                            | 97,706.000    | 519,249.05   | 557,154.31           | 37,905.26    |
|  | GTZF96001802 | EXB8KF9B6            | WPP PLC                                 | 121,885.000   | 1,134,237.55 | 1,116,118.06         | -18,119.49   |
|  | GTZF96001802 | EXBF4HYT7            | BANK OF GEORGIA GROUP PLC               | 1,143.000     | 51,189.46    | 58,300.36            | 7,110.90     |
|  | GTZF96001802 | EXBJ1DLW8            | MAN GROUP PLC/JERSEY                    | 322,378.000   | 938,923.53   | 987,008.67           | 48,085.14    |
|  | GTZF96001802 | EXBN7SWP3            | GSK PLC                                 | 3,225.000     | 56,942.24    | 62,353.48            | 5,411.24     |
|  | GTZF96001802 | EXBNYK8G7            | DARKTRACE PLC                           | 166,757.000   | 764,574.08   | 1,215,458.52         | 450,884.44   |
|  | GTZF96001802 | EXBYT1830            | TBC BANK GROUP PLC                      | 4,149.000     | 150,498.58   | 134,790.10           | -15,708.48   |
|  | GTZF96001802 | FH6218082            | LENOVO GROUP LTD HK/00992               | 288,000.000   | 366,823.02   | 406,506.65           | 39,683.63    |
|  | GTZF96001802 | FH6226572            | PETROCHINA CO LTD HK/00857              | 97,095.000    | 67,153.47    | 98,246.60            | 31,093.13    |
|  | GTZF96001802 | FH6264045            | CHINA TAIPING INSURANCE HOLDIN HK/00966 | 22,534.000    | 23,406.42    | 23,032.16            | -374.26      |
|  | GTZF96001802 | FH6398785            | YUEXIU TRANSPORT INFRASTRUCTUR HK/01052 | 69,256.000    | 34,289.52    | 36,014.47            | 1,724.95     |
|  | GTZF96001802 | FH6425398            | ALUMINUM CORP OF CHINA LTD HK/02600     | 354,000.000   | 152,231.84   | 241,670.72           | 89,438.88    |
|  | GTZF96001802 | FH6718255            | GREAT WALL MOTOR CO LTD HK/02333        | 117,000.000   | 182,202.51   | 180,428.82           | -1,773.69    |
|  | GTZF96001802 | FH6718974            | CHINA LIFE INSURANCE CO LTD HK/02628    | 28,195.000    | 39,982.99    | 39,868.94            | -114.05      |
|  | GTZF96001802 | FH6743956            | WEICHAI POWER CO LTD HK/02338           | 470,000.000   | 863,986.12   | 899,377.51           | 35,391.39    |
|  | GTZF96001802 | FHB01RQM9            | PACIFIC BASIN SHIPPING LTD HK/02343     | 718,000.000   | 201,819.83   | 226,231.52           | 24,411.69    |
|  | GTZF96001802 | FHB0B8Z16            | COSCO SHIPPING HOLDINGS CO LTD HK/01919 | 151,756.000   | 136,717.11   | 265,515.66           | 128,798.55   |
|  | GTZF96001802 | FHB0B8Z24            | BANK OF COMMUNICATIONS CO LTD HK/03328  | 91,598.000    | 60,663.25    | 71,918.40            | 11,255.15    |
|  | GTZF96001802 | FHB154562            | BANK OF CHINA LTD HK/03988              | 140,189.000   | 56,171.49    | 69,130.27            | 12,958.78    |
|  | GTZF96001802 | FHB1DYPZ1            | CHINA MERCHANTS BANK CO LTD HK/03968    | 77,500.000    | 307,462.81   | 351,893.72           | 44,430.91    |
|  | GTZF96001802 | FHB1G1QD8            | INDUSTRIAL & COMMERCIAL BANK O HK/01398 | 102,559.000   | 54,704.42    | 60,951.63            | 6,247.21     |
|  | GTZF96001802 | FHB1JNK84            | CHINA COAL ENERGY CO LTD HK/01898       | 160,830.000   | 119,443.46   | 187,869.15           | 68,425.69    |
|  | GTZF96001802 | FHB1P70H4            | UNITED LABORATORIES INTERNATIO HK/03933 | 64,000.000    | 59,585.80    | 67,546.17            | 7,960.37     |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                                    | Cost          | Market Value | Unrealized Gain/Loss |              |
|--|--------------|----------------------|-------------------------------------------|---------------|--------------|----------------------|--------------|
|  | GTZF96001802 | FHB296ZH4            | SINOTRUK HONG KONG LTD HK/03808           | 35,000.000    | 67,433.02    | 91,003.41            | 23,570.39    |
|  | GTZF96001802 | FHB297KM7            | CHINA RAILWAY GROUP LTD HK/00390          | 100,794.000   | 66,496.31    | 55,642.36            | -10,853.95   |
|  | GTZF96001802 | FHB2Q5H53            | CHINA PACIFIC INSURANCE GROUP HK/02601    | 58,645.000    | 151,540.36   | 143,168.49           | -8,371.87    |
|  | GTZF96001802 | FHB433990            | GUANGZHOU AUTOMOBILE GROUP CO HK/02238    | 440,000.000   | 216,993.64   | 155,544.74           | -61,448.90   |
|  | GTZF96001802 | FHB44ZV93            | CHINA HONGQIAO GROUP LTD HK/01378         | 433,500.000   | 349,077.40   | 656,296.59           | 307,219.19   |
|  | GTZF96001802 | FHB57JY25            | CHINA MINSHENG BANKING CORP LT HK/01988   | 165,131.000   | 61,108.12    | 57,106.55            | -4,001.57    |
|  | GTZF96001802 | FHB6SPB47            | CITIC SECURITIES CO LTD HK/06030          | 29,137.000    | 52,796.54    | 42,917.68            | -9,878.86    |
|  | GTZF96001802 | FHB71SXC6            | HAITONG SECURITIES CO LTD HK/06837        | 127,773.000   | 78,262.31    | 59,407.23            | -18,855.08   |
|  | GTZF96001802 | FHB92NYC1            | SINOPEC ENGINEERING GROUP CO L HK/02386   | 98,026.000    | 43,655.51    | 67,799.83            | 24,144.32    |
|  | GTZF96001802 | FHBD8GL19            | POSTAL SAVINGS BANK OF CHINA C HK/01658   | 1,188,000.000 | 601,045.26   | 696,908.06           | 95,862.80    |
|  | GTZF96001802 | FHBGRCMZ4            | YANCOAL AUSTRALIA LTD HK/03668            | 59,200.000    | 196,093.94   | 258,944.08           | 62,850.14    |
|  | GTZF96001802 | FHBLLHKZ0            | WH GROUP LTD HK/00288                     | 119,002.000   | 63,019.46    | 78,344.94            | 15,325.48    |
|  | GTZF96001802 | FHBW4NKK5            | GF SECURITIES CO LTD HK/01776             | 60,678.000    | 83,778.16    | 50,283.92            | -33,494.24   |
|  | GTZF96001802 | FHBW9P811            | CK HUTCHISON HOLDINGS LTD HK/00001        | 126,000.000   | 648,553.80   | 603,581.22           | -44,972.58   |
|  | GTZF96001802 | FHBWGCFG1            | FUYAO GLASS INDUSTRY GROUP CO HK/03606    | 29,600.000    | 183,161.66   | 171,934.32           | -11,227.34   |
|  | GTZF96001802 | FHBWVFT07            | HUATAI SECURITIES CO LTD HK/06886         | 67,114.000    | 82,901.20    | 74,185.24            | -8,715.96    |
|  | GTZF96001802 | FJ6619905            | NACHI-FUJIKOSHI CORP                      | 900.000       | 22,877.87    | 19,638.20            | -3,239.67    |
|  | GTZF96001802 | FZ6262023            | DELTA GALIL LTD                           | 1,120.000     | 49,096.12    | 47,211.72            | -1,884.40    |
|  | GTZF96001802 | FZ6460593            | PHOENIX FINANCIAL LTD                     | 15,545.000    | 141,194.97   | 141,948.40           | 753.43       |
|  | GTZF96001802 | G89479102            | TORM PLC                                  | 4,249.000     | 102,655.84   | 164,733.73           | 62,077.89    |
|  | GTZF96001802 | KSBDRN3H8            | MOTUS HOLDINGS LTD                        | 1,786.000     | 9,047.67     | 9,036.61             | -11.06       |
|  | GTZF96001802 | LBB16FPG8            | EMBRAER SA                                | 162,400.000   | 1,073,383.05 | 1,050,222.43         | -23,160.62   |
|  | GTZF96001802 | LBB1V74X4            | JBS S/A                                   | 174,400.000   | 943,941.48   | 1,015,419.35         | 71,477.87    |
|  | GTZF96001802 | LM2563012            | ALSEA SAB DE CV                           | 21,000.000    | 71,996.13    | 73,041.48            | 1,045.35     |
|  | GTZF96001802 | M53213100            | ICL GROUP LTD                             | 157,108.000   | 967,859.51   | 672,422.24           | -295,437.27  |
|  | GTZF96001802 | M87915274            | TOWER SEMICONDUCTOR LTD                   | 3,986.000     | 121,565.67   | 156,689.66           | 35,123.99    |
|  | GTZF96001802 | M98068105            | WIX.COM LTD                               | 8,718.000     | 682,096.32   | 1,386,772.26         | 704,675.94   |
|  | GTZF96001802 | N07059210            | ASML HOLDING NV                           | 6,120.000     | 5,153,236.55 | 6,259,107.60         | 1,105,871.05 |
|  | GTZF96001802 | NC2107620            | MARTINREA INTERNATIONAL INC               | 32,703.000    | 327,462.50   | 274,845.25           | -52,617.25   |
|  | GTZF96001802 | NC2172285            | CANADIAN TIRE CORP LTD CL A               | 7,266.000     | 817,652.30   | 720,785.50           | -96,866.80   |
|  | GTZF96001802 | NC2260825            | OPEN TEXT CORPORATION                     | 3,995.000     | 166,351.41   | 119,936.13           | -46,415.28   |
|  | GTZF96001802 | NC2282233            | ENGHOUSE SYSTEMS LTD                      | 4,455.000     | 107,876.44   | 98,225.86            | -9,650.58    |
|  | GTZF96001802 | NC2347606            | FIRST QUANTUM MINERALS LTD                | 27,263.000    | 334,143.83   | 358,034.21           | 23,890.38    |
|  | GTZF96001802 | NC2446648            | IAMGOLD CORP                              | 363,523.000   | 1,455,107.84 | 1,365,519.22         | -89,588.62   |
|  | GTZF96001802 | NC2516028            | LINAMAR CORP                              | 2,027.000     | 104,710.75   | 98,494.71            | -6,216.04    |
|  | GTZF96001802 | NC2554474            | MAGNA INTL INC                            | 1,399.000     | 73,979.13    | 58,624.37            | -15,354.76   |
|  | GTZF96001802 | NCB418WK2            | WHITECAP RESOURCES INC                    | 37,299.000    | 324,070.06   | 272,856.35           | -51,213.71   |
|  | GTZF96001802 | NCBGYKMJ6            | CALIBRE MINING CORP NEW                   | 247,142.000   | 366,665.76   | 325,103.67           | -41,562.09   |
|  | GTZF96001802 | NCBK5MWP0            | DOCEBO INC                                | 7,396.000     | 379,311.16   | 285,548.79           | -93,762.37   |
|  | GTZF96001802 | NCBR52TP3            | CONSTELLATION SOFTWARE INC WT 31-MAR-2040 | 713.000       | 0.00         | 0.00                 | 0.00         |
|  | GTZF96001802 | NCBSCB6L7            | CELESTICA INC                             | 7,332.000     | 106,551.57   | 419,767.52           | 313,215.95   |
|  | GTZF96001802 | NCBX865C3            | SHOPIFY INC CL A SUB VTG                  | 126,264.000   | 6,337,868.42 | 8,342,549.97         | 2,004,681.55 |
|  | GTZF96001802 | Q4982L109            | IRIS ENERGY LTD                           | 43,793.000    | 272,719.37   | 494,422.97           | 221,703.60   |



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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description           | Shares      | Cost         | Market Value | Unrealized Gain/Loss |
|--------------|-------------|--------------------------------|-------------|--------------|--------------|----------------------|
| GTZF96001802 | SF4525181   | WARTSILA OYJ ABP               | 48,860.000  | 945,968.55   | 942,582.69   | -3,385.86            |
| GTZF96001802 | SF5902942   | NOKIA OYJ                      | 154,362.000 | 566,843.17   | 588,709.25   | 21,866.08            |
| GTZF96001802 | SFBMXX645   | SAMPO OYJ                      | 5,082.000   | 223,959.86   | 218,410.00   | -5,549.86            |
| GTZF96001802 | SN5208244   | KONGSBERG GRUPPEN ASA          | 14,608.000  | 665,664.10   | 1,193,609.76 | 527,945.66           |
| GTZF96001802 | SN7133606   | EQUINOR ASA                    | 4,458.000   | 129,867.49   | 127,260.77   | -2,606.72            |
| GTZF96001802 | SNB11HK30   | NORSK HYDRO ASA                | 169,483.000 | 1,048,773.80 | 1,058,522.61 | 9,748.81             |
| GTZF96001802 | SNB55WMQ1   | WALLENIIUS WILHELMSEN ASA      | 6,761.000   | 53,387.64    | 69,149.84    | 15,762.20            |
| GTZF96001802 | SNBGLPC93   | BW LPG LTD                     | 26,036.000  | 374,188.47   | 484,896.81   | 110,708.34           |
| GTZF96001802 | SS4813340   | SKANDINAVISKA ENSKILDA BANKEN  | 43,648.000  | 526,055.26   | 645,022.00   | 118,966.74           |
| GTZF96001802 | SS4846522   | SWEDBANK AB                    | 79,366.000  | 1,336,200.94 | 1,634,504.03 | 298,303.09           |
| GTZF96001802 | SS4902382   | TRELLEBORG AB                  | 12,096.000  | 451,092.63   | 471,038.36   | 19,945.73            |
| GTZF96001802 | SS5687438   | H & M HENNES & MAURITZ AB      | 159,478.000 | 2,734,127.95 | 2,524,644.17 | -209,483.78          |
| GTZF96001802 | SS7332686   | ALFA LAVAL AB                  | 41,492.000  | 1,519,169.81 | 1,818,326.11 | 299,156.30           |
| GTZF96001802 | SSB00L2M1   | MILLICOM INTERNATIONAL CELLULA | 7,741.000   | 127,486.66   | 188,587.37   | 61,100.71            |
| GTZF96001802 | SSB1HP077   | LINDAB INTERNATIONAL AB        | 4,412.000   | 88,734.80    | 94,487.51    | 5,752.71             |
| GTZF96001802 | SSBJXSCH9   | EVOLUTION AB                   | 1,843.000   | 162,935.17   | 192,127.82   | 29,192.65            |
| GTZF96001802 | SSBXDZ9Q8   | SVENSKA HANDELSBANKEN AB       | 10,146.000  | 97,310.50    | 96,715.71    | -594.79              |
| GTZF96001802 | Y27183600   | GLOBAL SHIP LEASE INC          | 9,400.000   | 188,244.80   | 270,626.00   | 82,381.20            |

