

Form 5500

Annual Return/Report of Employee Benefit Plan

OMB Nos. 1210-0110 1210-0089

2024

This Form is Open to Public Inspection

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

Complete all entries in accordance with the instructions to the Form 5500.

Part I Annual Report Identification Information

For calendar plan year 2024 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

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

Part II Basic Plan Information—enter all requested information

1a Name of plan: ARROWSTREET INTERNATIONAL EQUITY - EAFE ALPHA EXTENSION FUND
1b Three-digit plan number (PN): 007
1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan): ARROWSTREET CAPITAL, LIMITED PARTNERSHIP
2b Employer Identification Number (EIN): 45-6500555
2c Plan Sponsor's telephone number: 617-919-0000
2d Business code (see instructions)

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

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

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

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

Form 5500 (2024) v. 240311

<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  <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
<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: <b>a</b> Sponsor's name <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> ). <b>a(1)</b> Total number of active participants at the beginning of the plan year ..... <b>a(2)</b> Total number of active participants at the end of the plan year ..... <b>b</b> Retired or separated participants receiving benefits..... <b>c</b> Other retired or separated participants entitled to future benefits ..... <b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> ..... <b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. .... <b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> ..... <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) ..... <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) ..... <b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> <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) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	<b>9b</b> Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
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**10** Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

<b>a Pension Schedules</b> (1) <input type="checkbox"/> <b>R</b> (Retirement Plan Information) (2) <input type="checkbox"/> <b>MB</b> (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> <b>SB</b> (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) <input type="checkbox"/> <b>DCG</b> (Individual Plan Information) – Number Attached _____ (5) <input type="checkbox"/> <b>MEP</b> (Multiple-Employer Retirement Plan Information)	<b>b General Schedules</b> (1) <input checked="" type="checkbox"/> <b>H</b> (Financial Information) (2) <input type="checkbox"/> <b>I</b> (Financial Information – Small Plan) (3) <input type="checkbox"/> <b>A</b> (Insurance Information) – Number Attached <u>0</u> (4) <input checked="" type="checkbox"/> <b>C</b> (Service Provider Information) (5) <input checked="" type="checkbox"/> <b>D</b> (DFE/Participating Plan Information) (6) <input type="checkbox"/> <b>G</b> (Financial Transaction Schedules)
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**Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)**

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**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.

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**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 \_\_\_\_\_

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<b>SCHEDULE C</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Service Provider Information</b>  This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).  <b>▶ File as an attachment to Form 5500.</b>	<small>OMB No. 1210-0110</small>  <b>2024</b>  <b>This Form is Open to Public Inspection.</b>
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For calendar plan year 2024 or fiscal plan year beginning **07/01/2023** and ending **06/30/2024**

<b>A</b> Name of plan <b>ARROWSTREET INTERNATIONAL EQUITY - EAFE ALPHA EXTENSION FUND</b>	<b>B</b> Three-digit plan number (PN) ▶	<b>007</b>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <b>ARROWSTREET CAPITAL, LIMITED PARTNERSHIP</b>	<b>D</b> Employer Identification Number (EIN) <b>45-6500555</b>	

**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

<b>ARROWSTREET CAPITAL, LP</b>	<b>200 CLARENDON STREET, 30TH FLOOR BOSTON, MA 02116</b>
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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

<b>BNY MELLON ASSET SERVICING</b>	<b>500 GRANT STREET PITTSBURGH, PA 15258-0001</b>
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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) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 18 19 25 49 50 59 65	NONE	435470	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) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 49 50	NONE	108053	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) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 49 50	NONE	84406	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.

<b>(a)</b> Enter service provider name as it appears on line 2	<b>(b)</b> Service Codes (see instructions)	<b>(c)</b> Enter amount of indirect compensation
<b>(d)</b> Enter name and EIN (address) of source of indirect compensation	<b>(e)</b> Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
<b>(a)</b> Enter service provider name as it appears on line 2	<b>(b)</b> Service Codes (see instructions)	<b>(c)</b> Enter amount of indirect compensation
<b>(d)</b> Enter name and EIN (address) of source of indirect compensation	<b>(e)</b> Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
<b>(a)</b> Enter service provider name as it appears on line 2	<b>(b)</b> Service Codes (see instructions)	<b>(c)</b> Enter amount of indirect compensation
<b>(d)</b> Enter name and EIN (address) of source of indirect compensation	<b>(e)</b> 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.

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

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

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

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

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

<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> 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:

<b>SCHEDULE D</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>	<b>DFE/Participating Plan Information</b>  This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).  <b>▶ File as an attachment to Form 5500.</b>	<small>OMB No. 1210-0110</small>  <b>2024</b>  <b>This Form is Open to Public Inspection.</b>
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For calendar plan year 2024 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024

<b>A</b> Name of plan <u>ARROWSTREET INTERNATIONAL EQUITY - EAFE ALPHA EXTENSION FUND</u>	<b>B</b> Three-digit plan number (PN)	<u>007</u>
<b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>ARROWSTREET CAPITAL, LIMITED PARTNERSHIP</u>	<b>D</b> Employer Identification Number (EIN) <u>45-6500555</u>	

<b>Part I</b>	<b>Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)</b> (Complete as many entries as needed to report all interests in DFEs)
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<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> 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)

**Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)**  
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

**a** Plan name RETIREMENT PLAN FOR EMPLOYEES OF THE UNIVERSITY OF MIAMI

**b** Name of plan sponsor UNIVERSITY OF MIAMI **c** EIN-PN 59-0624458-001

**a** Plan name PENSION PLAN OF SALARIED EMPLOYEES OF THE NOVARTIS CORPORATION

**b** Name of plan sponsor NOVARTIS CORPORATION **c** EIN-PN 13-1834433-001

**a** Plan name THE RETIREMENT PLAN FOR EMPLOYEES OF PHOEBE PUTNEY HEALTH SYSTEM, INC.

**b** Name of plan sponsor PHOEBE PUTNEY HEALTH SYSTEM, INC. **c** EIN-PN 58-2001012-001

**a** Plan name

**b** Name of plan sponsor **c** EIN-PN

**a** Plan name

**b** Name of plan sponsor **c** EIN-PN

**a** Plan name

**b** Name of plan sponsor **c** EIN-PN

**a** Plan name

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**b** Name of plan sponsor **c** EIN-PN

**a** Plan name

**b** Name of plan sponsor **c** EIN-PN

<b>SCHEDULE H</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Financial Information</b>  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).  <b>▶ File as an attachment to Form 5500.</b>	<small>OMB No. 1210-0110</small>  <b>2024</b>  <b>This Form is Open to Public Inspection</b>
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For calendar plan year 2024 or fiscal plan year beginning <b>07/01/2023</b> and ending <b>06/30/2024</b>	
<b>A</b> Name of plan <b>ARROWSTREET INTERNATIONAL EQUITY - EAFE ALPHA EXTENSION FUND</b>	<b>B</b> Three-digit plan number (PN) ▶ <b>007</b>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <b>ARROWSTREET CAPITAL, LIMITED PARTNERSHIP</b>	<b>D</b> Employer Identification Number (EIN) <b>45-6500555</b>

<b>Part I</b>	<b>Asset and Liability Statement</b>
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**1** Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

		(a) Beginning of Year	(b) End of Year
<b>Assets</b>			
<b>a</b> Total noninterest-bearing cash .....	<b>1a</b>	759702	1484261
<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>	181273186	70802469
<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>	14323036	17821014
<b>(B)</b> Common .....	<b>1c(4)(B)</b>	1100105935	1187564055
<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>	1577140	768137
<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>	0	105614

<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>	1298038999	1278545550
<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>	439172003	336968313
<b>k</b> Total liabilities (add all amounts in lines 1g through 1j).....	<b>1k</b>	439172003	336968313
<b>Net Assets</b>			
<b>l</b> Net assets (subtract line 1k from line 1f).....	<b>1l</b>	858866996	941577237

**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: <b>(A)</b> Employers.....	<b>2a(1)(A)</b>		
<b>(B)</b> Participants.....	<b>2a(1)(B)</b>		
<b>(C)</b> 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>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> .....	<b>2a(3)</b>		0
<b>b Earnings on investments:</b>			
<b>(1) Interest:</b>			
<b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit).....	<b>2b(1)(A)</b>	1023532	
<b>(B)</b> U.S. Government securities.....	<b>2b(1)(B)</b>		
<b>(C)</b> Corporate debt instruments.....	<b>2b(1)(C)</b>		
<b>(D)</b> Loans (other than to participants).....	<b>2b(1)(D)</b>		
<b>(E)</b> Participant loans.....	<b>2b(1)(E)</b>		
<b>(F)</b> Other.....	<b>2b(1)(F)</b>		
<b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....	<b>2b(1)(G)</b>		1023532
<b>(2) Dividends:</b>			
<b>(A)</b> Preferred stock.....	<b>2b(2)(A)</b>	1294832	
<b>(B)</b> Common stock.....	<b>2b(2)(B)</b>	39443635	
<b>(C)</b> Registered investment company shares (e.g. mutual funds).....	<b>2b(2)(C)</b>	72932	
<b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....	<b>2b(2)(D)</b>		40811399
(3) Rents.....	<b>2b(3)</b>		
<b>(4) Net gain (loss) on sale of assets:</b>			
<b>(A)</b> Aggregate proceeds.....	<b>2b(4)(A)</b>	157927663	
<b>(B)</b> Aggregate carrying amount (see instructions).....	<b>2b(4)(B)</b>	162064836	
<b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result.....	<b>2b(4)(C)</b>		-4137173
<b>(5) Unrealized appreciation (depreciation) of assets:</b>			
<b>(A)</b> Real estate.....	<b>2b(5)(A)</b>		
<b>(B)</b> Other.....	<b>2b(5)(B)</b>	143100933	
<b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</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>		-4826522
<b>c</b> Other income .....	<b>2c</b>		17365096
<b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total .....	<b>2d</b>		193337265

**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>		5352834
<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>	567992	
(7) Actuarial fees .....	<b>2i(7)</b>		
(8) Legal fees .....	<b>2i(8)</b>	443	
(9) Valuation/appraisal fees .....	<b>2i(9)</b>	6910	
(10) Other trustee fees and expenses .....	<b>2i(10)</b>		
(11) Other expenses .....	<b>2i(11)</b>	268713	
(12) Total administrative expenses. Add lines <b>2i(1)</b> through <b>(11)</b> .....	<b>2i(12)</b>		874190
<b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total .....	<b>2j</b>		6227024

**Net Income and Reconciliation**

<b>k</b> Net income (loss). Subtract line <b>2j</b> from line <b>2d</b> .....	<b>2k</b>		187110241
<b>l</b> Transfers of assets:			
(1) To this plan .....	<b>2l(1)</b>		
(2) From this plan .....	<b>2l(2)</b>		104400000

**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>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>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>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>e</b> Was this plan covered by a fidelity bond?			
<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>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>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>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>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>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>l</b> Has the plan failed to provide any benefit when due under the plan?			
<b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
<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.			

**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 \_\_\_\_\_.

# ARROWSTREET US GROUP TRUST

## AUDITED FINANCIAL STATEMENTS AND REPORT OF INDEPENDENT AUDITORS

As of and for the year ended June 30, 2024

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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.



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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 \$ 3,358,414,865

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**

<b>Investment income</b>	
Dividends (net of withholding taxes of \$16,622,199)	\$ 180,125,048
Interest income	1,327,273
Total investment income	<u>181,452,321</u>
<b>Expenses</b>	
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	45,785
Total expenses	<u>6,896,073</u>
Net investment income	<u>174,556,248</u>
<b>Net realized and unrealized gain/(loss)</b>	
<b>Net realized gain/(loss)</b>	
Investments in securities*	309,464,735
Forward foreign currency contracts**	200,201,176
Futures contracts	2,604,428
Foreign currency transactions	(2,215,173)
Net realized gain	<u>510,055,166</u>
<b>Net increase/(decrease) in unrealized gain/loss</b>	
Investments in securities	186,182,747
Forward foreign currency contracts	(161,159,328)
Foreign currency transactions	(168,497)
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>\$ 709,466,336</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**

<b>Increase/(decrease) in net assets from operations</b>	
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>
<b>Increase/(decrease) in net assets from unit transactions</b>	
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>
<b>Net assets</b>	
Beginning of year	<u>4,303,209,856</u>
End of year	<u>\$ 3,358,414,865</u>

See accompanying notes to financial statements.

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

**Assets**

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

**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	622,972,281

Net assets \$ 1,607,765,300

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**

<b>Investment income</b>	
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>
<b>Expenses</b>	
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>
<b>Net realized and unrealized gain/(loss)</b>	
<b>Net realized gain/(loss)</b>	
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>
<b>Net increase/(decrease) in unrealized gain/loss</b>	
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**

<b>Increase/(decrease) in net assets from operations</b>	
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>
<b>Increase/(decrease) in net assets from unit transactions</b>	
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>
<b>Net assets</b>	
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>	9,396,940
<b>Cash and restricted cash, beginning of year</b>	39,574,818
<b>Cash and restricted cash, end of year</b>	<u>\$ 48,971,758</u>

**Supplemental disclosure of cash flow information**

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

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

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

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

See accompanying notes to financial statements.

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

**Assets**

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

**Liabilities**

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

Net assets \$ 941,577,237

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**

<b>Investment income</b>	
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>
<b>Expenses</b>	
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>
<b>Net realized and unrealized gain/(loss)</b>	
<b>Net realized gain/(loss)</b>	
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>
<b>Net increase/(decrease) in unrealized gain/loss</b>	
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**

<b>Increase/(decrease) in net assets from operations</b>	
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>
<b>Increase/(decrease) in net assets from unit transactions</b>	
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>
<b>Net assets</b>	
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>\$ 24,571,432</u>

**Supplemental disclosure of cash flow information**

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

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

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

See accompanying notes to financial statements.

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

**Assets**

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

**Liabilities**

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

Net assets \$ 15,201,200,906

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**

<b>Investment income</b>	
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>
<b>Expenses</b>	
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>
<b>Net realized and unrealized gain/(loss)</b>	
<b>Net realized gain/(loss)</b>	
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>
<b>Net increase/(decrease) in unrealized gain/loss</b>	
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**

<b>Increase/(decrease) in net assets from operations</b>	
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>
<b>Increase/(decrease) in net assets from unit transactions</b>	
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>
<b>Net assets</b>	
Beginning of year	<u>11,901,016,001</u>
End of year	<u>\$ 15,201,200,906</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>	<u>290,505,732</u>
<b>Cash and restricted cash, end of year</b>	<u>\$ 319,393,175</u>

**Supplemental disclosure of cash flow information**

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

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

	June 30,	
	2024	2023
Cash	\$ -	\$ 1,084
Foreign cash	18,683,436	5,176,701
Deposits for collateral	300,709,739	285,327,947
<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	0.26%
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 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 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	0.02	573,276
<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	0.15	4,901,283
<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	0.04	1,295,991
<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	1.71	57,363,497
<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	0.11	3,521,242
<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 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 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 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 (cost \$473,639,135)</b>	<u>16.48</u>	<u>553,348,849</u>
<b>Jersey</b>		
Financials	0.01	411,602
<b>Total Jersey (cost \$418,625)</b>	<u>0.01</u>	<u>411,602</u>
<b>Luxembourg</b>		
Communication Services	0.01	297,340
Materials	0.76	25,429,188
<b>Total Luxembourg (cost \$30,058,197)</b>	<u>0.77</u>	<u>25,726,528</u>
<b>Malaysia</b>		
Consumer Discretionary	0.06	1,975,473
<b>Total Malaysia (cost \$2,004,430)</b>	<u>0.06</u>	<u>1,975,473</u>
<b>Mauritius</b>		
Consumer Staples	0.00	155,510
<b>Total Mauritius (cost \$175,754)</b>	<u>0.00</u>	<u>155,510</u>
<b>Mexico</b>		
Consumer Discretionary	0.01	228,070
Financials	0.01	184,270
<b>Total Mexico (cost \$403,625)</b>	<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	0.00	64,727
<b>Total Netherlands (cost \$215,176,350)</b>	<u>7.67</u>	<u>257,496,697</u>
<b>Norway</b>		
Energy	0.89	29,819,142
Industrials	0.12	4,059,017
<b>Total Norway (cost \$31,980,976)</b>	<u>1.01</u>	<u>33,878,159</u>

See accompanying notes to financial statements.

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

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
<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 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	0.01	383,705
<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	0.07	2,275,176
<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	0.01	338,930
<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	0.05	1,842,365
<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	0.15	4,941,561
<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 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**

	<b>Percentage of Net Assets</b>	<b>Fair Value</b>
<b>Investments in Securities</b> , at fair value (continued)		
<b>Preferred Stocks</b> (continued)		
<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</b> (cost \$50,980,985)	0.89	29,834,919
<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</b> (cost \$20,840,186)	0.71	23,846,419
<b>Total Preferred Stocks</b> (cost \$154,689,235)	3.92	131,593,898
<b>Warrants</b>		
<b>Canada</b>		
Information Technology	-	-
<b>Total Canada</b> (cost \$0)	-	-
<b>Total Warrants</b> (cost \$0)	-	-
<b>Total Investments in Securities</b> , at fair value (cost \$3,070,475,807)	98.96 %	\$ 3,323,397,421

See accompanying notes to financial statements.

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

**Financial Derivative Instruments, at fair value**

**Forward Foreign Currency Contracts**

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

See accompanying notes to financial statements.

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

**Financial Derivative Instruments, at fair value (continued)**

**Forward Foreign Currency Contracts (continued)**

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

See accompanying notes to financial statements.

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

**Financial Derivative Instruments, at fair value (continued)**

**Forward Foreign Currency Contracts (continued)**

<u>Currency</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Gain</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Loss</u>
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 Forward Foreign Currency 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 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 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 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>
<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>
<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>
<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>
<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>
<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>
<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	<u>0.67</u>	<u>10,767,751</u>

See accompanying notes to financial statements.

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

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
<b>Investments in Securities, at fair value (continued)</b>		
<b>Common Stocks (continued)</b>		
<b>Germany (continued)</b>		
Materials	0.05 %	\$ 875,424
Utilities	0.02	273,390
<b>Total Germany (cost \$68,474,631)</b>	<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	0.24	3,847,231
<b>Total Greece (cost \$5,765,423)</b>	<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	0.01	85,573
<b>Total Hong Kong (cost \$6,443,944)</b>	<u>0.37</u>	<u>5,814,983</u>
<b>Hungary</b>		
Energy	0.01	147,779
Financials	0.46	7,331,021
Healthcare	0.05	880,145
<b>Total Hungary (cost \$6,541,595)</b>	<u>0.52</u>	<u>8,358,945</u>
<b>Indonesia</b>		
Consumer Discretionary	0.05	728,352
Energy	0.11	1,831,223
<b>Total Indonesia (cost \$3,222,009)</b>	<u>0.16</u>	<u>2,559,575</u>
<b>Ireland</b>		
Financials	0.08	1,287,722
<b>Total Ireland (cost \$1,287,128)</b>	<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 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 (cost \$44,637,069)</b>	<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 (cost \$38,809,326)</b>	<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 (cost \$324,792,552)</b>	<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 (cost \$13,109,479)</b>	<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 (cost \$8,565,831)</b>	<u>0.46</u>	<u>7,434,078</u>

See accompanying notes to financial statements.

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

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
<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	0.07	1,146,800
<b>Total Malaysia</b> (cost \$4,793,408)	<u>0.32</u>	<u>5,151,151</u>
<b>Mauritius</b>		
Consumer Staples	0.01	124,655
<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	0.01	91,496
<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	2.74	44,056,306
<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	0.07	1,116,822
<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	0.17	2,733,424
<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**

	<b>Percentage of Net Assets</b>	<b>Fair Value</b>
<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)	0.34	5,293,453
 <b>Peru</b>		
Materials	0.02	284,946
<b>Total Peru</b> (cost \$270,745)	0.02	284,946
 <b>Philippines</b>		
Industrials	0.02	275,055
<b>Total Philippines</b> (cost \$234,814)	0.02	275,055
 <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)	0.57	9,308,705
 <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)	0.16	2,517,750
 <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)	0.01	143,675
 <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 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	0.20	3,176,564
<b>Total Singapore (cost \$8,665,704)</b>	<u>0.49</u>	<u>7,811,259</u>
<b>Slovenia</b>		
Financials	0.01	195,352
Healthcare	0.04	566,167
<b>Total Slovenia (cost \$540,903)</b>	<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	0.11	1,737,574
<b>Total South Africa (cost \$3,625,388)</b>	<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	0.04	564,850
<b>Total South Korea (cost \$121,330,848)</b>	<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	0.02	344,953
<b>Total Spain (cost \$23,802,280)</b>	<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 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	0.02	292,324
<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	0.15	2,418,283
<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	3.98	64,063,287
<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	0.01	162,210
<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	0.44	7,086,273
<b>Total Turkey</b> (cost \$6,546,411)	<u>0.85</u>	<u>13,646,147</u>
<b>United Arab Emirates</b>		
Real Estate	0.01	149,219
<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 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 (cost \$128,666,695)</b>	<u>9.44</u>	<u>151,851,656</u>
<b>Total Common Stocks (cost \$1,831,909,270)</b>	<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 (cost \$22,842,683)</b>	<u>1.54</u>	<u>24,864,679</u>
<b>Colombia</b>		
Financials	0.02	281,907
<b>Total Colombia (cost \$263,403)</b>	<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 (cost \$26,324,458)</b>	<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 (cost \$13,874,858)</b>	<u>0.91</u>	<u>14,667,620</u>
<b>Total Preferred Stocks (cost \$63,305,402)</b>	<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**

	<b>Percentage of Net Assets</b>	<b>Fair Value</b>
<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 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 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 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 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**

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

(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**

<u>Currency</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Gain</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Loss</u>
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)**

<u>Currency</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Gain</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Loss</u>
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 Forward Foreign Currency 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 Net Assets</u>	<u>Unrealized Gain</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Loss</u>
Exchange-Traded Futures				
Equity Index – Long Exposure	0.00 %	\$ 46,624	(0.05) %	\$ (777,868)
Equity Index – Short Exposure	<u>-</u>	<u>-</u>	<u>(0.12)</u>	<u>(1,922,132)</u>
<b>Total Unrealized Gain (Loss) 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 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 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 (cost \$58,350,277)</b>	<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 (cost \$15,878,387)</b>	<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 (cost \$239,383)</b>	<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 (cost \$85,377,968)</b>	<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 (cost \$2,734,754)</b>	<u>0.33</u>	<u>3,076,105</u>

See accompanying notes to financial statements.

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

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
<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 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 (cost \$8,557,295)</b>	<u>0.87</u>	<u>8,184,919</u>
<b>Indonesia</b>		
Utilities	0.07	688,945
<b>Total Indonesia (cost \$582,483)</b>	<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 (cost \$1,614,991)</b>	<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 (cost \$18,468,401)</b>	<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 (cost \$29,903,953)</b>	<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 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 (cost \$261,113,894)</b>	<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 (cost \$13,091,450)</b>	<u>1.60</u>	<u>15,083,774</u>
<b>Kazakhstan</b>		
Financials	0.28	2,665,605
<b>Total Kazakhstan (cost \$2,203,612)</b>	<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 (cost \$7,578,842)</b>	<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 (cost \$792,228)</b>	<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 (cost \$65,512,243)</b>	<u>7.35</u>	<u>69,215,370</u>

See accompanying notes to financial statements.

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

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
<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	0.04	415,118
<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	0.08	723,236
<b>Total Norway</b> (cost \$19,325,142)	<u>2.28</u>	<u>21,472,536</u>
<b>Pakistan</b>		
Energy	0.00	7,477
<b>Total Pakistan</b> (cost \$6,717)	<u>0.00</u>	<u>7,477</u>
<b>Panama</b>		
Financials	0.04	397,038
<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	0.02	212,489
<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	0.00	5,872
<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 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	0.25	2,359,151
<b>Total Singapore (cost \$13,839,816)</b>	<u>1.53</u>	<u>14,330,508</u>
<b>South Africa</b>		
Industrials	0.02	141,461
<b>Total South Africa (cost \$127,647)</b>	<u>0.02</u>	<u>141,461</u>
<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	0.05	453,119
<b>Total South Korea (cost \$12,676,194)</b>	<u>1.43</u>	<u>13,479,482</u>
<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	0.20	1,868,265
<b>Total Spain (cost \$22,671,327)</b>	<u>3.47</u>	<u>32,627,146</u>
<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	1.00	9,430,957
<b>Total Sweden (cost \$36,658,347)</b>	<u>4.43</u>	<u>41,803,383</u>
<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 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 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>1.89</u>	<u>17,821,014</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>0.01</u>	<u>105,614</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>0.08</u>	<u>768,137</u>
<b>Total Investments in Securities, at fair value (cost \$1,067,804,433)</b>	<u>128.11 %</u>	<u>\$ 1,206,258,820</u>

See accompanying notes to financial statements.

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

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
<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 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 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 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 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**

	<b>Percentage of Net Assets</b>	<b>Fair Value</b>
<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	(0.14)	(1,277,261)
<b>Total Switzerland</b> (proceeds \$1,703,404)	(0.26)	(2,384,174)
<b>Thailand</b>		
Communication Services	(0.01)	(82,952)
Information Technology	(0.01)	(121,524)
Utilities	(0.19)	(1,808,694)
<b>Total Thailand</b> (proceeds \$2,832,062)	(0.21)	(2,013,170)
<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	(0.01)	(52,649)
<b>Total United Kingdom</b> (proceeds \$13,897,263)	(1.11)	(10,437,288)
<b>United States</b>		
Financials	(0.00)	(24,354)
Materials	(0.05)	(439,386)
<b>Total United States</b> (proceeds \$779,631)	(0.05)	(463,740)
<b>Total Common Stocks</b> (proceeds \$344,504,219)	<b>(27.66)</b>	<b>(260,477,876)</b>
<b>Preferred Stocks</b>		
<b>Germany</b>		
Healthcare	(0.07)	(668,229)
<b>Total Germany</b> (proceeds \$729,548)	(0.07)	(668,229)
<b>Total Preferred Stocks</b> (proceeds \$729,548)	<b>(0.07)</b>	<b>(668,229)</b>

See accompanying notes to financial statements.

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

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

(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**

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

See accompanying notes to financial statements.

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

**Financial Derivative Instruments, at fair value (continued)**

**Forward Foreign Currency Contracts (continued)**

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

See accompanying notes to financial statements.

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

**Financial Derivative Instruments, at fair value (continued)**

**Forward Foreign Currency Contracts (continued)**

<u>Currency</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Gain</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Loss</u>
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 Forward Foreign Currency Contracts</b>	<b>2.98 %</b>	<b>\$ 28,085,358</b>	<b>(4.15) %</b>	<b>\$ (39,061,598)</b>

**Futures Contracts**

	<u>Percentage of Net Assets</u>	<u>Unrealized Gain</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Loss</u>
Exchange-Traded Futures				
Equity Index – Long Exposure	- %	\$ -	(0.05) %	\$ (452,518)
Equity Index – Short Exposure	-	-	(0.12)	(1,161,282)
<b>Total Unrealized Gain (Loss) 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 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 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 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 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 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	0.01	1,850,603
<b>Total Israel (cost \$97,259,151)</b>	<u>0.66</u>	<u>100,677,409</u>
<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	0.08	11,804,112
<b>Total Italy (cost \$290,130,143)</b>	<u>2.75</u>	<u>416,154,716</u>
<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	0.34	51,220,796
<b>Total Japan (cost \$1,316,004,874)</b>	<u>9.68</u>	<u>1,472,148,682</u>
<b>Jersey</b>		
Industrials	0.18	27,993,463
Materials	0.36	55,269,680
<b>Total Jersey (cost \$77,181,734)</b>	<u>0.54</u>	<u>83,263,143</u>
<b>Kazakhstan</b>		
Financials	0.04	5,498,664
<b>Total Kazakhstan (cost \$3,278,745)</b>	<u>0.04</u>	<u>5,498,664</u>
<b>Luxembourg</b>		
Communication Services	0.72	110,076,120
Energy	0.03	4,215,093
Materials	0.20	30,632,647
<b>Total Luxembourg (cost \$94,747,684)</b>	<u>0.95</u>	<u>144,923,860</u>

See accompanying notes to financial statements.

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

	<u>Percentage of Net Assets</u>	<u>Fair Value</u>
<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**

	<b>Percentage of Net Assets</b>	<b>Fair Value</b>
<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 (cost \$4,018,915)</b>	0.04	6,326,781
<b>Puerto Rico</b>		
Financials	0.04	6,177,624
<b>Total Puerto Rico (cost \$5,410,504)</b>	0.04	6,177,624
<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 (cost \$219,729,158)</b>	0.00	1,001,917
<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 (cost \$38,296,518)</b>	0.24	36,979,560
<b>Slovenia</b>		
Financials	0.00	174,894
Healthcare	0.00	650,175
<b>Total Slovenia (cost \$390,425)</b>	0.00	825,069
<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 (cost \$22,487,937)</b>	0.17	25,550,208
<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 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	0.00	156,354
<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	0.01	1,689,807
<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	0.03	3,977,023
<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	0.06	8,450,388
<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	3.56	541,581,081
<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	0.00	40,943
<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 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 (cost \$10,265,627)</b>	<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 (cost \$491,734,698)</b>	<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 (cost \$8,436,173,755)</b>	<u>68.24</u>	<u>10,373,175,985</u>
<b>Total Common Stocks (cost \$16,273,289,577)</b>	<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 (cost \$90,477,284)</b>	<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**

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

See accompanying notes to financial statements.

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

	<b>Percentage of Net Assets</b>	<b>Fair Value</b>
<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 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	<u>(0.05)</u>	<u>(9,480,474)</u>
<b>Total Japan</b> (proceeds \$16,800,700)	<u>(0.09)</u>	<u>(14,338,127)</u>
<b>Jersey</b>		
Consumer Discretionary	(0.33)	(49,290,831)
Healthcare	(0.01)	(1,238,705)
Materials	<u>(0.03)</u>	<u>(4,964,824)</u>
<b>Total Jersey</b> (proceeds \$69,376,647)	<u>(0.37)</u>	<u>(55,494,360)</u>
<b>Netherlands</b>		
Consumer Discretionary	(0.29)	(44,535,019)
Energy	(0.01)	(1,648,863)
Healthcare	<u>(0.09)</u>	<u>(12,931,957)</u>
<b>Total Netherlands</b> (proceeds \$85,821,295)	<u>(0.39)</u>	<u>(59,115,839)</u>
<b>Portugal</b>		
Utilities	<u>(0.01)</u>	<u>(1,426,663)</u>
<b>Total Portugal</b> (proceeds \$1,589,098)	<u>(0.01)</u>	<u>(1,426,663)</u>
<b>Switzerland</b>		
Energy	(0.18)	(27,943,671)
Healthcare	<u>(0.21)</u>	<u>(31,066,497)</u>
<b>Total Switzerland</b> (proceeds \$65,738,027)	<u>(0.39)</u>	<u>(59,010,168)</u>
<b>United Kingdom</b>		
Consumer Staples	(0.02)	(2,879,268)
Energy	(0.14)	(21,016,666)
Healthcare	<u>(0.05)</u>	<u>(7,973,096)</u>
<b>Total United Kingdom</b> (proceeds \$45,634,928)	<u>(0.21)</u>	<u>(31,869,030)</u>
<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**

	<b>Percentage of Net Assets</b>	<b>Fair Value</b>
<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)	(25.66)	(3,901,294,272)
<b>Total Common Stocks</b> (proceeds \$5,551,679,862)	(29.93)	(4,550,118,003)
<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)	(0.07)	(10,326,328)
<b>Total Exchange-Traded Funds</b> (proceeds \$9,974,069)	(0.07)	(10,326,328)
<b>Warrants</b>		
<b>United States</b>		
Materials	-	-
<b>Total United States</b> (proceeds \$0)	-	-
<b>Total Warrants</b> (proceeds \$0)	-	-
<b>Total Securities Sold Short</b> , at fair value (proceeds \$5,561,653,931)	(30.00) %	\$ (4,560,444,331)

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

See accompanying notes to financial statements.

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

**Financial Derivative Instruments, at fair value**

**Forward Foreign Currency Contracts**

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

See accompanying notes to financial statements.

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

**Financial Derivative Instruments, at fair value (continued)**

**Forward Foreign Currency Contracts (continued)**

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

See accompanying notes to financial statements.

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

**Financial Derivative Instruments, at fair value (continued)**

**Forward Foreign Currency Contracts (continued)**

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

**Futures Contracts**

	<u>Percentage of Net Assets</u>	<u>Unrealized Gain</u>	<u>Percentage of Net Assets</u>	<u>Unrealized Loss</u>
Exchange-Traded Futures				
Equity Index – Long Exposure	0.01 %	\$ 1,545,505	(0.05) %	\$ (7,340,203)
Equity Index – Short Exposure	-	-	(0.02)	(3,674,913)
<b>Total Unrealized Gain (Loss) on Futures Contracts</b>	<b>0.01 %</b>	<b>\$ 1,545,505</b>	<b>(0.07) %</b>	<b>\$ (11,015,116)</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 currency contracts<sup>(1)</sup> (Currency risk)</b>	<b>Futures contracts<sup>(2)</sup> (Equity risk)</b>	<b>Total</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 currency contracts<sup>(3)</sup> (Currency risk)</b>	<b>Futures contracts<sup>(4)</sup> (Equity risk)</b>	<b>Total</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 currency contracts<sup>(1)</sup> (Currency risk)</b>	<b>Futures contracts<sup>(2)</sup> (Equity risk)</b>	<b>Total</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 gain/loss by primary underlying risk:</b>		
	<b>Forward foreign currency contracts<sup>(3)</sup> (Currency risk)</b>	<b>Futures contracts<sup>(4)</sup> (Equity risk)</b>	<b>Total</b>
	ACWI ex US Fund	\$ (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 held at month-end Long Exposure</b>	
	<b>Forward foreign currency contracts</b>	<b>Futures contracts</b>
	ACWI ex US Fund	\$ 12,549,415,712
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 held at month-end Short Exposure</b>	
	<b>Forward foreign 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 for forward foreign currency contracts</b>	<b>Gross amounts not offset in the Statement of Assets and Liabilities</b>			
	<b>Gross amounts of assets presented in the Statement of Assets and Liabilities</b>	<b>Financial Instruments</b>	<b>Cash Collateral Received<sup>(1)</sup></b>	<b>Net Assets</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 for forward foreign currency contracts</b>	<b>Gross amounts not offset in the Statement of Assets and Liabilities</b>			
	<b>Gross amounts of liabilities presented in the Statement of Assets and Liabilities</b>	<b>Financial Instruments</b>	<b>Cash Collateral Pledged<sup>(1)</sup></b>	<b>Net Liabilities</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>Assets</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>Liabilities</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>Assets</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>Liabilities</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 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 Securities<sup>(1)</sup></b>		<b>Cash Collateral 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 - EAFE Alpha Extension Fund

EIN: 45-6500555 PN: 007

7/1/2023 - 6/30/2024

Report ID: M2574E

Status: FINAL

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
03485P300	ANGLO AMERICAN PLC ADR	20,902.000	-323,623.27	304,656.71
035243104	ANHUI CONCH CEMENT CO LTD ADR	8,282.000	-86,860.80	92,142.28
771195104	ROCHE HOLDING AG ADR	79,989.000	-3,047,748.70	3,047,748.70
799926100	SANDOZ GROUP AG ADR	1,382.600	-36,589.13	43,046.13
99F285C4C	NASDAQ 100 E-MINI FUTURE (CME) EXP MAR 24	20.000	0.00	296,945.62
99F285L3C	NASDAQ 100 E-MINI IND FUT (CME EXP DEC 23	21.000	0.00	44,045.09
99F734C4D	MSCI EAFE FUTURE (NYF) EXP MAR 24	52.000	0.00	46,591.43
99F734F4D	MSCI EAFE FUTURE (NYF) EXP JUN 24	10.000	0.00	14,608.89
99F734I3D	MSCI EAFE FUTURE (NYF) EXP SEP 23	205.000	0.00	70,710.63
99F740I3D	MSCI EMGMKT FUTURE (NYF) EXP SEP 23	76.000	0.00	45,559.14
99F784F4C	E-MINI RUSS 2000 FUTURE (CME) EXP JUN 24	1,072.000	0.00	1,453,051.04
99F784L3C	E-MINI RUSS 2000 FUTURE (CME) EXP DEC 23	123.000	0.00	70,070.63
AA6041997	RAMSAY HEALTH CARE LTD	5,381.000	167,266.46	-170,796.66
AA6076142	WESTPAC BANKING CORP	110,112.000	-1,730,048.53	1,859,296.52
AA6200882	TRANSURBAN GROUP	2,907.000	-27,320.26	27,536.56
AA6512005	LENDLEASE CORP LTD	14,182.000	57,259.01	-51,388.35
AA6585084	SUNCORP GROUP LTD	20,560.000	-188,120.32	208,583.36
AA6739731	SANDFIRE RESOURCES LTD	12,939.000	49,510.68	-80,906.14
AA6776709	SANTOS LTD	99,302.000	-505,229.02	512,600.74
AA6954983	ALUMINA LTD	245,834.000	169,085.22	-263,442.89
AAB07SFG6	DOMINO'S PIZZA ENTERPRISES LTD	4,967.000	122,276.39	-123,899.94
AAB3X0F98	EVOLUTION MINING LTD	442,209.000	853,019.64	-1,141,164.19
AAB86SZR4	ALS LTD	7,405.000	-58,869.37	64,229.00
AABMGT163	WOODSIDE ENERGY GROUP LTD	85,242.000	-1,964,840.87	1,775,259.37
AABRBS4N9	TREASURY WINE ESTATES LTD RTS	27,357.000	0.00	12,420.81
AABSSWC50	ESTIA HEALTH LTD	184,854.000	-367,763.57	381,407.23
AAF236L3U	SPI 200 INDEX FUTURE (SFE) EXP DEC 23	7.000	0.00	-37,673.59
EB4821105	SOLVAY SA	3,381.000	-100,015.89	124,506.66
EBB04M8J8	EURONAV NV	27,922.000	-497,412.78	495,886.97
EBBF44467	UMICORE SA	22,528.000	-560,916.77	462,551.83
EBBPSLYH4	SYENSQO SA	8,602.000	-820,672.47	825,822.13
ED5119901	DUERR AG	3,045.000	-96,421.73	96,581.13
ED5772626	CANCOM SE	1,737.000	50,055.48	-60,853.26
ED7021964	DEUTSCHE BOERSE AG	500.000	-91,173.17	91,323.89
EDB54C012	K+S AG	6,555.000	-99,845.45	92,122.86
EDBD2P9X9	KNORR-BREMSE AG	786.000	-57,971.04	58,431.81
EDBJN59B5	DR ING HC F PORSCHE AG	7,452.000	-707,801.63	683,022.81
EDF222C4S	DAX INDEX FUTURE (EUX) EXP MAR 24	95.000	0.00	2,069,086.73
EDF222F4S	DAX INDEX FUTURE (EUX) EXP JUN 24	59.000	0.00	106,626.69