## TOTAL CORPORATE STOCK - COMMON

1,813,312,262.12 1,990,981,754.76 177,669,492.64

## OTHER INVESTMENTS

|              |           |                                          |              |               |               |               |
|--------------|-----------|------------------------------------------|--------------|---------------|---------------|---------------|
| GTZF96000302 | 99F784I4C | E-MINI RUSS 2000 FUTURE (CME) EXP SEP 24 | -1,286.000   | 0.00          | -1,725,608.13 | -1,725,608.13 |
| GTZF96000302 | EDF316I4S | EURO STOXX 50 FUTURE (EUX) EXP SEP 24    | 291.000      | 0.00          | -66,905.86    | -66,905.86    |
| GTZF96000302 | EEF258G4X | IBEX 35 INDEX FUTURE (MFM) EXP JUL 24    | 34.000       | 0.00          | -43,331.62    | -43,331.62    |
| GTZF96000302 | EIF278I4X | FTSE/MIB INDEX FUTURE (MIL) EXP SEP 24   | 34.000       | 0.00          | -15,553.30    | -15,553.30    |
| GTZF96001002 | 99F784I4C | E-MINI RUSS 2000 FUTURE (CME) EXP SEP 24 | -167.000     | 0.00          | -196,523.57   | -196,523.57   |
| GTZF96001002 | EDF316I4S | EURO STOXX 50 FUTURE (EUX) EXP SEP 24    | 2,231.000    | 0.00          | -512,944.56   | -512,944.56   |
| GTZF96001002 | EEF258G4X | IBEX 35 INDEX FUTURE (MFM) EXP JUL 24    | 80.000       | 0.00          | -98,609.51    | -98,609.51    |
| GTZF96001002 | EGF990I4X | WIG20 INDEX FUTURE (WSE) EXP SEP 24      | 80.000       | 0.00          | 32,590.31     | 32,590.31     |
| GTZF96001002 | EIF278I4X | FTSE/MIB INDEX FUTURE (MIL) EXP SEP 24   | 88.000       | 0.00          | -40,523.10    | -40,523.10    |
| GTZF96002002 | AAF236I4U | SPI 200 FUTURE (SFE) EXP SEP 24          | 13.000       | 0.00          | 16,619.92     | 16,619.92     |
| GTZF96000102 | 04016X101 | ARGENX SE ADR                            | -13,162.000  | -4,989,132.40 | -5,660,186.48 | -671,054.08   |
| GTZF96000102 | 194693107 | COLLIERS INTERNATIONAL GROUP I           | -6,075.000   | -558,280.18   | -678,273.75   | -119,993.57   |
| GTZF96000102 | 23344D108 | DADA NEXUS LTD ADR                       | -40,138.000  | -213,132.78   | -50,573.88    | 162,558.90    |
| GTZF96000102 | 248356107 | DENISON MINES CORP                       | -675,664.000 | -844,580.00   | -1,344,571.36 | -499,991.36   |
| GTZF96000102 | 292671708 | ENERGY FUELS INC/CANADA                  | -6,189.000   | -38,619.36    | -37,505.34    | 1,114.02      |
| GTZF96000102 | 296006109 | ERO COPPER CORP                          | -17,615.000  | -263,762.63   | -376,608.70   | -112,846.07   |
| GTZF96000102 | 38071H106 | GOLD ROYALTY CORP                        | -113,051.000 | -157,407.84   | -159,401.91   | -1,994.07     |
| GTZF96000102 | 40415F101 | HDFC BANK LTD ADR                        | -6,628.000   | -378,532.93   | -426,379.24   | -47,846.31    |
| GTZF96000102 | 45258D105 | IMMUNOCORE HOLDINGS PLC ADR              | -6,460.000   | -387,341.60   | -218,929.40   | 168,412.20    |
| GTZF96000102 | 53681J103 | LITHIUM AMERICAS CORP                    | -6,294.000   | -73,558.11    | -16,867.92    | 56,690.19     |
| GTZF96000102 | 53681K100 | LITHIUM AMERICAS ARGENTINA COR           | -6,294.000   | -47,028.96    | -20,140.80    | 26,888.16     |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

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Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|              | Security ID | Security Description                            | Shares         | Cost          | Market Value  | Unrealized Gain/Loss |
|--------------|-------------|-------------------------------------------------|----------------|---------------|---------------|----------------------|
| GTZF96000102 | 55903Q104   | MAG SILVER CORP                                 | -79,433.000    | -689,008.01   | -926,983.11   | -237,975.10          |
| GTZF96000102 | 585464100   | MELCO RESORTS & ENTERTAINMENT ADR               | -87,882.000    | -709,121.66   | -655,599.72   | 53,521.94            |
| GTZF96000102 | 62914V106   | NIO INC ADR                                     | -124,133.000   | -1,202,848.77 | -516,393.28   | 686,455.49           |
| GTZF96000102 | 8676EP108   | SUNOPTA INC                                     | -63,689.000    | -418,633.20   | -343,920.60   | 74,712.60            |
| GTZF96000102 | 91688R108   | UR-ENERGY INC                                   | -55,123.000    | -57,879.15    | -77,172.20    | -19,293.05           |
| GTZF96000102 | 98422D105   | XPENG INC ADR                                   | -5,024.000     | -76,208.51    | -36,825.92    | 39,382.59            |
| GTZF96000102 | AABD3DLF0   | CALIX LTD                                       | -40,739.000    | -113,081.71   | -38,634.71    | 74,447.00            |
| GTZF96000102 | AABDGS4C9   | BOWEN COKING COAL LTD                           | -1,634,536.000 | -162,559.17   | -56,764.49    | 105,794.68           |
| GTZF96000102 | AABGV71W0   | CORONADO GLOBAL RESOURCES INC                   | -1,651,485.000 | -1,315,696.23 | -1,306,988.95 | 8,707.28             |
| GTZF96000102 | AABH0K665   | ALPHA HPA LTD                                   | -84,494.000    | -49,212.61    | -48,811.36    | 401.25               |
| GTZF96000102 | AABMWDRX3   | POINTSBET HOLDINGS LTD-CW24 WTS EXP 08-JUL-2024 | -3,087.000     | 0.00          | 0.00          | 0.00                 |
| GTZF96000102 | AABP6K7J2   | HAWSONS IRON LTD                                | -130,641.000   | -3,217.57     | -2,442.96     | 774.61               |
| GTZF96000102 | AABTKTRW8   | NEOMETALS LTD                                   | -319,365.000   | -105,229.73   | -18,342.76    | 86,886.97            |
| GTZF96000102 | AABZ9N3B2   | AUDINATE GROUP LTD                              | -5,812.000     | -35,940.75    | -61,444.84    | -25,504.09           |
| GTZF96000102 | EBB09M9F0   | ELIA GROUP SA/NV                                | -4,949.000     | -481,271.99   | -463,842.74   | 17,429.25            |
| GTZF96000102 | EBBNHKYX8   | ARGENX SE                                       | -956.000       | -370,680.78   | -418,648.70   | -47,967.92           |
| GTZF96000102 | ED5808842   | SECUNET SECURITY NETWORKS AG                    | -1,019.000     | -241,801.06   | -136,951.00   | 104,850.06           |
| GTZF96000102 | ED5811911   | EVOTEC SE                                       | -17,766.000    | -399,477.57   | -170,890.38   | 228,587.19           |
| GTZF96000102 | ED5843328   | SARTORIUS AG                                    | -266.000       | -90,261.77    | -62,433.72    | 27,828.05            |
| GTZF96000102 | EDB06CF72   | NORDEX SE                                       | -21,152.000    | -256,729.76   | -259,340.86   | -2,611.10            |
| GTZF96000102 | EDB28XLF5   | HYPOPORT SE                                     | -391.000       | -71,367.00    | -125,381.03   | -54,014.03           |
| GTZF96000102 | EDBYVQYG8   | FLATEXDEGIRO AG                                 | -147,859.000   | -1,465,377.91 | -2,099,699.45 | -634,321.54          |
| GTZF96000102 | EDBYYH7G5   | REDCARE PHARMACY NV                             | -1,796.000     | -185,832.91   | -219,434.38   | -33,601.47           |
| GTZF96000102 | EDBZCNB45   | DELIVERY HERO SE                                | -96,441.000    | -4,183,588.01 | -2,289,438.21 | 1,894,149.80         |
| GTZF96000102 | EIB14NJ73   | AMPLIFON SPA                                    | -2,384.000     | -87,365.71    | -84,929.93    | 2,435.78             |
| GTZF96000102 | ENB07Q2V9   | GALAPAGOS NV                                    | -4,024.000     | -164,061.18   | -100,658.93   | 63,402.25            |
| GTZF96000102 | ENBD4TZK6   | OCI NV                                          | -15,616.000    | -384,218.98   | -381,423.65   | 2,795.33             |
| GTZF96000102 | ENBG0SJ49   | ALFEN N.V.                                      | -758.000       | -50,925.31    | -14,021.79    | 36,903.52            |
| GTZF96000102 | ENBJDS7L4   | PROSUS NV                                       | -230,409.493   | -7,977,829.81 | -8,213,270.11 | -235,440.30          |
| GTZF96000102 | ENBYQ7HZ1   | JUST EAT TAKEAWAY.COM NV                        | -184,874.000   | -2,831,026.59 | -2,226,088.40 | 604,938.19           |
| GTZF96000102 | EPB39GNW3   | EDP RENOVAVEIS SA                               | -36,139.984    | -654,886.11   | -505,466.01   | 149,420.10           |
| GTZF96000102 | ESB00FX52   | BASILEA PHARMACEUTICA AG ALLSC                  | -45,813.000    | -2,163,526.80 | -1,990,872.08 | 172,654.72           |
| GTZF96000102 | ESBMXVKB4   | BACHEM HOLDING AG                               | -1,478.000     | -110,451.17   | -135,612.17   | -25,161.00           |
| GTZF96000102 | EXB3MBS72   | OCADO GROUP PLC                                 | -25,711.000    | -185,666.02   | -93,896.19    | 91,769.83            |
| GTZF96000102 | EXB5VQMV7   | ENTAIN PLC                                      | -758,543.000   | -6,795,242.27 | -6,040,907.50 | 754,334.77           |
| GTZF96000102 | EXB7KR2P8   | EASYJET PLC                                     | -549,187.000   | -3,242,275.80 | -3,177,478.29 | 64,797.51            |
| GTZF96000102 | EXBKM1QM5   | JUST EAT TAKEAWAY.COM NV                        | -3,273.000     | -41,497.51    | -39,512.16    | 1,985.35             |
| GTZF96000102 | EXBMVQDZ1   | AUCTION TECHNOLOGY GROUP PLC                    | -4,470.000     | -42,508.35    | -28,309.14    | 14,199.21            |
| GTZF96000102 | EXBN574F4   | WIZZ AIR HOLDINGS PLC                           | -64,257.000    | -1,959,616.38 | -1,816,241.84 | 143,374.54           |
| GTZF96000102 | EXBNNTLN0   | PENNON GROUP PLC                                | -136,051.000   | -1,117,304.70 | -986,317.17   | 130,987.53           |
| GTZF96000102 | EXBNXM7M2   | MADE.COM GROUP PLC                              | -309,102.000   | -2,043.48     | 0.00          | 2,043.48             |
| GTZF96000102 | EXBP6S8Z4   | OXFORD NANOPORE TECHNOLOGIES P                  | -44,847.000    | -109,800.52   | -53,516.39    | 56,284.13            |
| GTZF96000102 | EXBQFH639   | ASCENTIAL PLC                                   | -112,055.882   | -536,199.40   | -484,442.46   | 51,756.94            |

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Arrowstreet International Equity - Alpha Extension Fund

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GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                                  | Cost           | Market Value  | Unrealized Gain/Loss |              |
|--|--------------|----------------------|-----------------------------------------|----------------|---------------|----------------------|--------------|
|  | GTZF96000102 | FBBND8B39            | BTS GROUP HOLDING WTS EXP 07-NOV-2024   | -5.000         | -0.02         | 0.00                 | 0.02         |
|  | GTZF96000102 | FHB1FQ7Y9            | LK TECHNOLOGY HOLDINGS LTD HK/00558     | -1,280,000.000 | -1,156,419.87 | -524,630.48          | 631,789.39   |
|  | GTZF96000102 | FHBGHWHF1            | WEIMOB INC HK/02013                     | -270,000.000   | -130,924.12   | -47,723.95           | 83,200.17    |
|  | GTZF96000102 | FHBK70BC6            | AIDIGONG MATERNAL & CHILD HEAL HK/00286 | -476,000.000   | -23,752.79    | -2,621.62            | 21,131.17    |
|  | GTZF96000102 | FHBK9PZW9            | ASCENTAGE PHARMA GROUP INTERNA HK/06855 | -189,500.000   | -510,227.65   | -620,145.63          | -109,917.98  |
|  | GTZF96000102 | FHBL6V047            | VENUS MEDTECH HANGZHOU INC HK/02500     | -145,000.000   | -113,792.97   | -70,128.34           | 43,664.63    |
|  | GTZF96000102 | FHBMC6XV7            | REMEGEN CO LTD HK/09995                 | -86,000.000    | -375,864.53   | -269,872.17          | 105,992.36   |
|  | GTZF96000102 | FHBP6FB33            | XPENG INC HK/09868                      | -227,200.000   | -1,449,608.25 | -859,922.64          | 589,685.61   |
|  | GTZF96000102 | FJ6108172            | HARMONIC DRIVE SYSTEMS INC              | -19,400.000    | -513,735.74   | -548,738.05          | -35,002.31   |
|  | GTZF96000102 | FJ6309424            | DIGITAL GARAGE INC                      | -17,400.000    | -354,663.32   | -267,176.43          | 87,486.89    |
|  | GTZF96000102 | FJ6400439            | HIS CO LTD                              | -69,600.000    | -997,004.30   | -703,961.23          | 293,043.07   |
|  | GTZF96000102 | FJ6456100            | IBIDEN CO LTD                           | -26,000.000    | -1,177,516.87 | -1,058,361.33        | 119,155.54   |
|  | GTZF96000102 | FJ6591476            | TSUBURAYA FIELDS HOLDINGS INC           | -34,000.000    | -261,226.35   | -362,277.77          | -101,051.42  |
|  | GTZF96000102 | FJ6597382            | MITSUI E&S CO LTD                       | -28,600.000    | -268,990.71   | -258,868.59          | 10,122.12    |
|  | GTZF96000102 | FJ6690526            | MEDINET CO LTD                          | -20,000.000    | -7,354.38     | -5,594.93            | 1,759.45     |
|  | GTZF96000102 | FJB13V388            | DEMAE-CAN CO LTD                        | -202,000.000   | -563,226.87   | -278,776.58          | 284,450.29   |
|  | GTZF96000102 | FJB248ZF5            | NOMURA MICRO SCIENCE CO LTD             | -12,100.000    | -359,888.66   | -324,953.38          | 34,935.28    |
|  | GTZF96000102 | FJB73FJZ3            | MEDRX CO LTD                            | -8,000.000     | -8,675.54     | -8,951.88            | -276.34      |
|  | GTZF96000102 | FJB7JCJZ3            | ISTYLE INC                              | -200.000       | -668.74       | -605.50              | 63.24        |
|  | GTZF96000102 | FJB97SH97            | PEPTIDREAM INC                          | -24,500.000    | -322,713.31   | -379,395.14          | -56,681.83   |
|  | GTZF96000102 | FJBBQ2ZC1            | NEXTAGE CO LTD                          | -273,500.000   | -3,913,219.26 | -4,085,667.76        | -172,448.50  |
|  | GTZF96000102 | FJBD41Y75            | CHANGE HOLDINGS INC                     | -140,100.000   | -1,997,839.04 | -1,046,003.38        | 951,835.66   |
|  | GTZF96000102 | FJBD5ZWW6            | MONEY FORWARD INC                       | -89,000.000    | -3,301,967.22 | -2,984,924.85        | 317,042.37   |
|  | GTZF96000102 | FJBFM1K67            | RAKSUL INC                              | -280,200.000   | -2,603,580.99 | -1,654,793.03        | 948,787.96   |
|  | GTZF96000102 | FJBG0GM15            | MERCARI INC                             | -440,600.000   | -5,528,670.84 | -5,471,208.01        | 57,462.83    |
|  | GTZF96000102 | FJBGCYZB7            | V-CUBE INC                              | -9,900.000     | -32,398.38    | -15,939.95           | 16,458.43    |
|  | GTZF96000102 | FJBK4YBB3            | VISASQ INC                              | -13,700.000    | -133,459.71   | -80,908.87           | 52,550.84    |
|  | GTZF96000102 | FJBK7C5R0            | JTOWER INC                              | -88,900.000    | -4,225,571.41 | -935,091.41          | 3,290,480.00 |
|  | GTZF96000102 | FJBKLFVR8            | FREEE KK                                | -71,800.000    | -1,616,971.57 | -1,081,061.82        | 535,909.75   |
|  | GTZF96000102 | FJBLRFG2             | MACBEE PLANET INC                       | -13,200.000    | -278,877.09   | -245,766.51          | 33,110.58    |
|  | GTZF96000102 | FJBMC6VV5            | WEALTHNAVI INC                          | -122,400.000   | -1,120,910.97 | -1,147,452.47        | -26,541.50   |
|  | GTZF96000102 | FJBMH40Q0            | APIER GROUP INC                         | -9,200.000     | -111,328.05   | -69,088.65           | 42,239.40    |
|  | GTZF96000102 | FJBMZ5R47            | AIDMA HOLDINGS INC                      | -4,200.000     | -78,749.09    | -46,684.07           | 32,065.02    |
|  | GTZF96000102 | FJBYM5YY1            | OPEN DOOR INC                           | -34,100.000    | -303,640.62   | -139,062.54          | 164,578.08   |
|  | GTZF96000102 | FZ6151291            | SHIKUN & BINUI LTD                      | -184,862.000   | -389,114.97   | -343,696.50          | 45,418.47    |
|  | GTZF96000102 | FZ6298829            | ELECTRA LTD/ISRAEL                      | -252.000       | -103,816.44   | -84,151.62           | 19,664.82    |
|  | GTZF96000102 | FZB1KZR21            | BIG SHOPPING CENTERS LTD                | -2,261.000     | -236,246.44   | -217,745.49          | 18,500.95    |
|  | GTZF96000102 | KSBRF6FX9            | ANGLOGOLD ASHANTI PLC                   | -19,277.000    | -325,301.81   | -485,377.13          | -160,075.32  |
|  | GTZF96000102 | NC2003225            | DENISON MINES CORP                      | -1,156,974.000 | -1,457,330.67 | -2,316,738.23        | -859,407.56  |
|  | GTZF96000102 | NCB0CJW81            | UR ENERGY INC                           | -113,001.000   | -121,160.38   | -157,731.51          | -36,571.13   |
|  | GTZF96000102 | NCBFV4XV8            | ENERGY FUELS INC NEW                    | -91,434.000    | -568,676.98   | -553,942.97          | 14,734.01    |
|  | GTZF96000102 | NCQB9ZJ0             | WESTPORT FUEL SYSTEMS INC NO PAR        | -15,186.900    | -108,461.09   | -84,350.09           | 24,111.00    |
|  | GTZF96000102 | SD5564614            | BAVARIAN NORDIC A/S                     | -9,528.000     | -270,838.48   | -236,344.57          | 34,493.91    |

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Arrowstreet International Equity - Alpha Extension Fund

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GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                                          | Cost         | Market Value  | Unrealized Gain/Loss |              |
|--|--------------|----------------------|-------------------------------------------------|--------------|---------------|----------------------|--------------|
|  | GTZF96000102 | SNB00ZG04            | NORDIC SEMICONDUCTOR ASA                        | -11,421.000  | -91,044.54    | -152,959.34          | -61,914.80   |
|  | GTZF96000102 | SSBN7BZM0            | NIBE INDUSTRIER AB                              | -129,145.000 | -837,108.82   | -548,032.74          | 289,076.08   |
|  | GTZF96000402 | 03835T309            | APTOSE BIOSCIENCES INC                          | -22,125.000  | -102,643.52   | -16,735.35           | 85,908.17    |
|  | GTZF96000402 | 05156V102            | AURINIA PHARMACEUTICALS INC                     | -201,449.000 | -1,950,026.32 | -1,150,273.79        | 799,752.53   |
|  | GTZF96000402 | 058586108            | BALLARD POWER SYSTEMS INC                       | -409,541.000 | -1,785,598.76 | -921,467.25          | 864,131.51   |
|  | GTZF96000402 | 07725L102            | BEIGENE LTD ADR                                 | -4,589.000   | -804,960.22   | -654,712.63          | 150,247.59   |
|  | GTZF96000402 | 090040106            | BILIBILI INC ADR                                | -16,529.000  | -249,587.90   | -255,207.76          | -5,619.86    |
|  | GTZF96000402 | 135086106            | CANADA GOOSE HOLDINGS INC                       | -58,882.000  | -1,048,099.60 | -761,344.26          | 286,755.34   |
|  | GTZF96000402 | 194693107            | COLLIERS INTERNATIONAL GROUP I                  | -2,955.000   | -261,632.34   | -329,925.75          | -68,293.41   |
|  | GTZF96000402 | 23344D108            | DADA NEXUS LTD ADR                              | -99,026.000  | -525,828.06   | -124,772.76          | 401,055.30   |
|  | GTZF96000402 | 248356107            | DENISON MINES CORP                              | -802,853.000 | -1,003,566.25 | -1,597,677.47        | -594,111.22  |
|  | GTZF96000402 | 292671708            | ENERGY FUELS INC/CANADA                         | -597,282.000 | -3,730,217.75 | -3,619,528.92        | 110,688.83   |
|  | GTZF96000402 | 296006109            | ERO COPPER CORP                                 | -16,327.000  | -229,881.13   | -349,071.26          | -119,190.13  |
|  | GTZF96000402 | 30744W107            | FARFETCH LTD                                    | -31,270.000  | -200,984.16   | -62.54               | 200,921.62   |
|  | GTZF96000402 | 36165L108            | GDS HOLDINGS LTD ADR                            | -50,099.000  | -550,588.01   | -465,419.71          | 85,168.30    |
|  | GTZF96000402 | 45258D105            | IMMUNOCORE HOLDINGS PLC ADR                     | -10,424.000  | -625,023.04   | -353,269.36          | 271,753.68   |
|  | GTZF96000402 | 53681J103            | LITHIUM AMERICAS CORP                           | -72,033.000  | -269,366.03   | -193,048.44          | 76,317.59    |
|  | GTZF96000402 | 53681K100            | LITHIUM AMERICAS ARGENTINA COR                  | -144,323.000 | -1,137,539.46 | -461,833.60          | 675,705.86   |
|  | GTZF96000402 | 585464100            | MELCO RESORTS & ENTERTAINMENT ADR               | -72,728.000  | -509,362.13   | -542,550.88          | -33,188.75   |
|  | GTZF96000402 | 62914V106            | NIO INC ADR                                     | -536,216.000 | -5,326,435.25 | -2,230,658.56        | 3,095,776.69 |
|  | GTZF96000402 | 65340P106            | NEXGEN ENERGY LTD                               | -98,979.000  | -580,251.84   | -690,873.42          | -110,621.58  |
|  | GTZF96000402 | 66987E206            | NOVAGOLD RESOURCES INC                          | -1,800.000   | -3,166.60     | -6,228.00            | -3,061.40    |
|  | GTZF96000402 | 88688T100            | TILRAY BRANDS INC                               | -58,877.000  | -91,848.12    | -97,735.82           | -5,887.70    |
|  | GTZF96000402 | 92707Y108            | VILLAGE FARMS INTERNATIONAL IN                  | -517,065.000 | -309,618.52   | -527,406.30          | -217,787.78  |
|  | GTZF96000402 | 98422D105            | XPENG INC ADR                                   | -152,011.000 | -2,776,480.44 | -1,114,240.63        | 1,662,239.81 |
|  | GTZF96000402 | 98887Q104            | ZAI LAB LTD ADR                                 | -12,028.000  | -277,829.85   | -208,445.24          | 69,384.61    |
|  | GTZF96000402 | AA6121179            | LYNAS RARE EARTHS LTD                           | -812,931.000 | -3,724,264.25 | -3,219,491.69        | 504,772.56   |
|  | GTZF96000402 | AA6137191            | LIFESTYLE COMMUNITIES LTD                       | -8,326.000   | -86,790.88    | -69,117.25           | 17,673.63    |
|  | GTZF96000402 | AAB17ZL55            | MINERAL RESOURCES LTD                           | -37,814.000  | -1,624,751.76 | -1,361,699.99        | 263,051.77   |
|  | GTZF96000402 | AAB1J89V9            | LIONTOWN RESOURCES LTD                          | -9,861.000   | -18,576.05    | -5,960.03            | 12,616.02    |
|  | GTZF96000402 | AABMWDRX3            | POINTSBET HOLDINGS LTD-CW24 WTS EXP 08-JUL-2024 | -19,768.000  | 0.00          | 0.00                 | 0.00         |
|  | GTZF96000402 | EBB09M9F0            | ELIA GROUP SA/NV                                | -34,937.000  | -3,731,096.38 | -3,274,454.17        | 456,642.21   |
|  | GTZF96000402 | EBBNHKYX8            | ARGENX SE                                       | -9,455.000   | -3,804,118.13 | -4,140,505.71        | -336,387.58  |
|  | GTZF96000402 | ED5811911            | EVOTEC SE                                       | -214,614.000 | -2,468,105.00 | -2,064,362.68        | 403,742.32   |
|  | GTZF96000402 | ED5843328            | SARTORIUS AG                                    | -14,095.000  | -3,719,625.89 | -3,308,283.26        | 411,342.63   |
|  | GTZF96000402 | EDB0QCZ29            | PNE AG                                          | -23,480.000  | -310,537.85   | -341,736.49          | -31,198.64   |
|  | GTZF96000402 | EDB28XLF5            | HYPOPORT SE                                     | -3,156.000   | -576,046.69   | -1,012,026.95        | -435,980.26  |
|  | GTZF96000402 | EDBL5C4C8            | AUTO1 GROUP SE                                  | -34,969.000  | -324,285.02   | -228,053.79          | 96,231.23    |
|  | GTZF96000402 | EDBYVQYG8            | FLATEXDEGIRO AG                                 | -4,184.000   | -41,466.14    | -59,415.68           | -17,949.54   |
|  | GTZF96000402 | EDBZCNB45            | DELIVERY HERO SE                                | -36,454.000  | -1,386,978.31 | -865,391.08          | 521,587.23   |
|  | GTZF96000402 | EFBY2ZQP1            | SARTORIUS STEDIM BIOTECH                        | -15,317.000  | -3,169,963.76 | -2,516,572.00        | 653,391.76   |
|  | GTZF96000402 | EIB14NJ73            | AMPLIFON SPA                                    | -10,883.000  | -357,615.25   | -387,706.55          | -30,091.30   |
|  | GTZF96000402 | EIBD2Z8S8            | ITALGAS SPA                                     | -96,405.000  | -559,647.33   | -475,488.11          | 84,159.22    |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