5500 Acquisitions & Dispositions of Assets within Plan Year

Arrowstreet International Equity - EAFE Alpha Extension Fund

EIN: 45-6500555 PN: 007

7/1/2023 - 6/30/2024

Report ID: M2574E

Status: FINAL

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
EDF222I3S	DAX INDEX FUTURE (EUX) EXP SEP 23	2.000	0.00	20,364.00
EDF222L3S	DAX INDEX FUTURE (EUX) EXP DEC 23	56.000	0.00	2,012,433.16
EDF316C4S	EURO STOXX 50 FUTURE (EUX) EXP MAR 24	3,214.000	0.00	11,345,960.60
EDF316F4S	EURO STOXX 50 FUTURE (EUX) EXP JUN 24	3,320.000	0.00	251,183.57
EDF316L3S	EURO STOXX 50 FUTURE (EUX) EXP DEC 23	3,712.000	0.00	9,471,271.08
EE5638288	VISCOFAN SA	2,270.000	-154,634.73	154,890.36
EEB1W7BK5	ENCE ENERGIA Y CELULOSA SA	42,404.000	-148,874.03	142,944.29
EEF258D4X	IBEX 35 INDEX FUTURE (MFM) EXP APR 24	36.000	0.00	-27,279.98
EEF258E4X	IBEX 35 INDEX FUTURE (MFM) EXP MAY 24	36.000	0.00	246,687.31
EEF258F4X	IBEX 35 INDEX FUTURE (MFM) EXP JUN 24	62.000	0.00	-84,641.09
EEF258H3X	IBEX 35 INDEX FUTURE (MFM) EXP AUG 23	13.000	0.00	-18,037.16
EEF258I3X	IBEX 35 INDEX FUTURE (MFM) EXP SEP 23	13.000	0.00	5,968.77
EEF258J3X	IBEX 35 INDEX FUTURE (MFM) EXP OCT 23	13.000	0.00	-11,047.65
EFB0LMF86	MERCIALYS SA	11,013.000	-116,711.09	131,831.20
EFBGV7F91	NEOEN SA	7,079.000	191,798.34	-229,311.69
EFBQ7ZVF2	EUROAPI SA	28,171.000	105,760.04	-111,578.76
EFF238C4X	CAC40 10 EURO FUTURE (EOP) EXP MAR 24	20.000	0.00	16,391.06
EFF238D4X	CAC40 EURO INDEX FUT (EOP) EXP APR 24	18.000	0.00	23,808.29
EFF238E4X	CAC40 EURO INDEX FUT (EOP) EXP MAY 24	53.000	0.00	106,678.35
EFF238F4X	CAC40 EURO INDEX FUTURE (EOP) EXP JUN 24	53.000	0.00	-117,966.02
EG5216387	GRUPA KETY SA	2,466.000	-496,562.66	526,986.67
EGB04QR16	CCC SA	1,017.000	-32,967.74	32,148.18
EGBMXNYN7	PEPCO GROUP NV	43,508.000	202,893.06	-268,252.11
EH4248942	LAMDA DEVELOPMENT SA	7,126.000	52,446.04	-51,435.10
EHBW5KK0	HOLDING CO ADMIE IPTO SA	115,114.000	-272,526.13	271,598.51
EI7144567	ENEL SPA	337,220.000	-2,464,625.97	2,163,582.32
EIBD6G500	FERRARI NV	3,351.000	-1,050,644.05	1,050,691.38
EIBMHVLR8	TENARIS S.A. USD1	70,673.000	-1,048,020.40	1,222,693.93
EIF278C4X	FTSE/MIB INDEX FUTURE (MIL) EXP MAR 24	1.000	0.00	5,551.42
EIF278F4X	FTSE/MIB INDEX FUTURE (MIL) EXP JUN 24	34.000	0.00	-122,819.26
EIF278L3X	FTSE/MIB INDEX FUTURE (MIL) EXP DEC 23	8.000	0.00	-35,842.77
EMBC9ZH88	RICHTER GEDEON NYRT	4,897.000	-131,291.68	123,726.50
EN5809426	KONINKLIJKE VOPAK NV	11,096.000	-400,085.13	439,368.74
ENBLRB269	UNILEVER PLC	58,433.000	-2,839,093.95	2,909,078.80
ENBNTJ357	ALLFUNDS GROUP PLC	70,339.000	385,793.12	-474,840.65
ES5983816	ZURICH INSURANCE GROUP AG	4,185.000	-1,942,293.51	2,147,128.73
ES7113990	CLARIANT AG	12,654.000	-184,849.63	197,438.48
ESB10DQJ3	IMPLENIA AG	5,651.000	-216,564.80	206,853.63
ESB4R2R51	JULIUS BAER GROUP LTD	7,941.000	-467,134.80	450,633.68



**5500 Acquisitions & Dispositions of Assets within Plan Year**  
 Arrowstreet International Equity - EAFE Alpha Extension Fund

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Status: FINAL

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GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
ESBLPLD33	SANDOZ GROUP AG	4,557.000	-120,285.21	125,792.57
ESBMXVKB4	BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)	2,659.000	201,340.23	-240,934.53
ETB03MNV6	ANADOLU EFES BIRACILIK VE MALT	161,059.000	-653,338.74	782,950.71
ETB03MPL6	AYGAZ AS	44,944.000	-227,660.27	224,301.43
ETB03MRG5	DOGAN SIRKETLER GRUBU HOLDING	1,336,906.000	-516,058.94	552,103.17
ETB03MSR0	FORD OTOMOTIV SANAYI AS	6,955.000	-183,438.94	250,924.32
ETB03MTT5	IPEK DOGAL ENERJI KAYNAKLARI A	47,279.000	-52,458.96	57,744.46
ETB03MTV0	IS FINANSAL KIRALAMA AS	510,980.000	-238,118.45	217,400.14
ETB03MXH6	SEKERBANK TURK AS	1,951,691.000	-472,197.82	411,221.64
ETB03MYT9	TURKIYE PETROL RAFINERILERI AS	149,300.000	-794,904.93	914,485.64
ETB1Z2X59	ALBARAKA TURK KATILIM BANKASI	1,257,115.000	-176,879.79	208,857.65
ETB4WW148	TORUNLAR GAYRIMENKUL YATIRIM O	356,342.000	-406,745.56	462,044.97
ETB50PPK3	MIGROS TICARET AS	9,301.000	-130,386.37	122,207.26
ETB6QPR62	JANTSA JANT SANAYI VE TICARET	6,393.000	-65,580.05	61,621.17
ETB7QP2X8	BERA HOLDING AS	556,297.000	-333,773.75	310,697.92
ETBD0MXB4	ENERJISA ENERJI AS	128,791.000	-202,576.24	241,397.89
EX0732357	RENISHAW PLC	3,098.000	-162,008.68	158,951.97
EXB5M6XQ0	INTERNATIONAL CONSOLIDATED AIR	239,621.000	-486,014.88	500,628.22
EXB5TT188	CENTAMIN PLC	78,023.000	-98,406.86	93,561.92
EXF210C4X	FTSE 100 INDEX FUTURE (ICF) EXP MAR 24	78.000	0.00	-29,927.48
EXF210F4X	FTSE 100 INDEX FUTURE (ICF) EXP JUN 24	199.000	0.00	23,185.81
EXF210L3X	FTSE 100 INDEX FUTURE (ICF) EXP DEC 23	102.000	0.00	-268,519.99
FA6175667	CHENG UEI PRECISION INDUSTRY C	81,000.000	-128,336.54	184,123.44
FABDRZRW7	MITAC HOLDINGS CORP	757,000.000	-956,281.78	1,001,552.50
FBBJFHBT9	BANPU PCL	3,093,700.000	-498,513.64	474,289.09
FBBMCPBQ9	BEYOND SECURITIES PCL	835,200.000	128,241.31	-111,704.94
FCBD58071	BAOXINIAO HOLDING CO LTD	1,291,900.000	-1,177,468.40	1,042,664.85
FCBD5CBC9	MESNAC CO LTD	147,200.000	-133,731.23	139,504.97
FCBD5CFF8	HUBEI BIOCAUSE PHARMACEUTICAL	940,900.000	-439,229.11	396,661.98
FCBD5CFM3	SUOFEIYA HOME COLLECTION CO LT	331,000.000	-852,938.81	715,305.27
FCBD5CJF4	ZHEJIANG WANMA CO LTD	65,900.000	-84,090.75	81,988.04
FCBD5CJZ0	HUAPONT LIFE SCIENCES CO LTD	80,800.000	-49,924.01	50,068.78
FCBD5CK47	ZHEJIANG YASHA DECORATION CO L	568,400.000	-315,350.20	273,067.94
FCBD5CKC9	ORG TECHNOLOGY CO LTD	196,200.000	-118,220.23	114,445.11
FCBD5CKW5	DAAN GENE CO LTD	262,140.000	-268,040.54	304,997.47
FCBD5CLL8	XINXING DUCTILE IRON PIPES CO	821,200.000	-419,179.58	438,177.80
FCBD5CPC4	EAST MONEY INFORMATION CO LTD	401,800.000	-858,235.45	823,577.48
FCBD5CR57	ZHEJIANG HAILIDE NEW MATERIAL	2,053,802.000	-1,234,875.07	1,314,455.82
FCBD5LVQ6	XIANDAI INVESTMENT CO LTD	257,500.000	-137,101.80	135,163.52



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FCBD5LY18	APELOA PHARMACEUTICAL CO LTD	28,992.000	-53,441.67	51,512.24
FCBD5LYQ3	WUSHANG GROUP CO LTD	357,568.000	-364,234.69	345,114.83
FCBD5M054	RAINBOW DIGITAL COMMERCIAL CO	1,012,300.000	-773,278.55	677,901.64
FCBD5M0C9	DIGIWIN SOFTWARE CO LTD	109,800.000	-491,848.58	418,202.05
FCBD5M0F2	LUOLAI LIFESTYLE TECHNOLOGY CO	38,600.000	-51,668.23	48,011.73
FCBD5M112	SUNFLOWER PHARMACEUTICAL GROUP	72,600.000	-272,517.13	298,719.55
FCBD5M1F1	CANNY ELEVATOR CO LTD	379,300.000	-468,889.59	380,068.73
FCBD5M229	ZHEJIANG SUPOR CO LTD	34,200.000	-279,193.86	280,442.27
FCBD6V5B5	CHENGDU FUSEN NOBLE-HOUSE INDU	59,300.000	-106,856.09	114,474.28
FCBDC41M8	MINMETALS CAPITAL CO LTD	1,835,500.000	-1,467,116.12	1,203,979.04
FCBHQPRL1	GUANGDONG VANWARD NEW ELECTRIC	339,000.000	-386,298.40	392,905.59
FCBK71BV3	SHANGHAI BOCHU ELECTRONIC TECH	12,663.000	-352,127.44	341,420.27
FCBKS9D58	SHAANXI LIGHTE OPTOELECTRONICS	19,090.000	-55,795.23	50,056.79
FCBL6CRD1	KEESON TECHNOLOGY CORP LTD	178,700.000	-293,389.92	292,927.21
FCBL6D4H5	NINGBO JINTIAN COPPER GROUP CO	1,441,600.000	-1,271,723.78	1,188,327.17
FCBLC7YH8	SHENZHEN HAN'S CNC TECHNOLOGY	10,900.000	-52,747.42	51,989.95
FCBMTCV2	XIAMEN JIHONG TECHNOLOGY CO LT	706,000.000	-2,041,858.88	1,381,362.19
FCBNHPNZ1	ANHUI HUAHENG BIOTECHNOLOGY CO	3,031.000	-50,013.70	46,117.44
FCBNHPPG1	GALAXYCORE INC	212,901.000	-645,288.37	498,678.52
FCBNHPQ39	JIANGSU RAINBOW HEAVY INDUSTRI	621,694.000	-478,746.82	398,647.43
FCBNHSVD5	TIBET WEIXINKANG MEDICINE CO L	85,300.000	-96,038.30	99,892.07
FCBNHSVQ6	CHANGHUA HOLDING GROUP CO LTD	176,200.000	-246,284.30	218,016.47
FCBNR4NG9	HANGZHOU HAOYUE PERSONAL CARE	24,759.000	-133,487.48	131,647.35
FCBNR4NL8	SHANDONG BOHUI PAPER INDUSTRIA	238,500.000	-198,193.36	176,985.07
FCBNTXR4	BEIJING WINSUNNY PHARMACEUTICA	82,949.000	-170,625.58	172,077.00
FCBP3R2D9	SAIC MOTOR CORP LTD	210,500.000	-430,235.09	404,559.24
FCBP3R2Y3	BAOSHAN IRON & STEEL CO LTD	1,205,100.000	-1,028,388.20	1,103,515.35
FCBP3R660	AISINO CORP	139,300.000	-249,409.23	215,338.56
FCBP3R7Q5	SHANGHAI MECHANICAL AND ELECTR	115,200.000	-213,613.00	209,176.03
FCBP3R8V3	SHANGHAI YUYUAN TOURIST MART G	283,400.000	-254,714.48	244,644.43
FCBP3RB64	SHANGHAI HUAYI GROUP CO LTD	233,100.000	-198,780.92	207,085.28
FCBP3RCW6	SHANGHAI PUDONG CONSTRUCTION C	152,123.000	-129,076.21	119,745.29
FCBP3RDZ8	JOEONE CO LTD	395,603.000	-505,580.04	503,618.60
FCBP3RHM3	SHANGHAI ZIJIANG ENTERPRISE GR	72,800.000	-54,637.15	52,156.47
FCBP3RHR2	BLACK PEONY GROUP CO LTD	885,100.000	-698,992.81	622,677.94
FCBP3RKK3	ZHEJIANG HANGMIN CO LTD	424,256.000	-453,664.60	421,615.27
FCBP3RL97	JIANMIN PHARMACEUTICAL GROUP C	8,800.000	-65,755.35	67,565.23
FCBP91NQ8	SANSURE BIOTECH INC	17,984.000	-50,952.90	47,565.94
FCBPDWSW7	ZHEJIANG WELLSUN INTELLIGENT T	40,700.000	-97,823.16	90,494.95



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FCBR57739	HUAKAI YIBAI TECHNOLOGY CO LTD	62,800.000	-154,179.45	162,325.32
FCBTRH59	CCS SUPPLY CHAIN MANAGEMENT CO	220,300.000	-176,104.64	141,817.57
FCBZ0D1F7	GRINM ADVANCED MATERIALS CO LT	482,300.000	-767,269.12	665,545.32
FH6280744	SHANGHAI FUDAN MICROELECTRONIC HK/01385	70,000.000	87,464.20	-115,520.73
FH6536657	BYD CO LTD HK/01211	18,500.000	-578,788.81	491,668.96
FHB01FLR9	PING AN INSURANCE GROUP CO OF HK/02318	311,000.000	-1,660,871.32	1,627,869.38
FHB4Q2TX2	CHINA LONGYUAN POWER GROUP COR HK/00916	1,683,000.000	-991,405.29	1,562,184.82
FHBGHH0L9	WUXI APPTEC CO LTD HK/02359	167,400.000	-1,343,548.72	1,295,178.01
FHBK6YZP8	ALIBABA GROUP HOLDING LTD HK/09988	156,000.000	-1,573,525.41	1,410,373.79
FHBK72QD4	PHARMARON BEIJING CO LTD HK/03759	70,900.000	-140,939.67	81,501.03
FHBKPQZT6	JD.COM INC HK/09618	170,450.000	-2,311,447.39	2,171,762.43
FHBLC90T4	KUAISHOU TECHNOLOGY HK/01024	208,400.000	-1,704,703.08	1,208,424.96
FHBMZC7F3	HANGZHOU TIGERMED CONSULTING C HK/03347	34,400.000	-191,047.39	200,005.91
FHBNNJRV2	GIANT BIOGENE HOLDING CO LTD HK/02367	34,000.000	150,871.89	-189,707.05
FHBNR5PB4	YUEXIU PROPERTY CO LTD HK/00123	81,000.000	-48,128.63	43,851.74
FHBNT8LN4	VOBILE GROUP LTD HK/03738	1,225,000.000	222,386.03	-210,630.80
FHBPXZ197	SICHUAN KELUN-BIOTECH BIOPHARM HK/06990	3,300.000	-62,182.07	60,801.45
FHBQKNM36	MINISO GROUP HOLDING LTD HK/09896	87,400.000	-607,029.14	422,928.12
FJ6054400	ASAHI GROUP HOLDINGS LTD	59,200.000	-2,304,829.53	2,306,993.54
FJ6054608	ASAHI KASEI CORP	120,700.000	-801,055.02	838,711.00
FJ6125630	NTT DATA GROUP CORP	53,000.000	-628,215.26	810,660.51
FJ6196409	CHUGAI PHARMACEUTICAL CO LTD	60,300.000	-1,950,310.39	2,016,326.44
FJ6214202	TANAKA CHEMICAL CORP	14,900.000	95,800.15	-94,743.34
FJ6249125	AIN HOLDINGS INC	12,900.000	-481,591.40	485,708.13
FJ6250024	DAIFUKU CO LTD	32,500.000	-579,796.87	596,502.44
FJ6250909	DAI NIPPON PRINTING CO LTD	23,900.000	-695,335.56	717,234.28
FJ6251360	DAIWA HOUSE INDUSTRY CO LTD	28,400.000	-859,871.52	753,539.60
FJ6271079	NAKANISHI INC	4,900.000	-111,697.45	111,821.16
FJ6302700	EBARA CORP	8,800.000	-419,818.28	629,178.86
FJ6330081	LINTEC CORP	4,000.000	-65,819.05	66,901.35
FJ6356243	FUJI CO LTD/EHIME	4,500.000	-57,456.19	55,937.66
FJ6357001	FUJI SOFT INC	6,200.000	-198,105.84	198,325.25
FJ6429404	HITACHI CONSTRUCTION MACHINERY	19,600.000	-614,219.08	554,586.26
FJ6467800	ITOCHU CORP	51,800.000	-1,985,481.43	1,886,402.36
FJ6468626	JACCS CO LTD	600.000	-20,842.85	20,865.93
FJ6487428	KEISEI ELECTRIC RAILWAY CO LTD	11,000.000	-512,528.64	406,642.31
FJ6492923	KINDEN CORP	12,900.000	-228,068.68	270,744.78
FJ6496023	KOBE STEEL LTD	133,800.000	-1,706,893.59	1,632,518.43
FJ6562386	MEIWA ESTATE CO LTD	81,000.000	-617,167.19	569,649.89



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FJ6595170	MISUMI GROUP INC	11,000.000	-164,493.10	159,152.44
FJ6597069	MITSUBISHI HEAVY INDUSTRIES LT	3,500.000	-199,025.30	198,504.17
FJ6610409	MURATA MANUFACTURING CO LTD	35,400.000	-677,133.32	606,280.63
FJ6619863	NAGOYA RAILROAD CO LTD	70,900.000	-1,006,882.07	976,671.36
FJ6640547	NIPPON SANSO HOLDINGS CORP	4,300.000	-114,022.74	112,860.06
FJ6640968	NISSHIN SEIFUN GROUP INC	11,400.000	-161,654.24	152,521.44
FJ6640984	NISHIMATSU CONSTRUCTION CO LTD	1,900.000	-49,968.62	44,812.65
FJ6641370	NIPPON TELEGRAPH & TELEPHONE C	8,762,400.000	-10,367,241.25	10,273,167.56
FJ6642568	NIPPON STEEL CORP	66,300.000	-1,700,999.55	1,618,238.14
FJ6642923	NISSHINBO HOLDINGS INC	37,100.000	-310,417.99	258,311.80
FJ6656105	ODAKYU ELECTRIC RAILWAY CO LTD	41,500.000	-650,047.47	598,910.42
FJ6657707	OJI HOLDINGS CORP	310,400.000	-1,234,920.59	1,263,154.04
FJ6657806	OKUMURA CORP	17,500.000	-542,777.38	542,315.71
FJ6658804	OLYMPUS CORP	18,400.000	-292,679.80	293,003.96
FJ6770625	SOFTBANK GROUP CORP	22,400.000	1,310,803.76	-1,154,734.27
FJ6793601	SUMITOMO SEIKA CHEMICALS CO LT	1,000.000	-30,897.89	30,932.11
FJ6804408	SHIMIZU CORP	70,800.000	-479,622.97	406,639.80
FJ6805264	SHISEIDO CO LTD	4,400.000	132,064.48	-120,122.10
FJ6858560	SUMITOMO CHEMICAL CO LTD	194,200.000	-406,116.66	429,388.86
FJ6869138	THK CO LTD	4,700.000	-104,534.12	104,050.52
FJ6870565	TAIYO YUDEN CO LTD	37,100.000	835,770.36	-799,463.07
FJ6894243	TOPCON CORP	31,300.000	-350,688.28	337,368.28
FJ6895760	TOKUYAMA CORP	15,400.000	-251,495.94	251,774.48
FJ6896545	TOKYU CORP	19,400.000	-250,847.40	232,716.07
FJ6897261	SHIBAURA MACHINE CO LTD	10,800.000	-246,611.92	241,537.02
FJ6900214	LIXIL CORP	52,500.000	-639,437.95	564,561.66
FJ6900289	TOSOH CORP	37,200.000	-516,311.13	518,760.55
FJB0SQYV9	ST MARC HOLDINGS CO LTD	5,200.000	-73,466.58	71,625.97
FJB292RC9	ZOZO INC	14,500.000	-375,817.49	327,871.63
FJB8B8PJ7	NIPPON PAPER INDUSTRIES CO LTD	77,000.000	-627,286.96	505,176.81
FJB8BRV41	JAPAN AIRLINES CO LTD	5,600.000	-107,405.23	103,373.99
FJBD1JSR2	INSOURCE CO LTD	20,000.000	96,816.06	-125,090.84
FJBD2BST4	KYUSHU RAILWAY CO	6,500.000	-145,380.67	138,705.52
FJBD87BM0	RAKUS CO LTD	78,900.000	900,236.86	-991,580.21
FJBDC6LT1	TOKYU FUDOSAN HOLDINGS CORP	28,400.000	-179,049.96	187,404.06
FJBF11MQ4	IPS INC	2,300.000	33,602.93	-31,309.67
FJBGXQL42	KASUMIGASEKI CAPITAL CO LTD	700.000	82,042.47	-67,703.21
FJBH42XY6	PORT INC	3,500.000	50,147.97	-46,454.32
FJBK7C5Q2	JMDC INC	9,500.000	283,298.04	-351,341.64

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FJF242L3V	TOPIX INDEX FUTURE (OSE) EXP DEC 23	241.000	0.00	182,079.71
FK6182075	KOREA GAS CORP	18,334.000	-384,242.49	373,522.85
FK6402424	HDC HOLDINGS CO LTD	11,780.000	-70,607.60	70,117.59
FK6496533	KOLON CORP	8,681.000	-117,435.54	101,343.11
FK6665020	KGINICIS CO LTD	26,481.000	-253,084.45	217,813.37
FKB24FX43	PAN OCEAN CO LTD	84,378.000	-238,732.84	280,088.83
FKB8K27N8	KOLMAR KOREA CO LTD	1,302.000	-52,846.17	54,897.31
FKBZ1G179	HUGEL INC	1,850.000	-236,481.71	273,201.28
FLB00ZNP9	BANK CIMB NIAGA TBK PT	695,700.000	-94,016.38	71,418.96
FM6175208	DBS GROUP HOLDINGS LTD	50,000.000	-1,264,707.92	1,317,764.87
FZ6767674	ENLIGHT RENEWABLE ENERGY LTD	65,977.000	1,165,535.47	-1,137,639.16
FZBD04HH4	IDI INSURANCE CO LTD	6,946.000	-198,154.31	189,137.39
FZBF8KKX6	OPC ENERGY LTD	27,149.000	-193,614.87	190,266.52
LBB1VD2Z8	EVEN CONSTRUTORA E INCORPORADO	214,200.000	-340,184.88	268,659.24
LBB1XFXM6	VULCABRAS AZALEIA SA	102,700.000	-431,188.19	402,331.03
LBBF4XNJ6	SMARTFIT ESCOLA DE GINASTICA E	111,400.000	-555,798.50	550,902.48
LBBL96SD5	MULTILASER INDUSTRIAL SA	481,400.000	-214,731.20	196,964.62
LBBPBLV87	VIBRA ENERGIA SA	278,500.000	-1,250,483.63	1,101,266.47
LC2100841	BANCO DE CHILE	2,766,962.000	-315,149.87	328,753.07
LC2196021	EMPRESAS COPEC SA	7,766.000	-49,454.21	60,911.02
LC2196187	CIA CERVECERIAS UNIDAS SA	45,585.000	-292,451.67	265,736.26
LC2718303	SOCIEDAD QUIMICA Y MINERA DE C	10,483.000	-492,001.34	464,378.47
NC2060613	ATCO LTD CL 1 NON-VTG	18,348.000	-519,597.83	496,242.45
NC2229614	RIOCAN REIT TRUST UNIT	20,742.000	-285,419.78	277,717.51
NC2466141	ENBRIDGE INC	143,675.000	-4,968,536.75	4,906,051.95
NC2951092	WEST FRASER TIMBER CO LTD	7,894.000	635,924.44	-643,807.42
NCB18P4F5	CANFOR CORPORATION NEW	5,735.000	68,414.01	-72,894.38
NCB3QJ0H5	TOURMALINE OIL CORP	21,155.000	-966,296.22	1,035,439.95
NCB3SGMV4	KEYERA CORP	18,864.000	-474,889.73	501,150.34
NCB68XHC0	NORTHLAND POWER INC	28,924.000	490,764.55	-482,160.98
NCB8DG7Z7	ATHABASCA OIL CORP	50,457.000	-195,090.73	177,805.80
NCBF02Z77	ERO COPPER CORP	67,678.000	1,153,979.52	-1,418,301.22
NCBGMG7B2	BITFARMS LTD	108,703.000	-207,600.38	185,216.06
NCBLB7673	BROOKFIELD INFRASTRUCTURE CORP CL A EXCHANGEABLE SUB VTG	9,958.000	347,873.12	-321,393.18
NCBLFHPV3	PARKLAND CORP	11,959.000	-385,154.56	335,394.88
NCBM9HHB1	HIVE DIGITAL TECHNOLOGIES LTD	81,825.000	240,136.20	-239,050.26
NCBMY5XY1	CAPSTONE COPPER CORP	94,342.000	358,188.19	-514,725.64
NCBN7KJJ5	ENDEAVOUR MINING PLC ORD	19,119.000	398,290.66	-436,242.13
NCBQQ8807	HUT 8 CORP	57,392.000	619,117.35	-920,314.79



**5500 Acquisitions & Dispositions of Assets within Plan Year**  
 Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M2574E

Status: FINAL

EIN: 45-6500555 PN: 007  
 7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
NCBR85389	CONSTELLATION SOFTWARE INC RT 29-SEP-2023	2,849.000	0.00	96.86
NCBYR11M3	GOEASY LTD	636.000	50,474.29	-56,729.93
SF4447477	HUHTAMAKI OYJ	2,315.000	-94,299.42	95,083.86
SFB11WFP1	KONECRANES OYJ	5,671.000	-223,666.02	224,035.77
SN7742125	NORWEGIAN AIR SHUTTLE ASA	174,656.000	125,541.10	-157,655.99
SNB00RQ84	MAGNORA ASA	11,940.000	33,258.83	-34,904.35
SNB1L7YL5	PGS ASA	729,600.000	-600,847.66	632,252.62
SNB4PH0C0	GJENSIDIGE FORSIKRING ASA	9,648.000	-151,421.32	146,836.28
SNBN0ZMG2	SEA1 OFFSHORE INC	347,358.000	-1,153,434.04	996,400.05
SNBPLXRG4	TOMRA SYSTEMS ASA	67,968.000	604,916.28	-981,556.91
SS7698359	GETINGE AB	3,951.000	-80,175.96	86,036.84
SS99WV1Z0	XBRANE BIOPHARMA AB RTS	26,801.000	0.00	-1,869.37
SSB1Q3J35	SKF AB	8,263.000	-187,921.25	167,755.58
SSB1QH7Y9	VOLVO AB	2,711.000	-79,824.51	75,624.28
SSBDFXJ92	CALLIDITAS THERAPEUTICS AB	4,633.000	48,426.51	-50,678.89
SSBFD2NK7	NYFOSA AB	14,457.000	132,705.66	-137,804.69
SSBLDBN40	ATLAS COPCO AB	105,938.000	-1,817,429.75	2,027,844.11
SSBPCWDX3	VOLVO CAR AB	15,120.000	-4,488.15	2,950.79
SSBPG8Z75	FINGERPRINT CARDS AB RTS	772,046.000	0.00	-395.19
SSBRS7SK9	VOLVO CAR AB SER'B'NPV	15,120.000	-51,498.69	49,427.99
SSBYN69C0	XBRANE BIOPHARMA AB	26,801.000	70,713.88	-3,140.89
SSBYPC1T6	ASSA ABLOY AB	23,559.000	-689,659.93	677,312.93
SSF282A4X	OMXS30 INDEX FUT (SSE) EXP JAN 24	9.000	0.00	-2,398.36
SSF282B4X	OMXS30 INDEX FUT (SSE) EXP FEB 24	12.000	0.00	2,026.37
SSF282C4X	OMXS30 INDEX FUT (SSE) EXP MAR 24	12.000	0.00	18,260.51
SSF282D4X	OMXS30 INDEX FUT (SSE) EXP APR 24	12.000	0.00	1,292.07



**Schedule of Investments at End of Plan Year at Revalued Cost**  
 Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007  
 7/1/2023 - 6/30/2024

Status: FINAL

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

GT-EAFE ALPHA EXT

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
<b>INTEREST-BEARING CASH</b>					
GTZF97000102	AN9123455 NZD (NEW ZEALAND DOLLAR)	1,836.600	1,091.42	1,119.13	27.71
GTZF97000102	EG9123456 PLN (POLISH ZLOTY)	2,056.190	521.93	511.48	-10.45
GTZF97000102	EM9123453 HUF (HUNGARIAN FORINT)	299,919.950	877.25	813.92	-63.33
GTZF97000102	ES9123450 CHF (SWISS FRANC)	45,550.320	50,796.26	50,690.32	-105.94
GTZF97000102	ET9123458 TRY (NEW TURKISH LIRA)	11,550.620	443.06	352.33	-90.73
GTZF97000102	EX9123459 GBP (GREAT BRITISH POUNDS)	129,870.440	165,375.38	164,169.22	-1,206.16
GTZF97000102	FH9123453 HKD (HONG KONG DOLLARS)	654,854.010	83,888.50	83,876.07	-12.43
GTZF97000102	FM9123452 SGD (SINGAPORE DOLLARS)	1,753.980	1,296.23	1,294.21	-2.02
GTZF97000102	FZ9123453 ILS (ISRAELI SHEKEL)	262,885.720	70,249.93	69,782.79	-467.14
GTZF97000102	IC9123451 CZK (CZECH KORUNA)	21,347.470	980.28	913.50	-66.78
GTZF97000102	LM9123455 MXN (MEXICAN PESO)	91,575.100	4,987.62	5,008.07	20.45
GTZF97000102	NC9123455 CAD (CANADIAN DOLLARS)	13,466.890	9,809.76	9,841.70	31.94
GTZF97000102	SD9123458 DKK (DANISH KRONE)	639,326.200	92,354.25	91,880.98	-473.27
GTZF97000102	SN9123456 NOK (NORWEGIAN KRONE)	15,969.980	1,517.93	1,499.88	-18.05
GTZF97000102	SS9123455 SEK (SWEDISH KRONA)	612,927.950	58,016.13	57,876.90	-139.23
GTZF97000102	XC9123454 CHINESE R YUAN HK (CNH) 0.000%	6,970.670	958.19	954.78	-3.41
GTZF97000102	XX9123458 EUR (EURO)	6,654.690	7,132.17	7,132.16	-0.01
GTZF97000302	AA9123487 AUD CURRENCY AT BROKER	-184.660	-120.74	-123.33	-2.59
GTZF97000302	EX9123483 GBP CURRENCY AT BROKER 0.000%	0.370	0.47	0.47	0.00
GTZF97000302	FH9123487 HKD CURRENCY AT BROKER	11.590	1.48	1.48	0.00
GTZF97000302	FJ9123483 JPY CURRENCY AT BROKER	-3,054.000	-20.95	-18.99	1.96
GTZF97000302	KS9123487 ZAR CURRENCY AT BROKER	58.580	3.15	3.21	0.06
GTZF97000302	NC9123489 CAD CURRENCY AT BROKER	2.360	1.78	1.72	-0.06
GTZF97000302	SS9123489 SEK CURRENCY AT BROKER	538.580	52.26	50.86	-1.40
GTZF97000302	XX9123482 EUR CURRENCY AT BROKER	1,900,424.520	2,047,716.59	2,036,779.98	-10,936.61
GTZF97000402	AA9123453 AUD (AUSTRALIAN DOLLARS)	18,941.930	12,636.28	12,650.37	14.09
GTZF97000402	AN9123455 NZD (NEW ZEALAND DOLLAR)	3,977.410	2,436.76	2,423.63	-13.13
GTZF97000402	EM9123453 HUF (HUNGARIAN FORINT)	299,976.200	877.41	814.08	-63.33
GTZF97000402	ES9123450 CHF (SWISS FRANC)	6,228.150	6,941.76	6,930.95	-10.81
GTZF97000402	EX9123459 GBP (GREAT BRITISH POUNDS)	68,611.550	86,930.17	86,731.86	-198.31
GTZF97000402	FH9123453 HKD (HONG KONG DOLLARS)	166,261.810	21,295.23	21,295.41	0.18
GTZF97000402	FJ9123459 JPY (JAPANESE YEN)	732,224.000	4,559.36	4,551.93	-7.43
GTZF97000402	FM9123452 SGD (SINGAPORE DOLLARS)	93,068.440	68,666.11	68,672.53	6.42
GTZF97000402	FZ9123453 ILS (ISRAELI SHEKEL)	4,416.480	1,199.78	1,172.35	-27.43
GTZF97000402	KS9123453 ZAR (SOUTH AFRICAN RAND)	14,885.180	796.06	815.18	19.12
GTZF97000402	LM9123455 MXN (MEXICAN PESO)	95,447.750	5,210.35	5,219.86	9.51
GTZF97000402	NC9123455 CAD (CANADIAN DOLLARS)	35,211.410	25,583.18	25,732.75	149.57
GTZF97000402	SN9123456 NOK (NORWEGIAN KRONE)	752,602.360	70,819.44	70,683.48	-135.96
GTZF97000402	SS9123455 SEK (SWEDISH KRONA)	492,729.980	46,862.28	46,526.98	-335.30
GTZF97000402	XX9123458 EUR (EURO)	39,997.490	42,867.02	42,867.31	0.29
GTZF97000602	AA9123453 AUD (AUSTRALIAN DOLLARS)	87,654.420	58,364.69	58,540.00	175.31

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000602	AN9123455	NZD (NEW ZEALAND DOLLAR)	1,385.240	848.67	844.10	-4.57
GTZF97000602	EG9123456	PLN (POLISH ZLOTY)	3,822.890	953.54	950.96	-2.58
GTZF97000602	EM9123453	HUF (HUNGARIAN FORINT)	294,391.290	861.07	798.92	-62.15
GTZF97000602	ES9123450	CHF (SWISS FRANC)	432,407.510	482,018.12	481,201.32	-816.80
GTZF97000602	ET9123458	TRY (NEW TURKISH LIRA)	8,322.250	252.97	253.85	0.88
GTZF97000602	EX9123459	GBP (GREAT BRITISH POUNDS)	39,337.320	49,952.34	49,726.31	-226.03
GTZF97000602	FH9123453	HKD (HONG KONG DOLLARS)	768,792.190	98,446.58	98,469.68	23.10
GTZF97000602	FJ9123459	JPY (JAPANESE YEN)	46,346,728.000	288,787.39	288,118.42	-668.97
GTZF97000602	FK9123456	KRW (SOUTH KOREAN WON)	112,301,754.000	81,742.42	81,584.98	-157.44
GTZF97000602	FL9123454	IDR (INDONESIAN RUPIAH)	532,478,106.000	32,517.91	32,517.91	0.00
GTZF97000602	FM9123452	SGD (SINGAPORE DOLLARS)	13,738.550	10,122.57	10,137.28	14.71
GTZF97000602	FQ9123453	PKR (PAKISTANI RUPEE)	145,747.020	523.21	523.70	0.49
GTZF97000602	FW9123450	SAR (SAUDI ARABIAN RIYAL)	3,750.940	1,000.06	999.82	-0.24
GTZF97000602	FZ9123453	ILS (ISRAELI SHEKEL)	82,197.880	21,884.29	21,819.36	-64.93
GTZF97000602	IC9123451	CZK (CZECH KORUNA)	21,530.600	988.69	921.34	-67.35
GTZF97000602	KS9123453	ZAR (SOUTH AFRICAN RAND)	170,934.260	9,361.13	9,361.13	0.00
GTZF97000602	LB9123459	BRL (BRAZILIAN REAL)	0.170	0.03	0.03	0.00
GTZF97000602	LM9123455	MXN (MEXICAN PESO)	217,122.620	12,975.15	11,874.03	-1,101.12
GTZF97000602	NC9123455	CAD (CANADIAN DOLLARS)	101,620.240	73,916.25	74,264.80	348.55
GTZF97000602	SD9123458	DKK (DANISH KRONE)	15,381.100	2,212.70	2,210.50	-2.20
GTZF97000602	SN9123456	NOK (NORWEGIAN KRONE)	64,617.450	6,122.01	6,068.79	-53.22
GTZF97000602	SS9123455	SEK (SWEDISH KRONA)	75,737.760	7,142.07	7,151.68	9.61
GTZF97000602	XC9123454	CHINESE R YUAN HK (CNH) 0.000%	1,041,689.990	142,680.65	142,680.65	0.00
GTZF97000602	XX9123458	EUR (EURO)	96,165.860	103,012.89	103,065.76	52.87
GTZF97000802	AA9123453	AUD (AUSTRALIAN DOLLARS)	88,495.760	59,033.93	59,101.89	67.96
GTZF97000802	AN9123455	NZD (NEW ZEALAND DOLLAR)	2,489.250	1,525.04	1,516.82	-8.22
GTZF97000802	ES9123450	CHF (SWISS FRANC)	4,021.870	4,483.23	4,475.71	-7.52
GTZF97000802	ET9123458	TRY (NEW TURKISH LIRA)	1,394,750.980	43,145.29	42,544.30	-600.99
GTZF97000802	EX9123459	GBP (GREAT BRITISH POUNDS)	105,580.330	133,734.91	133,464.10	-270.81
GTZF97000802	FH9123453	HKD (HONG KONG DOLLARS)	189,026.750	24,215.51	24,211.23	-4.28
GTZF97000802	FJ9123459	JPY (JAPANESE YEN)	159,597.000	1,038.66	992.15	-46.51
GTZF97000802	FM9123452	SGD (SINGAPORE DOLLARS)	24,066.030	17,730.91	17,757.63	26.72
GTZF97000802	FZ9123453	ILS (ISRAELI SHEKEL)	238,430.210	63,710.60	63,291.09	-419.51
GTZF97000802	KS9123453	ZAR (SOUTH AFRICAN RAND)	14,885.500	787.96	815.20	27.24
GTZF97000802	LM9123455	MXN (MEXICAN PESO)	422,103.630	23,605.65	23,084.06	-521.59
GTZF97000802	NC9123455	CAD (CANADIAN DOLLARS)	16,160.060	11,803.03	11,809.89	6.86
GTZF97000802	SD9123458	DKK (DANISH KRONE)	298,420.350	42,887.58	42,887.58	0.00
GTZF97000802	SN9123456	NOK (NORWEGIAN KRONE)	441,200.940	41,563.94	41,437.05	-126.89
GTZF97000802	SS9123455	SEK (SWEDISH KRONA)	664,558.900	62,805.50	62,752.25	-53.25
GTZF97000802	XX9123458	EUR (EURO)	98,531.770	105,601.42	105,601.42	0.00
GTZF97001002	EX9123483	GBP CURRENCY AT BROKER 0.000%	-53.590	-68.30	-67.74	0.56
GTZF97001002	FJ9123483	JPY CURRENCY AT BROKER	-862.000	-5.76	-5.36	0.40
GTZF97001002	SS9123489	SEK CURRENCY AT BROKER	26.650	2.48	2.52	0.04