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Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                                  | Cost           | Market Value   | Unrealized Gain/Loss |              |
|--|--------------|----------------------|-----------------------------------------|----------------|----------------|----------------------|--------------|
|  | GTZF96000402 | EIBMQ5W10            | DAVIDE CAMPARI-MILANO NV                | -96,875.000    | -985,993.53    | -916,158.69          | 69,834.84    |
|  | GTZF96000402 | ENB07Q2V9            | GALAPAGOS NV                            | -2,863.000     | -116,726.43    | -71,616.93           | 45,109.50    |
|  | GTZF96000402 | ENBD4TZK6            | OCI NV                                  | -79,545.000    | -2,020,479.47  | -1,942,901.14        | 77,578.33    |
|  | GTZF96000402 | ENBG0SJ49            | ALFEN N.V.                              | -4,989.000     | -335,179.88    | -92,288.54           | 242,891.34   |
|  | GTZF96000402 | ENBJS7L4             | PROSUS NV                               | -195,619.000   | -6,850,501.20  | -6,973,114.10        | -122,612.90  |
|  | GTZF96000402 | ENBYQ7HZ1            | JUST EAT TAKEAWAY.COM NV                | -81,119.000    | -1,242,197.63  | -976,762.91          | 265,434.72   |
|  | GTZF96000402 | EP4103594            | EDP SA                                  | -981,458.000   | -3,711,254.05  | -3,680,519.76        | 30,734.29    |
|  | GTZF96000402 | EPB233HR8            | REN - REDES ENERGETICAS NACION          | -2,098,100.000 | -4,955,321.11  | -5,149,382.57        | -194,061.46  |
|  | GTZF96000402 | EPB39GNW3            | EDP RENOVAVEIS SA                       | -233,001.000   | -3,352,074.59  | -3,258,830.62        | 93,243.97    |
|  | GTZF96000402 | ESB00FX52            | BASILEA PHARMACEUTICA AG ALLSC          | -6,995.000     | -319,486.76    | -303,978.13          | 15,508.63    |
|  | GTZF96000402 | ESB5NC0D2            | MEYER BURGER TECHNOLOGY AG              | -117,432.000   | -1,557.78      | -1,437.51            | 120.27       |
|  | GTZF96000402 | ESB92M6T4            | DOCMORRIS AG                            | -24,675.000    | -1,076,195.72  | -1,469,076.90        | -392,881.18  |
|  | GTZF96000402 | ESBMXVKB4            | BACHEM HOLDING AG                       | -6,546.000     | -570,712.57    | -600,620.63          | -29,908.06   |
|  | GTZF96000402 | EXB0130H7            | ITM POWER PLC                           | -819,732.000   | -515,174.19    | -480,807.58          | 34,366.61    |
|  | GTZF96000402 | EXB0WD0R9            | SOLGOLD PLC                             | -771,429.000   | -98,082.52     | -85,424.31           | 12,658.21    |
|  | GTZF96000402 | EXB3MBS72            | OCADO GROUP PLC                         | -500,205.000   | -3,612,114.36  | -1,826,741.11        | 1,785,373.25 |
|  | GTZF96000402 | EXBG5KQW9            | CERES POWER HOLDINGS PLC                | -214,732.000   | -828,826.56    | -480,996.50          | 347,830.06   |
|  | GTZF96000402 | EXBKM1QM5            | JUST EAT TAKEAWAY.COM NV                | -95,003.000    | -1,459,047.34  | -1,146,890.94        | 312,156.40   |
|  | GTZF96000402 | EXBMVQDZ1            | AUCTION TECHNOLOGY GROUP PLC            | -151,008.000   | -1,435,810.89  | -956,354.96          | 479,455.93   |
|  | GTZF96000402 | EXBN574F4            | WIZZ AIR HOLDINGS PLC                   | -13,785.000    | -479,324.06    | -389,636.83          | 89,687.23    |
|  | GTZF96000402 | EXBQFH639            | ASCENTIAL PLC                           | -122,476.472   | -585,031.38    | -529,492.97          | 55,538.41    |
|  | GTZF96000402 | FBBND8B39            | BTS GROUP HOLDING WTS EXP 07-NOV-2024   | -293,050.000   | -909.19        | -79.86               | 829.33       |
|  | GTZF96000402 | FBBWX43T8            | GLOBAL POWER SYNERGY PCL                | -331,300.000   | -497,497.46    | -358,857.56          | 138,639.90   |
|  | GTZF96000402 | FHBJLVDM1            | ZHEJIANG LEAPMOTOR TECHNOLOGY HK/09863  | -33,800.000    | -136,817.33    | -116,023.26          | 20,794.07    |
|  | GTZF96000402 | FHBK70BC6            | AIDIGONG MATERNAL & CHILD HEAL HK/00286 | -676,000.000   | -33,732.99     | -3,723.13            | 30,009.86    |
|  | GTZF96000402 | FHBKPS6M9            | NEW HORIZON HEALTH LTD HK/06606         | -129,000.000   | -450,214.38    | -182,015.01          | 268,199.37   |
|  | GTZF96000402 | FHBL6V047            | VENUS MEDTECH HANGZHOU INC HK/02500     | -108,500.000   | -85,148.53     | -52,475.34           | 32,673.19    |
|  | GTZF96000402 | FHBP6FB33            | XPENG INC HK/09868                      | -55,227.000    | -452,832.35    | -209,027.06          | 243,805.29   |
|  | GTZF96000402 | FJ6456100            | IBIDEN CO LTD                           | -287,100.000   | -12,621,701.06 | -11,686,751.49       | 934,949.57   |
|  | GTZF96000402 | FJ6597382            | MITSUI E&S CO LTD                       | -45,085.000    | -453,857.24    | -408,080.08          | 45,777.16    |
|  | GTZF96000402 | FJ6659422            | OMRON CORP                              | -41,200.000    | -1,379,708.17  | -1,416,105.96        | -36,397.79   |
|  | GTZF96000402 | FJ6690526            | MEDINET CO LTD                          | -139,000.000   | -51,112.95     | -38,884.75           | 12,228.20    |
|  | GTZF96000402 | FJ6776341            | SANRIO CO LTD                           | -48,500.000    | -768,094.34    | -891,850.08          | -123,755.74  |
|  | GTZF96000402 | FJB02K2M5            | M3 INC                                  | -38,100.000    | -461,489.10    | -363,212.43          | 98,276.67    |
|  | GTZF96000402 | FJB06CMQ8            | GMO PAYMENT GATEWAY INC                 | -21,600.000    | -1,102,897.75  | -1,188,765.41        | -85,867.66   |
|  | GTZF96000402 | FJB08J4C2            | WEALTH MANAGEMENT INC/ TOKYO            | -6,400.000     | -49,188.73     | -42,650.75           | 6,537.98     |
|  | GTZF96000402 | FJB73FJZ3            | MEDRX CO LTD                            | -10,000.000    | -10,844.41     | -11,189.85           | -345.44      |
|  | GTZF96000402 | FJB7JCJZ3            | ISTYLE INC                              | -213,300.000   | -782,109.92    | -645,760.93          | 136,348.99   |
|  | GTZF96000402 | FJBD41Y75            | CHANGE HOLDINGS INC                     | -44,900.000    | -618,434.73    | -335,228.78          | 283,205.95   |
|  | GTZF96000402 | FJBFM1K67            | RAKSUL INC                              | -49,700.000    | -468,903.11    | -293,516.11          | 175,387.00   |
|  | GTZF96000402 | FJBG0GM15            | MERCARI INC                             | -91,200.000    | -1,058,149.96  | -1,132,487.90        | -74,337.94   |
|  | GTZF96000402 | FJBGXQL42            | KASUMIGASEKI CAPITAL CO LTD             | -24,800.000    | -2,773,834.93  | -2,133,731.25        | 640,103.68   |
|  | GTZF96000402 | FJBJS4D3             | GIFTEE INC                              | -23,200.000    | -299,360.00    | -160,810.65          | 138,549.35   |

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GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                            | Cost           | Market Value   | Unrealized Gain/Loss |               |
|--|--------------|----------------------|-----------------------------------|----------------|----------------|----------------------|---------------|
|  | GTZF96000402 | FBJYJG13             | SANSAN INC                        | -43,100.000    | -390,874.61    | -463,527.30          | -72,652.69    |
|  | GTZF96000402 | FJBK4YBB3            | VISASQ INC                        | -16,500.000    | -105,253.39    | -97,444.99           | 7,808.40      |
|  | GTZF96000402 | FJBKLFVR8            | FREEE KK                          | -37,400.000    | -834,330.21    | -563,115.77          | 271,214.44    |
|  | GTZF96000402 | FJBKRQ605            | CELLSOURCE CO LTD                 | -10,300.000    | -187,540.71    | -86,057.44           | 101,483.27    |
|  | GTZF96000402 | FJBRJQJX3            | SHIFT INC                         | -11,500.000    | -1,030,963.51  | -1,042,334.97        | -11,371.46    |
|  | GTZF96000402 | FJBSZM2L6            | GUMI INC                          | -42,200.000    | -198,721.14    | -89,457.92           | 109,263.22    |
|  | GTZF96000402 | FJBYM5YY1            | OPEN DOOR INC                     | -29,900.000    | -262,522.71    | -121,934.60          | 140,588.11    |
|  | GTZF96000402 | FZB1KZR21            | BIG SHOPPING CENTERS LTD          | -1,914.000     | -197,572.59    | -184,327.67          | 13,244.92     |
|  | GTZF96000402 | G3934V109            | GENIUS SPORTS LTD                 | -177,432.000   | -1,050,435.58  | -967,004.40          | 83,431.18     |
|  | GTZF96000402 | LM2380102            | GRUPO TELEVISA SAB                | -101,400.000   | -48,275.23     | -55,675.59           | -7,400.36     |
|  | GTZF96000402 | M5216V106            | GLOBAL-E ONLINE LTD               | -25,674.000    | -800,018.30    | -931,195.98          | -131,177.68   |
|  | GTZF96000402 | M5R635108            | INNOVIZ TECHNOLOGIES LTD          | -871,005.000   | -2,191,333.76  | -807,857.14          | 1,383,476.62  |
|  | GTZF96000402 | N94209108            | WALLBOX NV                        | -25,714.000    | -107,765.46    | -33,685.34           | 74,080.12     |
|  | GTZF96000402 | NCB987K78            | NEXGEN ENERGY LTD                 | -80,133.000    | -389,907.92    | -558,679.30          | -168,771.38   |
|  | GTZF96000402 | NCBN0ZS18            | LION ELECTRIC COMPANY             | -58,290.000    | -110,683.14    | -52,396.46           | 58,286.68     |
|  | GTZF96000402 | NCBRBS2X1            | LITHIUM AMERICAS (ARGENTINA)      | -307,799.000   | -2,494,491.95  | -980,745.89          | 1,513,746.06  |
|  | GTZF96000402 | NCBYL7SB1            | COLLIERS INTL GROUP INC SUB VTG   | -13,045.000    | -1,444,116.25  | -1,456,414.41        | -12,298.16    |
|  | GTZF96000402 | SDB0SDJB8            | ZEALAND PHARMA A/S                | -3,990.000     | -369,251.22    | -511,781.07          | -142,529.85   |
|  | GTZF96000402 | SNB00ZG04            | NORDIC SEMICONDUCTOR ASA          | -62,453.000    | -544,077.36    | -836,421.49          | -292,344.13   |
|  | GTZF96000402 | SNBMG4FY5            | AKER HORIZONS ASA                 | -41,519.000    | -26,313.78     | -10,957.35           | 15,356.43     |
|  | GTZF96000402 | SSBN7BZM0            | NIBE INDUSTRIER AB                | -2,075,029.000 | -14,382,239.16 | -8,805,480.85        | 5,576,758.31  |
|  | GTZF96000402 | SSBPMRNZ7            | FASTIGHETS AB BALDER              | -327,296.000   | -2,047,787.81  | -2,244,361.35        | -196,573.54   |
|  | GTZF96000402 | T9224W109            | STEVANATO GROUP SPA               | -42,889.000    | -756,391.12    | -786,584.26          | -30,193.14    |
|  | GTZF96000802 | 00217Y104            | ATS CORP                          | -118,593.000   | -3,924,233.60  | -3,831,739.83        | 92,493.77     |
|  | GTZF96000802 | 04016X101            | ARGENX SE ADR                     | -17,777.000    | -7,105,264.52  | -7,644,821.08        | -539,556.56   |
|  | GTZF96000802 | 04351P101            | ASCENDIS PHARMA A/S ADR           | -49,198.000    | -4,600,938.33  | -6,709,623.24        | -2,108,684.91 |
|  | GTZF96000802 | 088786108            | BICYCLE THERAPEUTICS PLC ADR      | -45,670.000    | -1,165,498.40  | -924,360.80          | 241,137.60    |
|  | GTZF96000802 | 09075V102            | BIONTECH SE ADR                   | -51,222.000    | -5,138,458.27  | -4,116,199.92        | 1,022,258.35  |
|  | GTZF96000802 | 105532105            | BRASKEM SA ADR                    | -48,230.000    | -358,399.72    | -311,083.50          | 47,316.22     |
|  | GTZF96000802 | 136635109            | CANADIAN SOLAR INC                | -28,380.000    | -487,052.77    | -418,605.00          | 68,447.77     |
|  | GTZF96000802 | 194693107            | COLLIERS INTERNATIONAL GROUP I    | -15,151.000    | -1,700,084.69  | -1,691,609.15        | 8,475.54      |
|  | GTZF96000802 | 20451W101            | COMPASS PATHWAYS PLC ADR          | -10,687.000    | -112,744.66    | -64,549.48           | 48,195.18     |
|  | GTZF96000802 | 248356107            | DENISON MINES CORP                | -503,807.000   | -629,758.75    | -1,002,575.93        | -372,817.18   |
|  | GTZF96000802 | 29258Y103            | ENDEAVOUR SILVER CORP             | -610,101.000   | -1,763,191.89  | -2,147,555.52        | -384,363.63   |
|  | GTZF96000802 | 30744W107            | FARFETCH LTD                      | -26,861.000    | -97,907.65     | -53.72               | 97,853.93     |
|  | GTZF96000802 | 36315X101            | GALAPAGOS NV                      | -28,784.000    | -1,170,357.44  | -713,267.52          | 457,089.92    |
|  | GTZF96000802 | 38149E101            | GOLDMINING INC                    | -32,342.000    | -29,143.38     | -28,913.75           | 229.63        |
|  | GTZF96000802 | 40415F101            | HDFC BANK LTD ADR                 | -205,086.000   | -12,374,396.93 | -13,193,182.38       | -818,785.45   |
|  | GTZF96000802 | 45258D105            | IMMUNOCORE HOLDINGS PLC ADR       | -39,922.000    | -1,679,153.30  | -1,352,956.58        | 326,196.72    |
|  | GTZF96000802 | 48214T305            | JUST EAT TAKEAWAY.COM NV ADR      | -126,935.000   | -384,613.05    | -295,758.55          | 88,854.50     |
|  | GTZF96000802 | 53681J103            | LITHIUM AMERICAS CORP             | -533,703.000   | -1,757,340.14  | -1,430,324.04        | 327,016.10    |
|  | GTZF96000802 | 585464100            | MELCO RESORTS & ENTERTAINMENT ADR | -30,029.000    | -246,675.21    | -224,016.34          | 22,658.87     |
|  | GTZF96000802 | 65340P106            | NEXGEN ENERGY LTD                 | -721,435.000   | -3,521,951.19  | -5,035,616.30        | -1,513,665.11 |

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GT\_ALP EXT EX US CONSOLIDATION

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|--|--------------|----------------------|-------------------------------------------------|----------------|---------------|----------------------|--------------|
|  | GTZF96000802 | 66510M204            | NORTHERN DYNASTY MINERALS LTD                   | -261,391.000   | -62,733.84    | -81,161.91           | -18,428.07   |
|  | GTZF96000802 | 68620P705            | ORGANIGRAM HOLDINGS INC                         | -208,659.000   | -325,508.04   | -321,334.86          | 4,173.18     |
|  | GTZF96000802 | 69269L104            | OZON HOLDINGS PLC ADR                           | -34,691.000    | -43,620.57    | -346.91              | 43,273.66    |
|  | GTZF96000802 | 811916105            | SEABRIDGE GOLD INC                              | -13,561.000    | -170,154.50   | -185,650.09          | -15,495.59   |
|  | GTZF96000802 | 91688R108            | UR-ENERGY INC                                   | -38,833.000    | -40,774.65    | -54,366.20           | -13,591.55   |
|  | GTZF96000802 | 98422D105            | XPENG INC ADR                                   | -503,171.000   | -8,445,047.04 | -3,688,243.43        | 4,756,803.61 |
|  | GTZF96000802 | AA6121179            | LYNAS RARE EARTHS LTD                           | -22,087.000    | -100,710.15   | -87,472.26           | 13,237.89    |
|  | GTZF96000802 | AA6137191            | LIFESTYLE COMMUNITIES LTD                       | -51,136.000    | -536,779.91   | -424,499.14          | 112,280.77   |
|  | GTZF96000802 | AA6480278            | DEEP YELLOW LTD                                 | -443,494.000   | -342,029.92   | -396,891.21          | -54,861.29   |
|  | GTZF96000802 | AA6534835            | DE GREY MINING LTD                              | -1,860,086.000 | -1,631,599.83 | -1,416,174.62        | 215,425.21   |
|  | GTZF96000802 | AA99WWTA1            | AVZ MINERALS LIMITED                            | -141,438.000   | -73,435.60    | 0.00                 | 73,435.60    |
|  | GTZF96000802 | AAB03FYZ5            | GOODMAN GROUP                                   | -67,935.000    | -1,466,667.27 | -1,576,621.04        | -109,953.77  |
|  | GTZF96000802 | AAB17ZL55            | MINERAL RESOURCES LTD                           | -32,614.000    | -1,452,177.50 | -1,174,445.53        | 277,731.97   |
|  | GTZF96000802 | AAB1J89V9            | LIONTOWN RESOURCES LTD                          | -1,146,775.000 | -2,160,282.70 | -693,115.69          | 1,467,167.01 |
|  | GTZF96000802 | AAB2368L1            | PILBARA MINERALS LTD                            | -1,621,532.000 | -3,864,550.68 | -3,324,626.25        | 539,924.43   |
|  | GTZF96000802 | AAB23HV23            | SYRAH RESOURCES LTD                             | -696,376.000   | -408,549.16   | -165,101.52          | 243,447.64   |
|  | GTZF96000802 | AABBX4LR5            | SAYONA MINING LTD                               | -732,306.000   | -85,305.41    | -17,606.54           | 67,698.87    |
|  | GTZF96000802 | AABD3DLF0            | CALIX LTD                                       | -17,019.000    | -47,240.67    | -16,139.92           | 31,100.75    |
|  | GTZF96000802 | AABDB6DD0            | IDP EDUCATION LTD                               | -39,626.000    | -433,560.98   | -400,933.00          | 32,627.98    |
|  | GTZF96000802 | AABH0K665            | ALPHA HPA LTD                                   | -327,619.000   | -182,785.99   | -189,262.31          | -6,476.32    |
|  | GTZF96000802 | AABJYJ840            | POINTSBET HOLDINGS LTD                          | -472,068.000   | -499,481.21   | -148,177.19          | 351,304.02   |
|  | GTZF96000802 | AABKPJ9T1            | FIREFINCH LTD                                   | -1,106,964.000 | -147,370.12   | -41,400.01           | 105,970.11   |
|  | GTZF96000802 | AABKYBH69            | VULCAN ENERGY RESOURCES LTD                     | -314,055.000   | -924,138.14   | -788,628.54          | 135,509.60   |
|  | GTZF96000802 | AABM95XH4            | OMNI BRIDGEWAY LTD                              | -293,651.000   | -512,128.23   | -217,687.45          | 294,440.78   |
|  | GTZF96000802 | AABMTTJZ6            | AUSTRALIAN STRATEGIC MATERIALS                  | -189,204.000   | -147,255.13   | -98,560.72           | 48,694.41    |
|  | GTZF96000802 | AABMWDRX3            | POINTSBET HOLDINGS LTD-CW24 WTS EXP 08-JUL-2024 | -3,388.000     | 0.00          | 0.00                 | 0.00         |
|  | GTZF96000802 | AABPP1Y79            | ZIP CO LTD                                      | -553,080.000   | -102,046.73   | -539,286.74          | -437,240.01  |
|  | GTZF96000802 | AABTKTRW8            | NEOMETALS LTD                                   | -480,939.000   | -62,324.18    | -27,622.78           | 34,701.40    |
|  | GTZF96000802 | AABYZ6CM9            | NOVONIX LTD                                     | -86,173.000    | -56,500.64    | -40,860.95           | 15,639.69    |
|  | GTZF96000802 | EBB09M9F0            | ELIA GROUP SA/NV                                | -7,573.000     | -732,347.85   | -709,775.92          | 22,571.93    |
|  | GTZF96000802 | ED5811911            | EVOTEC SE                                       | -37,310.000    | -552,769.37   | -358,883.26          | 193,886.11   |
|  | GTZF96000802 | ED5843302            | SARTORIUS AG                                    | -129.000       | -28,831.88    | -24,803.08           | 4,028.80     |
|  | GTZF96000802 | ED5843328            | SARTORIUS AG                                    | -1,275.000     | -342,807.52   | -299,259.39          | 43,548.13    |
|  | GTZF96000802 | EDB06CF72            | NORDEX SE                                       | -178,297.000   | -2,155,188.03 | -2,186,067.42        | -30,879.39   |
|  | GTZF96000802 | EDBYVQYG8            | FLATEXDEGIRO AG                                 | -115,335.000   | -995,456.09   | -1,637,836.29        | -642,380.20  |
|  | GTZF96000802 | EDBYH7G5             | REDCARE PHARMACY NV                             | -33,900.000    | -3,499,532.53 | -4,141,885.05        | -642,352.52  |
|  | GTZF96000802 | EDBZCNB45            | DELIVERY HERO SE                                | -9,773.000     | -430,811.97   | -232,003.81          | 198,808.16   |
|  | GTZF96000802 | EFB03KGM8            | VALNEVA SE                                      | -16,936.000    | -123,353.63   | -57,793.28           | 65,560.35    |
|  | GTZF96000802 | ENB07Q2V9            | GALAPAGOS NV                                    | -12,798.000    | -521,783.03   | -320,137.43          | 201,645.60   |
|  | GTZF96000802 | ENBD4TZK6            | OCI NV                                          | -12,514.000    | -303,434.16   | -305,656.73          | -2,222.57    |
|  | GTZF96000802 | ENBG0SJ49            | ALFEN N.V.                                      | -24,893.000    | -1,672,405.83 | -460,480.80          | 1,211,925.03 |
|  | GTZF96000802 | ENBYQ7HZ1            | JUST EAT TAKEAWAY.COM NV                        | -51,233.000    | -784,545.08   | -616,902.26          | 167,642.82   |
|  | GTZF96000802 | EP4103594            | EDP SA                                          | -740,272.000   | -3,012,304.19 | -2,776,059.42        | 236,244.77   |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