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001002	XX9123482	EUR CURRENCY AT BROKER	4,049,422.430	4,359,459.48	4,339,968.49	-19,490.99
GTZF97001102	AA9123453	AUD (AUSTRALIAN DOLLARS)	108,591.320	72,484.28	72,522.71	38.43
GTZF97001102	AN9123455	NZD (NEW ZEALAND DOLLAR)	0.010	0.01	0.01	0.00
GTZF97001102	EG9123456	PLN (POLISH ZLOTY)	0.010	0.00	0.00	0.00
GTZF97001102	ES9123450	CHF (SWISS FRANC)	38,515.360	43,058.76	42,861.52	-197.24
GTZF97001102	EX9123459	GBP (GREAT BRITISH POUNDS)	50,845.080	64,594.02	64,273.27	-320.75
GTZF97001102	FH9123453	HKD (HONG KONG DOLLARS)	472,152.170	60,492.39	60,474.96	-17.43
GTZF97001102	FJ9123459	JPY (JAPANESE YEN)	-3.000	-0.02	-0.02	0.00
GTZF97001102	FM9123452	SGD (SINGAPORE DOLLARS)	1,828.250	1,350.91	1,349.01	-1.90
GTZF97001102	FN9123450	MYR (MALAYSIAN RINGGIT)	2,607.500	558.65	552.73	-5.92
GTZF97001102	FZ9123453	ILS (ISRAELI SHEKEL)	108,616.640	28,973.54	28,832.19	-141.35
GTZF97001102	LM9123455	MXN (MEXICAN PESO)	23,969.530	1,463.26	1,310.85	-152.41
GTZF97001102	NC9123455	CAD (CANADIAN DOLLARS)	62,590.680	45,527.77	45,741.72	213.95
GTZF97001102	SN9123456	NOK (NORWEGIAN KRONE)	376,020.340	35,429.69	35,315.36	-114.33
GTZF97001102	SS9123455	SEK (SWEDISH KRONA)	101,444.940	9,578.69	9,579.13	0.44
GTZF97001102	XX9123458	EUR (EURO)	66,083.040	70,787.40	70,824.50	37.10
GTZF97001602	AA9123453	AUD (AUSTRALIAN DOLLARS)	1,366.050	902.99	912.32	9.33
GTZF97001602	AN9123455	NZD (NEW ZEALAND DOLLAR)	0.010	0.01	0.01	0.00
GTZF97001602	ES9123450	CHF (SWISS FRANC)	20,676.200	23,187.46	23,009.35	-178.11
GTZF97001602	ET9123458	TRY (NEW TURKISH LIRA)	335,193.260	10,327.45	10,224.45	-103.00
GTZF97001602	EX9123459	GBP (GREAT BRITISH POUNDS)	121,728.720	155,466.64	153,877.27	-1,589.37
GTZF97001602	FC9123454	CNY (CHINESE YUAN RENMINBI)	3,607,546.140	497,063.98	496,493.44	-570.54
GTZF97001602	FH9123453	HKD (HONG KONG DOLLARS)	1,386,855.560	177,563.67	177,633.47	69.80
GTZF97001602	FJ9123459	JPY (JAPANESE YEN)	380,370,819.000	2,375,156.46	2,364,607.91	-10,548.55
GTZF97001602	FM9123452	SGD (SINGAPORE DOLLARS)	12,954.090	9,561.44	9,558.45	-2.99
GTZF97001602	FN9123450	MYR (MALAYSIAN RINGGIT)	8,292.000	1,776.54	1,757.71	-18.83
GTZF97001602	FU9123454	AED (UNITED ARAB EMIRATES DIRHAM)	1,650.070	449.24	449.24	0.00
GTZF97001602	FZ9123453	ILS (ISRAELI SHEKEL)	371,976.290	99,865.12	98,740.79	-1,124.33
GTZF97001602	KS9123453	ZAR (SOUTH AFRICAN RAND)	45,393.140	2,406.99	2,485.93	78.94
GTZF97001602	LB9123459	BRL (BRAZILIAN REAL)	430,651.540	79,243.69	77,532.71	-1,710.98
GTZF97001602	LM9123455	MXN (MEXICAN PESO)	20,200.980	1,201.64	1,104.75	-96.89
GTZF97001602	NC9123455	CAD (CANADIAN DOLLARS)	33,090.940	24,275.35	24,183.10	-92.25
GTZF97001602	SD9123458	DKK (DANISH KRONE)	25.810	3.73	3.71	-0.02
GTZF97001602	SN9123456	NOK (NORWEGIAN KRONE)	52,069.500	4,911.73	4,890.30	-21.43
GTZF97001602	SS9123455	SEK (SWEDISH KRONA)	541,477.600	50,821.61	51,130.06	308.45
GTZF97001602	XC9123454	CHINESE R YUAN HK (CNH) 0.000%	4,052,622.800	555,088.39	555,089.18	0.79
GTZF97001602	XX9123458	EUR (EURO)	187,054.450	200,055.56	200,475.61	420.05
GTZF97001802	AA9123453	AUD (AUSTRALIAN DOLLARS)	-0.010	-0.01	-0.01	0.00
GTZF97001802	ES9123450	CHF (SWISS FRANC)	42,594.410	47,652.86	47,400.86	-252.00
GTZF97001802	EX9123459	GBP (GREAT BRITISH POUNDS)	63,295.000	80,091.74	80,011.21	-80.53
GTZF97001802	FH9123453	HKD (HONG KONG DOLLARS)	367,622.430	47,024.83	47,086.41	61.58
GTZF97001802	FJ9123459	JPY (JAPANESE YEN)	2.000	0.01	0.01	0.00
GTZF97001802	FM9123452	SGD (SINGAPORE DOLLARS)	1,630.050	1,205.06	1,202.77	-2.29

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF97001802	FZ9123453 ILS (ISRAELI SHEKEL)	6,068.220	1,626.58	1,610.80	-15.78
GTZF97001802	NC9123455 CAD (CANADIAN DOLLARS)	24,855.220	18,161.27	18,164.37	3.10
GTZF97001802	SD9123458 DKK (DANISH KRONE)	112,629.750	16,425.28	16,186.62	-238.66
GTZF97001802	SN9123456 NOK (NORWEGIAN KRONE)	255,696.970	24,013.84	24,014.74	0.90
GTZF97001802	SS9123455 SEK (SWEDISH KRONA)	339,094.550	32,120.36	32,019.65	-100.71
GTZF97001802	XX9123458 EUR (EURO)	92,930.400	99,344.96	99,598.16	253.20
GTZF97002002	EX9123483 GBP CURRENCY AT BROKER 0.000%	73.050	93.31	92.34	-0.97
<b>TOTAL INTEREST-BEARING CASH</b>			<b>14,550,749.11</b>	<b>14,496,412.74</b>	<b>-54,336.37</b>

**CORPORATE STOCK - PREFERRED**

GTZF97000102	ED5497166 VOLKSWAGEN AG	19,891.000	2,667,930.90	2,246,936.09	-420,994.81
GTZF97000102	LB2684531 PETROLEO BRASILEIRO SA	225,700.000	1,382,084.99	1,546,126.98	164,041.99
GTZF97000402	ED5076705 HENKEL AG & CO KGAA	142.000	10,905.22	12,665.13	1,759.91
GTZF97000402	ED5497166 VOLKSWAGEN AG	1,531.000	205,349.26	172,945.51	-32,403.75
GTZF97000602	ED5756033 BAYERISCHE MOTOREN WERKE AG	576.000	65,480.95	50,898.69	-14,582.26
GTZF97000602	FK6148274 HYUNDAI MOTOR CO	8,432.000	702,000.19	1,122,224.46	420,224.27
GTZF97000602	FK6537153 NH INVESTMENT & SECURITIES CO	43,769.000	305,932.95	361,535.34	55,602.39
GTZF97000602	FK6671598 KOREA INVESTMENT HOLDINGS CO L	11,252.000	342,858.78	385,829.46	42,970.68
GTZF97000602	FKBF0Q263 MIRAE ASSET SECURITIES CO LTD	36,736.000	103,713.39	95,409.49	-8,303.90
GTZF97000602	LBB00FM53 BANCO BRADESCO SA	93,900.000	311,845.41	209,626.52	-102,218.89
GTZF97000602	LBB037HR6 ITAU UNIBANCO HOLDING SA	178,100.000	1,158,607.67	1,036,962.07	-121,645.60
GTZF97000802	ED5076705 HENKEL AG & CO KGAA	18,678.000	1,392,354.92	1,665,910.15	273,555.23
GTZF97000802	EDBZ1DNL8 SCHAEFFLER AG	29,503.000	181,699.98	169,956.65	-11,743.33
GTZF97001102	ED5076705 HENKEL AG & CO KGAA	10,428.000	801,295.17	930,084.11	128,788.94
GTZF97001102	ED5497166 VOLKSWAGEN AG	6,609.000	886,448.91	746,568.83	-139,880.08
GTZF97001102	ED7101063 PORSCHE AUTOMOBIL HOLDING SE	6,834.000	359,858.65	309,160.37	-50,698.28
GTZF97001102	EDBZ1DNL8 SCHAEFFLER AG	13,119.000	80,795.93	75,574.05	-5,221.88
GTZF97001602	ED5076705 HENKEL AG & CO KGAA	5,025.000	377,245.80	448,184.95	70,939.15
GTZF97001602	ED5497166 VOLKSWAGEN AG	31,489.000	4,223,542.11	3,557,074.59	-666,467.52
GTZF97001602	ED5756033 BAYERISCHE MOTOREN WERKE AG	732.000	83,215.37	64,683.76	-18,531.61
GTZF97001602	EDBZ1DNL8 SCHAEFFLER AG	45,606.000	280,873.44	262,720.49	-18,152.95
GTZF97001602	LB2684531 PETROLEO BRASILEIRO SA	147,700.000	904,448.18	1,011,798.65	107,350.47
GTZF97001602	LBB00FM53 BANCO BRADESCO SA	52,700.000	175,578.02	117,649.81	-57,928.21
GTZF97001602	LBB037HR6 ITAU UNIBANCO HOLDING SA	13,800.000	92,682.52	80,348.55	-12,333.97
GTZF97001802	ED5497166 VOLKSWAGEN AG	9,687.000	1,299,293.48	1,094,267.25	-205,026.23
GTZF97001802	EDBZ1DNL8 SCHAEFFLER AG	7,963.000	49,041.69	45,872.11	-3,169.58
<b>TOTAL CORPORATE STOCK - PREFERRED</b>			<b>18,445,083.88</b>	<b>17,821,014.06</b>	<b>-624,069.82</b>

**CORPORATE STOCK - COMMON**

GTZF97000102	06426M104 BANK OF CHINA LTD ADR	14,500.000	145,000.00	177,335.00	32,335.00
GTZF97000102	067901108 BARRICK GOLD CORP	54,617.000	991,418.49	911,011.56	-80,406.93
GTZF97000102	294821608 TELEFONAKTIEBOLAGET LM ERICSSO ADR	247,622.000	1,470,699.75	1,527,827.74	57,127.99



**Schedule of Investments at End of Plan Year at Revalued Cost**  
 Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007  
 7/1/2023 - 6/30/2024

Status: FINAL

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

GT-EAFE ALPHA EXT

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000102	37733W204	GSK PLC ADR	192,907.000	7,005,794.93	7,426,919.50	421,124.57
GTZF97000102	455807107	INDUSTRIAL & COMMERCIAL BANK O ADR	3,500.000	37,240.00	41,335.00	4,095.00
GTZF97000102	471115402	JARDINE MATHESON HOLDINGS LTD ADR	1,000.000	50,990.00	35,400.00	-15,590.00
GTZF97000102	629334103	NN GROUP NV ADR	2,340.000	50,912.38	54,333.63	3,421.25
GTZF97000102	653656108	NICE LTD ADR	6,706.000	1,384,789.00	1,153,230.82	-231,558.18
GTZF97000102	71654V101	PETROLEO BRASILEIRO SA ADR	212,481.000	2,628,389.97	2,898,240.84	269,850.87
GTZF97000102	722304102	PDD HOLDINGS INC ADR	8,935.000	1,277,590.98	1,187,908.25	-89,682.73
GTZF97000102	81141R100	SEA LTD ADR	2,759.000	204,087.41	197,047.78	-7,039.63
GTZF97000102	904767704	UNILEVER PLC ADR	26,992.000	1,438,914.84	1,484,290.08	45,375.24
GTZF97000102	92890T205	WH GROUP LTD ADR	7,800.000	83,499.00	102,180.00	18,681.00
GTZF97000102	96467A200	WHITECAP RESOURCES INC	6,897.000	49,059.81	50,417.07	1,357.26
GTZF97000102	AA6198573	REA GROUP LTD	12,741.000	1,217,437.38	1,673,395.05	455,957.67
GTZF97000102	AA6699786	PREMIER INVESTMENTS LTD	8,509.000	114,752.96	177,017.22	62,264.26
GTZF97000102	AA6948837	WESFARMERS LTD	29,543.000	1,029,461.24	1,286,020.47	256,559.23
GTZF97000102	AAB01C7R2	SUPER RETAIL GROUP LTD	9,167.000	69,746.01	85,404.42	15,658.41
GTZF97000102	AAB432QW2	SEVEN GROUP HOLDINGS LTD	15,418.000	252,982.75	387,987.62	135,004.87
GTZF97000102	AAB87CVM3	AURIZON HOLDINGS LTD	29,172.000	72,589.53	71,111.20	-1,478.33
GTZF97000102	AABD1DM79	RELIANCE WORLDWIDE CORP LTD	62,809.000	233,720.82	189,600.40	-44,120.42
GTZF97000102	EA4651454	OMV AG	22,489.000	952,958.78	980,011.14	27,052.36
GTZF97000102	ED4352099	FRESENIUS SE & CO KGAA	9,283.000	242,304.79	277,379.66	35,074.87
GTZF97000102	ED4598584	CONTINENTAL AG	3,311.000	249,610.00	187,719.05	-61,890.95
GTZF97000102	ED4846280	SAP SE	18,736.000	2,645,472.99	3,805,619.97	1,160,146.98
GTZF97000102	ED5064727	PUMA SE	4,219.000	194,205.43	193,845.85	-359.58
GTZF97000102	ED5120677	HEIDELBERG MATERIALS AG	9,110.000	706,453.53	945,315.87	238,862.34
GTZF97000102	ED5129074	FRESENIUS MEDICAL CARE AG	5,377.000	216,879.44	206,077.72	-10,801.72
GTZF97000102	ED5633968	NEMETSCHEK SE	1,804.000	171,034.80	177,586.19	6,551.39
GTZF97000102	EDBP6VLQ6	DAIMLER TRUCK HOLDING AG	17,541.000	856,195.29	698,779.90	-157,415.39
GTZF97000102	EE4476219	INDRA SISTEMAS SA	90,274.000	1,269,042.58	1,868,264.89	599,222.31
GTZF97000102	EE5501908	BANCO BILBAO VIZCAYA ARGENTARI	220,537.000	1,691,940.45	2,210,443.67	518,503.22
GTZF97000102	EE5669358	REPSOL SA	5,984.000	87,025.49	94,500.74	7,475.25
GTZF97000102	EE5705947	BANCO SANTANDER SA	1,389,775.000	5,132,487.72	6,450,242.32	1,317,754.60
GTZF97000102	EFBMD8F96	STELLANTIS NV	1,773.000	35,206.81	35,108.33	-98.48
GTZF97000102	EI4056715	GENERALI	17,742.000	360,418.44	442,859.08	82,440.64
GTZF97000102	EI4103517	CAIRO COMMUNICATION SPA	13,396.000	30,170.55	29,862.90	-307.65
GTZF97000102	EIB019M67	AZIMUT HOLDING SPA	37,144.000	789,130.74	876,595.99	87,465.25
GTZF97000102	EIB08QZ43	ESPRINET SPA	15,153.000	88,226.23	82,419.16	-5,807.07
GTZF97000102	EIBLC8J16	MFE-MEDIAFOREUROPE NV	38,645.000	107,723.69	133,282.41	25,558.72
GTZF97000102	EIBYMD5K9	BANCO BPM SPA	9,239.000	50,005.41	59,550.02	9,544.61
GTZF97000102	EN5228650	RANDSTAD NV	6,324.000	377,234.99	286,902.03	-90,332.96
GTZF97000102	EN5986620	KONINKLIJKE PHILIPS NV	43,753.000	933,087.07	1,106,188.83	173,101.76
GTZF97000102	ENB156T51	SBM OFFSHORE NV	58,238.000	877,696.14	892,557.04	14,860.90
GTZF97000102	ENB929F49	ASML HOLDING NV	1,830.000	1,344,946.33	1,891,087.87	546,141.54
GTZF97000102	ENBD9PNF3	ASR NEDERLAND NV	23,719.000	1,121,627.98	1,131,481.51	9,853.53

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000102	ENBYPBS65	ARCELORMITTAL SA	34,743.000	789,027.26	795,729.27	6,702.01
GTZF97000102	ENBYQP139	ABN AMRO BANK NV	2,966.000	49,800.40	48,794.74	-1,005.66
GTZF97000102	ES7108891	ABB LTD	8,873.000	494,586.51	492,922.50	-1,664.01
GTZF97000102	ES7124591	BALOISE HOLDING AG	4,871.000	789,453.55	857,547.52	68,093.97
GTZF97000102	ESB119QG7	PARTNERS GROUP HOLDING AG	443.000	610,561.98	568,909.41	-41,652.57
GTZF97000102	ESBJ7HN10	STADLER RAIL AG	13,802.000	441,877.54	392,433.90	-49,443.64
GTZF97000102	EX0045610	ANTOFAGASTA PLC	2,571.000	70,770.21	68,575.02	-2,195.19
GTZF97000102	EX0766801	CLOSE BROTHERS GROUP PLC	29,850.000	147,618.19	159,838.62	12,220.43
GTZF97000102	EX0798051	BP PLC	91,396.000	532,585.77	549,016.06	16,430.29
GTZF97000102	EX0848120	ME GROUP INTERNATIONAL PLC	9,686.000	20,850.21	20,961.85	111.64
GTZF97000102	EX0870611	LLOYDS BANKING GROUP PLC	707,625.000	503,440.16	489,654.10	-13,786.06
GTZF97000102	EX3091355	BT GROUP PLC	401,552.000	552,693.70	712,419.24	159,725.54
GTZF97000102	EX3319525	KINGFISHER PLC	576,021.000	1,798,939.32	1,811,632.59	12,693.27
GTZF97000102	EXB63H842	ROLLS-ROYCE HOLDINGS PLC	894,257.000	3,231,859.38	5,163,805.50	1,931,946.12
GTZF97000102	EXB82YXW2	VESUVIUS PLC	18,639.000	94,407.63	108,736.61	14,328.98
GTZF97000102	EXB8KF9B6	WPP PLC	50,184.000	498,285.72	459,541.94	-38,743.78
GTZF97000102	EXBNHSJN2	QUILTER PLC	60,314.000	92,058.62	91,567.75	-490.87
GTZF97000102	FA6185823	AMTRAN TECHNOLOGY CO LTD	185,000.000	111,757.12	117,472.99	5,715.87
GTZF97000102	FA6203741	CLEVO CO	57,000.000	110,939.20	93,999.97	-16,939.23
GTZF97000102	FA6792438	SDI CORP	29,000.000	107,072.46	124,701.38	17,628.92
GTZF97000102	FAB015YY7	POSIFLEX TECHNOLOGY INC	110,000.000	403,752.62	591,680.40	187,927.78
GTZF97000102	FAB28QTZ3	LEADTREND TECHNOLOGY CORP	42,000.000	121,638.01	115,999.57	-5,638.44
GTZF97000102	FBB1359J2	PTT EXPLORATION & PRODUCTION P	13,300.000	56,268.51	55,088.22	-1,180.29
GTZF97000102	FH6856998	SMARTONE TELECOMMUNICATIONS HO HK/00315	478,000.000	295,219.87	222,243.00	-72,976.87
GTZF97000102	FH6867763	SWIRE PACIFIC LTD HK/00087	35,000.000	38,111.67	46,981.07	8,869.40
GTZF97000102	FHB01RQM9	PACIFIC BASIN SHIPPING LTD HK/02343	1,965,439.000	597,076.73	619,281.70	22,204.97
GTZF97000102	FHB1JNK84	CHINA COAL ENERGY CO LTD HK/01898	114,914.000	85,343.07	134,233.63	48,890.56
GTZF97000102	FHBGN9717	HAIDILAO INTERNATIONAL HOLDING HK/06862	278,000.000	695,126.56	499,925.71	-195,200.85
GTZF97000102	FHBLD4QD1	HAIER SMART HOME CO LTD HK/06690	31,600.000	99,397.70	105,638.24	6,240.54
GTZF97000102	FHBLLHKZ0	WH GROUP LTD HK/00288	410,648.000	217,465.38	270,350.02	52,884.64
GTZF97000102	FHBM93SF9	NETEASE INC HK/09999	56,600.000	1,102,156.55	1,080,905.30	-21,251.25
GTZF97000102	FHBP4JH15	JOHNSON ELECTRIC HOLDINGS LTD HK/00179	183,000.000	242,858.92	275,646.18	32,787.26
GTZF97000102	FHBZ04KX6	YADEA GROUP HOLDINGS LTD HK/01585	130,000.000	234,519.27	164,344.08	-70,175.19
GTZF97000102	FHBZ169C9	CHINA INTERNATIONAL CAPITAL CO HK/03908	44,800.000	78,548.35	49,864.49	-28,683.86
GTZF97000102	FM6472118	JARDINE MATHESON HOLDINGS LTD	1,900.000	96,235.00	67,222.00	-29,013.00
GTZF97000102	FMB088VB1	FRENCKEN GROUP LTD	56,500.000	43,418.70	67,954.25	24,535.55
GTZF97000102	FZ6076423	BANK LEUMI LE-ISRAEL BM	6,222.000	46,259.04	50,704.87	4,445.83
GTZF97000102	FZ6455536	ICL GROUP LTD	24,370.000	131,997.74	105,509.32	-26,488.42
GTZF97000102	FZ6647132	NICE LTD	478.000	97,507.65	78,173.66	-19,333.99
GTZF97000102	FZB1S0581	OIL REFINERIES LTD	473,741.000	135,064.60	109,406.10	-25,658.50
GTZF97000102	FZBN6J313	DELTA ISRAEL BRANDS LTD	2,342.000	41,836.34	39,364.90	-2,471.44
GTZF97000102	IC7440626	ERSTE GROUP BANK AG	20,174.000	699,522.09	953,069.74	253,547.65
GTZF97000102	IRB59SS17	ROSNEFT OIL CO PJSC	9,773.000	4,033.36	97.45	-3,935.91



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 Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007  
 7/1/2023 - 6/30/2024

Status: FINAL

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

GT-EAFE ALPHA EXT

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF97000102	LMB292SM2 MEGACABLE HOLDINGS SAB DE CV	9,100.000	25,667.43	22,977.06	-2,690.37
GTZF97000102	M98068105 WIX.COM LTD	2,709.000	211,952.16	430,920.63	218,968.47
GTZF97000102	NABK8WRM2 INTERCORP FINANCIAL SERVICES I	4,476.000	126,764.16	100,307.16	-26,457.00
GTZF97000102	NC2180635 CANADIAN NATIONAL RAILWAY CO	2,523.000	266,895.99	298,072.99	31,177.00
GTZF97000102	NC2248804 RUSSEL METALS INC	10,061.000	317,646.32	274,033.30	-43,613.02
GTZF97000102	NCB55SGV5 SECURE ENERGY SERVICES INC	25,744.000	181,546.62	227,836.33	46,289.71
GTZF97000102	NCBJ2L578 CGI INC CL A SUB VTG	8,168.000	862,323.52	815,098.77	-47,224.75
GTZF97000102	NCBR52TP3 CONSTELLATION SOFTWARE INC WT 31-MAR-2040	862.000	0.00	0.00	0.00
GTZF97000102	SD4253052 AP MOLLER - MAERSK A/S	53.000	92,256.97	90,031.91	-2,225.06
GTZF97000102	SDB14LS08 SPAR NORD BANK A/S	45,650.000	713,694.07	879,121.04	165,426.97
GTZF97000102	SDBPXW7F9 SVITZER GROUP A/S	106.000	3,039.27	3,953.94	914.67
GTZF97000102	SF4525181 WARTSILA OYJ ABP	11,767.000	132,421.88	227,003.08	94,581.20
GTZF97000102	SN7133606 EQUINOR ASA	122,513.000	3,568,967.10	3,497,330.48	-71,636.62
GTZF97000102	SNB4KZMS6 AWILCO LNG AS	36,161.000	29,648.90	27,271.46	-2,377.44
GTZF97000102	SNBDCHQL6 GOLDEN OCEAN GROUP LTD	5,002.000	65,567.55	69,480.70	3,913.15
GTZF97000102	SNBP9M451 STANDARD SUPPLY AS	234,446.000	48,455.46	46,569.93	-1,885.53
GTZF97000102	SS4902382 TRELLEBORG AB	1,658.000	61,524.66	64,565.28	3,040.62
GTZF97000402	042068205 ARM HOLDINGS PLC ADR	17,005.000	2,699,257.59	2,782,358.10	83,100.51
GTZF97000402	05946K101 BANCO BILBAO VIZCAYA ARGENTARI ADR	9,569.000	73,489.92	95,977.07	22,487.15
GTZF97000402	05967A107 BANCO SANTANDER BRASIL SA ADR	61,407.000	335,516.40	303,350.58	-32,165.82
GTZF97000402	29446M102 EQUINOR ASA ADR	1,436.000	41,945.56	41,012.16	-933.40
GTZF97000402	368287207 GAZPROM PJSC ADR	1.000	0.29	0.02	-0.27
GTZF97000402	466110103 JBS S/A ADR	12,698.000	143,961.40	146,753.33	2,791.93
GTZF97000402	471115402 JARDINE MATHESON HOLDINGS LTD ADR	2,059.000	104,988.41	72,888.60	-32,099.81
GTZF97000402	629334103 NN GROUP NV ADR	45,068.000	876,791.53	1,046,456.43	169,664.90
GTZF97000402	654902204 NOKIA OYJ ADR	261,107.000	965,303.54	986,984.46	21,680.92
GTZF97000402	705015105 PEARSON PLC ADR	55,387.000	661,958.16	691,229.76	29,271.60
GTZF97000402	71654V408 PETROLEO BRASILEIRO SA ADR	232,000.000	3,208,560.00	3,361,680.00	153,120.00
GTZF97000402	775781206 ROLLS-ROYCE HOLDINGS PLC ADR	37,168.000	110,665.35	212,972.64	102,307.29
GTZF97000402	928662600 VOLKSWAGEN AG ADR	16,006.000	276,420.32	190,791.52	-85,628.80
GTZF97000402	92890T205 WH GROUP LTD ADR	37,307.000	397,105.18	488,721.70	91,616.52
GTZF97000402	96467A200 WHITECAP RESOURCES INC	37,779.000	270,886.02	276,164.49	5,278.47
GTZF97000402	AA6137167 AUSTAL LTD	10,591.000	17,638.56	17,612.27	-26.29
GTZF97000402	AA6253980 ARISTOCRAT LEISURE LTD	10,286.000	264,700.22	341,826.57	77,126.35
GTZF97000402	AA6302415 TECHNOLOGY ONE LTD	36,421.000	379,412.94	452,422.03	73,009.09
GTZF97000402	AA6715749 QBE INSURANCE GROUP LTD	18,982.000	186,394.35	220,455.27	34,060.92
GTZF97000402	AAB1FJ0C0 BRAMBLES LTD	610,790.000	5,858,707.76	5,927,020.95	68,313.19
GTZF97000402	AAB296314 G8 EDUCATION LTD	256,029.000	176,278.59	202,621.93	26,343.34
GTZF97000402	AAB432QW2 SEVEN GROUP HOLDINGS LTD	34,384.000	564,182.04	865,259.19	301,077.15
GTZF97000402	AABM91204 AMPOL LTD	20,532.000	442,473.40	443,455.66	982.26
GTZF97000402	AABWSRST4 A2 MILK CO LTD/THE	104,972.000	270,411.42	474,614.57	204,203.15
GTZF97000402	EAB0704T7 RAIFFEISEN BANK INTERNATIONAL	21,565.000	341,618.07	374,881.32	33,263.25
GTZF97000402	EABJGS8T1 ADDIKO BANK AG	3,949.000	76,156.76	84,646.82	8,490.06

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Arrowstreet International Equity - EAFE Alpha Extension Fund

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7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000402	ED4846280	SAP SE	14,323.000	1,955,486.82	2,909,259.97	953,773.15
GTZF97000402	ED4942907	E.ON SE	83,548.000	1,066,485.77	1,097,344.18	30,858.41
GTZF97000402	ED5002461	HENKEL AG & CO KGAA	230.000	15,611.01	18,105.61	2,494.60
GTZF97000402	ED5107401	BEIERSDORF AG	1,027.000	135,855.41	150,298.84	14,443.43
GTZF97000402	ED5294126	MUENCHENER RUECKVERSICHERUNGS-	1,521.000	570,173.62	761,271.53	191,097.91
GTZF97000402	ED5529026	MERCEDES-BENZ GROUP AG	25,639.000	2,060,708.22	1,774,293.09	-286,415.13
GTZF97000402	ED5727976	SIEMENS AG	16,488.000	2,571,521.60	3,069,808.55	498,286.95
GTZF97000402	EE5501908	BANCO BILBAO VIZCAYA ARGENTARI	447,855.000	3,435,904.15	4,488,853.35	1,052,949.20
GTZF97000402	EE5669358	REPSOL SA	565,785.000	8,228,228.23	8,935,010.39	706,782.16
GTZF97000402	EE5705947	BANCO SANTANDER SA	288,676.000	1,066,090.57	1,339,806.91	273,716.34
GTZF97000402	EF4012250	AIRBUS SE	2,667.000	459,445.73	366,612.90	-92,832.83
GTZF97000402	EF4320984	ESSO SA FRANCAISE	2,979.000	395,501.56	524,886.99	129,385.43
GTZF97000402	EF4380426	PUBLICIS GROUPE SA	12,831.000	1,028,898.64	1,366,636.42	337,737.78
GTZF97000402	EF5962339	STMICROELECTRONICS NV	6,794.000	301,316.60	268,431.37	-32,885.23
GTZF97000402	EFB0C2CQ3	ENGIE SA	44,627.000	741,421.74	637,799.55	-103,622.19
GTZF97000402	EI4056715	GENERALI	204,115.000	4,146,477.84	5,094,926.25	948,448.41
GTZF97000402	EI4076838	INTESA SANPAOLO SPA	1,895,803.000	4,963,970.58	7,052,471.05	2,088,500.47
GTZF97000402	EI5962341	STMICROELECTRONICS NV	1,217.000	54,222.88	48,096.80	-6,126.08
GTZF97000402	EI7135250	CREDITO EMILIANO SPA	9,457.000	73,564.40	94,260.52	20,696.12
GTZF97000402	EIB08QZ43	ESPRINET SPA	20,566.000	120,433.15	111,861.17	-8,571.98
GTZF97000402	EIB19GHR1	DEUTSCHE BANK AG	4,409.000	69,735.87	70,124.13	388.26
GTZF97000402	EIBLC8J16	MFE-MEDIAFOREUROPE NV	87,848.000	244,876.74	302,978.22	58,101.48
GTZF97000402	EIBYMD5K9	BANCO BPM SPA	35,643.000	195,851.42	229,737.11	33,885.69
GTZF97000402	EN4927195	VASTNED RETAIL NV	682.000	15,361.62	16,957.66	1,596.04
GTZF97000402	EN5671511	WOLTERS KLUWER NV	2,289.000	275,831.44	379,760.89	103,929.45
GTZF97000402	ENB929F49	ASML HOLDING NV	1,413.000	990,205.08	1,460,167.85	469,962.77
GTZF97000402	ENBNG8PQ5	NN GROUP NV	1,165.000	53,371.44	54,251.18	879.74
GTZF97000402	ENBPH0Y29	AEGON LTD	194,609.000	1,201,568.69	1,203,044.42	1,475.73
GTZF97000402	ENBZ1HM46	ADYEN NV	38.000	48,494.11	45,336.74	-3,157.37
GTZF97000402	ES7103066	NOVARTIS AG	13,855.000	1,350,540.23	1,482,790.28	132,250.05
GTZF97000402	ES7108891	ABB LTD	19,452.000	734,832.53	1,080,618.56	345,786.03
GTZF97000402	ES7110756	HOLCIM AG	933.000	69,131.15	82,667.99	13,536.84
GTZF97000402	ES7184736	SWATCH GROUP AG/THE	4,279.000	228,095.57	174,759.96	-53,335.61
GTZF97000402	ESB18ZRK2	LOGITECH INTERNATIONAL SA	33,302.000	2,838,608.80	3,221,243.98	382,635.18
GTZF97000402	ESBRJL171	UBS GROUP AG	39,047.000	1,241,609.92	1,149,335.80	-92,274.12
GTZF97000402	EX0386410	GREENCORE GROUP PLC	38,364.000	51,235.99	80,697.24	29,461.25
GTZF97000402	EX0430044	PAN AFRICAN RESOURCES PLC	1,922,072.000	551,747.51	632,934.57	81,187.06
GTZF97000402	EX0472608	SPIRENT COMMUNICATIONS PLC	153,093.000	233,389.46	354,150.50	120,761.04
GTZF97000402	EX0718877	RIO TINTO PLC	18,060.000	1,144,699.77	1,187,369.89	42,670.12
GTZF97000402	EX0766801	CLOSE BROTHERS GROUP PLC	48,889.000	245,748.94	261,787.27	16,038.33
GTZF97000402	EX0798051	BP PLC	690,923.000	4,026,169.12	4,150,376.68	124,207.56
GTZF97000402	EX0870611	LLOYDS BANKING GROUP PLC	199,830.000	110,742.09	138,276.03	27,533.94
GTZF97000402	EX3134866	BARCLAYS PLC	199,687.000	389,388.98	527,314.44	137,925.46

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000402	EXB0LCW07	HIKMA PHARMACEUTICALS PLC	6,575.000	171,940.51	157,169.66	-14,770.85
GTZF97000402	EXB1YW440	3I GROUP PLC	6,840.000	169,442.22	265,099.97	95,657.75
GTZF97000402	EXB9895B6	COCA-COLA HBC AG	42,919.000	1,279,550.91	1,463,770.44	184,219.53
GTZF97000402	EXBJ1DLW8	MAN GROUP PLC/JERSEY	187,372.000	534,168.78	573,667.52	39,498.74
GTZF97000402	EXBKDRYJ6	AIRTEL AFRICA PLC	51,250.000	63,968.22	77,806.94	13,838.72
GTZF97000402	EXBL9ZF37	PETERSHILL PARTNERS PLC	49,128.000	100,889.58	129,484.14	28,594.56
GTZF97000402	EXBMJ6DW6	INFORMA PLC	4,209.000	45,206.94	45,533.67	326.73
GTZF97000402	EXBP6MXD8	SHELL PLC	35,900.000	1,086,431.89	1,286,102.92	199,671.03
GTZF97000402	EZBF0L353	AIB GROUP PLC	13,292.000	72,260.30	70,316.78	-1,943.52
GTZF97000402	FBBF164R8	PRIMA MARINE PCL	713,900.000	134,559.93	167,301.32	32,741.39
GTZF97000402	FH6220989	POLY PROPERTY GROUP CO LTD HK/00119	637,000.000	129,318.87	120,752.11	-8,566.76
GTZF97000402	FH6856998	SMARTONE TELECOMMUNICATIONS HO HK/00315	5,500.000	3,396.88	2,557.19	-839.69
GTZF97000402	FH6867763	SWIRE PACIFIC LTD HK/00087	115,000.000	125,785.26	154,366.37	28,581.11
GTZF97000402	FH6905746	TRULY INTERNATIONAL HOLDINGS L HK/00732	176,000.000	20,662.02	20,288.44	-373.58
GTZF97000402	FHB0Z1B78	PICO FAR EAST HOLDINGS LTD HK/00752	230,000.000	51,770.38	53,615.80	1,845.42
GTZF97000402	FHB621F93	HILONG HOLDING LTD HK/01623	313,000.000	7,109.46	3,367.57	-3,741.89
GTZF97000402	FHB63DLB4	FAR EAST HORIZON LTD HK/03360	92,000.000	72,786.67	59,861.16	-12,925.51
GTZF97000402	FHBMCX2J9	HORIZON CONSTRUCTION DEVELOPME HK/09930	20,444.037	6,062.52	3,927.82	-2,134.70
GTZF97000402	FHBP4JH15	JOHNSON ELECTRIC HOLDINGS LTD HK/00179	26,000.000	36,860.87	39,162.85	2,301.98
GTZF97000402	FHBYX33P1	MODERN DENTAL GROUP LTD HK/03600	79,000.000	30,444.33	43,510.00	13,065.67
GTZF97000402	FJ6021508	ALPS ALPINE CO LTD	33,800.000	314,437.91	322,850.31	8,412.40
GTZF97000402	FJ6096658	RORZE CORP	9,700.000	1,848,828.24	1,914,553.07	65,724.83
GTZF97000402	FJ6166592	UNITED ARROWS LTD	2,900.000	32,168.44	35,857.89	3,689.45
GTZF97000402	FJ6301983	V TECHNOLOGY CO LTD	13,900.000	263,015.73	263,984.22	968.49
GTZF97000402	FJ6309267	SQUARE ENIX HOLDINGS CO LTD	1,700.000	53,417.38	51,065.52	-2,351.86
GTZF97000402	FJ6435146	HONDA MOTOR CO LTD	233,300.000	2,742,649.21	2,494,566.76	-248,082.45
GTZF97000402	FJ6484680	KAWASAKI KISEN KAISHA LTD	304,600.000	4,668,816.64	4,430,958.70	-237,857.94
GTZF97000402	FJ6499266	KYOCERA CORP	52,700.000	681,972.59	606,577.47	-75,395.12
GTZF97000402	FJ6513124	TOKIO MARINE HOLDINGS INC	2,100.000	72,785.13	78,394.26	5,609.13
GTZF97000402	FJ6555802	MAKITA CORP	21,600.000	574,486.98	587,064.54	12,577.56
GTZF97000402	FJ6596848	MITSUBISHI LOGISTICS CORP	3,300.000	108,383.89	108,317.79	-66.10
GTZF97000402	FJ6597044	MITSUBISHI ELECTRIC CORP	2,800.000	50,635.65	44,691.04	-5,944.61
GTZF97000402	FJ6643962	NIPPON YUSEN KK	96,200.000	2,991,403.18	2,800,002.55	-191,400.63
GTZF97000402	FJ6689536	KAKAKU.COM INC	58,900.000	761,333.87	772,041.86	10,707.99
GTZF97000402	FJ6738226	RICOH CO LTD	5,700.000	48,047.65	48,740.21	692.56
GTZF97000402	FJ6744299	T&D HOLDINGS INC	3,200.000	52,249.57	55,869.70	3,620.13
GTZF97000402	FJ6793908	SEKISUI HOUSE LTD	78,400.000	1,760,727.07	1,736,536.16	-24,190.91
GTZF97000402	FJ6804325	SHIKIBO LTD	9,800.000	70,508.30	69,086.16	-1,422.14
GTZF97000402	FJ6858701	SUMITOMO ELECTRIC INDUSTRIES L	19,900.000	298,844.06	309,584.43	10,740.37
GTZF97000402	FJ6858842	SUMITOMO METAL MINING CO LTD	24,100.000	789,458.02	730,820.61	-58,637.41
GTZF97000402	FJ6858941	SUMITOMO CORP	6,100.000	163,150.61	152,329.36	-10,821.25
GTZF97000402	FJ6895406	TOKYO ELECTRIC POWER CO HOLDIN	11,300.000	41,209.60	60,848.32	19,638.72
GTZF97000402	FJ6900545	TOYOTA INDUSTRIES CORP	6,900.000	651,389.86	581,863.12	-69,526.74

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000402	FJ6985546	AZBIL CORP	5,000.000	142,191.86	139,282.61	-2,909.25
GTZF97000402	FJB0J7D93	DAIICHI SANKYO CO LTD	86,400.000	3,049,714.23	2,967,012.38	-82,701.85
GTZF97000402	FJB1CWJM8	NOMURA REAL ESTATE HOLDINGS IN	3,200.000	89,446.95	80,188.99	-9,257.96
GTZF97000402	FJB7THKT3	SANYO TRADING CO LTD	23,400.000	226,496.76	234,640.07	8,143.31
GTZF97000402	FL6719767	PERUSAHAAN GAS NEGARA TBK PT	3,101,600.000	219,888.95	291,693.88	71,804.93
GTZF97000402	FM6303867	SINGAPORE EXCHANGE LTD	118,400.000	847,496.19	828,210.29	-19,285.90
GTZF97000402	FMB1VQ5C0	KEPPEL LTD	25,000.000	126,366.81	119,350.67	-7,016.14
GTZF97000402	FMBD370L2	BEST WORLD INTERNATIONAL LTD	136,700.000	204,092.63	251,158.83	47,066.20
GTZF97000402	FZ6647132	NICE LTD	2,630.000	512,218.23	430,118.66	-82,099.57
GTZF97000402	FZBN6J313	DELTA ISRAEL BRANDS LTD	4,828.000	80,499.80	81,150.18	650.38
GTZF97000402	FZBV8WW61	KENON HOLDINGS LTD/SINGAPORE	6,830.000	137,161.12	170,351.14	33,190.02
GTZF97000402	H42097107	UBS GROUP AG	1,760.000	49,508.33	51,990.40	2,482.07
GTZF97000402	H50430232	LOGITECH INTERNATIONAL SA	5,830.000	497,509.48	564,810.40	67,300.92
GTZF97000402	KSBMHJYP6	QUILTER PLC	59,061.000	89,889.18	89,303.08	-586.10
GTZF97000402	M2682V108	CYBERARK SOFTWARE LTD	178.000	47,037.01	48,668.76	1,631.75
GTZF97000402	N00985106	AERCAP HOLDINGS NV	827.000	72,467.16	77,076.40	4,609.24
GTZF97000402	N82405106	STELLANTIS NV	56,852.000	997,184.08	1,128,512.20	131,328.12
GTZF97000402	NC2141942	DESCARTES SYS GROUP INC	3,356.000	269,139.41	325,090.66	55,951.25
GTZF97000402	NC2314002	EMPIRE CO LTD CL A NON-VTG	20,302.000	563,594.92	518,844.55	-44,750.37
GTZF97000402	NCB4TP9G9	DOLLARAMA INC	1,616.000	118,572.14	147,516.76	28,944.62
GTZF97000402	NCBR52TP3	CONSTELLATION SOFTWARE INC WT 31-MAR-2040	350.000	0.00	0.00	0.00
GTZF97000402	SD4253045	AP MOLLER - MAERSK A/S	24.000	42,110.82	41,752.18	-358.64
GTZF97000402	SD4253052	AP MOLLER - MAERSK A/S	316.000	550,060.44	536,794.00	-13,266.44
GTZF97000402	SDB14LS08	SPAR NORD BANK A/S	33,082.000	517,205.42	637,088.33	119,882.91
GTZF97000402	SDBP6KMJ0	NOVO NORDISK A/S	179,962.000	14,494,840.40	26,008,132.51	11,513,292.11
GTZF97000402	SDBPXW7F9	SVITZER GROUP A/S	680.000	19,497.23	25,364.89	5,867.66
GTZF97000402	SF5902942	NOKIA OYJ	135,316.000	481,441.75	516,071.19	34,629.44
GTZF97000402	SFBFM0SV0	NORDEA BANK ABP	86,078.000	935,918.00	1,025,404.28	89,486.28
GTZF97000402	SN4732491	TELENOR ASA	27,689.000	281,191.87	316,482.86	35,290.99
GTZF97000402	SN5208244	KONGSBERG GRUPPEN ASA	1,473.000	67,122.35	120,357.83	53,235.48
GTZF97000402	SN7133606	EQUINOR ASA	41,416.000	1,206,503.32	1,182,286.28	-24,217.04
GTZF97000402	SNB06T256	SPAREBANK 1 NORD NORGE	13,333.000	120,840.83	124,144.97	3,304.14
GTZF97000402	SNB1L95G4	AKER BP ASA	59,306.000	1,613,843.88	1,516,139.30	-97,704.58
GTZF97000402	SNB4KZMS6	AWILCO LNG AS	106,424.000	72,146.59	80,261.54	8,114.95
GTZF97000402	SNBGR6L08	KLAVENESS COMBINATION CARRIERS	15,715.000	137,791.41	162,057.48	24,266.07
GTZF97000402	SNBP9M451	STANDARD SUPPLY AS	259,401.000	51,459.66	51,526.94	67.28
GTZF97000402	SS4813340	SKANDINAVISKA ENSKILDA BANKEN	54,229.000	598,204.42	801,386.05	203,181.63
GTZF97000402	SS4902382	TRELLEBORG AB	6,885.000	255,802.32	268,113.35	12,311.03
GTZF97000402	SS7113813	ABB LTD	2,320.000	87,594.51	128,813.43	41,218.92
GTZF97000402	SSBMV7PQ6	INVESTOR AB	66,117.000	1,263,118.06	1,811,783.86	548,665.80
GTZF97000402	SSBYZF9J2	NORDEA BANK ABP	4,440.000	50,123.70	52,868.12	2,744.42
GTZF97000602	05523R107	BAE SYSTEMS PLC ADR	12,745.000	760,134.26	852,003.25	91,868.99
GTZF97000602	05967A107	BANCO SANTANDER BRASIL SA ADR	22,138.000	117,144.45	109,361.72	-7,782.73

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000602	29446M102	EQUINOR ASA ADR	1,424.000	41,595.04	40,669.44	-925.60
GTZF97000602	466110103	JBS S/A ADR	82,702.000	919,510.56	955,803.55	36,292.99
GTZF97000602	629334103	NN GROUP NV ADR	3,130.000	62,842.67	72,677.04	9,834.37
GTZF97000602	705015105	PEARSON PLC ADR	23,193.000	280,766.36	289,448.64	8,682.28
GTZF97000602	722304102	PDD HOLDINGS INC ADR	5,174.000	746,724.53	687,883.30	-58,841.23
GTZF97000602	767204100	RIO TINTO PLC ADR	72,724.000	4,867,373.29	4,794,693.32	-72,679.97
GTZF97000602	78440P306	SK TELECOM CO LTD ADR	9,732.000	212,324.88	203,690.76	-8,634.12
GTZF97000602	861012102	STMICROELECTRONICS NV	13,289.000	522,390.76	521,991.92	-398.84
GTZF97000602	874039100	TAIWAN SEMICONDUCTOR MANUFACTU ADR	3,617.000	625,635.04	628,670.77	3,035.73
GTZF97000602	881624209	TEVA PHARMACEUTICAL INDUSTRIES ADR	46,588.000	802,043.59	757,055.00	-44,988.59
GTZF97000602	96467A200	WHITECAP RESOURCES INC	6,000.000	41,983.71	43,860.00	1,876.29
GTZF97000602	AA6137167	AUSTAL LTD	215,874.000	345,780.11	358,986.91	13,206.80
GTZF97000602	AA6220104	RIO TINTO LTD	25,551.000	2,199,546.22	2,030,644.01	-168,902.21
GTZF97000602	AA6302415	TECHNOLOGY ONE LTD	6,513.000	71,532.70	80,904.55	9,371.85
GTZF97000602	AA6699786	PREMIER INVESTMENTS LTD	3,303.000	44,544.49	68,714.05	24,169.56
GTZF97000602	AA6715749	QBE INSURANCE GROUP LTD	17,552.000	169,445.73	203,847.37	34,401.64
GTZF97000602	AA6948837	WESFARMERS LTD	57,465.000	1,972,667.55	2,501,478.06	528,810.51
GTZF97000602	AAB01C7R2	SUPER RETAIL GROUP LTD	11,553.000	87,899.61	107,633.61	19,734.00
GTZF97000602	AAB296314	G8 EDUCATION LTD	92,885.000	64,302.07	73,509.40	9,207.33
GTZF97000602	AABW0BGZ7	CAR GROUP LTD	21,809.000	508,155.17	513,421.21	5,266.04
GTZF97000602	D18190898	DEUTSCHE BANK AG	4,718.000	72,195.36	75,204.92	3,009.56
GTZF97000602	EABJGS8T1	ADDIKO BANK AG	26,458.000	561,705.14	567,127.23	5,422.09
GTZF97000602	EABN796M1	FACC AG	12,137.000	107,856.58	105,363.42	-2,493.16
GTZF97000602	ED4031974	ADIDAS AG	210.000	50,400.28	50,190.05	-210.23
GTZF97000602	ED4768963	RWE AG	20,918.000	692,119.34	716,282.78	24,163.44
GTZF97000602	ED5231482	ALLIANZ SE	13,249.000	3,795,618.90	3,684,800.29	-110,818.61
GTZF97000602	ED5334583	RHEINMETALL AG	2,428.000	1,289,681.63	1,237,870.82	-51,810.81
GTZF97000602	ED5750358	DEUTSCHE BANK AG	64,751.000	820,722.63	1,034,568.75	213,846.12
GTZF97000602	ED5756025	BAYERISCHE MOTOREN WERKE AG	6,260.000	678,111.80	592,955.12	-85,156.68
GTZF97000602	EDB09DHL4	MTU AERO ENGINES AG	574.000	148,667.95	146,906.06	-1,761.89
GTZF97000602	EDB90LKT5	COMMERZBANK AG	44,662.000	750,391.23	678,986.28	-71,404.95
GTZF97000602	EEB1X8QN0	BANCO DE SABADELL SA	94,979.000	192,920.38	183,279.64	-9,640.74
GTZF97000602	EEB283W91	CAIXABANK SA	13,690.000	71,039.70	72,524.97	1,485.27
GTZF97000602	EF4012250	AIRBUS SE	25,712.000	3,998,167.00	3,534,439.79	-463,727.21
GTZF97000602	EF4380426	PUBLICIS GROUPE SA	2,706.000	216,990.08	288,217.45	71,227.37
GTZF97000602	EF5946456	NOKIA OYJ	70,635.000	261,522.22	269,313.64	7,791.42
GTZF97000602	EF5962339	STMICROELECTRONICS NV	15,936.000	647,262.71	629,632.38	-17,630.33
GTZF97000602	EF7309687	BNP PARIBAS SA	46,737.000	2,998,811.50	2,981,880.31	-16,931.19
GTZF97000602	EFB15C551	TOTALENERGIES SE	59,927.000	4,353,939.43	4,003,254.09	-350,685.34
GTZF97000602	EFBM8H5Y8	DASSAULT SYSTEMES SE	1,605.000	66,495.05	60,721.60	-5,773.45
GTZF97000602	EI4103517	CAIRO COMMUNICATION SPA	68,999.000	154,126.71	153,815.33	-311.38
GTZF97000602	EI5962341	STMICROELECTRONICS NV	10,798.000	470,545.82	426,745.40	-43,800.42
GTZF97000602	EI7145051	ENI SPA	19,218.000	276,384.86	295,647.78	19,262.92

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000602	EIB08QZ43	ESPRINET SPA	16,907.000	101,456.21	91,959.40	-9,496.81
GTZF97000602	EIBL56BD0	FINCANTIERI SPA RTS	58,832.000	89,445.79	105,614.10	16,168.31
GTZF97000602	EIBT19SD3	FINCANTIERI SPA	58,832.000	366,347.06	285,694.03	-80,653.03
GTZF97000602	EN4927195	VASTNED RETAIL NV	3,315.000	74,351.85	82,426.15	8,074.30
GTZF97000602	ENBD9PNF3	ASR NEDERLAND NV	12,724.000	609,819.07	606,980.51	-2,838.56
GTZF97000602	ENBMJ1821	EXOR NV	5,122.000	573,446.96	536,324.49	-37,122.47
GTZF97000602	ENBYQP139	ABN AMRO BANK NV	12,210.000	204,242.73	200,871.14	-3,371.59
GTZF97000602	ENBYWLC62	RELX PLC	10,491.000	451,055.16	483,030.61	31,975.45
GTZF97000602	ENBZ1HM46	ADYEN NV	263.000	427,911.85	313,777.96	-114,133.89
GTZF97000602	EPB1FW752	GALP ENERGIA SGPS SA	25,486.000	296,734.38	538,644.32	241,909.94
GTZF97000602	EPB1Y1SQ0	JERONIMO MARTINS SGPS SA	9,104.000	186,598.54	178,069.12	-8,529.42
GTZF97000602	ES7108891	ABB LTD	940.000	50,388.18	52,219.90	1,831.72
GTZF97000602	ES7110756	HOLCIM AG	13,996.000	1,067,500.72	1,240,108.52	172,607.80
GTZF97000602	ES7156031	SONOVA HOLDING AG	1,110.000	356,903.99	342,906.74	-13,997.25
GTZF97000602	ES7437803	SWISS LIFE HOLDING AG	1,628.000	1,194,900.02	1,196,813.71	1,913.69
GTZF97000602	ES7517893	VALIANT HOLDING AG	621.000	64,692.56	70,351.44	5,658.88
GTZF97000602	ESB119QG7	PARTNERS GROUP HOLDING AG	204.000	267,428.47	261,980.86	-5,447.61
GTZF97000602	ESB11WWH7	SCHINDLER HOLDING AG	399.000	102,427.77	99,461.38	-2,966.39
GTZF97000602	ESB1X3KP1	SWISSQUOTE GROUP HOLDING SA	366.000	121,555.77	115,510.35	-6,045.42
GTZF97000602	ESBRJL171	UBS GROUP AG	119,213.000	3,695,844.63	3,508,996.05	-186,848.58
GTZF97000602	EX0045610	ANTOFAGASTA PLC	6,923.000	182,423.08	184,653.79	2,230.71
GTZF97000602	EX0408289	STANDARD CHARTERED PLC	60,890.000	517,619.19	551,112.71	33,493.52
GTZF97000602	EX0430044	PAN AFRICAN RESOURCES PLC	2,956,349.000	862,633.86	973,519.96	110,886.10
GTZF97000602	EX0766801	CLOSE BROTHERS GROUP PLC	94,294.000	456,864.42	504,918.68	48,054.26
GTZF97000602	EX0870611	LLOYDS BANKING GROUP PLC	266,449.000	147,661.10	184,374.27	36,713.17
GTZF97000602	EX4942812	SAMSUNG ELECTRONICS CO LTD GDR	251.000	363,279.47	371,480.00	8,200.53
GTZF97000602	EXB19NLV9	EXPERIAN PLC	6,912.000	265,208.90	322,062.75	56,853.85
GTZF97000602	EXB1VNSX3	DRAX GROUP PLC	26,087.000	146,216.85	162,310.71	16,093.86
GTZF97000602	EXB4T3BW4	GLENCORE PLC	590,717.000	3,472,040.53	3,368,478.10	-103,562.43
GTZF97000602	EXB63H842	ROLLS-ROYCE HOLDINGS PLC	14,715.000	56,271.36	84,970.43	28,699.07
GTZF97000602	EXB82YXW2	VESUVIUS PLC	16,237.000	82,241.36	94,723.77	12,482.41
GTZF97000602	EXB9895B6	COCA-COLA HBC AG	379.000	11,299.19	12,925.95	1,626.76
GTZF97000602	EXBBT3PS2	PLUS500 LTD	6,352.000	179,083.82	181,949.90	2,866.08
GTZF97000602	EXBJ1DLW8	MAN GROUP PLC/JERSEY	57,978.000	157,794.70	177,508.36	19,713.66
GTZF97000602	EXBKDRYJ6	AIRTEL AFRICA PLC	604,187.000	911,296.77	917,267.10	5,970.33
GTZF97000602	EXBL9ZF37	PETERSHILL PARTNERS PLC	362,982.000	767,878.84	956,692.96	188,814.12
GTZF97000602	EXBMTRW16	B&M EUROPEAN VALUE RETAIL SA	54,529.000	359,998.36	301,362.44	-58,635.92
GTZF97000602	EXBNHSJN2	QUILTER PLC	666,856.000	995,047.43	1,012,410.18	17,362.75
GTZF97000602	EXBYZTVM4	ATALAYA MINING PLC	141,045.000	754,714.26	773,800.23	19,085.97
GTZF97000602	EZBF0L353	AIB GROUP PLC	9,102.000	51,164.80	48,151.02	-3,013.78
GTZF97000602	FB6888796	KASIKORNBANK PCL	50,200.000	171,454.55	171,676.55	222.00
GTZF97000602	FBB01GKK6	THAI STANLEY ELECTRIC PCL	10,500.000	61,031.17	61,802.58	771.41
GTZF97000602	FBBF164R8	PRIMA MARINE PCL	612,100.000	123,449.21	143,444.65	19,995.44



**Schedule of Investments at End of Plan Year at Revalued Cost**  
 Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007  
 7/1/2023 - 6/30/2024

Status: FINAL

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

GT-EAFE ALPHA EXT

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF97000602	FBBMGJNP2 SRI TRANG GLOVES THAILAND PCL	439,400.000	117,561.41	120,933.04	3,371.63
GTZF97000602	FBBS0BB43 BKI HOLDINGS PCL	9,100.000	71,104.58	71,664.28	559.70
GTZF97000602	FC6113094 HANGZHOU STEAM TURBINE POWER G CN/200771	424,138.000	467,611.17	375,929.88	-91,681.29
GTZF97000602	FCBD5C8S8 SHENZHEN WOER HEAT-SHRINKABLE	911,824.000	880,107.41	1,771,933.15	891,825.74
GTZF97000602	FCBD5C957 HUNAN GOLD CORP LTD	35,300.000	77,144.08	87,933.61	10,789.53
GTZF97000602	FCBD5CDJ2 STANLEY AGRICULTURAL GROUP CO	570,300.000	546,211.08	591,016.99	44,805.91
GTZF97000602	FCBD5CFQ4 SHANDONG HIMILE MECHANICAL SCI	96,900.000	468,622.46	509,034.89	40,412.43
GTZF97000602	FCBD5CH41 ZHONGSHAN BROAD OCEAN MOTOR CO	702,522.000	478,130.40	457,322.62	-20,807.78
GTZF97000602	FCBD5CM37 CHENGDU KANGHONG PHARMACEUTICA	270,300.000	733,419.29	805,388.76	71,969.47
GTZF97000602	FCBD5CMD5 TONGLING NONFERROUS METALS GRO	6,472,283.000	3,580,713.29	3,215,631.82	-365,081.47
GTZF97000602	FCBD5CPN0 GREE ELECTRIC APPLIANCES INC O	112,900.000	504,957.03	609,400.98	104,443.95
GTZF97000602	FCBD5LW10 SUZHOU ANJIE TECHNOLOGY CO LTD	661,889.000	1,270,233.40	1,406,481.67	136,248.27
GTZF97000602	FCBD5LX84 SHANTUI CONSTRUCTION MACHINERY	162,800.000	151,111.62	207,699.64	56,588.02
GTZF97000602	FCBD5LYY6 JIAOZUO WANFANG ALUMINUM MANUF	598,500.000	603,113.78	535,400.94	-67,712.84
GTZF97000602	FCBD5M252 RONGAN PROPERTY CO LTD	262,000.000	98,563.88	96,635.72	-1,928.16
GTZF97000602	FCBD6QV19 GUANGDONG GOWORLD CO LTD	381,400.000	437,863.96	446,695.80	8,831.84
GTZF97000602	FCBD73L02 VATTI CORP LTD	1,201,500.000	1,167,251.01	1,030,180.77	-137,070.24
GTZF97000602	FCBD8P9J5 BANK OF SHANGHAI CO LTD	1,301,374.000	1,261,287.52	1,300,290.42	39,002.90
GTZF97000602	FCBFCCQK2 JIANGSU ZHANGJIAGANG RURAL COM	1,905,400.000	1,044,947.26	1,054,177.72	9,230.46
GTZF97000602	FCBFCCQP1 CHOW TAI SENG JEWELLERY CO LTD	381,400.000	875,126.44	685,528.45	-189,597.99
GTZF97000602	FCBFY8GK8 JIANGSU JIANGYIN RURAL COMMERC	198,400.000	101,409.69	102,940.11	1,530.42
GTZF97000602	FCBHHLN75 SINOTRANS LTD	537,900.000	445,242.31	416,784.50	-28,457.81
GTZF97000602	FCBHRV3N9 GUANGDONG XINBAO ELECTRICAL AP	685,500.000	1,521,578.42	1,327,404.16	-194,174.26
GTZF97000602	FCBJCX3Q0 SHANDONG JINCHENG PHARMACEUTIC	61,600.000	132,754.08	126,488.53	-6,265.55
GTZF97000602	FCBK4XS89 CNOOC ENERGY TECHNOLOGY & SERV	2,449,300.000	1,035,145.82	1,388,803.54	353,657.72
GTZF97000602	FCBK4XY25 ALLMED MEDICAL PRODUCTS CO LTD	523,200.000	692,846.55	475,240.33	-217,606.22
GTZF97000602	FCBK4XYB5 QINGDAO RURAL COMMERCIAL BANK	3,080,200.000	1,129,701.40	1,136,096.78	6,395.38
GTZF97000602	FCBK4XYL3 BANK OF XI'AN CO LTD	316,800.000	153,577.63	142,572.10	-11,005.53
GTZF97000602	FCBK71F72 MONTAGE TECHNOLOGY CO LTD	277,512.000	2,104,750.53	2,183,109.93	78,359.40
GTZF97000602	FCBK94872 BANK OF CHANGSHA CO LTD	376,300.000	420,600.83	423,632.37	3,031.54
GTZF97000602	FCBKDQ803 AVARY HOLDING SHENZHEN CO LTD	417,800.000	1,730,699.02	2,286,211.62	555,512.60
GTZF97000602	FCBMF7KR6 WUXI RURAL COMMERCIAL BANK CO	1,340,700.000	942,453.96	981,623.30	39,169.34
GTZF97000602	FCBMF7N02 JIANGSU SUZHOU RURAL COMMERCIA	951,230.000	574,613.42	629,697.88	55,084.46
GTZF97000602	FCBMF7QJ8 SHANGHAI ZHENHUA HEAVYIndustr	714,900.000	354,934.10	336,490.67	-18,443.43
GTZF97000602	FCBNHNFW2 ZHESHANG DEVELOPMENT GROUP CO	93,700.000	98,856.71	86,916.27	-11,940.44
GTZF97000602	FCBNHPPK2 PUYA SEMICONDUCTOR SHANGHAI CO	4,325.000	48,531.80	57,838.89	9,307.09
GTZF97000602	FCBNHPPS5 SHANGHAI AWINIC TECHNOLOGY CO	243,471.000	1,967,635.60	1,897,224.49	-70,411.11
GTZF97000602	FCBNHSR24 ZHEJIANG SHAOXING RUIFENG RURA	395,600.000	269,733.89	256,980.34	-12,753.55
GTZF97000602	FCBNR4N46 XIAMEN BANK CO LTD	174,500.000	120,592.51	128,004.21	7,411.70
GTZF97000602	FCBP3R3G1 HAIER SMART HOME CO LTD	308,800.000	1,204,714.12	1,206,122.17	1,408.05
GTZF97000602	FCBP3R4D7 ALUMINUM CORP OF CHINA LTD	1,918,200.000	2,205,101.74	2,014,280.93	-190,820.81
GTZF97000602	FCBP3R4R6 JIANGXI COPPER CO LTD	197,099.000	686,877.22	642,344.10	-44,533.12
GTZF97000602	FCBP3R553 COSCO SHIPPING HOLDINGS CO LTD	765,400.000	1,488,467.37	1,631,704.43	143,237.06

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000602	FCBP3R6Q6	BEIJING JINGNENG POWER CO LTD	226,700.000	107,703.20	101,087.66	-6,615.54
GTZF97000602	FCBP3R8L5	TIAN DI SCIENCE & TECHNOLOGY C	1,748,500.000	1,581,701.98	1,658,007.44	76,305.46
GTZF97000602	FCBP3RDK1	YABAO PHARMACEUTICAL GROUP CO	752,000.000	813,333.99	580,607.07	-232,726.92
GTZF97000602	FCBP3RH84	INNER MONGOLIA ERDOS RESOURCES	614,260.000	817,057.83	838,620.60	21,562.77
GTZF97000602	FCBP3RJM1	SHENZHEN HEUNGKONG HOLDING CO	1,282,800.000	406,043.70	234,807.63	-171,236.07
GTZF97000602	FCBP91MX4	HUALI INDUSTRIAL GROUP CO LTD	46,800.000	314,016.56	391,929.59	77,913.03
GTZF97000602	FCBP91N96	EASTERN AIR LOGISTICS CO LTD	156,800.000	436,886.34	439,149.19	2,262.85
GTZF97000602	FCBPDWT06	MOTOMOTION CHINA CORP	20,600.000	132,964.49	133,136.44	171.95
GTZF97000602	FCBPLGSG8	SOUTHCHIP SEMICONDUCTOR TECHNO CN/688484	45,075.000	214,430.07	230,150.15	15,720.08
GTZF97000602	FCBQ3RWZ5	SHANGHAI RURAL COMMERCIAL BANK	276,900.000	220,975.72	256,090.72	35,115.00
GTZF97000602	FCBQWRB52	BEIJING CAISHIKOU DEPARTMENT S	247,000.000	467,708.49	432,739.93	-34,968.56
GTZF97000602	FCBQWRJD7	SHENGYI ELECTRONICS CO LTD	67,955.000	157,999.14	181,249.50	23,250.36
GTZF97000602	FCBYQDMK8	KINGCLEAN ELECTRIC CO LTD	114,400.000	442,289.04	340,080.24	-102,208.80
GTZF97000602	FCBYW5QQ1	BANK OF GUIYANG CO LTD	948,700.000	748,147.60	688,083.48	-60,064.12
GTZF97000602	FCBZ0D1S9	CHIFENG JILONG GOLD MINING CO	66,700.000	164,438.04	149,995.94	-14,442.10
GTZF97000602	FH6080714	DATANG INTERNATIONAL POWER GEN HK/00991	1,552,000.000	339,061.71	331,972.23	-7,089.48
GTZF97000602	FH6220989	POLY PROPERTY GROUP CO LTD HK/00119	751,000.000	154,397.33	142,362.37	-12,034.96
GTZF97000602	FH6249798	DAH SING FINANCIAL HOLDINGS LT HK/00440	100,000.000	276,989.87	278,581.86	1,591.99
GTZF97000602	FH6278565	DONGFANG ELECTRIC CORP LTD HK/01072	327,000.000	519,190.37	521,028.77	1,838.40
GTZF97000602	FH6291816	CHINA PETROLEUM & CHEMICAL COR HK/00386	214,000.000	125,342.62	138,694.06	13,351.44
GTZF97000602	FH6743956	WEICHAJ POWER CO LTD HK/02338	695,000.000	1,206,212.28	1,329,930.58	123,718.30
GTZF97000602	FH6856998	SMARTONE TELECOMMUNICATIONS HO HK/00315	483,500.000	298,616.75	224,800.19	-73,816.56
GTZF97000602	FH6859927	SUN HUNG KAI PROPERTIES LTD HK/00016	36,000.000	344,082.21	311,473.73	-32,608.48
GTZF97000602	FH6867763	SWIRE PACIFIC LTD HK/00087	112,500.000	131,886.72	151,010.58	19,123.86
GTZF97000602	FH6905746	TRULY INTERNATIONAL HOLDINGS L HK/00732	1,801,842.000	172,137.01	207,707.79	35,570.78
GTZF97000602	FHB05NXN4	XINYI GLASS HOLDINGS LTD HK/00868	4,000.000	3,981.57	4,385.58	404.01
GTZF97000602	FHB0Z1B78	PICO FAR EAST HOLDINGS LTD HK/00752	276,000.000	56,002.29	64,338.96	8,336.67
GTZF97000602	FHB1JNK84	CHINA COAL ENERGY CO LTD HK/01898	374,000.000	277,758.21	436,877.83	159,119.62
GTZF97000602	FHB1L3XL2	ZHUZHOU CRRC TIMES ELECTRIC CO HK/03898	67,100.000	247,604.05	264,707.84	17,103.79
GTZF97000602	FHB61X7R3	SITC INTERNATIONAL HOLDINGS CO HK/01308	68,000.000	109,318.18	184,645.34	75,327.16
GTZF97000602	FHB688XD3	BEIJING JINGNENG CLEAN ENERGY HK/00579	2,318,000.000	586,122.82	552,229.94	-33,892.88
GTZF97000602	FHBK22997	CMGE TECHNOLOGY GROUP LTD HK/00302	1,584,000.000	297,548.40	184,624.84	-112,923.56
GTZF97000602	FHBLD4QD1	HAIER SMART HOME CO LTD HK/06690	204,400.000	764,739.81	683,305.58	-81,434.23
GTZF97000602	FHBM93SF9	NETEASE INC HK/09999	30,000.000	591,652.01	572,918.00	-18,734.01
GTZF97000602	FHBMX5ZW2	SCICLONE PHARMACEUTICALS HOLDI HK/06600	76,500.000	178,480.54	183,425.98	4,945.44
GTZF97000602	FHBYS6J9	CK INFRASTRUCTURE HOLDINGS LTD HK/01038	12,500.000	69,168.40	70,606.09	1,437.69
GTZF97000602	FJ6037082	NICHIRIN CO LTD	4,800.000	92,589.33	106,975.01	14,385.68
GTZF97000602	FJ6037736	AEON FINANCIAL SERVICE CO LTD	27,200.000	241,259.20	223,031.21	-18,227.99
GTZF97000602	FJ6057379	ASICS CORP	34,000.000	392,812.87	520,166.62	127,353.75
GTZF97000602	FJ6118932	INABA SEISAKUSHO CO LTD	800.000	9,242.02	9,583.49	341.47
GTZF97000602	FJ6146503	BROTHER INDUSTRIES LTD	3,000.000	51,490.98	52,797.46	1,306.48
GTZF97000602	FJ6166592	UNITED ARROWS LTD	99,900.000	1,150,193.23	1,235,242.48	85,049.25
GTZF97000602	FJ6172392	CANON ELECTRONICS INC	5,936.000	82,804.93	83,397.74	592.81

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000602	FJ6178969	CASIO COMPUTER CO LTD	60,800.000	454,218.08	454,129.07	-89.01
GTZF97000602	FJ6183555	CENTRAL JAPAN RAILWAY CO	37,700.000	934,131.04	813,950.66	-120,180.38
GTZF97000602	FJ6190642	KEIYO BANK LTD/THE	79,300.000	293,425.93	432,832.29	139,406.36
GTZF97000602	FJ6195609	CHUBU ELECTRIC POWER CO INC	230,400.000	2,800,794.11	2,722,804.99	-77,989.12
GTZF97000602	FJ6250503	DAITO TRUST CONSTRUCTION CO LT	1,000.000	118,684.35	103,102.08	-15,582.27
GTZF97000602	FJ6254356	HAGIHARA INDUSTRIES INC	8,800.000	90,708.69	85,778.94	-4,929.75
GTZF97000602	FJ6270949	DISCO CORP	2,600.000	1,003,725.74	986,597.06	-17,128.68
GTZF97000602	FJ6301983	V TECHNOLOGY CO LTD	33,100.000	634,699.00	628,624.28	-6,074.72
GTZF97000602	FJ6309465	SBI HOLDINGS INC	13,300.000	350,246.08	336,261.97	-13,984.11
GTZF97000602	FJ6352754	EN JAPAN INC	17,500.000	285,078.01	284,704.10	-373.91
GTZF97000602	FJ6369832	SANTEC HOLDINGS CORP	22,400.000	963,411.71	1,207,310.73	243,899.02
GTZF97000602	FJ6371721	THINE ELECTRONICS INC	31,500.000	212,131.72	266,318.54	54,186.82
GTZF97000602	FJ6408663	HANKYU HANSHIN HOLDINGS INC	15,800.000	519,797.94	419,801.08	-99,996.86
GTZF97000602	FJ6421898	PAL GROUP HOLDINGS CO LTD	131,894.000	1,772,609.26	1,486,533.80	-286,075.46
GTZF97000602	FJ6425519	NIHON HOUSE HOLDINGS CO LTD	23,700.000	49,353.94	50,682.58	1,328.64
GTZF97000602	FJ6428729	HIROSE ELECTRIC CO LTD	700.000	77,998.96	77,328.11	-670.85
GTZF97000602	FJ6466869	ISHIHARA SANGYO KAISHA LTD	37,500.000	358,313.42	378,590.09	20,276.67
GTZF97000602	FJ6468154	IZUMI CO LTD	3,600.000	85,332.96	71,995.53	-13,337.43
GTZF97000602	FJ6470580	NIPPON SHOKUBAI CO LTD	9,600.000	89,139.51	95,874.68	6,735.17
GTZF97000602	FJ6483484	KANSAI ELECTRIC POWER CO INC/T	130,400.000	1,918,419.42	2,190,356.88	271,937.46
GTZF97000602	FJ6484680	KAWASAKI KISEN KAISHA LTD	314,300.000	4,940,240.63	4,572,062.77	-368,177.86
GTZF97000602	FJ6487345	KEIHIN CO LTD/MINATO-KU TOKYO	2,800.000	35,765.43	39,251.52	3,486.09
GTZF97000602	FJ6496254	KOMERI CO LTD	4,700.000	95,679.64	102,116.75	6,437.11
GTZF97000602	FJ6496320	KOITO MANUFACTURING CO LTD	10,600.000	140,749.26	146,222.81	5,473.55
GTZF97000602	FJ6496684	KONAMI GROUP CORP	6,600.000	471,711.44	475,121.23	3,409.79
GTZF97000602	FJ6499555	KYOWA KIRIN CO LTD	8,100.000	149,295.32	138,348.57	-10,946.75
GTZF97000602	FJ6504370	KOHNAN SHOJI CO LTD	17,700.000	436,562.01	459,390.16	22,828.15
GTZF97000602	FJ6513124	TOKIO MARINE HOLDINGS INC	1,600.000	49,608.50	59,728.96	10,120.46
GTZF97000602	FJ6576352	MEITEC GROUP HOLDINGS INC	900.000	16,727.53	18,228.27	1,500.74
GTZF97000602	FJ6576386	MEIWA CORP	160,900.000	742,810.78	726,180.55	-16,630.23
GTZF97000602	FJ6583853	MINISTOP CO LTD	12,900.000	125,941.69	136,169.34	10,227.65
GTZF97000602	FJ6592557	MARS GROUP HOLDINGS CORP	6,700.000	149,330.97	158,690.79	9,359.82
GTZF97000602	FJ6597044	MINISTOP CO LTD	70,900.000	1,315,320.97	1,131,640.89	-183,680.08
GTZF97000602	FJ6597960	MIZUNO CORP	800.000	20,534.82	39,388.29	18,853.47
GTZF97000602	FJ6602604	MORINAGA & CO LTD/JAPAN	12,400.000	197,189.02	191,866.22	-5,322.80
GTZF97000602	FJ6620903	NAKAYAMA STEEL WORKS LTD	34,600.000	201,998.70	202,833.52	834.82
GTZF97000602	FJ6640869	NICHIREI CORP	10,300.000	219,561.34	226,669.16	7,107.82
GTZF97000602	FJ6641446	NIPPON SHEET GLASS CO LTD	47,400.000	160,932.69	124,643.79	-36,288.90
GTZF97000602	FJ6641560	NIPPON YAKIN KOGYO CO LTD	6,200.000	193,881.01	176,140.75	-17,740.26
GTZF97000602	FJ6642204	NIKKON HOLDINGS CO LTD	4,900.000	108,312.79	110,848.57	2,535.78
GTZF97000602	FJ6642667	NIPPON ELECTRIC GLASS CO LTD	4,700.000	107,856.35	106,908.49	-947.86
GTZF97000602	FJ6642683	BIPROGY INC	4,200.000	102,664.40	116,396.87	13,732.47
GTZF97000602	FJ6642865	NISSAN MOTOR CO LTD	270,354.000	1,100,233.25	917,482.61	-182,750.64



**Schedule of Investments at End of Plan Year at Revalued Cost**  
 Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007  
 7/1/2023 - 6/30/2024

Status: FINAL

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

GT-EAFE ALPHA EXT

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000602	FJ6643962	NIPPON YUSEN KK	11,800.000	329,586.69	343,451.46	13,864.77
GTZF97000602	FJ6644010	ZEON CORP	66,900.000	623,806.26	555,212.62	-68,593.64
GTZF97000602	FJ6657533	OILES CORP	31,600.000	435,733.88	458,697.01	22,963.13
GTZF97000602	FJ6661147	ORIX CORP	4,500.000	81,338.43	99,365.91	18,027.48
GTZF97000602	FJ6721933	ARCS CO LTD	35,900.000	629,408.57	648,771.00	19,362.43
GTZF97000602	FJ6738226	RICOH CO LTD	6,400.000	54,132.21	54,725.85	593.64
GTZF97000602	FJ6743887	JAPAN EXCHANGE GROUP INC	55,800.000	968,252.62	1,301,514.39	333,261.77
GTZF97000602	FJ6775434	SANKYO CO LTD	300.000	2,416.02	3,256.25	840.23
GTZF97000602	FJ6776887	SANYO SHOKAI LTD	5,000.000	69,790.45	74,630.11	4,839.66
GTZF97000602	FJ6804184	SHIBAURA MECHATRONICS CORP	10,700.000	551,343.45	564,068.15	12,724.70
GTZF97000602	FJ6804234	SHIBUYA CORP	3,400.000	75,488.58	75,456.92	-31.66
GTZF97000602	FJ6804325	SHIKIBO LTD	7,500.000	52,776.62	52,872.06	95.44
GTZF97000602	FJ6804689	SHIONOGI & CO LTD	5,800.000	243,581.13	226,324.76	-17,256.37
GTZF97000602	FJ6805173	SINKO INDUSTRIES LTD	6,600.000	167,978.19	169,862.00	1,883.81
GTZF97000602	FJ6805330	SHOFU INC	24,800.000	478,672.55	721,521.84	242,849.29
GTZF97000602	FJ6806007	SHIMA SEIKI MANUFACTURING LTD	5,200.000	49,896.48	54,631.36	4,734.88
GTZF97000602	FJ6858701	SUMITOMO ELECTRIC INDUSTRIES L	17,100.000	268,828.66	266,024.81	-2,803.85
GTZF97000602	FJ6885076	TERUMO CORP	3,800.000	59,970.25	62,671.89	2,701.64
GTZF97000602	FJ6900586	TOYOTA TSUSHO CORP	3,900.000	64,210.74	75,934.35	11,723.61
GTZF97000602	FJ6932209	WACOAL HOLDINGS CORP	30,800.000	619,909.87	860,852.94	240,943.07
GTZF97000602	FJ6961885	WARABEYA NICHIO HOLDINGS CO L	5,600.000	93,190.94	79,686.69	-13,504.25
GTZF97000602	FJ6986429	YOKOGAWA ELECTRIC CORP	4,100.000	102,299.67	99,148.33	-3,151.34
GTZF97000602	FJB064D86	GUNGHO ONLINE ENTERTAINMENT IN	39,400.000	770,090.24	664,137.15	-105,953.09
GTZF97000602	FJB10RB16	INPEX CORP	149,283.000	1,650,494.48	2,196,648.45	546,153.97
GTZF97000602	FJB1BSCX1	MIXI INC	14,300.000	267,070.08	269,358.45	2,288.37
GTZF97000602	FJB1GVJ79	DUSKIN CO LTD	3,200.000	70,734.88	72,947.91	2,213.03
GTZF97000602	FJB1HNSL5	WDI CORP	2,100.000	52,719.05	41,579.64	-11,139.41
GTZF97000602	FJB23TC16	J FRONT RETAILING CO LTD	124,400.000	1,153,546.12	1,297,283.38	143,737.26
GTZF97000602	FJB249GF4	DOUTOR NICHIRETS HOLDINGS CO LT	22,800.000	325,787.23	317,493.48	-8,293.75
GTZF97000602	FJB2Q4CR9	TIS INC	3,200.000	79,504.61	62,026.61	-17,478.00
GTZF97000602	FJB3CY5L7	JVCKENWOOD CORP	58,380.000	199,534.50	338,245.44	138,710.94
GTZF97000602	FJB5LTM91	OTSUKA HOLDINGS CO LTD	32,800.000	1,227,377.56	1,380,430.22	153,052.66
GTZF97000602	FJB601QS7	DAI-ICHI LIFE HOLDINGS INC	400.000	7,577.40	10,687.55	3,110.15
GTZF97000602	FJB7THKT3	SANYO TRADING CO LTD	87,700.000	892,199.11	879,398.88	-12,800.23
GTZF97000602	FJBBD7Q83	SUNTORY BEVERAGE & FOOD LTD	11,000.000	366,658.11	390,258.62	23,600.51
GTZF97000602	FJBFNHLQ6	OPTORUN CO LTD	104,500.000	1,419,003.31	1,312,259.14	-106,744.17
GTZF97000602	FJBFVWYJ7	GA TECHNOLOGIES CO LTD/JAPAN	106,200.000	999,444.16	919,000.40	-80,443.76
GTZF97000602	FJBL4SFM6	FAST FITNESS JAPAN INC	31,000.000	260,427.32	277,315.68	16,888.36
GTZF97000602	FJBQQ1JQ7	FEED ONE CO LTD	30,800.000	205,249.99	182,663.19	-22,586.80
GTZF97000602	FJBYPKSR7	ITOHAM YONEKYU HOLDINGS INC	6,460.000	172,178.43	172,483.53	305.10
GTZF97000602	FJBYT8140	JAPAN POST HOLDINGS CO LTD	251,400.000	1,853,658.16	2,492,745.30	639,087.14
GTZF97000602	FJBYXLB0	AKATSUKI INC	5,700.000	82,520.93	93,936.97	11,416.04
GTZF97000602	FJBYLGL1	ATRAE INC	47,800.000	193,782.67	240,693.78	46,911.11