| Security ID  | Security Description                              | Shares          | Cost          | Market Value  | Unrealized Gain/Loss |
|--------------|---------------------------------------------------|-----------------|---------------|---------------|----------------------|
| GTZF96000802 | EPB233HR8 REN - REDES ENERGETICAS NACION          | -180,507.000    | -430,419.46   | -443,019.68   | -12,600.22           |
| GTZF96000802 | EPB39GNW3 EDP RENOVAVEIS SA                       | -84,776.634     | -1,505,049.87 | -1,185,714.61 | 319,335.26           |
| GTZF96000802 | ESB5NC0D2 MEYER BURGER TECHNOLOGY AG              | -15,278,762.000 | -195,098.01   | -187,031.36   | 8,066.65             |
| GTZF96000802 | ESB92M6T4 DOCMORRIS AG                            | -3,576.000      | -155,966.60   | -212,904.52   | -56,937.92           |
| GTZF96000802 | EXB3MBS72 OCADO GROUP PLC                         | -24,958.000     | -180,228.41   | -91,146.24    | 89,082.17            |
| GTZF96000802 | EXB5TWX86 ETALON GROUP PLC GDR                    | -9,965.000      | -488.29       | -99.65        | 388.64               |
| GTZF96000802 | EXBBQ3854 KEYWORDS STUDIOS PLC                    | -17,590.000     | -512,394.26   | -514,085.20   | -1,690.94            |
| GTZF96000802 | EXBG5KQW9 CERES POWER HOLDINGS PLC                | -23,441.000     | -90,478.01    | -52,507.49    | 37,970.52            |
| GTZF96000802 | EXBKM1QM5 JUST EAT TAKEAWAY.COM NV                | -5,353.000      | -82,210.88    | -64,622.25    | 17,588.63            |
| GTZF96000802 | EXBMVQDZ1 AUCTION TECHNOLOGY GROUP PLC            | -21,317.000     | -202,718.23   | -135,003.57   | 67,714.66            |
| GTZF96000802 | EXBNXM7M2 MADE.COM GROUP PLC                      | -308,643.000    | -2,040.44     | 0.00          | 2,040.44             |
| GTZF96000802 | EXBQFH639 ASCENTIAL PLC                           | -58,315.882     | -279,047.74   | -252,112.51   | 26,935.23            |
| GTZF96000802 | EXBYW9G6 AVACTA GROUP PLC                         | -56,340.000     | -76,999.95    | -39,526.76    | 37,473.19            |
| GTZF96000802 | FHBGHWHF1 WEIMOB INC HK/02013                     | -1,777,000.000  | -861,674.71   | -314,094.32   | 547,580.39           |
| GTZF96000802 | FHBK70BC6 AIDIGONG MATERNAL & CHILD HEAL HK/00286 | -465,700.000    | -20,524.00    | -2,564.89     | 17,959.11            |
| GTZF96000802 | FHBL6V047 VENUS MEDTECH HANGZHOU INC HK/02500     | -83,500.000     | -65,529.06    | -40,384.25    | 25,144.81            |
| GTZF96000802 | FJ6108172 HARMONIC DRIVE SYSTEMS INC              | -4,700.000      | -137,468.68   | -132,941.69   | 4,526.99             |
| GTZF96000802 | FJ6214202 TANAKA CHEMICAL CORP                    | -100.000        | -661.04       | -611.71       | 49.33                |
| GTZF96000802 | FJ6309424 DIGITAL GARAGE INC                      | -80,200.000     | -1,518,272.75 | -1,231,468.39 | 286,804.36           |
| GTZF96000802 | FJ6456100 IBIDEN CO LTD                           | -118,500.000    | -5,271,390.93 | -4,823,685.31 | 447,705.62           |
| GTZF96000802 | FJ6591476 TSUBURAYA FIELDS HOLDINGS INC           | -1,300.000      | -14,514.73    | -13,851.80    | 662.93               |
| GTZF96000802 | FJ6597382 MITSUI E&S CO LTD                       | -45,085.000     | -453,857.24   | -408,080.08   | 45,777.16            |
| GTZF96000802 | FJ6738903 SHIN NIPPON BIOMEDICAL LABORAT          | -50,400.000     | -555,447.54   | -446,161.89   | 109,285.65           |
| GTZF96000802 | FJ6747201 ROHM CO LTD                             | -15,700.000     | -218,745.08   | -209,840.86   | 8,904.22             |
| GTZF96000802 | FJ6870565 TAIYO YUDEN CO LTD                      | -34,400.000     | -811,877.08   | -873,793.38   | -61,916.30           |
| GTZF96000802 | FJ6894623 TOHO TITANIUM CO LTD                    | -51,300.000     | -612,115.44   | -457,318.18   | 154,797.26           |
| GTZF96000802 | FJB01QMC3 NXERA PHARMA CO LTD                     | -56,800.000     | -549,660.09   | -566,022.64   | -16,362.55           |
| GTZF96000802 | FJB02K2M5 M3 INC                                  | -440,000.000    | -5,807,802.19 | -4,194,579.24 | 1,613,222.95         |
| GTZF96000802 | FJB13V388 DEMAEE-CAN CO LTD                       | -11,500.000     | -32,064.90    | -15,870.94    | 16,193.96            |
| GTZF96000802 | FJB1DN468 NIHON M&A CENTER HOLDINGS INC           | -122,400.000    | -647,392.31   | -632,620.68   | 14,771.63            |
| GTZF96000802 | FJB2PVZT1 CARNA BIOSCIENCES INC                   | -17,800.000     | -86,664.98    | -43,155.54    | 43,509.44            |
| GTZF96000802 | FJB5W49C2 W-SCOPE CORP                            | -57,500.000     | -517,971.39   | -183,016.29   | 334,955.10           |
| GTZF96000802 | FJB73FJZ3 MEDRX CO LTD                            | -151,300.000    | -137,797.42   | -169,302.50   | -31,505.08           |
| GTZF96000802 | FJB7JCJZ3 ISTYLE INC                              | -199,100.000    | -618,804.86   | -602,770.75   | 16,034.11            |
| GTZF96000802 | FJB7KT0D3 OISIX RA DAICHI INC                     | -22,200.000     | -215,531.13   | -171,820.22   | 43,710.91            |
| GTZF96000802 | FJB97SH97 PEPTIDREAM INC                          | -200.000        | -2,899.18     | -3,097.10     | -197.92              |
| GTZF96000802 | FJBD41Y75 CHANGE HOLDINGS INC                     | -11,100.000     | -164,289.44   | -82,873.93    | 81,415.51            |
| GTZF96000802 | FJBD5ZWW6 MONEY FORWARD INC                       | -36,200.000     | -1,188,343.30 | -1,214,093.03 | -25,749.73           |
| GTZF96000802 | FJBFM1K67 RAKSUL INC                              | -59,800.000     | -555,653.62   | -353,164.25   | 202,489.37           |
| GTZF96000802 | FJBJS4D3 GIFTEE INC                               | -133,489.000    | -1,670,095.65 | -925,278.12   | 744,817.53           |
| GTZF96000802 | FJBQJYSG3 JAPAN HOSPICE HOLDINGS INC              | -3,200.000      | -48,757.12    | -28,984.21    | 19,772.91            |
| GTZF96000802 | FJBK4YBB3 VISASQ INC                              | -16,300.000     | -149,208.06   | -96,263.83    | 52,944.23            |
| GTZF96000802 | FJBK7C5R0 JTOWER INC                              | -13,700.000     | -651,184.79   | -144,102.95   | 507,081.84           |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                         | Cost         | Market Value  | Unrealized Gain/Loss |              |
|--|--------------|----------------------|--------------------------------|--------------|---------------|----------------------|--------------|
|  | GTZF96000802 | FJBKLFVR8            | FREEE KK                       | -19,000.000  | -440,867.67   | -286,074.85          | 154,792.82   |
|  | GTZF96000802 | FJBKLG6N3            | AMVIS HOLDINGS INC             | -27,400.000  | -428,934.57   | -391,598.92          | 37,335.65    |
|  | GTZF96000802 | FJBKRQ605            | CELLSOURCE CO LTD              | -21,200.000  | -391,699.66   | -177,127.94          | 214,571.72   |
|  | GTZF96000802 | FJBMC6VV5            | WEALTHNAVI INC                 | -51,900.000  | -480,811.54   | -486,542.35          | -5,730.81    |
|  | GTZF96000802 | FJBMH40Q0            | APIER GROUP INC                | -34,400.000  | -362,974.68   | -258,331.47          | 104,643.21   |
|  | GTZF96000802 | FJBMZ5R47            | AIDMA HOLDINGS INC             | -800.000     | -14,999.83    | -8,892.20            | 6,107.63     |
|  | GTZF96000802 | FJBNDTKL6            | COVER CORP                     | -19,200.000  | -229,428.84   | -239,313.69          | -9,884.85    |
|  | GTZF96000802 | FJBRJQJX3            | SHIFT INC                      | -57,700.000  | -7,014,257.69 | -5,229,802.44        | 1,784,455.25 |
|  | GTZF96000802 | FJBSZM2L6            | GUMI INC                       | -7,300.000   | -32,482.36    | -15,474.95           | 17,007.41    |
|  | GTZF96000802 | FJBYM5YY1            | OPEN DOOR INC                  | -30,000.000  | -262,354.10   | -122,342.41          | 140,011.69   |
|  | GTZF96000802 | FZ6013152            | ALONY HETZ PROPERTIES & INVEST | -32,320.000  | -228,632.97   | -216,198.77          | 12,434.20    |
|  | GTZF96000802 | FZB1KZR21            | BIG SHOPPING CENTERS LTD       | -21,849.000  | -2,368,495.62 | -2,104,166.81        | 264,328.81   |
|  | GTZF96000802 | FZBMTS898            | OY NOFAR ENERGY LTD            | -3,423.000   | -74,478.55    | -75,552.78           | -1,074.23    |
|  | GTZF96000802 | G3934V109            | GENIUS SPORTS LTD              | -297,700.000 | -1,837,584.70 | -1,622,465.00        | 215,119.70   |
|  | GTZF96000802 | G5784H106            | MANCHESTER UNITED PLC          | -87,034.000  | -1,450,765.42 | -1,404,728.76        | 46,036.66    |
|  | GTZF96000802 | M5216V106            | GLOBAL-E ONLINE LTD            | -82,170.000  | -2,927,548.68 | -2,980,305.90        | -52,757.22   |
|  | GTZF96000802 | M5425M103            | INMODE LTD                     | -150,708.000 | -2,810,018.88 | -2,748,913.92        | 61,104.96    |
|  | GTZF96000802 | M6372Q113            | KORNIT DIGITAL LTD             | -6,571.000   | -129,714.67   | -96,199.44           | 33,515.23    |
|  | GTZF96000802 | NC2003225            | DENISON MINES CORP             | -731,320.000 | -938,759.50   | -1,464,403.70        | -525,644.20  |
|  | GTZF96000802 | NCB71LVL5            | WESTERN COPPER AND GOLD CORP   | -133,888.000 | -178,650.86   | -152,640.25          | 26,010.61    |
|  | GTZF96000802 | NCBFV4XV8            | ENERGY FUELS INC NEW           | -15,732.000  | -97,845.73    | -95,310.62           | 2,535.11     |
|  | GTZF96000802 | NCBKVF7B5            | CYBIN INC                      | -227,931.000 | -115,821.60   | -61,632.24           | 54,189.36    |
|  | GTZF96000802 | NCBN96CD4            | I-80 GOLD CORP                 | -424,787.000 | -956,633.49   | -447,029.84          | 509,603.65   |
|  | GTZF96000802 | SDB0SDJB8            | ZEALAND PHARMA A/S             | -6,825.000   | -695,613.64   | -875,414.98          | -179,801.34  |
|  | GTZF96000802 | SSBPMRNZ7            | FASTIGHETS AB BALDER           | -49,359.000  | -319,346.73   | -338,468.64          | -19,121.91   |
|  | GTZF96000802 | T9224W109            | STEVANATO GROUP SPA            | -55,073.000  | -1,045,870.39 | -1,010,038.82        | 35,831.57    |
|  | GTZF96001102 | 00217Y104            | ATS CORP                       | -9,340.000   | -300,572.63   | -301,775.40          | -1,202.77    |
|  | GTZF96001102 | 023111206            | AMARIN CORP PLC ADR            | -927,981.000 | -1,045,349.42 | -638,450.93          | 406,898.49   |
|  | GTZF96001102 | 04016X101            | ARGENX SE ADR                  | -6,882.000   | -2,659,975.00 | -2,959,535.28        | -299,560.28  |
|  | GTZF96001102 | 088786108            | BICYCLE THERAPEUTICS PLC ADR   | -17,526.000  | -403,253.86   | -354,726.24          | 48,527.62    |
|  | GTZF96001102 | 090040106            | BILIBILI INC ADR               | -46,766.000  | -694,548.93   | -722,067.04          | -27,518.11   |
|  | GTZF96001102 | 09228F103            | BLACKBERRY LTD                 | -134,558.000 | -399,198.15   | -333,703.84          | 65,494.31    |
|  | GTZF96001102 | 248356107            | DENISON MINES CORP             | -186,543.000 | -333,973.26   | -371,220.57          | -37,247.31   |
|  | GTZF96001102 | 296006109            | ERO COPPER CORP                | -18,607.000  | -258,398.71   | -397,817.66          | -139,418.95  |
|  | GTZF96001102 | 40415F101            | HDFC BANK LTD ADR              | -62,226.000  | -3,795,821.35 | -4,002,998.58        | -207,177.23  |
|  | GTZF96001102 | 45258D105            | IMMUNOCORE HOLDINGS PLC ADR    | -38,832.000  | -2,303,024.25 | -1,316,016.48        | 987,007.77   |
|  | GTZF96001102 | 53681J103            | LITHIUM AMERICAS CORP          | -155,916.000 | -1,938,801.94 | -417,854.88          | 1,520,947.06 |
|  | GTZF96001102 | 53681K100            | LITHIUM AMERICAS ARGENTINA COR | -37,054.000  | -292,055.92   | -118,572.80          | 173,483.12   |
|  | GTZF96001102 | 62914V106            | NIO INC ADR                    | -15,394.000  | -149,167.86   | -64,039.04           | 85,128.82    |
|  | GTZF96001102 | 65340P106            | NEXGEN ENERGY LTD              | -153,282.000 | -876,554.82   | -1,069,908.36        | -193,353.54  |
|  | GTZF96001102 | 74319B502            | PROFOUND MEDICAL CORP          | -4,492.000   | -58,440.92    | -38,047.24           | 20,393.68    |
|  | GTZF96001102 | 88688T100            | TILRAY BRANDS INC              | -8,676.000   | -13,534.56    | -14,402.16           | -867.60      |
|  | GTZF96001102 | 98980A105            | ZTO EXPRESS CAYMAN INC ADR     | -20,470.000  | -490,864.02   | -424,752.50          | 66,111.52    |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