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000602	FK6155253	SAMSUNG FIRE & MARINE INSURANC	4,006.000	699,260.16	1,132,098.48	432,838.32
GTZF97000602	FK6155931	DB INSURANCE CO LTD	5,530.000	313,086.23	459,996.24	146,910.01
GTZF97000602	FK6182083	KYOBO SECURITIES CO LTD	28,472.000	114,091.14	101,146.42	-12,944.72
GTZF97000602	FK6199756	CJ ENM CO LTD	691.000	43,122.51	42,268.20	-854.31
GTZF97000602	FK6212567	SEBANG GLOBAL BATTERY CO LTD	5,207.000	342,982.73	393,409.26	50,426.53
GTZF97000602	FK6224877	SK TELECOM CO LTD	14,924.000	524,566.60	558,362.36	33,795.76
GTZF97000602	FK6251201	DAISHIN SECURITIES CO LTD	41,863.000	428,907.97	516,406.50	87,498.53
GTZF97000602	FK6276091	DB FINANCIAL INVESTMENT CO LTD	112,156.000	344,303.19	354,026.65	9,723.46
GTZF97000602	FK6352710	DAESANG CORP	15,700.000	228,159.09	321,071.47	92,912.38
GTZF97000602	FK6505317	KT CORP	21,705.000	526,069.03	589,732.49	63,663.46
GTZF97000602	FK6520738	LG ELECTRONICS INC	21,503.000	2,067,643.56	1,732,424.29	-335,219.27
GTZF97000602	FK6683445	KANGWON LAND INC	34,676.000	448,323.41	349,656.92	-98,666.49
GTZF97000602	FK6702955	PULMUONE CO LTD	33,607.000	304,012.97	388,195.53	84,182.56
GTZF97000602	FK6860696	SUNGSHIN CEMENT CO LTD	8,511.000	54,946.24	52,185.12	-2,761.12
GTZF97000602	FK6988422	YOUNG POONG CORP	273.000	74,611.72	67,233.54	-7,378.18
GTZF97000602	FKB0H1MC8	DAESANG HOLDINGS CO LTD	86,868.000	625,505.50	712,487.79	86,982.29
GTZF97000602	FKB1WQQ48	SAMSUNG CARD CO LTD	26,758.000	602,113.48	744,519.52	142,406.04
GTZF97000602	FKB2R9006	DONGSUNG CHEMICAL CO LTD	155,426.000	529,626.88	501,902.20	-27,724.68
GTZF97000602	FKB3D0VR5	TONGYANG LIFE INSURANCE CO LTD	36,093.000	97,789.27	205,046.99	107,257.72
GTZF97000602	FKB3KLV00	MGAME CORP	33,707.000	139,234.51	149,863.26	10,628.75
GTZF97000602	FKB3S98W5	BNK FINANCIAL GROUP INC	52,814.000	277,768.06	324,979.63	47,211.57
GTZF97000602	FKB4WTGS4	KOREA ELECTRONIC POWER INDUSTR	49,228.000	405,184.14	453,119.20	47,935.06
GTZF97000602	FKB68N346	DGB FINANCIAL GROUP INC	89,572.000	494,204.49	521,879.58	27,675.09
GTZF97000602	FKB691DP5	HYUNDAI HOME SHOPPING NETWORK	1,454.000	54,257.05	54,082.66	-174.39
GTZF97000602	FKB7YLVZ9	MCNEX CO LTD	23,177.000	383,389.38	383,056.01	-333.37
GTZF97000602	FKBF1HQF6	ADVANCED PROCESS SYSTEMS CORP	4,377.000	88,874.43	81,879.93	-6,994.50
GTZF97000602	FKBGHWH98	WOORI FINANCIAL GROUP INC	72,186.000	645,902.23	770,368.36	124,466.13
GTZF97000602	FKBNKBH53	HANWHA GALLERIA CORP	244,316.000	289,216.30	217,781.07	-71,435.23
GTZF97000602	FKBP9DKY0	KOLMAR BNH CO LTD	8,627.000	102,049.75	112,248.11	10,198.36
GTZF97000602	FKBTKH949	HANSOL PAPER CO LTD	38,621.000	306,063.32	315,365.00	9,301.68
GTZF97000602	FKBYX56S0	PEARL ABYSS CORP	9,276.000	276,271.92	297,519.28	21,247.36
GTZF97000602	FL6719767	PERUSAHAAN GAS NEGARA TBK PT	4,224,000.000	362,594.39	397,251.40	34,657.01
GTZF97000602	FM6043216	SINGAPORE TECHNOLOGIES ENGINEE	54,500.000	160,083.54	174,126.54	14,043.00
GTZF97000602	FMB1G16Z0	RIVERSTONE HOLDINGS LTD	140,300.000	75,512.25	100,417.64	24,905.39
GTZF97000602	FMBD370L2	BEST WORLD INTERNATIONAL LTD	946,000.000	1,678,572.26	1,738,085.22	59,512.96
GTZF97000602	FQ6677147	PAKISTAN OILFIELDS LTD	4,247.000	6,716.77	7,476.74	759.97
GTZF97000602	FZ6075805	BANK HAPOALIM BM	15,787.000	129,241.59	139,590.40	10,348.81
GTZF97000602	FZ6098039	BEZEQ THE ISRAELI TELECOMMUNIC	27,415.000	33,436.26	30,826.59	-2,609.67
GTZF97000602	FZ6455536	ICL GROUP LTD	5,706.000	30,905.99	24,703.99	-6,202.00
GTZF97000602	FZ6882176	TEVA PHARMACEUTICAL INDUSTRIES	6,483.000	93,242.99	106,661.80	13,418.81
GTZF97000602	FZBMC5RW4	MAX STOCK LTD	66,015.000	169,645.82	152,700.87	-16,944.95
GTZF97000602	FZBN6J313	DELTA ISRAEL BRANDS LTD	18,087.000	300,936.20	304,010.63	3,074.43
GTZF97000602	FZBV8WW61	KENON HOLDINGS LTD/SINGAPORE	42,596.000	1,029,551.71	1,062,412.44	32,860.73

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000602	IRB59L4L4	GAZPROM PJSC	651,110.000	93,105.09	6,492.23	-86,612.86
GTZF97000602	IRB59SS17	ROSNEFT OIL CO PJSC	36,173.000	14,928.74	360.68	-14,568.06
GTZF97000602	KSB95CZJ6	KAP LTD	906,343.000	127,646.56	141,460.98	13,814.42
GTZF97000602	KSBG6MV69	GLENCORE PLC	125,391.000	739,961.62	716,500.39	-23,461.23
GTZF97000602	KSBMHJYP6	QUILTER PLC	193,339.000	278,935.53	292,337.89	13,402.36
GTZF97000602	LBB0FHTN7	ULTRAPAR PARTICIPACOES SA	89,600.000	351,730.93	349,079.39	-2,651.54
GTZF97000602	LBB1V74X4	JBS S/A	116,100.000	641,430.39	675,975.84	34,545.45
GTZF97000602	LBB4V5RY5	BANCO SANTANDER BRASIL SA	41,800.000	244,270.39	207,477.97	-36,792.42
GTZF97000602	LC2196013	EMPRESAS CMPC SA	38,786.000	68,363.21	72,729.51	4,366.30
GTZF97000602	LC2196336	CIA SUD AMERICANA DE VAPORES S	770,058.000	57,068.15	48,752.45	-8,315.70
GTZF97000602	LC2309251	COLBUN SA	798,541.000	126,238.63	103,031.80	-23,206.83
GTZF97000602	LM2306818	EL PUERTO DE LIVERPOOL SAB DE	46,300.000	369,195.93	332,915.37	-36,280.56
GTZF97000602	LMB292SM2	MEGACABLE HOLDINGS SAB DE CV	37,400.000	107,279.22	94,433.18	-12,846.04
GTZF97000602	N07059210	ASML HOLDING NV	5,089.000	5,262,690.93	5,204,672.97	-58,017.96
GTZF97000602	NAB99L411	GLENCORE PLC ADR	11,548.000	135,709.69	130,954.32	-4,755.37
GTZF97000602	NABHR3R75	AIRBUS SE ADR	11,170.000	471,044.29	382,460.80	-88,583.49
GTZF97000602	NABK8WRM2	INTERCORP FINANCIAL SERVICES I	5,903.000	157,889.76	132,286.23	-25,603.53
GTZF97000602	NC2024643	BARRICK GOLD CORP	351,340.000	5,858,553.24	5,859,304.13	750.89
GTZF97000602	NC2141942	DESCARTES SYS GROUP INC	6,548.000	525,126.59	634,294.88	109,168.29
GTZF97000602	NC2171576	CANADIAN NATURAL RESOURCES LTD	143,118.000	5,055,547.46	5,096,751.67	41,204.21
GTZF97000602	NC2347606	FIRST QUANTUM MINERALS LTD	17,417.000	245,684.82	228,730.58	-16,954.24
GTZF97000602	NCB00VD05	DUNDEE PRECIOUS METALS INC	44,971.000	356,980.34	351,985.54	-4,994.80
GTZF97000602	NCB1Z7L25	OCEANAGOLD CORP	148,907.000	331,217.63	341,702.04	10,484.41
GTZF97000602	NCB4XF9J0	MEG ENERGY CORP	8,254.000	182,770.70	176,559.05	-6,211.65
GTZF97000602	NCB57FG09	CENOVUS ENERGY INC	159,042.000	3,301,876.40	3,125,398.75	-176,477.65
GTZF97000602	NCBD2NKY1	TOREX GOLD RESOURCES INC NEW	4,676.000	68,984.82	72,445.79	3,460.97
GTZF97000602	NCBJ2L578	CGI INC CL A SUB VTG	1,543.000	162,899.75	153,978.62	-8,921.13
GTZF97000602	NCBN60CQ1	OSISKO GOLD ROYALTIES LTD	7,061.000	111,836.74	110,016.09	-1,820.65
GTZF97000602	NCBZ3DNP9	ALAMOS GOLD INC NEW CL A	33,999.000	532,492.36	533,210.47	718.11
GTZF97000602	SD4588820	DANSKE BANK A/S	32,722.000	945,857.25	975,800.50	29,943.25
GTZF97000602	SD4713493	ROCKWOOL A/S	490.000	154,294.83	199,008.36	44,713.53
GTZF97000602	SD4821676	SOLAR A/S	10,834.000	551,409.61	502,914.84	-48,494.77
GTZF97000602	SDBYSS4Q4	DFDS A/S	48,739.000	1,537,758.39	1,379,194.21	-158,564.18
GTZF97000602	SF5051252	UPM-KYMMENE OYJ	27,589.000	915,395.27	964,524.82	49,129.55
GTZF97000602	SFB09M9D1	KONE OYJ	3,321.000	171,563.01	164,047.30	-7,515.71
GTZF97000602	SFBD3CWG8	TOKMANNI GROUP CORP	10,136.000	167,035.56	142,308.68	-24,726.88
GTZF97000602	SFBFM0SV0	NORDEA BANK ABP	66,810.000	817,705.43	795,874.21	-21,831.22
GTZF97000602	SFBMXX645	SAMPO OYJ	8,883.000	390,979.79	381,766.25	-9,213.54
GTZF97000602	SN4732491	TELENOR ASA	77,246.000	785,096.73	882,915.07	97,818.34
GTZF97000602	SN7751258	YARA INTERNATIONAL ASA	9,288.000	320,088.16	268,324.85	-51,763.31
GTZF97000602	SNB11HK30	NORSK HYDRO ASA	72,837.000	421,834.48	454,910.59	33,076.11
GTZF97000602	SNB4KZMS6	AWILCO LNG AS	83,915.000	56,257.04	63,285.98	7,028.94
GTZF97000602	SNBDCHQL6	GOLDEN OCEAN GROUP LTD	20,239.000	290,476.62	281,131.54	-9,345.08

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000602	SNBMHDM59	FRONTLINE PLC	22,768.000	554,291.23	598,094.35	43,803.12
GTZF97000602	SNBNG7113	DNB BANK ASA	11,382.000	226,768.83	224,165.80	-2,603.03
GTZF97000602	SNBP9M451	STANDARD SUPPLY AS	1,093,112.000	223,276.81	217,133.78	-6,143.03
GTZF97000602	SNBPLF0Y3	VAR ENERGI ASA	325,639.000	1,034,045.26	1,153,613.81	119,568.55
GTZF97000602	SS4813340	SKANDINAVISKA ENSKILDA BANKEN	34,427.000	504,999.37	508,755.78	3,756.41
GTZF97000602	SS4902382	TRELLEBORG AB	61,200.000	2,313,081.93	2,383,229.78	70,147.85
GTZF97000602	SS5978381	TELIA CO AB	379,533.000	973,687.40	1,018,878.13	45,190.73
GTZF97000602	SS7113813	ABB LTD	16,211.000	718,340.00	900,083.85	181,743.85
GTZF97000602	SSB1VSK57	INDUSTRIVARDEN AB	7,669.000	242,650.97	258,959.64	16,308.67
GTZF97000602	SSB1YCCZ2	NOKIA OYJ	48,413.000	181,919.67	184,665.36	2,745.69
GTZF97000602	SSBF1K7P7	ESSITY AB	1,707.000	43,973.12	43,746.09	-227.03
GTZF97000602	SSBMV7PQ6	INVESTOR AB	5,479.000	109,923.26	150,139.36	40,216.10
GTZF97000602	SSBPXZH27	SAAB AB	5,320.000	113,941.58	128,099.56	14,157.98
GTZF97000602	SSBXDZ9Q8	SVENSKA HANDELSBANKEN AB	266,245.000	2,396,226.03	2,537,953.27	141,727.24
GTZF97000602	SSBYXPJQ5	AMBEA AB	91,406.000	566,616.90	676,685.09	110,068.19
GTZF97000602	SSBYZF9J2	NORDEA BANK ABP	50,367.000	584,208.70	599,731.70	15,523.00
GTZF97000602	SSBZ04929	MUNTERS GROUP AB	3,696.000	78,180.01	69,730.58	-8,449.43
GTZF97000802	05523R107	BAE SYSTEMS PLC ADR	18,554.000	1,177,116.55	1,240,334.90	63,218.35
GTZF97000802	055622104	BP PLC ADR	174,057.000	6,719,018.85	6,283,457.70	-435,561.15
GTZF97000802	05946K101	BANCO BILBAO VIZCAYA ARGENTARI ADR	7,376.000	56,647.68	73,981.28	17,333.60
GTZF97000802	05967A107	BANCO SANTANDER BRASIL SA ADR	30,285.000	172,910.98	149,607.90	-23,303.08
GTZF97000802	15101Q207	CELESTICA INC	14,302.000	207,379.00	819,933.66	612,554.66
GTZF97000802	15135U109	CENOVUS ENERGY INC	60,191.000	1,064,480.29	1,183,355.06	118,874.77
GTZF97000802	29446M102	EQUINOR ASA ADR	16,785.000	490,289.85	479,379.60	-10,910.25
GTZF97000802	368287207	GAZPROM PJSC ADR	1,119.000	320.03	22.38	-297.65
GTZF97000802	450913108	IAMGOLD CORP	39,569.000	154,600.75	148,383.75	-6,217.00
GTZF97000802	45857P806	INTERCONTINENTAL HOTELS GROUP ADR	1,763.000	187,077.98	186,789.85	-288.13
GTZF97000802	465562106	ITAU UNIBANCO HOLDING SA ADR	149,741.000	1,003,450.16	874,487.44	-128,962.72
GTZF97000802	466110103	JBS S/A ADR	14,161.000	152,460.59	163,661.51	11,200.92
GTZF97000802	471115402	JARDINE MATHESON HOLDINGS LTD ADR	9,844.000	487,291.53	348,477.60	-138,813.93
GTZF97000802	48581R205	KASPI.KZ JSC ADR	20,662.000	2,203,612.42	2,665,604.62	461,992.20
GTZF97000802	539439109	LLOYDS BANKING GROUP PLC ADR	86,031.000	206,410.04	234,864.63	28,454.59
GTZF97000802	629334103	NN GROUP NV ADR	15,298.000	337,408.53	355,211.91	17,803.38
GTZF97000802	705015105	PEARSON PLC ADR	43,060.000	512,061.80	537,388.80	25,327.00
GTZF97000802	82509L107	SHOPIFY INC	14,384.000	1,109,650.33	950,063.20	-159,587.13
GTZF97000802	867224107	SUNCOR ENERGY INC	85,443.000	2,890,194.89	3,255,378.30	365,183.41
GTZF97000802	881624209	TEVA PHARMACEUTICAL INDUSTRIES ADR	16,028.000	222,677.99	260,455.00	37,777.01
GTZF97000802	92857W308	VODAFONE GROUP PLC ADR	388,846.000	3,712,644.58	3,449,064.02	-263,580.56
GTZF97000802	96467A200	WHITECAP RESOURCES INC	62,473.000	438,442.09	456,677.63	18,235.54
GTZF97000802	AA6253980	ARISTOCRAT LEISURE LTD	15,748.000	405,259.49	523,340.94	118,081.45
GTZF97000802	AA6367558	RED 5 LTD	2,806,562.000	782,340.54	674,770.48	-107,570.06
GTZF97000802	AA6715749	QBE INSURANCE GROUP LTD	98,704.000	945,332.76	1,146,339.52	201,006.76
GTZF97000802	AA6948837	WESFARMERS LTD	9,083.000	298,314.52	395,387.20	97,072.68

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000802	AAB015YX4	MAGELLAN FINANCIAL GROUP LTD	31,821.000	189,479.44	178,938.93	-10,540.51
GTZF97000802	AAB01C7R2	SUPER RETAIL GROUP LTD	235,668.000	1,793,051.58	2,195,602.69	402,551.11
GTZF97000802	AAB1FJ0C0	BRAMBLES LTD	182,096.000	1,746,667.84	1,767,034.18	20,366.34
GTZF97000802	AAB296314	G8 EDUCATION LTD	268,507.000	211,355.56	212,497.05	1,141.49
GTZF97000802	AAB87CVM3	AURIZON HOLDINGS LTD	20,806.000	51,654.64	50,717.80	-936.84
GTZF97000802	AABSS7GP7	AGL ENERGY LTD	22,363.000	121,374.71	161,747.45	40,372.74
GTZF97000802	AABW0BGZ7	CAR GROUP LTD	2,048.000	47,251.22	48,213.43	962.21
GTZF97000802	AABWSRTS4	A2 MILK CO LTD/THE	78,668.000	204,740.85	355,685.13	150,944.28
GTZF97000802	EABJGS8T1	ADDIKO BANK AG	7,407.000	137,999.48	158,769.05	20,769.57
GTZF97000802	ED4031974	ADIDAS AG	5,337.000	1,197,986.13	1,275,544.33	77,558.20
GTZF97000802	ED4352099	FRESENIUS SE & CO KGAA	5,789.000	186,175.13	172,977.58	-13,197.55
GTZF97000802	ED4557101	GEA GROUP AG	6,670.000	273,848.34	278,079.47	4,231.13
GTZF97000802	ED4598584	CONTINENTAL AG	38,970.000	2,937,874.26	2,209,426.56	-728,447.70
GTZF97000802	ED4768963	RWE AG	7,789.000	264,360.00	266,714.15	2,354.15
GTZF97000802	ED4846280	SAP SE	43,072.000	5,880,522.82	8,748,701.08	2,868,178.26
GTZF97000802	ED5002461	HENKEL AG & CO KGAA	2,090.000	141,093.96	164,524.88	23,430.92
GTZF97000802	ED5069213	BAYER AG	30,505.000	913,840.48	862,460.70	-51,379.78
GTZF97000802	ED5107401	BEIERSDORF AG	2,938.000	442,829.84	429,968.84	-12,861.00
GTZF97000802	ED5497109	VOLKSWAGEN AG	3,797.000	633,392.38	456,183.64	-177,208.74
GTZF97000802	ED5750358	DEUTSCHE BANK AG	3,262.000	51,593.09	52,119.10	526.01
GTZF97000802	ED5889503	INFINEON TECHNOLOGIES AG	50,049.000	2,047,986.03	1,840,120.75	-207,865.28
GTZF97000802	EDB4YVF55	BRENNTAG SE	16,779.000	1,298,874.86	1,132,202.96	-166,671.90
GTZF97000802	EDB90LKT5	COMMERZBANK AG	127,211.000	1,456,479.24	1,933,960.06	477,480.82
GTZF97000802	EDBP6VLQ6	DAIMLER TRUCK HOLDING AG	4,232.000	212,801.01	168,589.96	-44,211.05
GTZF97000802	EDBYT9340	SCOUT24 SE	3,002.000	223,260.63	229,078.42	5,817.79
GTZF97000802	EE5705947	BANCO SANTANDER SA	164,499.000	607,500.57	763,474.96	155,974.39
GTZF97000802	EEB01FLQ9	ACS ACTIVIDADES DE CONSTRUCCIO	4,130.000	173,976.99	178,292.47	4,315.48
GTZF97000802	EEB1X8QN0	BANCO DE SABADELL SA	24,098.000	48,363.39	46,501.57	-1,861.82
GTZF97000802	EEB283W91	CAIXABANK SA	80,551.000	358,097.37	426,731.83	68,634.46
GTZF97000802	EEBP9DL99	INDUSTRIA DE DISENO TEXTIL SA	16,521.000	834,192.21	820,867.86	-13,324.35
GTZF97000802	EEBZ11XT4	ARCELORMITTAL SA	22,225.000	553,899.39	509,263.98	-44,635.41
GTZF97000802	EF4012250	AIRBUS SE	11,376.000	2,102,268.88	1,563,775.16	-538,493.72
GTZF97000802	EF5298783	SOCIETE BIC SA	6,856.000	500,848.91	404,135.49	-96,713.42
GTZF97000802	EFB15C551	TOTALENERGIES SE	6,805.000	456,059.42	454,588.82	-1,470.60
GTZF97000802	EFBM8H5Y8	DASSAULT SYSTEMES SE	11,303.000	523,755.49	427,623.86	-96,131.63
GTZF97000802	EFBMT9L17	DASSAULT AVIATION SA	927.000	184,477.59	168,499.68	-15,977.91
GTZF97000802	EFBYVFMG0	VIRIDIEN	1,506,980.000	673,670.80	770,566.99	96,896.19
GTZF97000802	EI4115222	BANCA POPOLARE DI SONDRIO SPA	238,095.000	991,250.44	1,704,591.15	713,340.71
GTZF97000802	EI5782202	BUZZI SPA	10,548.000	330,048.18	424,835.10	94,786.92
GTZF97000802	EI5962341	STMICROELECTRONICS NV	26,130.000	1,155,606.14	1,032,678.01	-122,928.13
GTZF97000802	EI7135250	CREDITO EMILIANO SPA	11,567.000	89,977.73	115,291.47	25,313.74
GTZF97000802	EI7145051	ENI SPA	49,706.000	795,087.00	764,672.10	-30,414.90
GTZF97000802	EIB04F676	SARAS SPA	24,289.000	46,743.96	42,145.38	-4,598.58

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000802	EIB08QZ43	ESPRINET SPA	23,985.000	143,901.44	130,457.57	-13,443.87
GTZF97000802	EIB19GHR1	DEUTSCHE BANK AG	6,628.000	106,938.03	105,416.82	-1,521.21
GTZF97000802	EIB1W4V62	PRYSMIAN SPA	7,543.000	391,857.94	467,429.04	75,571.10
GTZF97000802	EIBK93RS5	BANCA MONTE DEI PASCHI DI SIEN	311,116.000	1,667,052.47	1,462,128.14	-204,924.33
GTZF97000802	EIBLC8J16	MFE-MEDIAFOREUROPE NV	35,874.000	99,998.95	123,725.53	23,726.58
GTZF97000802	EIBNGN9Z1	FINCOBANK BANCA FINECO SPA	4,897.000	73,883.54	73,057.17	-826.37
GTZF97000802	EIBYMXPS6	UNICREDIT SPA	187,401.000	4,347,724.76	6,950,311.19	2,602,586.43
GTZF97000802	EN4927195	VASTNED RETAIL NV	3,389.000	76,803.38	84,266.13	7,462.75
GTZF97000802	EN5165290	ASM INTERNATIONAL NV	2,544.000	1,600,377.62	1,940,745.48	340,367.86
GTZF97000802	EN5671511	WOLTERS KLUWER NV	7,189.000	912,164.04	1,192,704.70	280,540.66
GTZF97000802	ENB929F49	ASML HOLDING NV	251.000	241,922.61	259,378.72	17,456.11
GTZF97000802	ENBG0SCK0	BE SEMICONDUCTOR INDUSTRIES NV	4,074.000	635,015.63	681,799.23	46,783.60
GTZF97000802	ENBNG8PQ5	NN GROUP NV	12,465.000	553,701.73	580,464.35	26,762.62
GTZF97000802	ENBYPBS65	ARCELORMITTAL SA	51,506.000	1,178,026.57	1,179,657.24	1,630.67
GTZF97000802	ENBYQP139	ABN AMRO BANK NV	14,158.000	231,758.07	232,918.39	1,160.32
GTZF97000802	ENBYWLC62	RELX PLC	10,754.000	463,965.07	495,139.75	31,174.68
GTZF97000802	EP7018559	NAVIGATOR CO SA/THE	51,020.000	213,500.31	212,489.14	-1,011.17
GTZF97000802	EPB1Y1SQ0	JERONIMO MARTINS SGPS SA	6,654.000	137,691.04	130,148.50	-7,542.54
GTZF97000802	EPBZCNN37	BANCO COMERCIAL PORTUGUES SA	2,763,612.000	662,116.12	996,975.93	334,859.81
GTZF97000802	ES7108891	ABB LTD	42,874.000	2,006,874.81	2,381,782.86	374,908.05
GTZF97000802	ES7110384	ROCHE HOLDING AG	2,863.000	754,656.67	794,923.77	40,267.10
GTZF97000802	ES7110756	HOLCIM AG	40,243.000	3,431,028.80	3,565,710.73	134,681.93
GTZF97000802	ES7124591	BALOISE HOLDING AG	310.000	50,179.84	54,576.01	4,396.17
GTZF97000802	ES7184736	SWATCH GROUP AG/THE	10,188.000	472,011.53	416,091.25	-55,920.28
GTZF97000802	ES7517893	VALIANT HOLDING AG	1,125.000	126,028.96	127,448.25	1,419.29
GTZF97000802	ESB11TCY9	SCHINDLER HOLDING AG	2,094.000	551,290.37	526,179.84	-25,110.53
GTZF97000802	ESB18ZRK2	LOGITECH INTERNATIONAL SA	8,495.000	566,751.26	821,706.43	254,955.17
GTZF97000802	ESB1X3KP1	SWISSQUOTE GROUP HOLDING SA	804.000	240,206.54	253,744.05	13,537.51
GTZF97000802	ESBRJL171	UBS GROUP AG	3,252.000	99,514.91	95,721.57	-3,793.34
GTZF97000802	ESBYQ8482	FLUGHAFEN ZURICH AG	554.000	116,240.47	122,501.45	6,260.98
GTZF97000802	EX0045610	ANTOFAGASTA PLC	131,858.000	3,791,037.60	3,516,983.82	-274,053.78
GTZF97000802	EX0386410	GREENCORE GROUP PLC	112,600.000	145,935.37	236,849.87	90,914.50
GTZF97000802	EX0430044	PAN AFRICAN RESOURCES PLC	1,847,763.000	542,535.76	608,464.75	65,928.99
GTZF97000802	EX0664097	4IMPRINT GROUP PLC	9,926.000	725,006.46	735,280.96	10,274.50
GTZF97000802	EX0718877	RIO TINTO PLC	5,976.000	378,777.73	392,897.15	14,119.42
GTZF97000802	EX0766801	CLOSE BROTHERS GROUP PLC	273,975.000	1,445,357.65	1,467,061.49	21,703.84
GTZF97000802	EX0798051	BP PLC	175,998.000	1,170,779.84	1,057,220.55	-113,559.29
GTZF97000802	EX3134866	BARCLAYS PLC	286,268.000	558,221.64	755,949.31	197,727.67
GTZF97000802	EXB06QFB8	IG GROUP HOLDINGS PLC	139,640.000	1,269,164.33	1,445,689.99	176,525.66
GTZF97000802	EXB1VNSX3	DRAX GROUP PLC	10,193.000	58,366.49	63,419.83	5,053.34
GTZF97000802	EXB4T3BW4	GLENORE PLC	257,224.000	1,383,130.16	1,466,782.58	83,652.42
GTZF97000802	EXB63H842	ROLLS-ROYCE HOLDINGS PLC	840,832.000	2,810,397.18	4,855,307.71	2,044,910.53
GTZF97000802	EXB82YXW2	VESUVIUS PLC	21,731.000	133,617.95	126,774.78	-6,843.17

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000802	EXBKDRYJ6	AIRTEL AFRICA PLC	105,745.000	129,626.92	160,540.38	30,913.46
GTZF97000802	EXBL9ZF37	PETERSHILL PARTNERS PLC	140,243.000	284,382.52	369,631.26	85,248.74
GTZF97000802	EXBMJ6DW6	INFORMA PLC	61,824.000	641,208.03	668,822.40	27,614.37
GTZF97000802	EXBNYK8G7	DARKTRACE PLC	34,199.000	152,163.57	249,269.69	97,106.12
GTZF97000802	EXBP6MXD8	SHELL PLC	94,144.000	3,923,594.62	3,372,670.58	-550,924.04
GTZF97000802	EXBYZTVM4	ATALAYA MINING PLC	15,285.000	84,159.20	83,856.48	-302.72
GTZF97000802	EZBD1RP68	BANK OF IRELAND GROUP PLC	48,242.000	520,882.23	505,038.46	-15,843.77
GTZF97000802	EZBF0L353	AIB GROUP PLC	62,411.000	342,494.86	330,164.06	-12,330.80
GTZF97000802	FB6888796	KASIKORNBANK PCL	525,300.000	1,759,278.45	1,796,448.01	37,169.56
GTZF97000802	FBB01GKK6	THAI STANLEY ELECTRIC PCL	5,700.000	33,875.28	33,549.97	-325.31
GTZF97000802	FBBD4DC96	STAR PETROLEUM REFINING PCL	1,728,200.000	428,353.51	383,808.98	-44,544.53
GTZF97000802	FBBF164R8	PRIMA MARINE PCL	1,458,000.000	298,759.67	341,679.96	42,920.29
GTZF97000802	FBBMGJNP2	SRI TRANG GLOVES THAILAND PCL	220,200.000	56,313.11	60,604.13	4,291.02
GTZF97000802	FC6113094	HANGZHOU STEAM TURBINE POWER G CN/200771	584,592.000	528,202.10	518,146.46	-10,055.64
GTZF97000802	FH6080714	DATANG INTERNATIONAL POWER GEN HK/00991	274,000.000	57,036.81	58,608.50	1,571.69
GTZF97000802	FH6249798	DAH SING FINANCIAL HOLDINGS LT HK/00440	49,600.000	103,780.43	138,176.60	34,396.17
GTZF97000802	FH6743956	WEICHAJ POWER CO LTD HK/02338	371,000.000	573,376.63	709,934.17	136,557.54
GTZF97000802	FH6859927	SUN HUNG KAI PROPERTIES LTD HK/00016	37,000.000	366,166.43	320,125.78	-46,040.65
GTZF97000802	FH6867748	SWIRE PACIFIC LTD HK/00019	24,500.000	203,384.79	216,525.35	13,140.56
GTZF97000802	FH6867763	SWIRE PACIFIC LTD HK/00087	295,000.000	350,230.22	395,983.30	45,753.08
GTZF97000802	FHB05NXN4	XINYI GLASS HOLDINGS LTD HK/00868	80,000.000	65,319.46	87,711.66	22,392.20
GTZF97000802	FHB0Z1B78	PICO FAR EAST HOLDINGS LTD HK/00752	326,000.000	70,253.99	75,994.57	5,740.58
GTZF97000802	FHB1DYPZ1	CHINA MERCHANTS BANK CO LTD HK/03968	384,500.000	1,623,402.36	1,745,846.89	122,444.53
GTZF97000802	FHB1VRCG2	CMOC GROUP LTD HK/03993	267,000.000	139,690.68	244,176.04	104,485.36
GTZF97000802	FHB2Q5H53	CHINA PACIFIC INSURANCE GROUP HK/02601	439,600.000	1,135,939.06	1,073,183.90	-62,755.16
GTZF97000802	FHB63DLB4	FAR EAST HORIZON LTD HK/03360	260,000.000	205,701.45	169,172.84	-36,528.61
GTZF97000802	FHBLD4QD1	HAIER SMART HOME CO LTD HK/06690	286,000.000	899,612.08	956,092.94	56,480.86
GTZF97000802	FHBMCX2J9	HORIZON CONSTRUCTION DEVELOPME HK/09930	57,777.147	17,133.19	11,100.46	-6,032.73
GTZF97000802	FHBP4JH15	JOHNSON ELECTRIC HOLDINGS LTD HK/00179	176,500.000	227,057.84	265,855.47	38,797.63
GTZF97000802	FJ6166592	UNITED ARROWS LTD	2,600.000	31,247.42	32,148.45	901.03
GTZF97000802	FJ6301983	V TECHNOLOGY CO LTD	13,800.000	253,762.33	262,085.05	8,322.72
GTZF97000802	FJ6419611	HEIWADO CO LTD	3,900.000	52,874.75	58,575.16	5,700.41
GTZF97000802	FJ6513124	TOKIO MARINE HOLDINGS INC	2,100.000	72,613.45	78,394.26	5,780.81
GTZF97000802	FJ6576386	MEIWA CORP	9,400.000	43,937.36	42,424.47	-1,512.89
GTZF97000802	FJ6641446	NIPPON SHEET GLASS CO LTD	58,000.000	321,164.01	152,517.72	-168,646.29
GTZF97000802	FJ6644010	ZEON CORP	9,600.000	87,874.14	79,671.77	-8,202.37
GTZF97000802	FJ6804325	SHIKIBO LTD	6,900.000	50,012.83	48,642.30	-1,370.53
GTZF97000802	FJ6895679	TOKYO ELECTRON LTD	19,800.000	4,913,526.20	4,295,785.26	-617,740.94
GTZF97000802	FJ6961885	WARABEYA NICHIO HOLDINGS CO L	3,100.000	56,157.44	44,112.27	-12,045.17
GTZF97000802	FJB7THKT3	SANYO TRADING CO LTD	57,900.000	555,354.19	580,583.75	25,229.56
GTZF97000802	FJBL4SFM6	FAST FITNESS JAPAN INC	14,500.000	121,450.65	129,712.18	8,261.53
GTZF97000802	FJBN893P6	ETERNAL HOSPITALITY GROUP CO L	15,300.000	441,799.04	353,823.21	-87,975.83
GTZF97000802	FM6472118	JARDINE MATHESON HOLDINGS LTD	13,000.000	649,395.46	459,940.00	-189,455.46

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF97000802	FM6916783 UNITED OVERSEAS BANK LTD	133,300.000	2,802,901.21	3,081,563.55	278,662.34
GTZF97000802	FMB0F9V21 OVERSEA-CHINESE BANKING CORP L	57,300.000	562,106.63	610,100.72	47,994.09
GTZF97000802	FMB12RQH6 KEPPEL REIT	33,220.000	19,400.48	20,467.59	1,067.11
GTZF97000802	FMB1VQ5C0 KEPPEL LTD	166,100.000	823,534.93	792,965.87	-30,569.06
GTZF97000802	FMBD370L2 BEST WORLD INTERNATIONAL LTD	477,900.000	683,905.68	878,045.38	194,139.70
GTZF97000802	FZ6076423 BANK LEUMI LE-ISRAEL BM	6,471.000	48,110.29	52,734.05	4,623.76
GTZF97000802	FZ6123811 FIRST INTERNATIONAL BANK OF IS	9,903.000	384,810.52	375,384.48	-9,426.04
GTZF97000802	FZ6410705 HAREL INSURANCE INVESTMENTS &	26,240.000	203,926.65	210,563.60	6,636.95
GTZF97000802	FZ6451279 ISRAEL DISCOUNT BANK LTD	37,635.000	188,289.22	187,715.45	-573.77
GTZF97000802	FZ6647132 NICE LTD	3,183.000	649,303.01	520,558.05	-128,744.96
GTZF97000802	FZ6916701 MIZRAHI TEFAHOT BANK LTD	16,237.000	539,490.45	549,968.46	10,478.01
GTZF97000802	FZBMC5RW4 MAX STOCK LTD	32,495.000	85,611.97	75,164.96	-10,447.01
GTZF97000802	FZBN6J313 DELTA ISRAEL BRANDS LTD	8,153.000	137,268.10	137,037.58	-230.52
GTZF97000802	FZBV8WW61 KENON HOLDINGS LTD/SINGAPORE	38,857.000	889,272.00	969,155.80	79,883.80
GTZF97000802	IC7440626 ERSTE GROUP BANK AG	11,476.000	397,923.84	542,154.67	144,230.83
GTZF97000802	IRB59L4L4 GAZPROM PJSC	79,500.000	11,368.06	792.70	-10,575.36
GTZF97000802	IRB59SNS3 LUKOIL PJSC	16,133.000	70,387.65	160.86	-70,226.79
GTZF97000802	IRB5B1TP9 VTB BANK PJSC	506,490,000.000	11,318.21	5,872.35	-5,445.86
GTZF97000802	LM2306818 EL PUERTO DE LIVERPOOL SAB DE	11,858.000	95,360.02	85,263.73	-10,096.29
GTZF97000802	LMB292SM2 MEGACABLE HOLDINGS SAB DE CV	68,572.000	194,726.16	173,140.97	-21,585.19
GTZF97000802	M22465104 CHECK POINT SOFTWARE TECHNOLOG	5,071.000	632,732.89	836,715.00	203,982.11
GTZF97000802	NAB99L411 GLENCORE PLC ADR	45,986.000	535,395.57	521,481.24	-13,914.33
GTZF97000802	NABHR3R75 AIRBUS SE ADR	2,015.000	80,562.19	68,993.60	-11,568.59
GTZF97000802	NABK8WRM2 INTERCORP FINANCIAL SERVICES I	7,338.000	192,263.11	164,444.58	-27,818.53
GTZF97000802	NABYN8773 GOLDEN OCEAN GROUP LTD	17,762.000	259,666.85	245,115.60	-14,551.25
GTZF97000802	NABZBY5H6 COMPASS GROUP PLC ADR	2,274.000	63,335.85	63,012.54	-323.31
GTZF97000802	NC2024643 BARRICK GOLD CORP	232,582.000	4,134,748.21	3,878,774.61	-255,973.60
GTZF97000802	NC2172285 CANADIAN TIRE CORP LTD CL A	2,557.000	260,684.78	253,653.80	-7,030.98
GTZF97000802	NC2180635 CANADIAN NATIONAL RAILWAY CO	14,921.000	1,644,800.94	1,762,801.08	118,000.14
GTZF97000802	NC2784261 SILVERCORP METALS INC	146,100.000	563,543.92	489,010.85	-74,533.07
GTZF97000802	NCB4TP9G9 DOLLARAMA INC	6,929.000	513,332.36	632,514.63	119,182.27
GTZF97000802	NCB55SGV5 SECURE ENERGY SERVICES INC	25,073.000	213,060.61	221,897.93	8,837.32
GTZF97000802	NCB6775F4 PEYTO EXPLORATION & DEV CORP NEW	81,259.000	863,354.62	865,828.35	2,473.73
GTZF97000802	NCBD2NKY1 TOREX GOLD RESOURCES INC NEW	34,166.000	516,675.13	529,337.67	12,662.54
GTZF97000802	NCBR52TP3 CONSTELLATION SOFTWARE INC WT 31-MAR-2040	549.000	0.00	0.00	0.00
GTZF97000802	SD4253045 AP MOLLER - MAERSK A/S	147.000	257,928.75	255,732.09	-2,196.66
GTZF97000802	SD4588820 DANSKE BANK A/S	4,512.000	134,892.59	134,552.04	-340.55
GTZF97000802	SDB44XTX3 PANDORA A/S	18,505.000	1,651,793.96	2,795,084.22	1,143,290.26
GTZF97000802	SDBPXW7F9 SVITZER GROUP A/S	294.000	8,429.68	10,966.59	2,536.91
GTZF97000802	SF4525181 WARTSILA OYJ ABP	26,746.000	300,990.52	515,970.46	214,979.94
GTZF97000802	SF5051252 UPM-KYMMENE OYJ	18,319.000	610,870.28	640,441.12	29,570.84
GTZF97000802	SF5902942 NOKIA OYJ	89,972.000	295,953.57	343,137.22	47,183.65
GTZF97000802	SF7520882 TELIA CO AB	564,144.000	1,336,171.35	1,510,948.71	174,777.36

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000802	SFBFM0SV0	NORDEA BANK ABP	4,084.000	49,407.73	48,650.66	-757.07
GTZF97000802	SFBMXX645	SAMPO OYJ	12,443.000	543,878.93	534,764.99	-9,113.94
GTZF97000802	SN4732491	TELENOR ASA	36,119.000	394,391.93	412,837.03	18,445.10
GTZF97000802	SNB1W5NW5	SALMAR ASA	3,642.000	223,633.56	192,233.29	-31,400.27
GTZF97000802	SNB4KZMS6	AWILCO LNG AS	98,357.000	71,985.70	74,177.67	2,191.97
GTZF97000802	SNBGR6L08	KLAVENESS COMBINATION CARRIERS	73,866.000	677,592.55	761,726.86	84,134.31
GTZF97000802	SNBMHDM59	FRONTLINE PLC	61,683.000	1,341,589.87	1,620,355.49	278,765.62
GTZF97000802	SNBNG7113	DNB BANK ASA	20,933.000	427,395.94	412,270.49	-15,125.45
GTZF97000802	SNBP9M451	STANDARD SUPPLY AS	766,172.000	155,609.22	152,191.01	-3,418.21
GTZF97000802	SNBPLF0Y3	VAR ENERGI ASA	163,678.000	505,286.09	579,848.24	74,562.15
GTZF97000802	SNBQWSKZ6	DOF GROUP ASA	226,202.000	1,465,706.37	2,055,416.15	589,709.78
GTZF97000802	SS5687438	H & M HENNES & MAURITZ AB	126,083.000	2,161,596.29	1,995,978.82	-165,617.47
GTZF97000802	SS5959373	TELEFONAKTIEBOLAGET LM ERICSSO	191,633.000	882,922.21	1,190,671.70	307,749.49
GTZF97000802	SS5978381	TELIA CO AB	645,083.000	1,516,873.28	1,731,762.35	214,889.07
GTZF97000802	SS7113813	ABB LTD	9,679.000	446,497.02	537,407.41	90,910.39
GTZF97000802	SS7332686	ALFA LAVAL AB	5,625.000	227,205.69	246,507.38	19,301.69
GTZF97000802	SSB1YCCZ2	NOKIA OYJ	13,241.000	49,217.33	50,506.15	1,288.82
GTZF97000802	SSB97C732	TELE2 AB	39,026.000	331,639.64	393,200.71	61,561.07
GTZF97000802	SSBLDBN57	ATLAS COPCO AB	3,186.000	49,821.09	51,489.48	1,668.39
GTZF97000802	SSBMV7PQ6	INVESTOR AB	84,751.000	1,764,409.23	2,322,405.64	557,996.41
GTZF97000802	SSBPXZH27	SAAB AB	2,420.000	50,277.92	58,270.85	7,992.93
GTZF97000802	SSBXDZ9Q8	SVENSKA HANDELSBANKEN AB	90,545.000	1,047,079.69	863,110.97	-183,968.72
GTZF97000802	SSBYZF9J2	NORDEA BANK ABP	32,369.000	403,500.04	385,425.29	-18,074.75
GTZF97001102	03938L203	ARCELORMITTAL SA	7,121.000	158,135.40	163,284.53	5,149.13
GTZF97001102	055622104	BP PLC ADR	5,697.000	201,047.13	205,661.70	4,614.57
GTZF97001102	05967A107	BANCO SANTANDER BRASIL SA ADR	29,366.000	166,128.43	145,068.04	-21,060.39
GTZF97001102	067901108	BARRICK GOLD CORP	188,752.000	3,098,150.97	3,148,383.36	50,232.39
GTZF97001102	29446M102	EQUINOR ASA ADR	2,402.000	70,162.42	68,601.12	-1,561.30
GTZF97001102	294821608	TELEFONAKTIEBOLAGET LM ERICSSO ADR	398,792.000	2,122,642.25	2,460,546.64	337,904.39
GTZF97001102	456837103	ING GROEP NV ADR	282,309.000	4,976,297.80	4,838,776.26	-137,521.54
GTZF97001102	45857P806	INTERCONTINENTAL HOTELS GROUP ADR	1,962.000	209,452.98	207,873.90	-1,579.08
GTZF97001102	539439109	LLOYDS BANKING GROUP PLC ADR	578,802.000	1,273,364.40	1,580,129.46	306,765.06
GTZF97001102	629334103	NN GROUP NV ADR	2,207.000	50,556.64	51,245.44	688.80
GTZF97001102	653656108	NICE LTD ADR	4,605.000	950,932.50	791,921.85	-159,010.65
GTZF97001102	66981J102	MINISO GROUP HOLDING LTD ADR	7,778.000	167,810.61	148,326.46	-19,484.15
GTZF97001102	722304102	PDD HOLDINGS INC ADR	5,936.000	770,029.29	789,191.20	19,161.91
GTZF97001102	759530108	RELX PLC ADR	1,779.000	76,785.92	81,620.52	4,834.60
GTZF97001102	81141R100	SEA LTD ADR	3,887.000	285,610.87	277,609.54	-8,001.33
GTZF97001102	861012102	STMICROELECTRONICS NV	23,978.000	1,044,130.39	941,855.84	-102,274.55
GTZF97001102	867224107	SUNCOR ENERGY INC	25,088.000	946,493.38	955,852.80	9,359.42
GTZF97001102	92857W308	VODAFONE GROUP PLC ADR	107,996.000	1,020,562.20	957,924.52	-62,637.68
GTZF97001102	92890T205	WH GROUP LTD ADR	17,800.000	188,855.20	233,180.00	44,324.80
GTZF97001102	AA6198573	REA GROUP LTD	12,677.000	1,206,950.80	1,664,989.33	458,038.53

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001102	AA6253980	ARISTOCRAT LEISURE LTD	22,617.000	582,026.53	751,613.03	169,586.50
GTZF97001102	AA6699786	PREMIER INVESTMENTS LTD	11,977.000	161,522.65	249,163.85	87,641.20
GTZF97001102	AA6948837	WESFARMERS LTD	15,625.000	523,222.70	680,163.48	156,940.78
GTZF97001102	AAB015YX4	MAGELLAN FINANCIAL GROUP LTD	62,184.000	391,669.21	349,679.10	-41,990.11
GTZF97001102	AAB01C7R2	SUPER RETAIL GROUP LTD	47,352.000	360,271.99	441,155.26	80,883.27
GTZF97001102	AAB8P4LP5	XERO LTD	543.000	48,903.25	49,464.44	561.19
GTZF97001102	AABD1DM79	RELIANCE WORLDWIDE CORP LTD	46,282.000	171,911.65	139,710.64	-32,201.01
GTZF97001102	AABNV08F0	VENTIA SERVICES GROUP PTY LTD	49,132.000	119,572.49	125,673.05	6,100.56
GTZF97001102	AABW0BGZ7	CAR GROUP LTD	6,200.000	143,649.58	145,958.62	2,309.04
GTZF97001102	D18190898	DEUTSCHE BANK AG	3,691.000	49,299.27	58,834.54	9,535.27
GTZF97001102	EBB00D9P7	PROXIMUS SADP	6,682.000	49,747.39	53,352.68	3,605.29
GTZF97001102	ED4598584	CONTINENTAL AG	1,872.000	141,126.52	106,134.12	-34,992.40
GTZF97001102	ED5069213	BAYER AG	26,124.000	1,418,750.45	738,597.71	-680,152.74
GTZF97001102	ED5750358	DEUTSCHE BANK AG	3,662.000	49,123.14	58,510.15	9,387.01
GTZF97001102	ED5756025	BAYERISCHE MOTOREN WERKE AG	429.000	50,545.03	40,635.42	-9,909.61
GTZF97001102	EDB09DHL4	MTU AERO ENGINES AG	4,388.000	1,136,506.92	1,123,037.95	-13,468.97
GTZF97001102	EEB283W91	CAIXABANK SA	9,873.000	51,045.71	52,303.80	1,258.09
GTZF97001102	EEBZ11XT4	ARCELORMITTAL SA	25,611.000	705,742.89	586,850.84	-118,892.05
GTZF97001102	EF5298783	SOCIETE BIC SA	1,811.000	132,461.36	106,751.66	-25,709.70
GTZF97001102	EF5962339	STMICROELECTRONICS NV	13,201.000	624,674.20	521,572.36	-103,101.84
GTZF97001102	EF5966512	SOCIETE GENERALE SA	91,421.000	2,373,819.40	2,147,731.61	-226,087.79
GTZF97001102	EFB0Z5YZ7	ARKEMA SA	3,467.000	326,429.49	301,533.70	-24,895.79
GTZF97001102	EFBM8H5Y8	DASSAULT SYSTEMES SE	2,701.000	121,277.61	102,186.33	-19,091.28
GTZF97001102	EH5051600	HELLENIC TELECOMMUNICATIONS OR	14,238.000	212,222.10	205,088.71	-7,133.39
GTZF97001102	EI4574816	MEDIOBANCA BANCA DI CREDITO FI	3,923.000	50,278.33	57,559.27	7,280.94
GTZF97001102	EIBNGN9Z1	FINCOBANK BANCA FINECO SPA	15,202.000	221,699.08	226,794.99	5,095.91
GTZF97001102	ENB929F49	ASML HOLDING NV	4,700.000	3,399,665.10	4,856,892.35	1,457,227.25
GTZF97001102	ENBNG8PQ5	NN GROUP NV	2,086.000	92,892.93	97,139.88	4,246.95
GTZF97001102	ENBYPBS65	ARCELORMITTAL SA	37,005.000	979,977.07	847,536.52	-132,440.55
GTZF97001102	ENBZ57394	ING GROEP NV	18,356.000	299,707.25	314,021.11	14,313.86
GTZF97001102	ES7103066	NOVARTIS AG	6,588.000	658,151.10	705,061.16	46,910.06
GTZF97001102	ES7108891	ABB LTD	10,649.000	503,203.42	591,584.78	88,381.36
GTZF97001102	ESBF41XY3	LANDIS+GYR GROUP AG	4,663.000	400,288.83	376,734.70	-23,554.13
GTZF97001102	ESBRJL171	UBS GROUP AG	10,591.000	332,339.53	311,742.66	-20,596.87
GTZF97001102	EX0408289	STANDARD CHARTERED PLC	52,985.000	455,032.62	479,564.90	24,532.28
GTZF97001102	EX0430044	PAN AFRICAN RESOURCES PLC	141,160.000	47,082.50	46,483.71	-598.79
GTZF97001102	EX0472608	SPIRENT COMMUNICATIONS PLC	18,900.000	29,828.51	43,721.43	13,892.92
GTZF97001102	EX0664097	4IMPRINT GROUP PLC	3,812.000	303,291.11	282,378.70	-20,912.41
GTZF97001102	EX0766801	CLOSE BROTHERS GROUP PLC	32,899.000	169,020.14	176,165.18	7,145.04
GTZF97001102	EX3134866	BARCLAYS PLC	774,232.000	1,509,749.79	2,044,518.24	534,768.45
GTZF97001102	EXB06QFB8	IG GROUP HOLDINGS PLC	108,800.000	988,393.35	1,126,404.12	138,010.77
GTZF97001102	EXB19NLV9	EXPERIAN PLC	30,552.000	1,172,260.17	1,423,562.07	251,301.90
GTZF97001102	EXB63H842	ROLLS-ROYCE HOLDINGS PLC	90,010.000	246,559.80	519,754.54	273,194.74

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001102	EXB82YXW2	VESUVIUS PLC	18,215.000	112,143.96	106,263.06	-5,880.90
GTZF97001102	EXB9895B6	COCA-COLA HBC AG	24,958.000	744,076.78	851,203.02	107,126.24
GTZF97001102	EXBL9ZF37	PETERSHILL PARTNERS PLC	24,055.000	51,595.37	63,400.53	11,805.16
GTZF97001102	EXBMTRW16	B&M EUROPEAN VALUE RETAIL SA	81,604.000	591,304.52	450,996.36	-140,308.16
GTZF97001102	EXBP6MXD8	SHELL PLC	37,876.000	1,153,856.39	1,356,892.32	203,035.93
GTZF97001102	EXBPQY8M8	AVIVA PLC	131,056.000	824,671.03	789,573.17	-35,097.86
GTZF97001102	FH6558487	STANDARD CHARTERED PLC HK/02888	65,650.000	593,503.81	597,857.80	4,353.99
GTZF97001102	FH6725292	ZIJIN MINING GROUP CO LTD HK/02899	708,000.000	1,038,970.98	1,494,459.10	455,488.12
GTZF97001102	FH6867763	SWIRE PACIFIC LTD HK/00087	52,500.000	72,488.48	70,471.60	-2,016.88
GTZF97001102	FHB0190C9	TECHTRONIC INDUSTRIES CO LTD HK/00669	435,000.000	5,262,185.36	4,969,900.35	-292,285.01
GTZF97001102	FHB1VRCG2	CMOC GROUP LTD HK/03993	648,000.000	339,024.58	592,607.01	253,582.43
GTZF97001102	FHB4JSTL9	WYNN MACAU LTD HK/01128	401,200.000	403,046.32	328,877.73	-74,168.59
GTZF97001102	FHBP4JH15	JOHNSON ELECTRIC HOLDINGS LTD HK/00179	258,500.000	334,706.82	389,369.06	54,662.24
GTZF97001102	FJ6042678	HAPPINET CORP	2,700.000	51,456.39	55,977.25	4,520.86
GTZF97001102	FJ6166592	UNITED ARROWS LTD	38,700.000	447,424.33	478,517.36	31,093.03
GTZF97001102	FJ6178969	CASIO COMPUTER CO LTD	18,300.000	134,507.98	136,686.87	2,178.89
GTZF97001102	FJ6251444	DAIWA SECURITIES GROUP INC	7,000.000	51,612.91	53,394.26	1,781.35
GTZF97001102	FJ6270949	DISCO CORP	15,600.000	5,917,029.13	5,919,582.39	2,553.26
GTZF97001102	FJ6332434	FAST RETAILING CO LTD	4,800.000	1,233,082.93	1,210,294.70	-22,788.23
GTZF97001102	FJ6335171	MITSUBISHI UFJ FINANCIAL GROUP	289,900.000	3,082,948.65	3,115,983.54	33,034.89
GTZF97001102	FJ6345964	KURA SUSHI INC	13,700.000	467,067.18	344,501.44	-122,565.74
GTZF97001102	FJ6419611	HEIWADO CO LTD	4,000.000	53,064.47	60,077.09	7,012.62
GTZF97001102	FJ6425519	NIHON HOUSE HOLDINGS CO LTD	25,100.000	51,778.62	53,676.49	1,897.87
GTZF97001102	FJ6428729	HIROSE ELECTRIC CO LTD	500.000	55,730.68	55,234.37	-496.31
GTZF97001102	FJ6467107	ISUZU MOTORS LTD	3,700.000	49,140.52	49,015.92	-124.60
GTZF97001102	FJ6484680	KAWASAKI KISEN KAISHA LTD	115,100.000	1,595,878.07	1,674,337.97	78,459.90
GTZF97001102	FJ6496684	KONAMI GROUP CORP	15,100.000	1,039,048.31	1,087,019.79	47,971.48
GTZF97001102	FJ6499266	KYOCERA CORP	13,700.000	160,831.36	157,687.12	-3,144.24
GTZF97001102	FJ6504370	KOHNAN SHOJI CO LTD	2,900.000	80,778.43	75,267.31	-5,511.12
GTZF97001102	FJ6513124	TOKIO MARINE HOLDINGS INC	1,600.000	51,062.57	59,728.96	8,666.39
GTZF97001102	FJ6576386	MEIWA CORP	90,300.000	404,502.79	407,545.70	3,042.91
GTZF97001102	FJ6592557	MARS GROUP HOLDINGS CORP	5,600.000	120,163.94	132,637.08	12,473.14
GTZF97001102	FJ6597044	MITSUBISHI ELECTRIC CORP	21,200.000	376,950.19	338,374.99	-38,575.20
GTZF97001102	FJ6597309	mitsui & CO LTD	33,800.000	849,998.79	767,150.34	-82,848.45
GTZF97001102	FJ6597960	MIZUNO CORP	23,400.000	1,131,029.69	1,152,107.45	21,077.76
GTZF97001102	FJ6641560	NIPPON YAKIN KOGYO CO LTD	16,300.000	513,816.10	463,079.71	-50,736.39
GTZF97001102	FJ6643103	NOMURA HOLDINGS INC	8,100.000	47,267.30	46,426.71	-840.59
GTZF97001102	FJ6644010	ZEON CORP	11,000.000	102,068.46	91,290.57	-10,777.89
GTZF97001102	FJ6657533	OILES CORP	5,600.000	80,068.45	81,288.08	1,219.63
GTZF97001102	FJ6804036	SHIMAMURA CO LTD	2,800.000	154,727.17	127,310.71	-27,416.46
GTZF97001102	FJ6804549	SHINDENGEN ELECTRIC MANUFACTUR	4,400.000	84,795.72	80,992.17	-3,803.55
GTZF97001102	FJ6804580	SHIN-ETSU CHEMICAL CO LTD	7,400.000	289,574.25	286,965.07	-2,609.18
GTZF97001102	FJ6805173	SINKO INDUSTRIES LTD	22,300.000	606,442.39	573,927.65	-32,514.74

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001102	FJ6806007	SHIMA SEIKI MANUFACTURING LTD	94,300.000	900,682.09	990,718.66	90,036.57
GTZF97001102	FJ6858941	SUMITOMO CORP	46,500.000	1,207,709.44	1,161,199.21	-46,510.23
GTZF97001102	FJ6895406	TOKYO ELECTRIC POWER CO HOLDIN	14,600.000	53,244.26	78,618.18	25,373.92
GTZF97001102	FJ6961885	WARABEYA NICHIO HOLDINGS CO L	16,100.000	291,961.96	229,099.22	-62,862.74
GTZF97001102	FJ6986429	YOKOGAWA ELECTRIC CORP	128,000.000	3,309,240.50	3,095,362.50	-213,878.00
GTZF97001102	FJB3CY743	SUMISEKI HOLDINGS INC	5,700.000	48,688.88	48,226.41	-462.47
GTZF97001102	FJB77P012	M-UP HOLDINGS INC	34,300.000	308,588.74	307,049.62	-1,539.12
GTZF97001102	FJBD97JW9	CONCORDIA FINANCIAL GROUP LTD	53,600.000	322,538.54	315,282.36	-7,256.18
GTZF97001102	FJBMV4NK2	NPR-RIKEN CORP	6,800.000	120,667.89	119,251.53	-1,416.36
GTZF97001102	FJBYLGL1	ATRAE INC	199,900.000	873,047.77	1,006,583.39	133,535.62
GTZF97001102	FZ6075805	BANK HAPOALIM BM	28,923.000	236,780.54	255,740.37	18,959.83
GTZF97001102	FZ6076423	BANK LEUMI LE-ISRAEL BM	23,376.000	173,794.81	190,497.77	16,702.96
GTZF97001102	FZ6410705	HAREL INSURANCE INVESTMENTS &	13,489.000	104,831.04	108,242.85	3,411.81
GTZF97001102	FZ6647132	NICE LTD	338.000	73,466.52	55,277.61	-18,188.91
GTZF97001102	H42097107	UBS GROUP AG	62,299.000	1,948,335.89	1,840,312.46	-108,023.43
GTZF97001102	H50430232	LOGITECH INTERNATIONAL SA	2,624.000	181,396.53	254,213.12	72,816.59
GTZF97001102	M53213100	ICL GROUP LTD	83,692.000	556,230.22	358,201.76	-198,028.46
GTZF97001102	N00985106	AERCAP HOLDINGS NV	11,115.000	969,257.54	1,035,918.00	66,660.46
GTZF97001102	N07059210	ASML HOLDING NV	479.000	347,155.25	489,887.67	142,732.42
GTZF97001102	N82405106	STELLANTIS NV	228,157.000	4,397,870.54	4,528,916.45	131,045.91
GTZF97001102	NC2172285	CANADIAN TIRE CORP LTD CL A	1,236.000	122,564.05	122,610.91	46.86
GTZF97001102	NC2446648	IAMGOLD CORP	11,042.000	44,487.06	41,477.60	-3,009.46
GTZF97001102	NCB00VD05	DUNDEE PRECIOUS METALS INC	77,300.000	626,559.40	605,022.84	-21,536.56
GTZF97001102	NCB1Z7L25	OCEANAGOLD CORP	275,569.000	673,535.85	632,357.70	-41,178.15
GTZF97001102	NCBJ2L578	CGI INC CL A SUB VTG	26,089.000	2,754,492.01	2,603,466.18	-151,025.83
GTZF97001102	NCBR52TP3	CONSTELLATION SOFTWARE INC WT 31-MAR-2040	1,088.000	0.00	0.00	0.00
GTZF97001102	NCBSCB6L7	CELESTICA INC	31,143.000	452,582.57	1,782,981.42	1,330,398.85
GTZF97001102	SD4253045	AP MOLLER - MAERSK A/S	63.000	110,540.89	109,599.47	-941.42
GTZF97001102	SDB06JSP8	SYDBANK AS	7,192.000	315,473.16	381,398.64	65,925.48
GTZF97001102	SDB44XTX3	PANDORA A/S	8,682.000	774,972.99	1,311,371.05	536,398.06
GTZF97001102	SDBGJRHX6	NORDEA BANK ABP	6,057.000	62,968.88	72,302.38	9,333.50
GTZF97001102	SDBP6KMJ0	NOVO NORDISK A/S	14,208.000	1,144,367.66	2,053,342.08	908,974.42
GTZF97001102	SDBPXW7F9	SVITZER GROUP A/S	126.000	3,612.72	4,699.97	1,087.25
GTZF97001102	SF4525181	WARTSILA OYJ ABP	135,968.000	1,530,138.32	2,623,026.67	1,092,888.35
GTZF97001102	SF5902942	NOKIA OYJ	7,394.000	28,769.63	28,199.40	-570.23
GTZF97001102	SFBD3CWG8	TOKMANNI GROUP CORP	8,690.000	142,673.63	122,006.95	-20,666.68
GTZF97001102	SN4732491	TELENOR ASA	10,928.000	110,977.82	124,906.09	13,928.27
GTZF97001102	SN7133606	EQUINOR ASA	27,109.000	789,721.33	773,869.97	-15,851.36
GTZF97001102	SNBDCHQL6	GOLDEN OCEAN GROUP LTD	57,128.000	808,685.28	793,541.32	-15,143.96
GTZF97001102	SNBNG7113	DNB BANK ASA	20,330.000	407,636.55	400,394.55	-7,242.00
GTZF97001102	SNBPLF0Y3	VAR ENERGI ASA	668,935.000	2,244,635.54	2,369,779.58	125,144.04
GTZF97001102	SS4538004	L E LUNDBERGF0RETAGEN AB	219.000	12,033.08	10,836.06	-1,197.02
GTZF97001102	SS4813340	SKANDINAVISKA ENSKILDA BANKEN	37,426.000	412,849.19	553,074.45	140,225.26

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001102	SS5687438	H & M HENNES & MAURITZ AB	201,899.000	3,461,403.44	3,196,197.18	-265,206.26
GTZF97001102	SS5959373	TELEFONAKTIEBOLAGET LM ERICSSO	11,099.000	60,019.87	68,961.32	8,941.45
GTZF97001102	SSB00L2M1	MILLICOM INTERNATIONAL CELLULA	42,526.000	683,106.43	1,036,024.63	352,918.20
GTZF97001102	SSB1VQ251	SANDVIK AB	37,908.000	868,076.56	760,293.40	-107,783.16
GTZF97001102	SSB1VSK16	INDUSTRIVARDEN AB	14,288.000	462,750.15	486,511.38	23,761.23
GTZF97001102	SSBJXSCH9	EVOLUTION AB	193.000	24,404.41	20,119.73	-4,284.68
GTZF97001102	SSBMV7PQ6	INVESTOR AB	42,379.000	872,353.25	1,161,298.73	288,945.48
GTZF97001102	SSBXDZ9Q8	SVENSKA HANDELSBANKEN AB	39,380.000	350,969.00	375,385.83	24,416.83
GTZF97001102	SSBZ04929	MUNTERS GROUP AB	7,940.000	167,180.89	149,800.00	-17,380.89
GTZF97001602	136375102	CANADIAN NATIONAL RAILWAY CO	38,797.000	4,697,152.79	4,583,089.61	-114,063.18
GTZF97001602	15101Q207	CELESTICA INC	1,410.000	20,599.09	80,835.30	60,236.21
GTZF97001602	29446M102	EQUINOR ASA ADR	3,569.000	104,250.49	101,930.64	-2,319.85
GTZF97001602	653656108	NICE LTD ADR	1,588.000	327,922.00	273,088.36	-54,833.64
GTZF97001602	65535H208	NOMURA HOLDINGS INC ADR	29.000	111.07	167.62	56.55
GTZF97001602	71654V101	PETROLEO BRASILEIRO SA ADR	11,983.000	148,229.71	163,448.12	15,218.41
GTZF97001602	71654V408	PETROLEO BRASILEIRO SA ADR	36,691.000	507,436.53	531,652.59	24,216.06
GTZF97001602	761CVR042	RESOLUTE FORESTTS INC CONTRA	16,018.000	0.00	0.00	0.00
GTZF97001602	775781206	ROLLS-ROYCE HOLDINGS PLC ADR	145,643.000	407,884.59	834,534.39	426,649.80
GTZF97001602	82509L107	SHOPIFY INC	14,458.000	1,115,359.04	954,950.90	-160,408.14
GTZF97001602	87241L109	TFI INTERNATIONAL INC	3,838.000	437,378.48	557,124.08	119,745.60
GTZF97001602	AA6198573	REA GROUP LTD	4,105.000	390,828.51	539,148.16	148,319.65
GTZF97001602	AA6302415	TECHNOLOGY ONE LTD	27,243.000	283,801.84	338,412.82	54,610.98
GTZF97001602	AA6699786	PREMIER INVESTMENTS LTD	41,018.000	553,171.58	853,319.09	300,147.51
GTZF97001602	AA6715749	QBE INSURANCE GROUP LTD	42,679.000	414,504.68	495,670.13	81,165.45
GTZF97001602	AA6948837	WESFARMERS LTD	37,339.000	1,438,762.88	1,625,383.96	186,621.08
GTZF97001602	AAB00G1Q2	MCMILLAN SHAKESPEARE LTD	15,404.000	184,870.70	180,238.08	-4,632.62
GTZF97001602	AAB1FJ0C0	BRAMBLES LTD	35,887.000	344,228.70	348,242.44	4,013.74
GTZF97001602	AABWSRTS4	A2 MILK CO LTD/THE	130,773.000	337,989.64	591,269.78	253,280.14
GTZF97001602	EA4422336	UNIQA INSURANCE GROUP AG	7,506.000	60,189.49	64,034.66	3,845.17
GTZF97001602	EA5289833	ERSTE GROUP BANK AG	62,960.000	2,204,241.56	2,985,199.29	780,957.73
GTZF97001602	EAB0704T7	RAIFFEISEN BANK INTERNATIONAL	105,078.000	1,664,574.22	1,826,653.36	162,079.14
GTZF97001602	EBB00D9P7	PROXIMUS SADP	7,958.000	59,247.18	63,540.95	4,293.77
GTZF97001602	ED4598584	CONTINENTAL AG	24,182.000	1,823,035.03	1,371,012.39	-452,022.64
GTZF97001602	ED4846280	SAP SE	20,297.000	2,787,817.91	4,122,687.26	1,334,869.35
GTZF97001602	ED5002461	HENKEL AG & CO KGAA	4,286.000	293,600.55	337,394.08	43,793.53
GTZF97001602	ED5107401	BEIERSDORF AG	16,336.000	2,291,017.14	2,390,732.15	99,715.01
GTZF97001602	ED5129074	FRESENIUS MEDICAL CARE AG	3,945.000	154,277.79	151,195.20	-3,082.59
GTZF97001602	ED5294126	MUENCHENER RUECKVERSICHERUNGS-	3,539.000	1,321,752.76	1,771,295.16	449,542.40
GTZF97001602	ED5529026	MERCEDES-BENZ GROUP AG	59,031.000	4,946,751.82	4,085,116.24	-861,635.58
GTZF97001602	ED5756025	BAYERISCHE MOTOREN WERKE AG	7,908.000	858,262.55	749,055.76	-109,206.79
GTZF97001602	ED5842353	DEUTSCHE TELEKOM AG	17,634.000	471,766.20	443,754.14	-28,012.06
GTZF97001602	EDB09DHL4	MTU AERO ENGINES AG	1,235.000	319,869.20	316,078.37	-3,790.83
GTZF97001602	EDB4YVF55	BRENNTAG SE	11,157.000	927,576.34	752,845.13	-174,731.21

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001602	EDB5ZQ9D2	EVONIK INDUSTRIES AG	47,232.000	950,921.71	964,328.07	13,406.36
GTZF97001602	EE5501908	BANCO BILBAO VIZCAYA ARGENTARI	210,412.000	1,614,262.34	2,108,960.73	494,698.39
GTZF97001602	EE5705947	BANCO SANTANDER SA	285,597.000	1,054,719.72	1,325,516.62	270,796.90
GTZF97001602	EF5641560	CARREFOUR SA	6,269.000	118,699.16	88,688.17	-30,010.99
GTZF97001602	EF5966512	SOCIETE GENERALE SA	157,640.000	4,093,248.71	3,703,398.69	-389,850.02
GTZF97001602	EF7309687	BNP PARIBAS SA	178,944.000	11,171,183.89	11,416,855.80	245,671.91
GTZF97001602	EFBM8H5Y8	DASSAULT SYSTEMES SE	9,423.000	417,645.03	356,498.24	-61,146.79
GTZF97001602	EFBMD8F96	STELLANTIS NV	19,885.000	386,329.31	393,755.87	7,426.56
GTZF97001602	EFBMT9L17	DASSAULT AVIATION SA	135.000	25,797.65	24,538.79	-1,258.86
GTZF97001602	EFBNFWV75	COFACE SA	15,178.000	210,566.23	211,633.95	1,067.72
GTZF97001602	EI4056715	GENERALI	80,053.000	1,626,230.26	1,998,207.54	371,977.28
GTZF97001602	EI4076838	INTESA SANPAOLO SPA	45,759.000	119,815.37	170,225.51	50,410.14
GTZF97001602	EI4115222	BANCA POPOLARE DI SONDRIO SPA	133,702.000	556,635.65	957,211.39	400,575.74
GTZF97001602	EI4574816	MEDIOBANCA BANCA DI CREDITO FI	16,222.000	205,651.29	238,013.36	32,362.07
GTZF97001602	EIB0DJNG9	LEONARDO SPA	244,357.000	2,771,239.30	5,677,766.85	2,906,527.55
GTZF97001602	EIB7SF139	UNIPOL GRUPPO SPA	60,389.000	322,240.60	600,619.33	278,378.73
GTZF97001602	EIBLC8J16	MFE-MEDIAFOREUROPE NV	9,585.000	26,718.24	33,057.63	6,339.39
GTZF97001602	EIBYMXPS6	UNICREDIT SPA	88,174.000	2,045,646.94	3,270,189.27	1,224,542.33
GTZF97001602	EIBYYN706	POSTE ITALIANE SPA	17,503.000	189,353.69	223,136.41	33,782.72
GTZF97001602	EN5671511	WOLTERS KLUWER NV	3,678.000	494,408.01	610,205.58	115,797.57
GTZF97001602	ENB929F49	ASML HOLDING NV	3,460.000	2,432,183.20	3,575,499.47	1,143,316.27
GTZF97001602	EPB0B9GS9	NOS SGPS SA	31,605.000	112,270.32	111,949.14	-321.18
GTZF97001602	ES7103066	NOVARTIS AG	81,165.000	7,912,725.09	8,686,443.41	773,718.32
GTZF97001602	ES7110384	ROCHE HOLDING AG	63,254.000	19,337,136.31	17,562,734.25	-1,774,402.06
GTZF97001602	ES7110723	ADECCO GROUP AG	4,667.000	199,100.28	154,874.18	-44,226.10
GTZF97001602	ES7517893	VALIANT HOLDING AG	1,831.000	190,744.09	207,429.11	16,685.02
GTZF97001602	ESB545MG7	SWISS RE AG	16,771.000	1,687,878.88	2,080,977.63	393,098.75
GTZF97001602	ESBYQ8482	FLUGHAFEN ZURICH AG	4,376.000	909,292.35	967,628.76	58,336.41
GTZF97001602	ETB03MTQ1	INDEKS BILGISAYAR SISTEMLERI M	304,267.000	80,866.60	76,940.33	-3,926.27
GTZF97001602	EX0386410	GREENCORE GROUP PLC	284,880.000	361,516.97	599,234.37	237,717.40
GTZF97001602	EX0430044	PAN AFRICAN RESOURCES PLC	152,614.000	35,862.33	50,255.50	14,393.17
GTZF97001602	EX0664097	4IMPRINT GROUP PLC	3,442.000	235,482.63	254,970.49	19,487.86
GTZF97001602	EX0718877	RIO TINTO PLC	20,553.000	1,379,181.07	1,351,274.27	-27,906.80
GTZF97001602	EX0766801	CLOSE BROTHERS GROUP PLC	36,992.000	223,179.23	198,082.08	-25,097.15
GTZF97001602	EX3091355	BT GROUP PLC	1,285,035.000	1,884,216.09	2,279,863.28	395,647.19
GTZF97001602	EX3134866	BARCLAYS PLC	1,365,102.000	2,661,944.30	3,604,831.54	942,887.24
GTZF97001602	EXB19NLV9	EXPERIAN PLC	87,598.000	3,361,077.71	4,081,604.81	720,527.10
GTZF97001602	EXB2B0DG6	RELX PLC	169,628.000	5,652,358.38	7,802,989.61	2,150,631.23
GTZF97001602	EXB3FLWH1	BODYCOTE PLC	19,575.000	151,043.08	168,759.25	17,716.17
GTZF97001602	EXB82YXW2	VESUVIUS PLC	17,336.000	87,807.85	101,135.13	13,327.28
GTZF97001602	EXB9895B6	COCA-COLA HBC AG	34,062.000	1,028,596.36	1,161,698.75	133,102.39
GTZF97001602	EXBH4HKS0	VODAFONE GROUP PLC	5,882,137.000	5,559,431.86	5,187,081.10	-372,350.76
GTZF97001602	EXBJ1DLW8	MAN GROUP PLC/JERSEY	292,594.000	860,077.66	895,820.48	35,742.82



Schedule of Investments at End of Plan Year at Revalued Cost

Arrowstreet International Equity - EAFE Alpha Extension Fund

EIN: 45-6500555 PN: 007

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001602	EXBN7SWP3	GSK PLC	213,709.000	3,773,354.84	4,131,937.33	358,582.49
GTZF97001602	FC6113094	HANGZHOU STEAM TURBINE POWER G CN/200771	231,834.400	279,919.58	205,483.78	-74,435.80
GTZF97001602	FCBD5CPN0	GREE ELECTRIC APPLIANCES INC O	28,500.000	131,366.99	153,834.61	22,467.62
GTZF97001602	FCBD5CPS9	PING AN BANK CO LTD	337,000.000	484,149.71	470,757.84	-13,391.87
GTZF97001602	FCBD5M278	JIANGLING MOTORS CORP LTD	426,400.000	833,275.15	1,274,027.01	440,751.86
GTZF97001602	FCBD5M2M5	HISENSE HOME APPLIANCES GROUP	129,500.000	480,451.68	574,601.05	94,149.37
GTZF97001602	FCBD8P9J5	BANK OF SHANGHAI CO LTD	89,500.000	70,845.47	89,425.48	18,580.01
GTZF97001602	FCBHHLN75	SINOTRANS LTD	175,900.000	112,842.56	136,293.72	23,451.16
GTZF97001602	FCBJLWVG3	CHONGQING RURAL COMMERCIAL BAN	308,800.000	152,613.49	213,345.08	60,731.59
GTZF97001602	FCBK94872	BANK OF CHANGSHA CO LTD	216,800.000	231,601.93	244,069.89	12,467.96
GTZF97001602	FCBMF7Q66	HUBEI CHUTIAN SMART COMMUNICAT	1,011,100.000	574,498.09	596,970.71	22,472.62
GTZF97001602	FCBMXVC01	CHONGQING SANFENG ENVIRONMENT	408,200.000	434,142.05	476,960.38	42,818.33
GTZF97001602	FCBNHNFW2	ZHESHANG DEVELOPMENT GROUP CO	116,000.000	142,443.95	107,601.79	-34,842.16
GTZF97001602	FCBNR4MR6	ANKER INNOVATIONS TECHNOLOGY C	178,087.000	1,650,129.75	1,745,319.02	95,189.27
GTZF97001602	FCBNR4N46	XIAMEN BANK CO LTD	797,700.000	553,756.92	585,151.63	31,394.71
GTZF97001602	FCBNR4NP9	SHENZHEN TRANSSION HOLDINGS CO	101,638.000	1,359,746.13	1,070,646.71	-289,099.42
GTZF97001602	FCBNR4NT1	BEIJING ROBOROCK TECHNOLOGY CO	30,005.000	1,244,797.01	1,621,233.41	376,436.40
GTZF97001602	FCBP3R207	PETROCHINA CO LTD	4,349,800.000	4,473,125.33	6,178,038.40	1,704,913.07
GTZF97001602	FCBP3R249	CHINA PETROLEUM & CHEMICAL COR	3,455,400.000	3,025,356.94	3,005,502.02	-19,854.92
GTZF97001602	FCBP3R298	INDUSTRIAL BANK CO LTD	1,315,800.000	2,855,051.96	3,190,783.98	335,732.02
GTZF97001602	FCBP3R2Q0	CHINA STATE CONSTRUCTION ENGIN	1,038,800.000	820,852.28	759,150.84	-61,701.44
GTZF97001602	FCBP3R3P1	CHINA COAL ENERGY CO LTD	914,600.000	1,062,661.19	1,570,895.88	508,234.69
GTZF97001602	FCBP3R504	CHINA SOUTH PUBLISHING & MEDIA	963,880.000	1,539,720.55	1,647,578.75	107,858.20
GTZF97001602	FCBP3R5T1	YUTONG BUS CO LTD	552,386.000	1,120,885.69	1,961,390.13	840,504.44
GTZF97001602	FCBP3R686	SHANXI LU'AN ENVIRONMENTAL ENE	155,020.000	319,733.30	386,800.61	67,067.31
GTZF97001602	FCBP3R9D2	SHANDONG NANSHAN ALUMINUM CO L	1,188,400.000	491,707.83	623,145.17	131,437.34
GTZF97001602	FCBP3RDL9	JIANGXI GANYUE EXPRESSWAY CO L	718,500.000	375,201.34	511,233.06	136,031.72
GTZF97001602	FCBP3RFD5	WUCHAN ZHONGDA GROUP CO LTD	739,490.000	502,190.38	441,696.19	-60,494.19
GTZF97001602	FCBP3RH84	INNER MONGOLIA ERDOS RESOURCES	479,600.000	648,035.85	654,775.56	6,739.71
GTZF97001602	FCBP91MX4	HUALI INDUSTRIAL GROUP CO LTD	87,800.000	565,915.75	735,286.71	169,370.96
GTZF97001602	FCBQ3RWZ5	SHANGHAI RURAL COMMERCIAL BANK	991,200.000	820,376.60	916,710.45	96,333.85
GTZF97001602	FCBS7K3T8	HLA GROUP CORP LTD	1,204,100.000	1,226,875.95	1,531,214.89	304,338.94
GTZF97001602	FCBYW5MY8	BANK OF JIANGSU CO LTD	499,000.000	504,904.29	510,259.36	5,355.07
GTZF97001602	FCBYW5QQ1	BANK OF GUIYANG CO LTD	738,200.000	524,378.55	535,409.75	11,031.20
GTZF97001602	FH6226572	PETROCHINA CO LTD HK/00857	3,850,000.000	2,662,761.91	3,895,663.09	1,232,901.18
GTZF97001602	FH6249798	DAH SING FINANCIAL HOLDINGS LT HK/00440	16,000.000	39,566.38	44,573.10	5,006.72
GTZF97001602	FH6291816	CHINA PETROLEUM & CHEMICAL COR HK/00386	1,502,000.000	879,741.21	973,450.83	93,709.62
GTZF97001602	FH6743956	WEICHAJ POWER CO LTD HK/02338	213,000.000	351,899.63	407,590.23	55,690.60
GTZF97001602	FH6856998	SMARTONE TELECOMMUNICATIONS HO HK/00315	323,500.000	180,716.28	150,409.23	-30,307.05
GTZF97001602	FH6867763	SWIRE PACIFIC LTD HK/00087	100,000.000	102,329.78	134,231.63	31,901.85
GTZF97001602	FH6905746	TRULY INTERNATIONAL HOLDINGS L HK/00732	1,476,000.000	134,228.57	170,146.27	35,917.70
GTZF97001602	FHB0190C9	TECHTRONIC INDUSTRIES CO LTD HK/00669	26,000.000	312,382.94	297,051.52	-15,331.42
GTZF97001602	FHB01RQM9	PACIFIC BASIN SHIPPING LTD HK/02343	913,000.000	277,280.96	287,673.23	10,392.27



**Schedule of Investments at End of Plan Year at Revalued Cost**  
 Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007  
 7/1/2023 - 6/30/2024