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Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                                          | Cost           | Market Value  | Unrealized Gain/Loss |              |
|--|--------------|----------------------|-------------------------------------------------|----------------|---------------|----------------------|--------------|
|  | GTZF96001102 | AA6137191            | LIFESTYLE COMMUNITIES LTD                       | -14,671.000    | -136,037.26   | -121,789.48          | 14,247.78    |
|  | GTZF96001102 | AA6352147            | FLIGHT CENTRE TRAVEL GROUP LTD                  | -39,174.000    | -503,012.09   | -527,956.34          | -24,944.25   |
|  | GTZF96001102 | AA6480278            | DEEP YELLOW LTD                                 | -194,080.000   | -151,404.79   | -173,685.88          | -22,281.09   |
|  | GTZF96001102 | AA6534835            | DE GREY MINING LTD                              | -345,018.000   | -302,526.73   | -262,679.11          | 39,847.62    |
|  | GTZF96001102 | AA6668468            | PALADIN ENERGY LTD                              | -134,536.000   | -1,097,262.90 | -1,121,326.35        | -24,063.45   |
|  | GTZF96001102 | AA99WWTA1            | AVZ MINERALS LIMITED                            | -451,531.000   | -234,438.06   | 0.00                 | 234,438.06   |
|  | GTZF96001102 | AAB1J89V9            | LIONTOWN RESOURCES LTD                          | -906,851.000   | -1,708,316.39 | -548,104.60          | 1,160,211.79 |
|  | GTZF96001102 | AAB1XLCQ1            | BOSS ENERGY LTD                                 | -311,918.000   | -791,654.93   | -860,338.62          | -68,683.69   |
|  | GTZF96001102 | AAB2368L1            | PILBARA MINERALS LTD                            | -3,709,384.000 | -8,534,915.56 | -7,605,348.16        | 929,567.40   |
|  | GTZF96001102 | AAB23HV23            | SYRAH RESOURCES LTD                             | -376,630.000   | -219,075.94   | -89,293.98           | 129,781.96   |
|  | GTZF96001102 | AAB4XFS81            | CORE LITHIUM LTD                                | -1,713,010.000 | -725,294.36   | -106,395.14          | 618,899.22   |
|  | GTZF96001102 | AABDB6DD0            | IDP EDUCATION LTD                               | -52,409.000    | -564,183.77   | -530,270.46          | 33,913.31    |
|  | GTZF96001102 | AABDGS4C9            | BOWEN COKING COAL LTD                           | -593,473.000   | -59,219.41    | -20,610.25           | 38,609.16    |
|  | GTZF96001102 | AABKPJ9T1            | FIREFINCH LTD                                   | -1,774,058.000 | -236,180.34   | -66,349.06           | 169,831.28   |
|  | GTZF96001102 | AABKYBH69            | VULCAN ENERGY RESOURCES LTD                     | -13,887.000    | -33,547.25    | -34,871.87           | -1,324.62    |
|  | GTZF96001102 | AABMTTJZ6            | AUSTRALIAN STRATEGIC MATERIALS                  | -112,707.000   | -82,525.76    | -58,711.67           | 23,814.09    |
|  | GTZF96001102 | AABMWDRX3            | POINTSBET HOLDINGS LTD-CW24 WTS EXP 08-JUL-2024 | -2,353.000     | 0.00          | 0.00                 | 0.00         |
|  | GTZF96001102 | AABPP1Y79            | ZIP CO LTD                                      | -443,532.000   | -121,047.20   | -432,470.76          | -311,423.56  |
|  | GTZF96001102 | AABS715X8            | ARCADIUM LITHIUM PLC                            | -208,167.000   | -1,430,637.08 | -685,389.95          | 745,247.13   |
|  | GTZF96001102 | EBBNHKYX8            | ARGENX SE                                       | -47.000        | -20,860.80    | -20,582.10           | 278.70       |
|  | GTZF96001102 | ED5808842            | SECUNET SECURITY NETWORKS AG                    | -232.000       | -55,051.86    | -31,180.21           | 23,871.65    |
|  | GTZF96001102 | ED5843328            | SARTORIUS AG                                    | -3,311.000     | -1,059,315.40 | -777,135.57          | 282,179.83   |
|  | GTZF96001102 | EDB28XLF5            | HYPOPORT SE                                     | -775.000       | -141,456.34   | -248,517.39          | -107,061.05  |
|  | GTZF96001102 | EDBL5C4C8            | AUTO1 GROUP SE                                  | -29,891.000    | -277,194.19   | -194,937.11          | 82,257.08    |
|  | GTZF96001102 | EFB03KGM8            | VALNEVA SE                                      | -23,889.000    | -173,995.91   | -81,520.07           | 92,475.84    |
|  | GTZF96001102 | ESB92M6T4            | DOCMORRIS AG                                    | -432.000       | -18,841.60    | -25,720.01           | -6,878.41    |
|  | GTZF96001102 | EXBBQ3854            | KEYWORDS STUDIOS PLC                            | -13,132.000    | -369,770.15   | -383,795.73          | -14,025.58   |
|  | GTZF96001102 | EXBQFH639            | ASCENTIAL PLC                                   | -63,011.764    | -301,518.04   | -272,413.84          | 29,104.20    |
|  | GTZF96001102 | EXBYW9G6             | AVACTA GROUP PLC                                | -44,871.000    | -61,325.26    | -31,480.40           | 29,844.86    |
|  | GTZF96001102 | FHB1FQ7Y9            | LK TECHNOLOGY HOLDINGS LTD HK/00558             | -227,500.000   | -205,535.56   | -93,244.87           | 112,290.69   |
|  | GTZF96001102 | FHBJ9JY56            | JINXIN FERTILITY GROUP LTD HK/01951             | -1,582,500.000 | -836,019.45   | -563,484.64          | 272,534.81   |
|  | GTZF96001102 | FHBJLVDM1            | ZHEJIANG LEAPMOTOR TECHNOLOGY HK/09863          | -118,300.000   | -407,745.12   | -406,081.41          | 1,663.71     |
|  | GTZF96001102 | FHBKPS6M9            | NEW HORIZON HEALTH LTD HK/06606                 | -166,000.000   | -354,900.95   | -234,220.87          | 120,680.08   |
|  | GTZF96001102 | FHBMC6XV7            | REMEGEN CO LTD HK/09995                         | -53,000.000    | -231,637.44   | -166,316.57          | 65,320.87    |
|  | GTZF96001102 | FHBP6FB33            | XPENG INC HK/09868                              | -379,173.000   | -2,419,244.32 | -1,435,120.80        | 984,123.52   |
|  | GTZF96001102 | FJ6456100            | IBIDEN CO LTD                                   | -74,300.000    | -3,235,121.93 | -3,024,471.04        | 210,650.89   |
|  | GTZF96001102 | FJ6659422            | OMRON CORP                                      | -11,800.000    | -386,365.15   | -405,583.75          | -19,218.60   |
|  | GTZF96001102 | FJ6747201            | ROHM CO LTD                                     | -21,100.000    | -288,229.34   | -282,015.42          | 6,213.92     |
|  | GTZF96001102 | FJB01QMC3            | NXERA PHARMA CO LTD                             | -69,300.000    | -699,900.25   | -690,587.48          | 9,312.77     |
|  | GTZF96001102 | FJB02K2M5            | M3 INC                                          | -91,500.000    | -1,281,972.45 | -872,281.82          | 409,690.63   |
|  | GTZF96001102 | FJB06CMQ8            | GMO PAYMENT GATEWAY INC                         | -23,500.000    | -1,095,905.63 | -1,293,332.74        | -197,427.11  |
|  | GTZF96001102 | FJB13V388            | DEMAE-CAN CO LTD                                | -14,096.000    | -39,303.20    | -19,453.64           | 19,849.56    |
|  | GTZF96001102 | FJB7JCJZ3            | ISTYLE INC                                      | -86,000.000    | -310,495.60   | -260,363.05          | 50,132.55    |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                          | Cost         | Market Value   | Unrealized Gain/Loss |               |
|--|--------------|----------------------|---------------------------------|--------------|----------------|----------------------|---------------|
|  | GTZF96001102 | FJB97SH97            | PEPTIDREAM INC                  | -18,200.000  | -150,342.65    | -281,836.39          | -131,493.74   |
|  | GTZF96001102 | FJBD5ZWW6            | MONEY FORWARD INC               | -14,400.000  | -328,352.45    | -482,954.13          | -154,601.68   |
|  | GTZF96001102 | FJBG0GM15            | MERCARI INC                     | -255,000.000 | -3,501,968.85  | -3,166,495.79        | 335,473.06    |
|  | GTZF96001102 | FJBJS3V4             | KUBELL CO LTD                   | -15,000.000  | -55,437.86     | -42,801.19           | 12,636.67     |
|  | GTZF96001102 | FJBJS4D3             | GIFTEE INC                      | -83,100.000  | -974,597.33    | -576,007.10          | 398,590.23    |
|  | GTZF96001102 | FJBQJYSG3            | JAPAN HOSPICE HOLDINGS INC      | -14,600.000  | -237,645.62    | -132,240.46          | 105,405.16    |
|  | GTZF96001102 | FJBYYJG13            | SANSAN INC                      | -27,700.000  | -248,841.96    | -297,905.02          | -49,063.06    |
|  | GTZF96001102 | FJBK4YBB3            | VISASQ INC                      | -1,600.000   | -15,586.54     | -9,449.21            | 6,137.33      |
|  | GTZF96001102 | FJBK7C5R0            | JTOWER INC                      | -8,400.000   | -399,266.60    | -88,355.09           | 310,911.51    |
|  | GTZF96001102 | FJBKLG6N3            | AMVIS HOLDINGS INC              | -52,400.000  | -845,709.49    | -748,897.20          | 96,812.29     |
|  | GTZF96001102 | FJBMBZJW4            | OXIDE CORP                      | -33,400.000  | -916,255.52    | -529,881.90          | 386,373.62    |
|  | GTZF96001102 | FJBMC6VV5            | WEALTHNAVI INC                  | -246,700.000 | -2,277,415.03  | -2,312,716.70        | -35,301.67    |
|  | GTZF96001102 | FJBMH40Q0            | APIER GROUP INC                 | -9,100.000   | -105,842.70    | -68,337.69           | 37,505.01     |
|  | GTZF96001102 | FJBNTYNB7            | SUNWELS CO LTD                  | -7,300.000   | -120,918.17    | -119,533.76          | 1,384.41      |
|  | GTZF96001102 | FJBSZM2L6            | GUMI INC                        | -20,500.000  | -94,798.99     | -43,457.04           | 51,341.95     |
|  | GTZF96001102 | FZ6151291            | SHIKUN & BINUI LTD              | -36,962.000  | -69,281.81     | -68,719.96           | 561.85        |
|  | GTZF96001102 | FZ6298829            | ELECTRA LTD/ISRAEL              | -1,424.000   | -586,645.25    | -475,523.47          | 111,121.78    |
|  | GTZF96001102 | FZ6742628            | ISRAEL CANADA T.R LTD           | -233,238.000 | -532,509.66    | -739,858.28          | -207,348.62   |
|  | GTZF96001102 | FZB02SX89            | YH DIMRI CONSTRUCTION & DEVELO  | -779.000     | -48,260.44     | -57,692.98           | -9,432.54     |
|  | GTZF96001102 | FZB2N78D5            | MEGA OR HOLDINGS LTD            | -6,787.000   | -140,332.40    | -162,432.55          | -22,100.15    |
|  | GTZF96001102 | M5425M103            | INMODE LTD                      | -47,053.000  | -919,577.94    | -858,246.72          | 61,331.22     |
|  | GTZF96001102 | NC2003225            | DENISON MINES CORP              | -584,651.000 | -733,437.12    | -1,170,711.98        | -437,274.86   |
|  | GTZF96001102 | NC2166162            | CAMECO CORP                     | -410,814.000 | -16,872,077.23 | -20,208,199.92       | -3,336,122.69 |
|  | GTZF96001102 | NCB987K78            | NEXGEN ENERGY LTD               | -294,312.000 | -1,390,100.13  | -2,051,913.97        | -661,813.84   |
|  | GTZF96001102 | NCBD73C45            | IVANHOE MINES LTD CL A          | -431,729.000 | -3,871,715.13  | -5,568,763.00        | -1,697,047.87 |
|  | GTZF96001102 | NCBF13KN5            | WHEATON PRECIOUS METALS CORP    | -61,453.000  | -2,651,098.21  | -3,221,415.35        | -570,317.14   |
|  | GTZF96001102 | NCBMF4DZ4            | TILRAY BRANDS INC CL 2          | -283,075.000 | -438,544.30    | -469,602.26          | -31,057.96    |
|  | GTZF96001102 | NCBRBS351            | LITHIUM AMERICAS CORP           | -348,177.000 | -4,232,590.38  | -926,198.91          | 3,306,391.47  |
|  | GTZF96001102 | NCBYL7SB1            | COLLIERS INTL GROUP INC SUB VTG | -7,800.000   | -812,789.93    | -870,834.22          | -58,044.29    |
|  | GTZF96001102 | SD5564614            | BAVARIAN NORDIC A/S             | -23,836.000  | -565,552.01    | -591,258.32          | -25,706.31    |
|  | GTZF96001102 | SDB0SDJB8            | ZEALAND PHARMA A/S              | -23,299.000  | -2,359,952.41  | -2,988,467.93        | -628,515.52   |
|  | GTZF96001102 | SDBYT16L1            | ORSTED AS                       | -9,353.000   | -514,920.68    | -498,149.21          | 16,771.47     |
|  | GTZF96001102 | SSB0XP0T3            | CASTELLUM AB                    | -6,367.000   | -73,773.12     | -77,797.38           | -4,024.26     |
|  | GTZF96001102 | SSBN7BZM0            | NIBE INDUSTRIER AB              | -36,935.000  | -245,175.70    | -156,735.37          | 88,440.33     |
|  | GTZF96001602 | 04016X101            | ARGENX SE ADR                   | -746.000     | -372,227.07    | -320,809.84          | 51,417.23     |
|  | GTZF96001602 | 40415F101            | HDFC BANK LTD ADR               | -91,615.000  | -5,635,165.55  | -5,893,592.95        | -258,427.40   |
|  | GTZF96001602 | AA6121179            | LYNAS RARE EARTHS LTD           | -606,521.000 | -2,749,294.61  | -2,402,035.75        | 347,258.86    |
|  | GTZF96001602 | AAB1J89V9            | LIONTOWN RESOURCES LTD          | -4,716.000   | -8,883.95      | -2,850.37            | 6,033.58      |
|  | GTZF96001602 | EBBNHKYX8            | ARGENX SE                       | -5,338.000   | -2,009,471.95  | -2,337,601.21        | -328,129.26   |
|  | GTZF96001602 | EIB14NJ73            | AMPLIFON SPA                    | -6,724.000   | -223,083.77    | -239,542.30          | -16,458.53    |
|  | GTZF96001602 | ESB00FX52            | BASILEA PHARMACEUTICA AG ALLSC  | -3,024.000   | -142,413.37    | -131,412.42          | 11,000.95     |
|  | GTZF96001602 | FJBG0GM15            | MERCARI INC                     | -32,300.000  | -388,208.26    | -401,089.47          | -12,881.21    |
|  | GTZF96001602 | FJBGCYZB7            | V-CUBE INC                      | -32,500.000  | -106,358.31    | -52,328.11           | 54,030.20     |

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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