Status: FINAL

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

GT-EAFE ALPHA EXT

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001602	FHB0Z1B78	PICO FAR EAST HOLDINGS LTD HK/00752	364,000.000	70,186.70	84,852.83	14,666.13
GTZF97001602	FHB1DYPZ1	CHINA MERCHANTS BANK CO LTD HK/03968	87,500.000	343,444.02	397,299.36	53,855.34
GTZF97001602	FHB1P1JS3	FUFENG GROUP LTD HK/00546	471,000.000	238,006.28	320,338.40	82,332.12
GTZF97001602	FHB1VRCG2	CMOC GROUP LTD HK/03993	1,203,000.000	629,392.85	1,100,163.95	470,771.10
GTZF97001602	FHB2Q5H53	CHINA PACIFIC INSURANCE GROUP HK/02601	300,200.000	775,725.44	732,870.35	-42,855.09
GTZF97001602	FHB621F93	HILONG HOLDING LTD HK/01623	5,353,000.000	121,587.68	57,593.05	-63,994.63
GTZF97001602	FHB63DLB4	FAR EAST HORIZON LTD HK/03360	251,000.000	198,581.02	163,316.85	-35,264.17
GTZF97001602	FHBGN9717	HAIDILAO INTERNATIONAL HOLDING HK/06862	116,000.000	248,292.29	208,602.10	-39,690.19
GTZF97001602	FHBM93SF9	NETEASE INC HK/09999	60,700.000	1,168,066.84	1,159,204.09	-8,862.75
GTZF97001602	FHBMCX2J9	HORIZON CONSTRUCTION DEVELOPME HK/09930	55,777.480	16,540.12	10,716.27	-5,823.85
GTZF97001602	FHBP4JH15	JOHNSON ELECTRIC HOLDINGS LTD HK/00179	155,000.000	211,769.33	233,470.81	21,701.48
GTZF97001602	FHBW9P811	CK HUTCHISON HOLDINGS LTD HK/00001	262,500.000	1,602,815.64	1,257,460.87	-345,354.77
GTZF97001602	FJ6010709	AISIN CORP	7,400.000	282,659.01	241,192.35	-41,466.66
GTZF97001602	FJ6037736	AEON FINANCIAL SERVICE CO LTD	11,900.000	105,550.90	97,576.16	-7,974.74
GTZF97001602	FJ6042678	HAPPINET CORP	86,700.000	1,329,877.81	1,797,491.65	467,613.84
GTZF97001602	FJ6044104	ANRITSU CORP	9,600.000	83,915.58	73,584.49	-10,331.09
GTZF97001602	FJ6044138	RESORTTRUST INC	12,800.000	211,648.19	189,859.51	-21,788.68
GTZF97001602	FJ6046927	TOMY CO LTD	76,100.000	962,964.29	1,498,724.39	535,760.10
GTZF97001602	FJ6051448	HAMAKYOREX CO LTD	2,900.000	76,746.11	79,413.78	2,667.67
GTZF97001602	FJ6055209	AGC INC	9,900.000	339,873.99	320,399.11	-19,474.88
GTZF97001602	FJ6093499	JAPAN LIFELINE CO LTD	24,500.000	176,536.21	172,563.10	-3,973.11
GTZF97001602	FJ6111770	SAIZERIYA CO LTD	43,200.000	1,117,664.46	1,471,689.70	354,025.24
GTZF97001602	FJ6118932	INABA SEISAKUSHO CO LTD	13,700.000	152,532.88	164,117.25	11,584.37
GTZF97001602	FJ6136744	OBIC CO LTD	10,800.000	1,721,603.67	1,392,465.53	-329,138.14
GTZF97001602	FJ6146503	BROTHER INDUSTRIES LTD	10,200.000	156,199.04	179,511.38	23,312.34
GTZF97001602	FJ6163284	COCA-COLA BOTTLERS JAPAN HOLDI	104,000.000	1,096,592.46	1,304,040.81	207,448.35
GTZF97001602	FJ6171493	USS CO LTD	20,800.000	186,140.94	175,014.30	-11,126.64
GTZF97001602	FJ6172327	CANON INC	51,700.000	1,535,359.14	1,399,364.70	-135,994.44
GTZF97001602	FJ6172392	CANON ELECTRONICS INC	66,464.000	890,483.92	933,784.93	43,301.01
GTZF97001602	FJ6174620	OBIC BUSINESS CONSULTANTS CO L	6,300.000	296,512.81	263,459.54	-33,053.27
GTZF97001602	FJ6183555	CENTRAL JAPAN RAILWAY CO	171,900.000	4,293,199.75	3,711,355.93	-581,843.82
GTZF97001602	FJ6190642	KEIYO BANK LTD/THE	11,800.000	43,433.08	64,406.32	20,973.24
GTZF97001602	FJ6250503	DAITO TRUST CONSTRUCTION CO LT	2,100.000	249,790.63	216,514.37	-33,276.26
GTZF97001602	FJ6250826	DIC CORP	3,900.000	75,049.20	73,970.54	-1,078.66
GTZF97001602	FJ6251022	SCREEN HOLDINGS CO LTD	4,600.000	580,972.64	414,646.29	-166,326.35
GTZF97001602	FJ6251428	DAIWABO HOLDINGS CO LTD	26,200.000	497,852.80	469,323.03	-28,529.77
GTZF97001602	FJ6251444	DAIWA SECURITIES GROUP INC	65,900.000	486,399.87	502,668.79	16,268.92
GTZF97001602	FJ6254356	HAGIHARA INDUSTRIES INC	17,700.000	224,050.77	172,532.64	-51,518.13
GTZF97001602	FJ6267051	OTSUKA CORP	3,800.000	73,444.49	73,018.78	-425.71
GTZF97001602	FJ6268976	MINITUBISHI HC CAPITAL INC	58,800.000	347,629.27	388,198.44	40,569.17
GTZF97001602	FJ6269867	PAN PACIFIC INTERNATIONAL HOLD	19,600.000	495,015.43	458,624.90	-36,390.53
GTZF97001602	FJ6270949	DISCO CORP	10,900.000	2,216,407.66	4,136,118.46	1,919,710.80
GTZF97001602	FJ6278306	DOWA HOLDINGS CO LTD	12,300.000	401,903.73	436,533.02	34,629.29



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Status: FINAL

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

GT-EAFE ALPHA EXT

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001602	FJ6297215	ESTELLE HOLDINGS CO LTD	12,100.000	53,967.52	49,119.11	-4,848.41
GTZF97001602	FJ6327707	EZAKI GLICO CO LTD	13,200.000	344,273.42	343,088.41	-1,185.01
GTZF97001602	FJ6356086	FUJI CORP LTD	21,200.000	99,153.83	107,278.38	8,124.55
GTZF97001602	FJ6356367	FUJI ELECTRIC CO LTD	8,374.000	364,013.93	476,431.99	112,418.06
GTZF97001602	FJ6356409	SUBARU CORP	228,500.000	4,273,258.82	4,843,870.56	570,611.74
GTZF97001602	FJ6356524	FUJIFILM HOLDINGS CORP	71,500.000	1,499,139.21	1,672,155.95	173,016.74
GTZF97001602	FJ6356706	FUJIKURA LTD	38,600.000	501,081.44	762,113.66	261,032.22
GTZF97001602	FJ6356946	FUJITSU LTD	207,000.000	2,667,749.62	3,238,959.42	571,209.80
GTZF97001602	FJ6357563	FURUKAWA ELECTRIC CO LTD	40,000.000	667,792.89	1,013,054.85	345,261.96
GTZF97001602	FJ6390929	NOMURA RESEARCH INSTITUTE LTD	21,900.000	599,702.25	615,503.56	15,801.31
GTZF97001602	FJ6408663	HANKYU HANSHIN HOLDINGS INC	14,500.000	455,636.19	385,260.48	-70,375.71
GTZF97001602	FJ6419611	HEIWADO CO LTD	8,300.000	134,887.51	124,659.96	-10,227.55
GTZF97001602	FJ6421898	PAL GROUP HOLDINGS CO LTD	52,006.000	780,381.59	586,142.49	-194,239.10
GTZF97001602	FJ6425519	NIHON HOUSE HOLDINGS CO LTD	75,000.000	172,536.82	160,387.92	-12,148.90
GTZF97001602	FJ6429107	HITACHI LTD	52,275.000	646,800.71	1,170,224.29	523,423.58
GTZF97001602	FJ6431343	HOKKAIDO GAS CO LTD	8,300.000	135,064.86	177,753.95	42,689.09
GTZF97001602	FJ6433612	HIMARAYA CO LTD	30,100.000	199,299.12	171,775.46	-27,523.66
GTZF97001602	FJ6441466	AIR WATER INC	49,800.000	717,084.84	673,504.31	-43,580.53
GTZF97001602	FJ6461605	INABATA & CO LTD	16,700.000	352,276.13	366,473.96	14,197.83
GTZF97001602	FJ6466869	ISHIHARA SANGYO KAISHA LTD	48,200.000	470,758.51	486,614.46	15,855.95
GTZF97001602	FJ6467107	ISUZU MOTORS LTD	29,600.000	398,141.22	392,127.33	-6,013.89
GTZF97001602	FJ6468154	IZUMI CO LTD	4,900.000	116,147.64	97,993.91	-18,153.73
GTZF97001602	FJ6470580	NIPPON SHOKUBAI CO LTD	29,600.000	261,109.51	295,613.58	34,504.07
GTZF97001602	FJ6482668	KAMIGUMI CO LTD	19,400.000	436,872.65	399,553.66	-37,318.99
GTZF97001602	FJ6483468	KANEMATSU CORP	34,000.000	545,446.83	569,414.41	23,967.58
GTZF97001602	FJ6483484	KANSAI ELECTRIC POWER CO INC/T	196,800.000	2,461,483.01	3,305,691.99	844,208.98
GTZF97001602	FJ6483740	KANSAI PAINT CO LTD	38,000.000	567,452.66	611,836.39	44,383.73
GTZF97001602	FJ6484185	KATO SANGYO CO LTD	32,400.000	884,339.38	868,108.94	-16,230.44
GTZF97001602	FJ6484680	KAWASAKI KISEN KAISHA LTD	18,300.000	212,505.03	266,206.65	53,701.62
GTZF97001602	FJ6487345	KEIHIN CO LTD/MINATO-KU TOKYO	30,800.000	380,109.95	431,766.76	51,656.81
GTZF97001602	FJ6489747	KENKO MAYONNAISE CO LTD	19,300.000	183,223.77	241,879.90	58,656.13
GTZF97001602	FJ6493749	KIRIN HOLDINGS CO LTD	27,300.000	394,459.53	351,814.63	-42,644.90
GTZF97001602	FJ6496254	KOMERI CO LTD	10,100.000	215,936.07	219,442.38	3,506.31
GTZF97001602	FJ6496700	KONICA MINOLTA INC	100,100.000	338,886.13	277,039.17	-61,846.96
GTZF97001602	FJ6497088	JTEKT CORP	212,300.000	1,916,847.02	1,477,495.06	-439,351.96
GTZF97001602	FJ6498425	KYOEI TANKER CO LTD	5,900.000	34,901.58	48,194.70	13,293.12
GTZF97001602	FJ6499555	KYOWA KIRIN CO LTD	29,900.000	551,102.47	510,694.09	-40,408.38
GTZF97001602	FJ6504370	KOHNAN SHOJI CO LTD	18,600.000	460,308.54	482,748.99	22,440.45
GTZF97001602	FJ6506268	LASERTEC CORP	17,600.000	3,132,413.20	3,948,675.96	816,262.76
GTZF97001602	FJ6513124	TOKIO MARINE HOLDINGS INC	84,400.000	2,409,159.67	3,150,702.55	741,542.88
GTZF97001602	FJ6543790	JFE HOLDINGS INC	36,100.000	534,524.70	519,641.63	-14,883.07
GTZF97001602	FJ6544681	NS SOLUTIONS CORP	37,000.000	542,025.55	626,327.26	84,301.71
GTZF97001602	FJ6551033	MABUCHI MOTOR CO LTD	9,800.000	178,839.43	145,452.57	-33,386.86

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Arrowstreet International Equity - EAFE Alpha Extension Fund

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7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001602	FJ6555703	MAKINO MILLING MACHINE CO LTD	35,400.000	1,412,853.53	1,485,453.22	72,599.69
GTZF97001602	FJ6569449	MARUDAI FOOD CO LTD	11,100.000	122,567.47	119,722.12	-2,845.35
GTZF97001602	FJ6572641	mitsui matsushima holdings co	28,700.000	516,276.30	904,569.21	388,292.91
GTZF97001602	FJ6572708	PANASONIC HOLDINGS CORP	213,000.000	2,584,465.24	1,743,882.92	-840,582.32
GTZF97001602	FJ6576386	MEIWA CORP	249,900.000	1,118,418.50	1,127,859.03	9,440.53
GTZF97001602	FJ6583853	MINISTOP CO LTD	39,200.000	360,100.08	413,785.91	53,685.83
GTZF97001602	FJ6597341	MITSUI MINING & SMELTING CO LT	8,200.000	247,932.70	261,965.69	14,032.99
GTZF97001602	FJ6597580	MITSUI OSK LINES LTD	19,500.000	529,345.95	584,054.47	54,708.52
GTZF97001602	FJ6597960	MIZUNO CORP	1,900.000	48,770.19	93,547.19	44,777.00
GTZF97001602	FJ6598000	MOCHIDA PHARMACEUTICAL CO LTD	35,000.000	796,997.38	677,763.29	-119,234.09
GTZF97001602	FJ6598448	MITSUBISHI MOTORS CORP	181,100.000	627,870.10	498,965.07	-128,905.03
GTZF97001602	FJ6602604	MORINAGA & CO LTD/JAPAN	21,600.000	336,624.33	334,218.58	-2,405.75
GTZF97001602	FJ6602646	MORINAGA MILK INDUSTRY CO LTD	29,600.000	559,640.56	620,300.90	60,660.34
GTZF97001602	FJ6616505	SEIKO EPSON CORP	16,600.000	257,151.54	257,885.12	733.58
GTZF97001602	FJ6619509	NGK INSULATORS LTD	5,476.000	59,154.29	70,126.57	10,972.28
GTZF97001602	FJ6619822	NAGASE & CO LTD	46,400.000	765,867.24	908,327.76	142,460.52
GTZF97001602	FJ6639556	NINTENDO CO LTD	89,600.000	5,088,034.08	4,765,744.24	-322,289.84
GTZF97001602	FJ6640406	NEC CORP	59,700.000	2,940,683.02	4,915,619.29	1,974,936.27
GTZF97001602	FJ6640869	NICHIREI CORP	18,200.000	416,800.10	400,522.20	-16,277.90
GTZF97001602	FJ6641040	NISSHIN OILLIO GROUP LTD/THE	41,400.000	979,610.42	1,245,654.64	266,044.22
GTZF97001602	FJ6641545	NSK LTD	11,500.000	63,096.87	55,884.31	-7,212.56
GTZF97001602	FJ6641800	NITTO DENKO CORP	7,200.000	665,842.98	568,892.22	-96,950.76
GTZF97001602	FJ6642204	NIKKON HOLDINGS CO LTD	3,200.000	67,694.43	72,390.90	4,696.47
GTZF97001602	FJ6642667	NIPPON ELECTRIC GLASS CO LTD	7,700.000	179,337.77	175,147.96	-4,189.81
GTZF97001602	FJ6642683	BIPROGY INC	30,400.000	751,650.65	842,491.63	90,840.98
GTZF97001602	FJ6642865	NISSAN MOTOR CO LTD	597,346.000	2,430,960.65	2,027,173.87	-403,786.78
GTZF97001602	FJ6643103	NOMURA HOLDINGS INC	155,263.000	587,815.46	889,919.74	302,104.28
GTZF97001602	FJ6651189	NTN CORP	512,200.000	1,075,182.28	1,019,878.55	-55,303.73
GTZF97001602	FJ6657533	OILES CORP	109,425.000	1,515,378.79	1,588,383.57	73,004.78
GTZF97001602	FJ6657947	OKASAN SECURITIES GROUP INC	99,100.000	394,108.85	491,618.81	97,509.96
GTZF97001602	FJ6660107	ONO PHARMACEUTICAL CO LTD	41,500.000	730,045.99	566,671.34	-163,374.65
GTZF97001602	FJ6661147	ORIX CORP	54,800.000	1,003,112.89	1,210,055.98	206,943.09
GTZF97001602	FJ6661766	OSAKA GAS CO LTD	20,700.000	349,594.61	455,925.04	106,330.43
GTZF97001602	FJ6687217	ALFRESA HOLDINGS CORP	11,100.000	188,044.78	152,016.04	-36,028.74
GTZF97001602	FJ6687241	COMSYS HOLDINGS CORP	36,300.000	784,602.65	697,521.46	-87,081.19
GTZF97001602	FJ6687993	HAZAMA ANDO CORP	89,500.000	723,235.10	648,744.27	-74,490.83
GTZF97001602	FJ6701000	PRESS KOGYO CO LTD	32,600.000	138,262.70	131,526.80	-6,735.90
GTZF97001602	FJ6721933	ARCS CO LTD	43,900.000	735,483.78	793,343.92	57,860.14
GTZF97001602	FJ6738226	RICOH CO LTD	20,100.000	170,691.79	171,873.37	1,181.58
GTZF97001602	FJ6743887	JAPAN EXCHANGE GROUP INC	167,800.000	2,928,348.61	3,913,873.03	985,524.42
GTZF97001602	FJ6744299	T&D HOLDINGS INC	24,100.000	420,059.26	420,768.69	709.43
GTZF97001602	FJ6758455	RYOHIN KEIKAKU CO LTD	13,600.000	133,849.92	226,074.85	92,224.93
GTZF97001602	FJ6776606	SANTEN PHARMACEUTICAL CO LTD	45,200.000	398,868.15	461,947.05	63,078.90



**Schedule of Investments at End of Plan Year at Revalued Cost**  
 Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007  
 7/1/2023 - 6/30/2024

Status: FINAL

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

GT-EAFE ALPHA EXT

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001602	FJ6776788	SANWA HOLDINGS CORP	43,400.000	705,305.06	793,616.21	88,311.15
GTZF97001602	FJ6776887	SANYO SHOKAI LTD	39,200.000	580,574.46	585,100.10	4,525.64
GTZF97001602	FJ6777570	SATO HOLDINGS CORP	7,300.000	102,219.08	97,796.22	-4,422.86
GTZF97001602	FJ6782091	MEDIPAL HOLDINGS CORP	5,800.000	95,525.06	88,265.57	-7,259.49
GTZF97001602	FJ6793825	SEKISUI CHEMICAL CO LTD	19,500.000	280,913.74	269,843.35	-11,070.39
GTZF97001602	FJ6795200	SENKO GROUP HOLDINGS CO LTD	88,700.000	644,595.77	621,440.40	-23,155.37
GTZF97001602	FJ6804234	SHIBUYA CORP	7,000.000	133,291.98	155,352.48	22,060.50
GTZF97001602	FJ6804325	SHIKIBO LTD	77,614.000	540,726.86	547,148.32	6,421.46
GTZF97001602	FJ6804341	SHIKOKU ELECTRIC POWER CO INC	33,100.000	224,750.67	283,961.22	59,210.55
GTZF97001602	FJ6804549	SHINDENGEN ELECTRIC MANUFACTUR	17,200.000	376,464.88	316,605.75	-59,859.13
GTZF97001602	FJ6804689	SHIONOGI & CO LTD	27,300.000	1,235,745.83	1,065,287.23	-170,458.60
GTZF97001602	FJ6805314	HULIC CO LTD	31,900.000	322,421.24	282,491.30	-39,929.94
GTZF97001602	FJ6805330	SHOFU INC	5,500.000	102,418.90	160,014.92	57,596.02
GTZF97001602	FJ6817897	SUNDRUG CO LTD	7,600.000	224,421.76	191,535.50	-32,886.26
GTZF97001602	FJ6818838	SODICK CO LTD	39,000.000	183,773.50	176,016.42	-7,757.08
GTZF97001602	FJ6858479	SCSK CORP	16,800.000	313,699.91	335,561.37	21,861.46
GTZF97001602	FJ6858503	SUMITOMO BAKELITE CO LTD	2,400.000	49,339.66	70,152.93	20,813.27
GTZF97001602	FJ6858545	SUMITOMO OSAKA CEMENT CO LTD	15,600.000	387,319.28	381,611.35	-5,707.93
GTZF97001602	FJ6869658	ESPEC CORP	113,200.000	1,796,303.53	2,241,340.35	445,036.82
GTZF97001602	FJ6870441	TAKEDA PHARMACEUTICAL CO LTD	297,800.000	8,904,993.93	7,723,620.72	-1,181,373.21
GTZF97001602	FJ6880507	TEIJIN LTD	27,900.000	248,809.14	231,806.23	-17,002.91
GTZF97001602	FJ6885076	TERUMO CORP	43,400.000	703,032.51	715,778.96	12,746.45
GTZF97001602	FJ6895166	TOBU RAILWAY CO LTD	27,900.000	725,974.73	469,769.69	-256,205.04
GTZF97001602	FJ6895224	TOHO GAS CO LTD	35,600.000	613,920.47	863,774.73	249,854.26
GTZF97001602	FJ6895265	TOHOKU ELECTRIC POWER CO INC	134,900.000	830,857.39	1,217,253.23	386,395.84
GTZF97001602	FJ6895406	TOKYO ELECTRIC POWER CO HOLDIN	70,500.000	257,104.15	379,628.88	122,524.73
GTZF97001602	FJ6895448	TOKYO GAS CO LTD	148,500.000	3,229,221.11	3,189,528.24	-39,692.87
GTZF97001602	FJ6895679	TOKYO ELECTRON LTD	47,900.000	6,813,740.22	10,392,328.98	3,578,588.76
GTZF97001602	FJ6897022	TOPPAN HOLDINGS INC	11,300.000	269,463.53	311,406.82	41,943.29
GTZF97001602	FJ6899804	TOYO KANETSU KK	8,000.000	188,743.20	195,200.80	6,457.60
GTZF97001602	FJ6900107	ARTIENCE CO LTD	48,600.000	883,437.17	1,015,143.63	131,706.46
GTZF97001602	FJ6900263	TOYO SEIKAN GROUP HOLDINGS LTD	18,500.000	304,277.21	290,392.27	-13,884.94
GTZF97001602	FJ6900305	MAZDA MOTOR CORP	608,800.000	5,869,600.79	5,888,927.16	19,326.37
GTZF97001602	FJ6900545	TOYOTA INDUSTRIES CORP	400.000	36,891.01	33,731.20	-3,159.81
GTZF97001602	FJ6900552	TOYODA GOSEI CO LTD	73,000.000	1,374,794.95	1,283,603.79	-91,191.16
GTZF97001602	FJ6900586	TOYOTA TSUSHO CORP	29,400.000	607,821.94	572,428.21	-35,393.73
GTZF97001602	FJ6900594	TOYOTA BOSHOKU CORP	20,000.000	355,000.50	264,888.73	-90,111.77
GTZF97001602	FJ6911484	UNICHARM CORP	2,900.000	95,018.03	93,151.19	-1,866.84
GTZF97001602	FJ6932209	WACOAL HOLDINGS CORP	85,700.000	1,717,290.71	2,395,295.35	678,004.64
GTZF97001602	FJ6961885	WARABEYA NICHIO HOLDINGS CO L	46,300.000	737,809.91	658,838.14	-78,971.77
GTZF97001602	FJ6985264	YAMAHA MOTOR CO LTD	28,600.000	273,748.95	264,735.80	-9,013.15
GTZF97001602	FJ6985447	YAMATO KOGYO CO LTD	3,500.000	173,959.90	170,278.51	-3,681.39
GTZF97001602	FJ6985504	YAMAZAKI BAKING CO LTD	1,300.000	27,169.06	26,685.32	-483.74

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001602	FJ6985678	YAMAICHI ELECTRONICS CO LTD	40,300.000	659,700.38	834,259.62	174,559.24
GTZF97001602	FJ6986429	YOKOGAWA ELECTRIC CORP	22,600.000	414,441.46	546,524.94	132,083.48
GTZF97001602	FJ6989407	STARZEN CO LTD	26,400.000	433,823.65	493,994.79	60,171.14
GTZF97001602	FJB02Q325	ELECTRIC POWER DEVELOPMENT CO	47,700.000	699,320.54	744,441.46	45,120.92
GTZF97001602	FJB036QP2	COSMOS PHARMACEUTICAL CORP	2,900.000	257,306.60	233,914.59	-23,392.01
GTZF97001602	FJB064D86	GUNGHO ONLINE ENTERTAINMENT IN	46,600.000	827,935.14	785,502.32	-42,432.82
GTZF97001602	FJB10RB16	INPEX CORP	167,317.000	1,849,881.00	2,462,012.61	612,131.61
GTZF97001602	FJB1BSCX1	MIXI INC	31,500.000	582,990.24	593,342.05	10,351.81
GTZF97001602	FJB1CWJM8	NOMURA REAL ESTATE HOLDINGS IN	4,000.000	101,316.90	100,236.23	-1,080.67
GTZF97001602	FJB1FF8P7	IDEMITSU KOSAN CO LTD	64,500.000	257,580.50	417,610.04	160,029.54
GTZF97001602	FJB1GVJ79	DUSKIN CO LTD	55,200.000	1,229,173.98	1,258,351.39	29,177.41
GTZF97001602	FJB2NT8S0	SEVEN BANK LTD	344,100.000	690,028.57	575,425.23	-114,603.34
GTZF97001602	FJB2Q4CL2	ISETAN MITSUKOSHI HOLDINGS LTD	14,300.000	200,416.40	268,469.48	68,053.08
GTZF97001602	FJB2Q4CR9	TIS INC	33,700.000	753,456.61	653,217.72	-100,238.89
GTZF97001602	FJB2Q4CS7	MS&AD INSURANCE GROUP HOLDINGS	227,100.000	2,897,993.90	5,047,137.38	2,149,143.48
GTZF97001602	FJB3CY5L7	JVCKENWOOD CORP	484,920.000	1,657,387.25	2,809,557.70	1,152,170.45
GTZF97001602	FJB3FF8W8	HOSHIZAKI CORP	5,400.000	195,462.79	171,271.92	-24,190.87
GTZF97001602	FJB5LTM91	OTSUKA HOLDINGS CO LTD	108,100.000	3,965,615.52	4,549,527.65	583,912.13
GTZF97001602	FJB601QS7	DAI-ICHI LIFE HOLDINGS INC	47,100.000	978,138.64	1,258,459.56	280,320.92
GTZF97001602	FJB60DQV4	MEIJI HOLDINGS CO LTD	20,100.000	493,820.31	433,463.27	-60,357.04
GTZF97001602	FJB627LW8	ENEOS HOLDINGS INC	661,700.000	2,263,427.26	3,400,231.46	1,136,804.20
GTZF97001602	FJB62G7K0	SOMPO HOLDINGS INC	46,500.000	703,283.12	992,959.74	289,676.62
GTZF97001602	FJBFDTBS8	IIDA GROUP HOLDINGS CO LTD	7,900.000	102,227.86	103,992.60	1,764.74
GTZF97001602	FJBFNHLQ6	OPTORUN CO LTD	30,500.000	398,931.85	383,003.86	-15,927.99
GTZF97001602	FJBKGHM17	MARUHA NICHIRO CORP	57,700.000	959,066.32	1,132,406.47	173,340.15
GTZF97001602	FJBKSHP60	NIPPON EXPRESS HOLDINGS INC	28,400.000	1,577,931.06	1,309,125.98	-268,805.08
GTZF97001602	FJBQQ1JQ7	FEED ONE CO LTD	39,600.000	238,753.61	234,852.67	-3,900.94
GTZF97001602	FJBYPKSR7	ITOHAM YONEKYU HOLDINGS INC	27,240.000	748,604.83	727,314.45	-21,290.38
GTZF97001602	FJBYT8140	JAPAN POST HOLDINGS CO LTD	368,500.000	2,994,229.83	3,653,845.05	659,615.22
GTZF97001602	FJBYT8157	JAPAN POST INSURANCE CO LTD	103,650.000	1,553,656.29	2,011,013.66	457,357.37
GTZF97001602	FJBYT8165	JAPAN POST BANK CO LTD	115,900.000	1,020,340.83	1,094,803.27	74,462.44
GTZF97001602	FJBYXBLB0	AKATSUKI INC	47,600.000	721,583.02	784,456.07	62,873.05
GTZF97001602	FM6303867	SINGAPORE EXCHANGE LTD	16,700.000	120,161.28	116,816.82	-3,344.46
GTZF97001602	FM6472118	JARDINE MATHESON HOLDINGS LTD	19,200.000	972,480.00	679,296.00	-293,184.00
GTZF97001602	FM6603738	COMFORTDELGRO CORP LTD	652,600.000	643,861.90	645,256.59	1,394.69
GTZF97001602	FM6916783	UNITED OVERSEAS BANK LTD	14,900.000	319,009.93	344,450.84	25,440.91
GTZF97001602	FMB0F9V21	OVERSEA-CHINESE BANKING CORP L	26,600.000	256,961.55	283,223.02	26,261.47
GTZF97001602	FMB17KC65	WILMAR INTERNATIONAL LTD	609,000.000	1,680,418.54	1,393,027.12	-287,391.42
GTZF97001602	FMB1VQ5C0	KEPPEL LTD	22,200.000	114,798.67	105,983.40	-8,815.27
GTZF97001602	FMBD370L2	BEST WORLD INTERNATIONAL LTD	121,000.000	130,940.48	222,313.23	91,372.75
GTZF97001602	FMBD3W0Z6	PROPNEX LTD	228,800.000	180,290.28	140,968.82	-39,321.46
GTZF97001602	FMBDRTPV5	GENTING SINGAPORE LTD	89,100.000	61,886.43	56,868.84	-5,017.59
GTZF97001602	FZ6075805	BANK HAPOALIM BM	284,778.000	2,331,358.72	2,518,038.64	186,679.92

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001602	FZ6076423	BANK LEUMI LE-ISRAEL BM	52,716.000	391,930.49	429,597.90	37,667.41
GTZF97001602	FZ6098039	BEZEQ THE ISRAELI TELECOMMUNIC	279,260.000	340,594.93	314,011.83	-26,583.10
GTZF97001602	FZ6123811	FIRST INTERNATIONAL BANK OF IS	2,470.000	95,979.20	93,628.16	-2,351.04
GTZF97001602	FZ6451279	ISRAEL DISCOUNT BANK LTD	212,376.000	1,053,023.73	1,059,286.75	6,263.02
GTZF97001602	FZ6455536	ICL GROUP LTD	11,243.000	60,896.62	48,676.29	-12,220.33
GTZF97001602	FZ6647132	NICE LTD	3,999.000	815,759.58	654,009.32	-161,750.26
GTZF97001602	FZ6916701	MIZRAHI TEFAHOT BANK LTD	26,064.000	866,002.29	882,821.83	16,819.54
GTZF97001602	IC7440626	ERSTE GROUP BANK AG	3,132.000	108,600.34	147,963.44	39,363.10
GTZF97001602	IRB59L4L4	GAZPROM PJSC	42,414.000	6,064.96	422.91	-5,642.05
GTZF97001602	LB2328592	BANCO DO BRASIL SA	366,200.000	1,878,824.63	1,755,692.46	-123,132.17
GTZF97001602	M2682V108	CYBERARK SOFTWARE LTD	2,128.000	437,199.19	581,837.76	144,638.57
GTZF97001602	NC2314002	EMPIRE CO LTD CL A NON-VTG	12,383.000	352,142.29	316,464.00	-35,678.29
GTZF97001602	SD4253045	AP MOLLER - MAERSK A/S	51.000	89,485.49	88,723.38	-762.11
GTZF97001602	SD4253052	AP MOLLER - MAERSK A/S	26.000	45,258.14	44,166.59	-1,091.55
GTZF97001602	SDB44XTX3	PANDORA A/S	22,761.000	2,031,693.18	3,437,930.94	1,406,237.76
GTZF97001602	SDBGJRHX6	NORDEA BANK ABP	34,357.000	370,588.03	410,119.35	39,531.32
GTZF97001602	SDBPXW7F9	SVITZER GROUP A/S	154.000	4,415.54	5,744.40	1,328.86
GTZF97001602	SN5208244	KONGSBERG GRUPPEN ASA	9,918.000	451,948.01	810,393.05	358,445.04
GTZF97001602	SNB06T256	SPAREBANK 1 NORD NORGE	31,700.000	298,795.33	295,162.06	-3,633.27
GTZF97001602	SNB1L95G4	AKER BP ASA	8,135.000	219,152.81	207,968.72	-11,184.09
GTZF97001602	SNBP9M451	STANDARD SUPPLY AS	333,254.000	65,934.47	66,196.97	262.50
GTZF97001602	SS4846522	SWEDBANK AB	45,927.000	841,344.42	945,844.15	104,499.73
GTZF97001602	SS5687438	H & M HENNES & MAURITZ AB	127,029.000	2,177,814.74	2,010,954.64	-166,860.10
GTZF97001602	SS5959373	TELEFONAKTIEBOLAGET LM ERICSSO	607,367.000	3,088,153.57	3,773,748.24	685,594.67
GTZF97001602	SS5978381	TELIA CO AB	79,828.000	177,510.03	214,302.85	36,792.82
GTZF97001602	SSB1VSK57	INDUSTRIVARDEN AB	5,893.000	185,100.88	198,989.33	13,888.45
GTZF97001602	SSBMV7PQ6	INVESTOR AB	29,877.000	608,350.77	818,710.26	210,359.49
GTZF97001602	SSBYZF9J2	NORDEA BANK ABP	5,408.000	59,449.13	64,394.33	4,945.20
GTZF97001802	03938L203	ARCELORMITTAL SA	20,940.000	461,729.52	480,154.20	18,424.68
GTZF97001802	05964H105	BANCO SANTANDER SA ADR	30,714.000	113,948.94	142,205.82	28,256.88
GTZF97001802	06738E204	BARCLAYS PLC ADR	129,740.000	1,008,984.78	1,389,515.40	380,530.62
GTZF97001802	15101Q207	CELESTICA INC	9,821.000	142,404.50	563,037.93	420,633.43
GTZF97001802	450913108	IAMGOLD CORP	422,956.000	1,568,859.89	1,586,085.00	17,225.11
GTZF97001802	539439109	LLOYDS BANKING GROUP PLC ADR	705,355.000	1,729,028.95	1,925,619.15	196,590.20
GTZF97001802	653656108	NICE LTD ADR	2,794.000	568,839.95	480,484.18	-88,355.77
GTZF97001802	65535H208	NOMURA HOLDINGS INC ADR	49,294.000	188,796.02	284,919.32	96,123.30
GTZF97001802	71654V101	PETROLEO BRASILEIRO SA ADR	11,311.000	139,917.07	154,282.04	14,364.97
GTZF97001802	722304102	PDD HOLDINGS INC ADR	21,141.000	3,028,835.08	2,810,695.95	-218,139.13
GTZF97001802	81141R100	SEA LTD ADR	674.000	50,181.43	48,137.08	-2,044.35
GTZF97001802	82509L107	SHOPIFY INC	1,334.000	101,395.72	88,110.70	-13,285.02
GTZF97001802	861012102	STMICROELECTRONICS NV	20,660.000	822,776.49	811,524.80	-11,251.69
GTZF97001802	92890T205	WH GROUP LTD ADR	6,816.000	71,770.65	89,289.60	17,518.95
GTZF97001802	AA6253980	ARISTOCRAT LEISURE LTD	46,653.000	1,200,569.65	1,550,382.57	349,812.92

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001802	AA6699786	PREMIER INVESTMENTS LTD	13,128.000	177,045.11	273,108.71	96,063.60
GTZF97001802	AA6715749	QBE INSURANCE GROUP LTD	57,253.000	556,508.17	664,931.28	108,423.11
GTZF97001802	AA6948837	WESFARMERS LTD	40,525.000	1,391,056.46	1,764,072.01	373,015.55
GTZF97001802	AAB015YX4	MAGELLAN FINANCIAL GROUP LTD	12,265.000	75,550.35	68,969.74	-6,580.61
GTZF97001802	AAB01C7R2	SUPER RETAIL GROUP LTD	54,698.000	416,163.14	509,594.33	93,431.19
GTZF97001802	AAB8P4LP5	XERO LTD	4,014.000	356,538.82	365,654.29	9,115.47
GTZF97001802	AABF52PL0	NETWEALTH GROUP LTD	18,012.000	218,947.99	266,689.90	47,741.91
GTZF97001802	AABZ8GX82	WISETECH GLOBAL LTD	3,419.000	215,281.59	229,022.93	13,741.34
GTZF97001802	D18190898	DEUTSCHE BANK AG	16,214.000	207,500.23	258,451.16	50,950.93
GTZF97001802	EA4651454	OMV AG	2,441.000	103,436.01	106,372.32	2,936.31
GTZF97001802	EA4943406	VOESTALPINE AG	22,719.000	654,795.65	614,084.01	-40,711.64
GTZF97001802	EAB0704T7	RAIFFEISEN BANK INTERNATIONAL	5,273.000	83,531.28	91,664.70	8,133.42
GTZF97001802	ED4598584	CONTINENTAL AG	6,113.000	460,847.46	346,580.05	-114,267.41
GTZF97001802	ED4846280	SAP SE	602.000	82,189.70	122,277.07	40,087.37
GTZF97001802	ED5334583	RHEINMETALL AG	248.000	145,541.42	126,438.21	-19,103.21
GTZF97001802	ED5633968	NEMETSCHEK SE	515.000	51,217.59	50,696.72	-520.87
GTZF97001802	ED5750358	DEUTSCHE BANK AG	3,882.000	50,936.73	62,025.24	11,088.51
GTZF97001802	EE5501908	BANCO BILBAO VIZCAYA ARGENTARI	51,480.000	394,950.03	515,984.35	121,034.32
GTZF97001802	EE5705947	BANCO SANTANDER SA	93,385.000	344,874.08	433,419.71	88,545.63
GTZF97001802	EF4380426	PUBLICIS GROUPE SA	10,454.000	838,290.58	1,113,460.92	275,170.34
GTZF97001802	EF5946456	NOKIA OYJ	13,094.000	50,853.83	49,924.16	-929.67
GTZF97001802	EF5962339	STMICROELECTRONICS NV	5,230.000	232,981.99	206,637.63	-26,344.36
GTZF97001802	EF5966512	SOCIETE GENERALE SA	41,458.000	1,076,490.14	973,962.84	-102,527.30
GTZF97001802	EFBMD8F96	STELLANTIS NV	74,161.000	1,393,846.27	1,468,510.39	74,664.12
GTZF97001802	EFBYVFMG0	VIRIDIEN	235,626.000	107,497.50	120,483.09	12,985.59
GTZF97001802	EI4076838	INTESA SANPAOLO SPA	44,062.000	115,371.94	163,912.59	48,540.65
GTZF97001802	EI4103517	CAIRO COMMUNICATION SPA	38,980.000	87,022.01	86,895.78	-126.23
GTZF97001802	EI5962341	STMICROELECTRONICS NV	63,134.000	2,959,195.29	2,495,105.00	-464,090.29
GTZF97001802	EI7135250	CREDITO EMILIANO SPA	48,613.000	378,152.26	484,539.14	106,386.88
GTZF97001802	EIB19GHR1	DEUTSCHE BANK AG	5,881.000	92,144.30	93,535.95	1,391.65
GTZF97001802	EIB1W4V62	PRYSMIAN SPA	768.000	49,392.91	47,591.87	-1,801.04
GTZF97001802	EIBJ1F884	NEXI SPA	7,744.000	49,524.26	47,258.11	-2,266.15
GTZF97001802	EIBK93RS5	BANCA MONTE DEI PASCHI DI SIEN	218,483.000	756,087.43	1,026,787.90	270,700.47
GTZF97001802	EIBMD8KX1	STELLANTIS NV	53,836.000	948,609.07	1,065,695.60	117,086.53
GTZF97001802	EIBYMD5K9	BANCO BPM SPA	13,101.000	68,680.50	84,442.55	15,762.05
GTZF97001802	EIBYMXPS6	UNICREDIT SPA	195,189.000	4,528,407.25	7,239,151.83	2,710,744.58
GTZF97001802	EIBYYN706	POSTE ITALIANE SPA	182,149.000	1,970,552.72	2,322,120.38	351,567.66
GTZF97001802	EN5165290	ASM INTERNATIONAL NV	79.000	49,574.79	60,266.86	10,692.07
GTZF97001802	ENB929F49	ASML HOLDING NV	5,320.000	3,860,759.65	5,497,588.78	1,636,829.13
GTZF97001802	ENBG0SCK0	BE SEMICONDUCTOR INDUSTRIES NV	313.000	47,957.90	52,381.73	4,423.83
GTZF97001802	ENBYPBS65	ARCELORMITTAL SA	40,982.000	1,129,792.36	938,622.94	-191,169.42
GTZF97001802	ENBZ1HM46	ADYEN NV	754.000	1,179,740.61	899,576.36	-280,164.25
GTZF97001802	ENBZ57394	ING GROEP NV	151,216.000	2,338,140.10	2,586,893.47	248,753.37