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GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                          | Cost           | Market Value  | Unrealized Gain/Loss |              |
|--|--------------|----------------------|---------------------------------|----------------|---------------|----------------------|--------------|
|  | GTZF96001602 | FJBMBZJW4            | OXIDE CORP                      | -13,500.000    | -370,342.80   | -214,173.82          | 156,168.98   |
|  | GTZF96001602 | FJBMH40Q0            | APPIER GROUP INC                | -19,900.000    | -235,512.20   | -149,441.75          | 86,070.45    |
|  | GTZF96001602 | FJBNDTKL6            | COVER CORP                      | -24,800.000    | -300,568.20   | -309,113.52          | -8,545.32    |
|  | GTZF96001602 | FJBSZM2L6            | GUMI INC                        | -61,900.000    | -295,792.36   | -131,219.08          | 164,573.28   |
|  | GTZF96001602 | NCBYL7SB1            | COLLIERS INTL GROUP INC SUB VTG | -3,682.000     | -342,236.20   | -411,078.41          | -68,842.21   |
|  | GTZF96001602 | SNBMG4FY5            | AKER HORIZONS ASA               | -46,695.000    | -29,594.21    | -12,323.36           | 17,270.85    |
|  | GTZF96001602 | SSB0XP0T3            | CASTELLUM AB                    | -40,261.000    | -383,301.17   | -491,942.87          | -108,641.70  |
|  | GTZF96001602 | SSBN7BZM0            | NIBE INDUSTRIER AB              | -748,835.000   | -4,751,541.32 | -3,177,715.71        | 1,573,825.61 |
|  | GTZF96001602 | SSBP2NJ42            | BEIJER REF AB                   | -162,408.000   | -2,146,302.74 | -2,507,384.94        | -361,082.20  |
|  | GTZF96001602 | SSBPMRNZ7            | FASTIGHETS AB BALDER            | -27,566.000    | -121,707.16   | -189,027.87          | -67,320.71   |
|  | GTZF96001802 | 00217Y104            | ATS CORP                        | -28,847.000    | -951,464.71   | -932,046.57          | 19,418.14    |
|  | GTZF96001802 | 04016X101            | ARGENX SE ADR                   | -12,102.000    | -4,526,020.25 | -5,204,344.08        | -678,323.83  |
|  | GTZF96001802 | 090040106            | BILIBILI INC ADR                | -22,888.000    | -324,641.44   | -353,390.72          | -28,749.28   |
|  | GTZF96001802 | 22717L101            | CRONOS GROUP INC                | -86,894.000    | -151,947.61   | -202,463.02          | -50,515.41   |
|  | GTZF96001802 | 248356107            | DENISON MINES CORP              | -189,946.000   | -237,432.50   | -377,992.54          | -140,560.04  |
|  | GTZF96001802 | 292671708            | ENERGY FUELS INC/CANADA         | -563,034.000   | -3,513,332.16 | -3,411,986.04        | 101,346.12   |
|  | GTZF96001802 | 40415F101            | HDFC BANK LTD ADR               | -78,334.000    | -5,185,563.78 | -5,039,226.22        | 146,337.56   |
|  | GTZF96001802 | 45258D105            | IMMUNOCORE HOLDINGS PLC ADR     | -8,964.000     | -526,782.21   | -303,789.96          | 222,992.25   |
|  | GTZF96001802 | 62914V106            | NIO INC ADR                     | -125,613.000   | -1,366,753.22 | -522,550.08          | 844,203.14   |
|  | GTZF96001802 | 65340P106            | NEXGEN ENERGY LTD               | -103,304.000   | -573,935.78   | -721,061.92          | -147,126.14  |
|  | GTZF96001802 | 68620P705            | ORGANIGRAM HOLDINGS INC         | -278,210.000   | -27,789.67    | -428,443.40          | -400,653.73  |
|  | GTZF96001802 | 811916105            | SEABRIDGE GOLD INC              | -52,636.000    | -632,004.91   | -720,586.84          | -88,581.93   |
|  | GTZF96001802 | 828363101            | SILVERCREST METALS INC          | -47,671.000    | -269,558.17   | -388,041.94          | -118,483.77  |
|  | GTZF96001802 | 89677Q107            | TRIP.COM GROUP LTD ADR          | -1,832.000     | -94,015.86    | -86,104.00           | 7,911.86     |
|  | GTZF96001802 | 98422D105            | XPENG INC ADR                   | -206,952.000   | -3,857,906.50 | -1,516,958.16        | 2,340,948.34 |
|  | GTZF96001802 | AA6121179            | LYNAS RARE EARTHS LTD           | -20,128.000    | -91,777.69    | -79,713.93           | 12,063.76    |
|  | GTZF96001802 | AA6352147            | FLIGHT CENTRE TRAVEL GROUP LTD  | -58,569.000    | -739,543.18   | -789,346.89          | -49,803.71   |
|  | GTZF96001802 | AAB0ZGW23            | CHALICE MINING LTD              | -306,228.000   | -1,276,042.58 | -290,410.41          | 985,632.17   |
|  | GTZF96001802 | AAB17ZL55            | MINERAL RESOURCES LTD           | -16,178.000    | -656,116.96   | -582,577.42          | 73,539.54    |
|  | GTZF96001802 | AAB1XLCQ1            | BOSS ENERGY LTD                 | -326,262.000   | -709,418.19   | -899,902.54          | -190,484.35  |
|  | GTZF96001802 | AAB23HV23            | SYRAH RESOURCES LTD             | -601,540.000   | -360,386.17   | -142,617.16          | 217,769.01   |
|  | GTZF96001802 | AABBX4LR5            | SAYONA MINING LTD               | -8,007,826.000 | -968,405.20   | -192,528.96          | 775,876.24   |
|  | GTZF96001802 | AABD3DLF0            | CALIX LTD                       | -378,555.000   | -1,050,778.02 | -359,001.50          | 691,776.52   |
|  | GTZF96001802 | AABDB6DD0            | IDP EDUCATION LTD               | -67,969.000    | -684,046.40   | -687,705.41          | -3,659.01    |
|  | GTZF96001802 | AABK6XLC4            | LOTUS RESOURCES LTD             | -200,221.000   | -35,847.26    | -45,463.98           | -9,616.72    |
|  | GTZF96001802 | AABM95XH4            | OMNI BRIDGEWAY LTD              | -571,646.000   | -996,952.34   | -423,768.90          | 573,183.44   |
|  | GTZF96001802 | AABYZ6CM9            | NOVONIX LTD                     | -249,629.000   | -163,673.06   | -118,367.46          | 45,305.60    |
|  | GTZF96001802 | ED5843302            | SARTORIUS AG                    | -729.000       | -155,040.79   | -140,166.25          | 14,874.54    |
|  | GTZF96001802 | EDB28XLF5            | HYPOPORT SE                     | -3,015.000     | -550,310.76   | -966,812.81          | -416,502.05  |
|  | GTZF96001802 | EDBYVQYG8            | FLATEXDEGIRO AG                 | -16,772.000    | -166,221.32   | -238,173.93          | -71,952.61   |
|  | GTZF96001802 | ESB5NC0D2            | MEYER BURGER TECHNOLOGY AG      | -519,960.000   | -15,168.53    | -6,364.97            | 8,803.56     |
|  | GTZF96001802 | EXB0WD0R9            | SOLGOLD PLC                     | -943,267.000   | -190,676.38   | -104,452.82          | 86,223.56    |
|  | GTZF96001802 | EXBBQ3854            | KEYWORDS STUDIOS PLC            | -21,758.000    | -396,608.45   | -635,899.13          | -239,290.68  |



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

Arrowstreet International Equity - Alpha Extension Fund

EIN: 45-6500555 PN: 006

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

|  | Security ID  | Security Description | Shares                                  | Cost           | Market Value  | Unrealized Gain/Loss |              |
|--|--------------|----------------------|-----------------------------------------|----------------|---------------|----------------------|--------------|
|  | GTZF96001802 | EXBKM1QM5            | JUST EAT TAKEAWAY.COM NV                | -1,489.000     | -22,867.93    | -17,975.44           | 4,892.49     |
|  | GTZF96001802 | EXBMVQDZ1            | AUCTION TECHNOLOGY GROUP PLC            | -2,652.000     | -25,219.72    | -16,795.49           | 8,424.23     |
|  | GTZF96001802 | EXBYYW9G6            | AVACTA GROUP PLC                        | -47,813.000    | -65,346.09    | -33,544.44           | 31,801.65    |
|  | GTZF96001802 | FHB1YBT01            | SUNNY OPTICAL TECHNOLOGY GROUP HK/02382 | -50,800.000    | -233,746.77   | -313,945.74          | -80,198.97   |
|  | GTZF96001802 | FJ6447711            | OSAKA TITANIUM TECHNOLOGIES CO          | -15,100.000    | -319,795.12   | -259,833.40          | 59,961.72    |
|  | GTZF96001802 | FJ6597382            | mitsui E&S CO LTD                       | -45,085.000    | -453,857.24   | -408,080.08          | 45,777.16    |
|  | GTZF96001802 | FJB13V388            | DEMAE-CAN CO LTD                        | -271,004.000   | -755,627.40   | -374,007.77          | 381,619.63   |
|  | GTZF96001802 | FJB248ZF5            | NOMURA MICRO SCIENCE CO LTD             | -18,200.000    | -519,499.64   | -488,772.86          | 30,726.78    |
|  | GTZF96001802 | FJB5W49C2            | W-SCOPE CORP                            | -115,600.000   | -1,041,347.71 | -367,942.32          | 673,405.39   |
|  | GTZF96001802 | FJBFM1K67            | RAKSUL INC                              | -15,000.000    | -139,378.00   | -88,586.35           | 50,791.65    |
|  | GTZF96001802 | FJBG0GM15            | MERCARI INC                             | -62,600.000    | -724,997.69   | -777,343.67          | -52,345.98   |
|  | GTZF96001802 | FJBJS4D3             | GIFTEE INC                              | -50,300.000    | -631,989.11   | -348,654.12          | 283,334.99   |
|  | GTZF96001802 | FJBK4YBB3            | VISASQ INC                              | -7,000.000     | -68,191.09    | -41,340.30           | 26,850.79    |
|  | GTZF96001802 | FJBKRQ605            | CELLSOURCE CO LTD                       | -10,300.000    | -198,182.44   | -86,057.44           | 112,125.00   |
|  | GTZF96001802 | FJBMBZJW4            | OXIDE CORP                              | -10,600.000    | -290,787.68   | -168,166.11          | 122,621.57   |
|  | GTZF96001802 | FJBPD4TX1            | NET PROTECTIONS HOLDINGS INC            | -339,000.000   | -771,653.88   | -408,839.99          | 362,813.89   |
|  | GTZF96001802 | FJBRJQJX3            | SHIFT INC                               | -6,500.000     | -731,358.08   | -589,145.86          | 142,212.22   |
|  | GTZF96001802 | FJBSZM2L6            | GUMI INC                                | -342,600.000   | -1,682,756.53 | -726,262.61          | 956,493.92   |
|  | GTZF96001802 | LMB85H8C4            | ALPEK SAB DE CV                         | -138,000.000   | -104,749.32   | -99,091.63           | 5,657.69     |
|  | GTZF96001802 | M5216V106            | GLOBAL-E ONLINE LTD                     | -14,790.000    | -460,865.48   | -536,433.30          | -75,567.82   |
|  | GTZF96001802 | M5425M103            | INMODE LTD                              | -24,876.000    | -433,382.23   | -453,738.24          | -20,356.01   |
|  | GTZF96001802 | N2451R105            | CUREVAC NV                              | -96,543.000    | -1,005,978.06 | -328,246.20          | 677,731.86   |
|  | GTZF96001802 | NC2072717            | BALLARD POWER SYSTEMS INC NEW           | -78,273.000    | -343,082.11   | -176,755.63          | 166,326.48   |
|  | GTZF96001802 | NCB987K78            | NEXGEN ENERGY LTD                       | -217,984.000   | -1,029,586.25 | -1,519,762.75        | -490,176.50  |
|  | GTZF96001802 | NCBKMD928            | URANIUM ROYALTY CORP                    | -67,801.000    | -181,680.78   | -153,603.32          | 28,077.46    |
|  | GTZF96001802 | NCBKVF7B5            | CYBIN INC                               | -243,658.000   | -125,626.22   | -65,884.80           | 59,741.42    |
|  | GTZF96001802 | NCBRBS2X1            | LITHIUM AMERICAS (ARGENTINA)            | -40,378.000    | -327,234.97   | -128,657.20          | 198,577.77   |
|  | GTZF96001802 | SDB0SDJB8            | ZEALAND PHARMA A/S                      | -18,604.000    | -1,708,058.75 | -2,386,259.38        | -678,200.63  |
|  | GTZF96001802 | SNB00ZG04            | NORDIC SEMICONDUCTOR ASA                | -1,078.000     | -8,736.30     | -14,437.45           | -5,701.15    |
|  | GTZF96001802 | SNB02NR80            | NEL ASA                                 | -2,062,305.000 | -2,423,512.28 | -1,085,046.50        | 1,338,465.78 |
|  | GTZF96001802 | SNBMG4FY5            | AKER HORIZONS ASA                       | -122,762.000   | -77,803.71    | -32,398.33           | 45,405.38    |
|  | GTZF96001802 | SNBT3CMZ5            | CAVENDISH HYDROGEN ASA                  | -41,246.000    | -44,370.14    | -106,528.76          | -62,158.62   |
|  | GTZF96001802 | SSB0XP0T3            | CASTELLUM AB                            | -54,996.000    | -598,065.26   | -671,987.54          | -73,922.28   |
|  | GTZF96001802 | SSBN7BZM0            | NIBE INDUSTRIER AB                      | -142,185.000   | -913,898.87   | -603,368.58          | 310,530.29   |
|  | GTZF96001802 | SSBP2NJ42            | BEIJER REF AB                           | -308,002.000   | -3,929,104.90 | -4,755,181.87        | -826,076.97  |
|  | GTZF96001802 | SSBPMRNZ7            | FASTIGHETS AB BALDER                    | -61,761.000    | -424,516.63   | -423,512.66          | 1,003.97     |
|  | GTZF96001802 | T9224W109            | STEVANATO GROUP SPA                     | -57,618.000    | -1,589,196.27 | -1,056,714.12        | 532,482.15   |

## TOTAL OTHER INVESTMENTS

-538,652,068.05

-474,739,154.57

63,912,913.48

## REGISTERED INVESTMENT COMPANIES

|              |           |                                                                 |             |            |            |      |
|--------------|-----------|-----------------------------------------------------------------|-------------|------------|------------|------|
| GTZF96000602 | 999K96395 | INVESCO GOVT AGENCY INSTL 1901 0.100% 12/31/2035 DD<br>04/09/97 | 751,126.140 | 751,126.14 | 751,126.14 | 0.00 |
| GTZF96001602 | 999K41748 | STATE STREET INSTITUTIONAL TRE 1.000% 12/31/2035 DD             | 606,099.220 | 606,099.22 | 606,099.22 | 0.00 |



Schedule of Investments at End of Plan Year at Revalued Cost  
Arrowstreet International Equity - Alpha Extension Fund  
EIN: 45-6500555 PN: 006  
7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT\_ALP EXT EXUS\_CAAG - GTZG96000000

GT\_ALP EXT EX US CONSOLIDATION

| Security ID                           |           | Security Description         | Shares      | Cost             | Market Value     | Unrealized Gain/Loss |
|---------------------------------------|-----------|------------------------------|-------------|------------------|------------------|----------------------|
|                                       |           | 04/09/97                     |             |                  |                  |                      |
| GTZF96000802                          | 46429B614 | ISHARES MSCI INDIA SMALL-CAP | -27,986.000 | -1,913,711.88    | -2,263,507.68    | -349,795.80          |
| TOTAL REGISTERED INVESTMENT COMPANIES |           |                              |             | -556,486.52      | -906,282.32      | -349,795.80          |
| GRAND TOTAL                           |           |                              |             | 1,358,559,078.51 | 1,598,859,966.52 | 240,300,888.01       |
|                                       |           |                              |             |                  |                  | -59,389,882.80 C     |
|                                       |           |                              |             |                  |                  | 299,690,770.81 I     |