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001802	ES7103066	NOVARTIS AG	13,812.000	1,348,313.10	1,478,188.34	129,875.24
GTZF97001802	ES7110723	ADECCO GROUP AG	4,003.000	157,349.91	132,839.37	-24,510.54
GTZF97001802	ES7184736	SWATCH GROUP AG/THE	1,957.000	101,951.72	79,926.44	-22,025.28
GTZF97001802	ESBRJL171	UBS GROUP AG	4,822.000	147,251.22	141,934.01	-5,317.21
GTZF97001802	ESBYQ8482	FLUGHAFEN ZURICH AG	448.000	93,090.26	99,062.54	5,972.28
GTZF97001802	EX0045610	ANTOFAGASTA PLC	11,225.000	281,964.46	299,398.92	17,434.46
GTZF97001802	EX0386410	GREENCORE GROUP PLC	55,914.000	69,500.53	117,613.00	48,112.47
GTZF97001802	EX0718877	RIO TINTO PLC	1,075.000	68,136.90	70,676.78	2,539.88
GTZF97001802	EX0766801	CLOSE BROTHERS GROUP PLC	59,917.000	322,153.58	320,839.21	-1,314.37
GTZF97001802	EX0798051	BP PLC	14,832.000	86,429.51	89,095.87	2,666.36
GTZF97001802	EX0870611	LLOYDS BANKING GROUP PLC	3,018,439.000	1,672,762.95	2,088,664.23	415,901.28
GTZF97001802	EX3134866	BARCLAYS PLC	363,421.000	708,669.73	959,687.62	251,017.89
GTZF97001802	EXB19NLV9	EXPERIAN PLC	13,673.000	524,624.03	637,089.69	112,465.66
GTZF97001802	EXB1YW440	3I GROUP PLC	4,701.000	116,454.38	182,198.10	65,743.72
GTZF97001802	EXB63H842	ROLLS-ROYCE HOLDINGS PLC	205,147.000	758,664.36	1,184,602.65	425,938.29
GTZF97001802	EXB82YXW2	VESUVIUS PLC	36,453.000	184,636.57	212,660.30	28,023.73
GTZF97001802	EXBNHSJN2	QUILTER PLC	240,601.000	366,963.93	365,276.61	-1,687.32
GTZF97001802	FHB1JNK84	CHINA COAL ENERGY CO LTD HK/01898	358,086.000	265,939.38	418,288.33	152,348.95
GTZF97001802	FHBLHKZ0	WH GROUP LTD HK/00288	92,852.000	49,171.30	61,129.09	11,957.79
GTZF97001802	FHBP4JH15	JOHNSON ELECTRIC HOLDINGS LTD HK/00179	236,000.000	305,876.05	355,478.14	49,602.09
GTZF97001802	FJ6301983	V TECHNOLOGY CO LTD	1,900.000	37,269.76	36,084.17	-1,185.59
GTZF97001802	FJ6425519	NIHON HOUSE HOLDINGS CO LTD	10,000.000	19,804.16	21,385.06	1,580.90
GTZF97001802	FJ6895679	TOKYO ELECTRON LTD	10,700.000	2,635,726.53	2,321,459.71	-314,266.82
GTZF97001802	FJB601QS7	DAI-ICHI LIFE HOLDINGS INC	2,100.000	48,326.98	56,109.66	7,782.68
GTZF97001802	FJB7THKT3	SANYO TRADING CO LTD	4,900.000	46,053.41	49,134.03	3,080.62
GTZF97001802	FZ6451279	ISRAEL DISCOUNT BANK LTD	11,802.000	60,379.03	58,865.89	-1,513.14
GTZF97001802	FZBN6J313	DELTA ISRAEL BRANDS LTD	3,261.000	51,242.63	54,811.67	3,569.04
GTZF97001802	FZBV8WW61	KENON HOLDINGS LTD/SINGAPORE	6,304.000	142,564.93	157,231.85	14,666.92
GTZF97001802	LBB4V5RY5	BANCO SANTANDER BRASIL SA	9,300.000	50,734.38	46,161.37	-4,573.01
GTZF97001802	M98068105	WIX.COM LTD	474.000	50,017.80	75,399.18	25,381.38
GTZF97001802	N07059210	ASML HOLDING NV	370.000	256,896.73	378,410.10	121,513.37
GTZF97001802	NAB99L411	GLENORE PLC ADR	27,224.000	315,109.47	308,720.16	-6,389.31
GTZF97001802	NC2141942	DESCARTES SYS GROUP INC	10,495.000	841,662.12	1,016,634.82	174,972.70
GTZF97001802	NC2180635	CANADIAN NATIONAL RAILWAY CO	21,938.000	2,659,583.57	2,591,805.52	-67,778.05
GTZF97001802	NCB3NB1P6	SUNCOR ENERGY INC NEW	56,649.000	1,852,074.65	2,158,983.70	306,909.05
GTZF97001802	NCB418WK2	WHITECAP RESOURCES INC	18,640.000	151,111.80	136,358.68	-14,753.12
GTZF97001802	NCBJ2L578	CGI INC CL A SUB VTG	1,369.000	144,559.88	136,614.86	-7,945.02
GTZF97001802	NCBK5MWP0	DOCEBO INC	2,490.000	98,677.95	96,135.27	-2,542.68
GTZF97001802	NCBSCB6L7	CELESTICA INC	29,309.000	425,930.15	1,677,982.29	1,252,052.14
GTZF97001802	NCBZ3DNP9	ALAMOS GOLD INC NEW CL A	71,100.000	1,093,213.71	1,115,069.98	21,856.27
GTZF97001802	SF4525181	WARTSILA OYJ ABP	24,855.000	279,709.85	479,490.23	199,780.38
GTZF97001802	SFBD3CWG8	TOKMANNI GROUP CORP	28,961.000	470,158.67	406,610.27	-63,548.40
GTZF97001802	SN5208244	KONGSBERG GRUPPEN ASA	6,334.000	288,630.64	517,546.84	228,916.20

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001802	SN7133606	EQUINOR ASA	5,088.000	148,220.23	145,245.14	-2,975.09
GTZF97001802	SNBDCHQL6	GOLDEN OCEAN GROUP LTD	37,604.000	546,832.72	522,341.54	-24,491.18
GTZF97001802	SS4538004	L E LUNDBERGFÖRETAGEN AB	953.000	53,165.50	47,154.16	-6,011.34
GTZF97001802	SS4902382	TRELLEBORG AB	9,503.000	337,657.49	370,062.62	32,405.13
GTZF97001802	SS5687438	H & M HENNES & MAURITZ AB	13,054.000	223,800.81	206,653.61	-17,147.20
GTZF97001802	SS5959373	TELEFONAKTIEBOLAGET LM ERICSSO	65,859.000	293,299.81	409,201.17	115,901.36
GTZF97001802	SS7332686	ALFA LAVAL AB	1,206.000	48,748.33	52,851.18	4,102.85
GTZF97001802	SSB1VSK16	INDUSTRIVARDEN AB	1,982.000	70,845.85	67,487.79	-3,358.06
GTZF97001802	SSB1YCCZ2	NOKIA OYJ	13,106.000	51,326.27	49,991.21	-1,335.06
GTZF97001802	SSBLDBN57	ATLAS COPCO AB	36,316.000	572,421.34	586,908.97	14,487.63
GTZF97001802	SSBMV7PQ6	INVESTOR AB	5,599.000	107,460.40	153,427.68	45,967.28
GTZF97001802	SSBZ04929	MUNTERS GROUP AB	4,763.000	98,418.49	89,861.14	-8,557.35

**TOTAL CORPORATE STOCK - COMMON**

<b>1,077,791,881.59</b>	<b>1,187,669,668.42</b>	<b>109,877,786.83</b>
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**OTHER INVESTMENTS**

GTZF97000302	99F28514C	NASDAQ 100 E-MINI FUTURE (CME) EXP SEP 24	1.000	0.00	-3,103.30	-3,103.30
GTZF97000302	99F78414C	E-MINI RUSS 2000 FUTURE (CME) EXP SEP 24	-823.000	0.00	-1,107,794.97	-1,107,794.97
GTZF97000302	EDF31614S	EURO STOXX 50 FUTURE (EUX) EXP SEP 24	479.000	0.00	-110,130.26	-110,130.26
GTZF97000302	EEF258G4X	IBEX 35 INDEX FUTURE (MFM) EXP JUL 24	9.000	0.00	-11,782.24	-11,782.24
GTZF97000302	EIF27814X	FTSE/MIB INDEX FUTURE (MIL) EXP SEP 24	25.000	0.00	-12,323.09	-12,323.09
GTZF97001002	99F78414C	E-MINI RUSS 2000 FUTURE (CME) EXP SEP 24	-47.000	0.00	-53,488.12	-53,488.12
GTZF97001002	EDF31614S	EURO STOXX 50 FUTURE (EUX) EXP SEP 24	1,189.000	0.00	-273,371.17	-273,371.17
GTZF97001002	EEF258G4X	IBEX 35 INDEX FUTURE (MFM) EXP JUL 24	35.000	0.00	-36,590.32	-36,590.32
GTZF97001002	EIF27814X	FTSE/MIB INDEX FUTURE (MIL) EXP SEP 24	9.000	0.00	-3,230.22	-3,230.22
GTZF97000102	03486T202	ANGLO AMERICAN PLATINUM LTD ADR	-10,050.000	-54,422.20	-54,270.00	152.20
GTZF97000102	04016X101	ARGENX SE ADR	-4,746.000	-1,797,273.71	-2,040,969.84	-243,696.13
GTZF97000102	090040106	BILIBILI INC ADR	-9,135.000	-137,938.50	-141,044.40	-3,105.90
GTZF97000102	23344D108	DADA NEXUS LTD ADR	-58,542.000	-310,858.02	-73,762.92	237,095.10
GTZF97000102	29244A102	EMPRESA DISTRIBUIDORA Y COMERC ADR	-2,920.000	-47,430.87	-47,858.80	-427.93
GTZF97000102	30744W107	FARFETCH LTD	-12.000	-70.75	-0.02	70.73
GTZF97000102	40415F101	HDFC BANK LTD ADR	-120,919.000	-7,255,364.75	-7,778,719.27	-523,354.52
GTZF97000102	422704106	HECLA MINING CO	-32,772.000	-168,775.80	-158,944.20	9,831.60
GTZF97000102	55903Q104	MAG SILVER CORP	-10,023.000	-111,656.22	-116,968.41	-5,312.19
GTZF97000102	585464100	MELCO RESORTS & ENTERTAINMENT ADR	-35,998.000	-281,288.75	-268,545.08	12,743.67
GTZF97000102	62914V106	NIO INC ADR	-54,583.000	-528,909.27	-227,065.28	301,843.99
GTZF97000102	67421J108	OATLY GROUP AB ADR	-121,548.000	-135,337.18	-114,255.12	21,082.06
GTZF97000102	853606101	STANDARD LITHIUM LTD	-29,635.000	-52,450.14	-37,043.75	15,406.39
GTZF97000102	960908507	WESTPORT FUEL SYSTEMS INC	-21,478.000	-46,247.50	-119,632.46	-73,384.96
GTZF97000102	98422D105	XPENG INC ADR	-17,117.000	-229,710.14	-125,467.61	104,242.53
GTZF97000102	AA6137191	LIFESTYLE COMMUNITIES LTD	-6,642.000	-63,929.04	-55,137.74	8,791.30
GTZF97000102	AABGV71W0	CORONADO GLOBAL RESOURCES INC	-93,722.000	-74,259.58	-74,171.80	87.78
GTZF97000102	AABKPJ9T1	FIREFINCH LTD	-209,061.000	-27,832.29	-7,818.80	20,013.49

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7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000102	AABMCB2H1	IPERIONX LTD	-39,145.000	-52,981.24	-53,331.70	-350.46
GTZF97000102	AABMWDXR3	POINTSBET HOLDINGS LTD-CW24 WTS EXP 08-JUL-2024	-2,291.000	0.00	0.00	0.00
GTZF97000102	AABP2VWP0	PATRIOT BATTERY METALS INC	-120,100.000	-58,676.40	-44,916.92	13,759.48
GTZF97000102	AABPBKR88	KELSIAN GROUP LTD	-10,793.000	-37,349.70	-37,121.74	227.96
GTZF97000102	AN6161524	RYMAN HEALTHCARE LTD	-19,300.000	-48,539.41	-41,867.22	6,672.19
GTZF97000102	ED5811911	EVOTEC SE	-87,156.000	-1,959,747.11	-838,349.75	1,121,397.36
GTZF97000102	ED5838054	BAYWA AG	-13,731.000	-305,505.01	-298,003.03	7,501.98
GTZF97000102	EDBYVQYG8	FLATEXDEGIRO AG	-38,794.000	-384,473.53	-550,901.47	-166,427.94
GTZF97000102	EDBZCNB45	DELIVERY HERO SE	-9,362.000	-412,694.33	-222,246.98	190,447.35
GTZF97000102	EEBMGWZR1	SOLTEC POWER HOLDINGS SA	-22,340.000	-54,185.37	-51,596.94	2,588.43
GTZF97000102	EG7302219	CD PROJEKT SA	-1,871.000	-46,779.96	-64,669.71	-17,889.75
GTZF97000102	EHBYXD0G3	INTRAKAT TECHNICAL AND ENERGY	-41,201.000	-232,589.17	-225,201.58	7,387.59
GTZF97000102	EI4360489	ALERION CLEANPOWER SPA	-2,417.000	-50,470.04	-42,379.27	8,090.77
GTZF97000102	ENBG0SJ49	ALFEN N.V.	-4,345.000	-291,913.52	-80,375.57	211,537.95
GTZF97000102	ENBJS7L4	PROSUS NV	-3,455.000	-116,060.19	-123,158.33	-7,098.14
GTZF97000102	ENBYQ7HZ1	JUST EAT TAKEAWAY.COM NV	-97,440.000	-1,492,125.61	-1,173,285.88	318,839.73
GTZF97000102	ESBNC0LN6	POLYPEPTIDE GROUP AG	-10,296.000	-216,012.88	-327,693.75	-111,680.87
GTZF97000102	EXB163GT7	MAHINDRA & MAHINDRA LTD GDR	-1,768.000	-46,975.38	-60,465.60	-13,490.22
GTZF97000102	EXB1VQ6H5	YOUGOV PLC	-5,445.000	-57,983.03	-27,945.08	30,037.95
GTZF97000102	EXB4T7HX7	LEARNING TECHNOLOGIES GROUP PL	-17,829.000	-18,669.58	-19,044.31	-374.73
GTZF97000102	EXB5VQMV7	ENTAIN PLC	-118,592.000	-1,149,137.16	-944,446.53	204,690.63
GTZF97000102	EXBN574F4	WIZZ AIR HOLDINGS PLC	-8,989.000	-279,764.61	-254,076.57	25,688.04
GTZF97000102	EXBP6S8Z4	OXFORD NANOPORE TECHNOLOGIES P	-227,952.000	-520,050.29	-272,017.49	248,032.80
GTZF97000102	FHBGHWHF1	WEIMOB INC HK/02013	-1,523,000.000	-738,509.05	-269,198.45	469,310.60
GTZF97000102	FHBK9PZW9	ASCENTAGE PHARMA GROUP INTERNA HK/06855	-227,800.000	-613,350.18	-745,483.77	-132,133.59
GTZF97000102	FHBKPS6M9	NEW HORIZON HEALTH LTD HK/06606	-76,500.000	-266,987.60	-107,939.13	159,048.47
GTZF97000102	FHBL6V047	VENUS MEDTECH HANGZHOU INC HK/02500	-52,000.000	-40,808.51	-25,149.47	15,659.04
GTZF97000102	FHBL6WGG1	ALPHAMAB ONCOLOGY HK/09966	-202,000.000	-115,522.88	-62,094.94	53,427.94
GTZF97000102	FHBLRBRR8	SHOUCHENG HOLDINGS LTD HK/00697	-394,000.000	-91,503.97	-68,127.67	23,376.30
GTZF97000102	FHBMC6XV7	REMEGEN CO LTD HK/09995	-36,000.000	-157,338.64	-112,969.75	44,368.89
GTZF97000102	FHBN7SX68	YUNKANG GROUP LTD HK/02325	-2,500.000	-3,509.38	-3,419.83	89.55
GTZF97000102	FJ6301876	TOEI ANIMATION CO LTD	-16,700.000	-247,009.19	-258,711.93	-11,702.74
GTZF97000102	FJ6309424	DIGITAL GARAGE INC	-9,100.000	-205,714.70	-139,730.20	65,984.50
GTZF97000102	FJ6400439	HIS CO LTD	-51,900.000	-731,810.25	-524,936.60	206,873.65
GTZF97000102	FJ6439577	SOURCENEXT CORP	-196,400.000	-244,010.61	-258,838.75	-14,828.14
GTZF97000102	FJ6447711	OSAKA TITANIUM TECHNOLOGIES CO	-8,600.000	-174,933.40	-147,984.59	26,948.81
GTZF97000102	FJ6467594	JCR PHARMACEUTICALS CO LTD	-8,200.000	-42,804.48	-30,942.44	11,862.04
GTZF97000102	FJ6741329	DNA CHIP RESEARCH INC	-20,200.000	-111,108.03	-122,561.24	-11,453.21
GTZF97000102	FJB049MK0	CAVE INTERACTIVE CO LTD	-58,300.000	-702,596.41	-525,156.67	177,439.74
GTZF97000102	FJB06NPS7	JAPAN COMMUNICATIONS INC	-20,700.000	-25,743.59	-24,192.47	1,551.12
GTZF97000102	FJBBQ2ZC1	NEXTAGE CO LTD	-19,100.000	-272,923.32	-285,324.51	-12,401.19
GTZF97000102	FJB035GB8	MANAGEMENT SOLUTIONS CO LTD	-9,100.000	-97,583.22	-81,518.71	16,064.51
GTZF97000102	FJB06V0L3	JTEC CORP/OSAKA	-4,200.000	-45,737.43	-42,062.66	3,674.77



Schedule of Investments at End of Plan Year at Revalued Cost

Arrowstreet International Equity - EAFE Alpha Extension Fund

EIN: 45-6500555 PN: 007

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000102	FJbfd20H3	DELTA-FLY PHARMA INC	-30,600.000	-184,459.13	-122,506.53	61,952.60
GTZF97000102	FJBG0GM15	MERCARI INC	-47,800.000	-655,439.52	-593,562.74	61,876.78
GTZF97000102	FJBG48JS4	ALLIED ARCHITECTS INC	-58,900.000	-179,306.04	-83,849.93	95,456.11
GTZF97000102	FJBHR4RY4	ACSL LTD	-39,000.000	-366,430.25	-209,231.64	157,198.61
GTZF97000102	FJBJS3V4	KUBELL CO LTD	-16,100.000	-45,039.10	-45,939.95	-900.85
GTZF97000102	FJBJS4D3	GIFTEE INC	-50,000.000	-645,172.41	-346,574.67	298,597.74
GTZF97000102	FJBJFM6W0	SERVERWORKS CO LTD	-4,500.000	-85,661.78	-92,596.05	-6,934.27
GTZF97000102	FJBK4YBB3	VISASQ INC	-7,600.000	-45,550.25	-44,883.75	666.50
GTZF97000102	FJBK8XZ33	STEMRIM INC	-11,500.000	-76,652.54	-29,239.71	47,412.83
GTZF97000102	FJBKPTHH2	GMO FINANCIAL GATE INC	-4,900.000	-244,779.05	-202,872.07	41,906.98
GTZF97000102	FJBL4KJ49	SRE HOLDINGS CORP	-29,100.000	-633,084.88	-868,332.73	-235,247.85
GTZF97000102	FJBL59VY3	PROGRIT INC	-4,200.000	-29,932.53	-27,389.03	2,543.50
GTZF97000102	FJBMC6VV5	WEALTHNAVI INC	-46,700.000	-432,637.74	-437,794.37	-5,156.63
GTZF97000102	FJBMGFD25	TRIPLA CO LTD	-29,100.000	-264,238.17	-295,052.23	-30,814.06
GTZF97000102	FJBMHYKP4	SUSMED INC	-13,700.000	-48,680.19	-51,100.34	-2,420.15
GTZF97000102	FJBN10844	SPIDERPLUS & CO	-51,900.000	-211,621.72	-169,709.07	41,912.65
GTZF97000102	FJBN33L41	FINATEXT HOLDINGS LTD	-18,900.000	-115,241.42	-108,094.00	7,147.42
GTZF97000102	FJBNTYNB7	SUNWELS CO LTD	-11,900.000	-193,932.97	-194,856.40	-923.43
GTZF97000102	FJBP38816	MENTAL HEALTH TECHNOLOGIES CO	-9,800.000	-57,903.33	-59,704.09	-1,800.76
GTZF97000102	FJBP48DZ4	MONOAI TECHNOLOGY CO LTD	-15,600.000	-48,696.74	-58,769.12	-10,072.38
GTZF97000102	FJBRG9JZ9	ELAN CORP	-8,200.000	-49,140.29	-45,521.57	3,618.72
GTZF97000102	FJBRJQJX3	SHIFT INC	-3,800.000	-427,563.18	-344,423.73	83,139.45
GTZF97000102	FJBSLTDM2	BENGO4.COM INC	-11,800.000	-213,613.29	-248,309.09	-34,695.80
GTZF97000102	FJBYM5YY1	OPEN DOOR INC	-110,500.000	-983,108.90	-450,627.89	532,481.01
GTZF97000102	FJBYVRWY5	HEROZ INC	-11,800.000	-104,868.94	-92,428.20	12,440.74
GTZF97000102	FZ6089723	GAV-YAM LANDS CORP LTD	-5,491.000	-36,376.85	-36,075.14	301.71
GTZF97000102	FZ6151291	SHIKUN & BINUI LTD	-22,716.000	-48,296.82	-42,233.72	6,063.10
GTZF97000102	FZ6742628	ISRAEL CANADA T.R LTD	-37,516.000	-128,598.05	-119,005.15	9,592.90
GTZF97000102	FZB1JLLZ7	AFRICA ISRAEL RESIDENCES LTD	-2,113.000	-110,272.31	-110,664.39	-392.08
GTZF97000102	FZB1KZR21	BIG SHOPPING CENTERS LTD	-1,929.000	-200,870.95	-185,772.24	15,098.71
GTZF97000102	FZB3CR148	PRASHKOVSKY INVESTMENTS AND CO	-2,395.000	-55,668.40	-46,416.16	9,252.24
GTZF97000102	FZBMFKMY9	GENCELL LTD	-28,011.000	-12,816.85	-5,457.65	7,359.20
GTZF97000102	G2891G204	DIVERSIFIED ENERGY CO PLC	-20,797.000	-291,817.98	-280,551.53	11,266.45
GTZF97000102	G5784H106	MANCHESTER UNITED PLC	-34,855.000	-569,990.10	-562,559.70	7,430.40
GTZF97000102	KS6761008	ANGLO AMERICAN PLATINUM LTD	-5,383.000	-170,867.36	-177,385.48	-6,518.12
GTZF97000102	KSBRF6FX9	ANGLOGOLD ASHANTI PLC	-19,424.000	-298,296.22	-489,078.45	-190,782.23
GTZF97000102	NCB0CJW81	UR ENERGY INC	-356,120.000	-368,701.61	-497,087.15	-128,385.54
GTZF97000102	NCBGSJ2Q2	PLATINUM GROUP METALS LTD NO PAR 2018	-94,749.000	-134,614.11	-158,567.04	-23,952.93
GTZF97000102	NCBK4VK74	ENTHUSIAST GAMING HOLDINGS INC NEW	-194,381.000	-95,482.83	-17,756.88	77,725.95
GTZF97000102	NCBMG0XS5	PATRIOT BATTERY METALS INC	-60,902.000	-281,280.41	-229,659.31	51,621.10
GTZF97000102	SDB0SDJB8	ZEALAND PHARMA A/S	-1,601.000	-142,478.58	-205,353.76	-62,875.18
GTZF97000102	SNBL1GQG3	NYKODE THERAPEUTICS ASA	-59,724.000	-79,330.06	-85,764.73	-6,434.67
GTZF97000102	SSBNFX603	HANZA AB	-8,252.000	-48,393.81	-49,947.42	-1,553.61



Schedule of Investments at End of Plan Year at Revalued Cost

Arrowstreet International Equity - EAFE Alpha Extension Fund

EIN: 45-6500555 PN: 007

7/1/2023 - 6/30/2024

Report ID: M1102E

Status: FINAL

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000102	SSBTHH8L5	POWERCELL SWEDEN AB	-19,239.000	-149,511.79	-53,446.71	96,065.08
GTZF97000402	03835T309	APTOSE BIOSCIENCES INC	-10,299.000	-47,787.33	-7,790.16	39,997.17
GTZF97000402	05156V102	AURINIA PHARMACEUTICALS INC	-273,445.000	-2,586,487.79	-1,561,370.95	1,025,116.84
GTZF97000402	058586108	BALLARD POWER SYSTEMS INC	-314,716.000	-1,372,161.76	-708,111.00	664,050.76
GTZF97000402	07725L102	BEIGENE LTD ADR	-600.000	-106,980.00	-85,602.00	21,378.00
GTZF97000402	090040106	BILIBILI INC ADR	-24,063.000	-363,351.30	-371,532.72	-8,181.42
GTZF97000402	135086106	CANADA GOOSE HOLDINGS INC	-23,948.000	-386,363.37	-309,647.64	76,715.73
GTZF97000402	23344D108	DADA NEXUS LTD ADR	-168,153.000	-892,892.43	-211,872.78	681,019.65
GTZF97000402	268311107	EDAP TMS SA ADR	-8,113.000	-40,600.20	-44,134.72	-3,534.52
GTZF97000402	292671708	ENERGY FUELS INC/CANADA	-167,933.000	-1,048,932.88	-1,017,673.98	31,258.90
GTZF97000402	296006109	ERO COPPER CORP	-25,303.000	-437,368.17	-540,978.14	-103,609.97
GTZF97000402	30050E105	EVOTEC SE ADR	-6,411.000	-32,181.37	-30,772.80	1,408.57
GTZF97000402	30744W107	FARFETCH LTD	-23,704.000	-169,624.64	-47.41	169,577.23
GTZF97000402	36117V204	FUTURE FINTECH GROUP INC	-51,575.000	-38,881.72	-24,353.72	14,528.00
GTZF97000402	36165L108	GDS HOLDINGS LTD ADR	-30,519.000	-319,679.03	-283,521.51	36,157.52
GTZF97000402	40415F101	HDFC BANK LTD ADR	-28,498.000	-1,632,796.41	-1,833,276.34	-200,479.93
GTZF97000402	45104G104	ICICI BANK LTD ADR	-127,752.000	-2,978,145.91	-3,680,535.12	-702,389.21
GTZF97000402	45258D105	IMMUNOCORE HOLDINGS PLC ADR	-33,128.000	-1,986,354.88	-1,122,707.92	863,646.96
GTZF97000402	53681J103	LITHIUM AMERICAS CORP	-77,857.000	-298,253.30	-208,656.76	89,596.54
GTZF97000402	53681K100	LITHIUM AMERICAS ARGENTINA COR	-223,174.000	-1,759,035.15	-714,156.80	1,044,878.35
GTZF97000402	55903Q104	MAG SILVER CORP	-138,900.000	-1,547,346.00	-1,620,963.00	-73,617.00
GTZF97000402	62914V106	NIO INC ADR	-612,262.000	-5,813,120.16	-2,547,009.92	3,266,110.24
GTZF97000402	65340P106	NEXGEN ENERGY LTD	-354,841.000	-2,095,539.96	-2,476,790.18	-381,250.22
GTZF97000402	67421J108	OATLY GROUP AB ADR	-94,987.000	-102,960.55	-89,287.78	13,672.77
GTZF97000402	853606101	STANDARD LITHIUM LTD	-36,120.000	-80,653.32	-45,150.00	35,503.32
GTZF97000402	91818X306	UXIN LTD ADR	-3,521.000	-57,744.40	-7,147.63	50,596.77
GTZF97000402	925050106	VERONA PHARMA PLC ADR	-5,138.000	-102,959.00	-74,295.48	28,663.52
GTZF97000402	98422D105	XPENG INC ADR	-117,992.000	-1,583,452.64	-864,881.36	718,571.28
GTZF97000402	AA6335332	NUFARM LTD	-177,281.000	-539,285.31	-544,626.73	-5,341.42
GTZF97000402	AAB17ZL55	MINERAL RESOURCES LTD	-2,011.000	-82,279.65	-72,417.06	9,862.59
GTZF97000402	AABNNVRL7	29METALS LTD	-45,000.000	-14,933.84	-12,622.37	2,311.47
GTZF97000402	EA4512334	LENZING AG	-8,617.000	-265,551.90	-302,455.08	-36,903.18
GTZF97000402	EBBNHKYX8	ARGENX SE	-5,402.000	-2,081,368.95	-2,365,627.90	-284,258.95
GTZF97000402	ED5811911	EVOTEC SE	-196,446.000	-2,439,818.26	-1,889,605.48	550,212.78
GTZF97000402	ED5838054	BAYWA AG	-10,633.000	-241,615.83	-230,767.33	10,848.50
GTZF97000402	ED5843328	SARTORIUS AG	-1,681.000	-432,416.27	-394,552.97	37,863.30
GTZF97000402	ED5990624	ADESSO SE	-489.000	-57,400.00	-43,918.39	13,481.61
GTZF97000402	EDB06CF72	NORDEX SE	-4,074.000	-49,447.67	-49,950.58	-502.91
GTZF97000402	EDB0YZ0Z4	DEUTSCHE WOHNEN SE	-3,932.000	-73,183.95	-75,685.61	-2,501.66
GTZF97000402	EDBMY7CH5	COMPUGROUP MEDICAL SE & CO KG	-10,843.000	-321,834.63	-276,579.45	45,255.18
GTZF97000402	EDBYH7G5	REDCARE PHARMACY NV	-10,967.000	-1,134,760.32	-1,339,942.58	-205,182.26
GTZF97000402	EDBZCNB45	DELIVERY HERO SE	-113,388.000	-3,748,022.15	-2,691,747.50	1,056,274.65
GTZF97000402	EEB16FTB7	TECNICAS REUNIDAS SA	-2,673.000	-28,211.71	-36,182.27	-7,970.56

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000402	EEBMGWZR1	SOLTEC POWER HOLDINGS SA	-75,214.000	-183,084.69	-173,715.85	9,368.84
GTZF97000402	EEBMW2GT6	PHARMA MAR SA	-844.000	-28,047.68	-28,783.00	-735.32
GTZF97000402	EFB03KGM8	VALNEVA SE	-2,294.000	-16,708.38	-7,828.17	8,880.21
GTZF97000402	EFBNLPTL5	VOLTALIA SA	-21,339.000	-173,861.30	-197,826.13	-23,964.83
GTZF97000402	EG7302219	CD PROJEKT SA	-15,845.000	-443,391.22	-547,670.49	-104,279.27
GTZF97000402	EIBG1VQ10	CAREL INDUSTRIES SPA	-3,247.000	-73,293.79	-60,203.52	13,090.27
GTZF97000402	ENBG0SJ49	ALFEN N.V.	-30,282.000	-2,034,459.23	-560,168.70	1,474,290.53
GTZF97000402	ENBJS7L4	PROSUS NV	-52,612.000	-1,768,013.94	-1,875,428.66	-107,414.72
GTZF97000402	ENBYQ7HZ1	JUST EAT TAKEAWAY.COM NV	-77,415.000	-1,185,477.26	-932,162.63	253,314.63
GTZF97000402	EP4103594	EDP SA	-1,198,782.000	-4,852,427.37	-4,495,496.34	356,931.03
GTZF97000402	EPB39GNW3	EDP RENOVAVEIS SA	-147,899.000	-2,315,237.01	-2,068,565.33	246,671.68
GTZF97000402	ESBNC0LN6	POLYPEPTIDE GROUP AG	-22,539.000	-472,404.21	-717,355.22	-244,951.01
GTZF97000402	EXB0130H7	ITM POWER PLC	-450,400.000	-424,666.42	-264,178.70	160,487.72
GTZF97000402	EXB0WD0R9	SOLGOLD PLC	-993,656.000	-200,862.24	-110,032.66	90,829.58
GTZF97000402	EXBG5KQW9	CERES POWER HOLDINGS PLC	-38,564.000	-148,850.04	-86,382.79	62,467.25
GTZF97000402	EXBKM1QM5	JUST EAT TAKEAWAY.COM NV	-628.000	-9,644.77	-7,581.31	2,063.46
GTZF97000402	FBBWX43T8	GLOBAL POWER SYNERGY PCL	-1,669,800.000	-2,493,339.22	-1,808,694.08	684,645.14
GTZF97000402	FHB4XRPN5	SUNAC CHINA HOLDINGS LTD HK/01918	-712,000.000	-95,027.65	-104,874.86	-9,847.21
GTZF97000402	FHBDRYVB6	PING AN HEALTHCARE AND TECHNOL HK/01833	-174,800.000	-276,692.60	-256,130.34	20,562.26
GTZF97000402	FHBKPNR05	CLOUDR GROUP LTD HK/09955	-13,200.000	-4,781.85	-3,161.62	1,620.23
GTZF97000402	FHBKPS6M9	NEW HORIZON HEALTH LTD HK/06606	-155,000.000	-540,955.26	-218,700.21	322,255.05
GTZF97000402	FHBKPSJS2	OSL GROUP LTD HK/00863	-35,000.000	-24,435.24	-24,656.10	-220.86
GTZF97000402	FHBL6V047	VENUS MEDTECH HANGZHOU INC HK/02500	-148,500.000	-116,539.70	-71,821.09	44,718.61
GTZF97000402	FHBMX6SZ1	SHANGHAI MICROPORT MEDBOT GROU HK/02252	-45,500.000	-77,360.66	-51,342.96	26,017.70
GTZF97000402	FHBNDM5C2	ADICON HOLDINGS LTD HK/09860	-81,500.000	-91,279.09	-106,475.91	-15,196.82
GTZF97000402	FJ6250867	SUMITOMO PHARMA CO LTD	-200,000.000	-408,991.21	-503,543.47	-94,552.26
GTZF97000402	FJ6277928	CYBOZU INC	-41,300.000	-421,419.26	-513,233.26	-91,814.00
GTZF97000402	FJ6347713	FUSO CHEMICAL CO LTD	-4,000.000	-98,490.55	-101,703.35	-3,212.80
GTZF97000402	FJ6447711	OSAKA TITANIUM TECHNOLOGIES CO	-1,081.000	-19,132.04	-18,601.32	530.72
GTZF97000402	FJ6456100	IBIDEN CO LTD	-64,200.000	-2,954,026.10	-2,613,338.37	340,687.73
GTZF97000402	FJ6659422	OMRON CORP	-4,200.000	-192,748.72	-144,360.32	48,388.40
GTZF97000402	FJ6690526	MEDINET CO LTD	-243,700.000	-77,766.93	-68,174.19	9,592.74
GTZF97000402	FJ6741329	DNA CHIP RESEARCH INC	-12,700.000	-69,855.05	-77,055.83	-7,200.78
GTZF97000402	FJB049MK0	CAVE INTERACTIVE CO LTD	-400.000	-3,576.04	-3,603.13	-27.09
GTZF97000402	FJB06CMQ8	GMO PAYMENT GATEWAY INC	-9,000.000	-471,242.80	-495,318.92	-24,076.12
GTZF97000402	FJB1DN468	NIHON M&A CENTER HOLDINGS INC	-66,400.000	-504,655.59	-343,186.38	161,469.21
GTZF97000402	FJB23QC95	GNI GROUP LTD	-37,500.000	-576,547.81	-552,265.96	24,281.85
GTZF97000402	FJB291KH7	PASONA GROUP INC	-3,400.000	-49,295.49	-44,555.52	4,739.97
GTZF97000402	FJB3XC0G8	CANBAS CO LTD	-9,900.000	-62,054.38	-33,418.50	28,635.88
GTZF97000402	FJB6TKL00	3-D MATRIX LTD	-66,800.000	-64,630.32	-58,137.51	6,492.81
GTZF97000402	FJB73FJZ3	MEDRX CO LTD	-77,800.000	-71,239.46	-87,057.07	-15,817.61
GTZF97000402	FJBF1CV15	PKSHA TECHNOLOGY INC	-3,700.000	-86,914.95	-81,539.85	5,375.10
GTZF97000402	FJBFD20H3	DELTA-FLY PHARMA INC	-22,100.000	-135,625.96	-88,476.94	47,149.02

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000402	FJBFM1K67	RAKSUL INC	-67,500.000	-627,200.99	-398,638.58	228,562.41
GTZF97000402	FJBFTRL62	M&A CAPITAL PARTNERS CO LTD	-15,900.000	-211,944.76	-216,961.96	-5,017.20
GTZF97000402	FJBG48JS4	ALLIED ARCHITECTS INC	-56,500.000	-171,999.85	-80,433.30	91,566.55
GTZF97000402	FJBJS3V4	KUBELL CO LTD	-10,100.000	-28,134.87	-28,819.47	-684.60
GTZF97000402	FJBJS4D3	GIFTEE INC	-92,000.000	-1,187,117.24	-637,697.39	549,419.85
GTZF97000402	FJBXYJG13	SANSAN INC	-32,300.000	-301,665.67	-347,376.61	-45,710.94
GTZF97000402	FJBKRQ605	CELLSOURCE CO LTD	-3,500.000	-33,428.69	-29,242.82	4,185.87
GTZF97000402	FJBL6JZ83	EWELL CO LTD/JP	-5,700.000	-60,916.63	-52,513.99	8,402.64
GTZF97000402	FJBMGFD25	TRIPLA CO LTD	-7,800.000	-71,228.25	-79,086.16	-7,857.91
GTZF97000402	FJBMWKL27	GLOBAL SECURITY EXPERTS INC	-1,700.000	-48,885.50	-62,775.09	-13,889.59
GTZF97000402	FJBMYGJG6	PLUS ALPHA CONSULTING CO LTD	-39,600.000	-521,566.25	-466,997.40	54,568.85
GTZF97000402	FJBMZ5R47	AIDMA HOLDINGS INC	-3,000.000	-56,249.35	-33,345.77	22,903.58
GTZF97000402	FJBNLZ951	TSUBOTA LABORATORY INC	-4,100.000	-19,800.05	-9,328.61	10,471.44
GTZF97000402	FJBPW66P7	GIXO LTD	-11,400.000	-84,564.88	-82,491.61	2,073.27
GTZF97000402	FJBQ5HXL0	M&A RESEARCH INSTITUTE HOLDING	-8,500.000	-190,972.19	-212,156.54	-21,184.35
GTZF97000402	FJBQMRX21	MONSTARLAB HOLDINGS INC	-37,800.000	-66,906.58	-70,026.11	-3,119.53
GTZF97000402	FJBLSLXN7	TASUKI HOLDINGS INC	-18,592.000	-72,874.16	-71,080.94	1,793.22
GTZF97000402	FJBYL7K80	MENICON CO LTD	-14,700.000	-143,588.40	-120,718.02	22,870.38
GTZF97000402	FJBYM5YY1	OPEN DOOR INC	-80,300.000	-714,513.36	-327,469.86	387,043.50
GTZF97000402	FMBXC7XC2	AEM HOLDINGS LTD	-44,036.000	-60,663.43	-58,487.22	2,176.21
GTZF97000402	FZ6298829	ELECTRA LTD/ISRAEL	-157.000	-64,679.29	-52,427.80	12,251.49
GTZF97000402	FZBMFKMY9	GENCELL LTD	-38,474.000	-17,604.35	-7,496.26	10,108.09
GTZF97000402	G0378L100	ANGLOGOLD ASHANTI PLC	-121,377.000	-1,989,873.75	-3,050,204.01	-1,060,330.26
GTZF97000402	G2891G204	DIVERSIFIED ENERGY CO PLC	-37,069.000	-496,967.30	-500,060.81	-3,093.51
GTZF97000402	G29687103	AVADEL PHARMACEUTICALS PLC	-73,451.000	-1,052,461.45	-1,032,721.06	19,740.39
GTZF97000402	G3934V109	GENIUS SPORTS LTD	-162,274.000	-1,004,476.06	-884,393.30	120,082.76
GTZF97000402	G5784H106	MANCHESTER UNITED PLC	-19,223.000	-269,374.82	-310,259.22	-40,884.40
GTZF97000402	KSBD9FS62	FORTRESS REAL ESTATE INVESTMEN	-282,556.000	-228,950.74	-255,631.17	-26,680.43
GTZF97000402	LM2392479	GRUPO BIMBO SAB DE CV	-20,100.000	-84,544.32	-71,021.36	13,522.96
GTZF97000402	LMB8F6ZF0	CORP INMOBILIARIA VESTA SAB DE	-27,600.000	-99,909.41	-82,775.10	17,134.31
GTZF97000402	LMBF4GP24	GRUPO TRAXION SAB DE CV	-298,700.000	-546,606.48	-444,321.46	102,285.02
GTZF97000402	LMBH3T8K2	ORBIA ADVANCE CORP SAB DE CV	-132,900.000	-218,149.26	-185,480.74	32,668.52
GTZF97000402	LMBN56JP4	PROLOGIS PROPERTY MEXICO SA DE	-158,941.000	-625,278.35	-518,402.08	106,876.27
GTZF97000402	LMBYM4068	BECLE SAB DE CV	-42,500.000	-86,251.82	-76,700.12	9,551.70
GTZF97000402	M4056D110	ENLIGHT RENEWABLE ENERGY LTD	-6,200.000	-105,615.92	-100,192.00	5,423.92
GTZF97000402	M5425M103	INMODE LTD	-6,069.000	-108,521.55	-110,698.56	-2,177.01
GTZF97000402	M5R635108	INNOVIZ TECHNOLOGIES LTD	-122,229.000	-277,712.90	-113,367.40	164,345.50
GTZF97000402	M68830112	MEDIWOUND LTD	-2,882.000	-49,956.88	-44,728.64	5,228.24
GTZF97000402	NCB545BK5	AG GROWTH INTERNATIONAL INC	-1,941.000	-72,952.10	-74,499.45	-1,547.35
GTZF97000402	NCBF11BK5	GLOBAL ATOMIC CORP	-43,597.000	-98,181.79	-65,633.66	32,548.13
GTZF97000402	NCBN0ZS18	LION ELECTRIC COMPANY	-30.000	-53.08	-26.97	26.11
GTZF97000402	NCBYL7SB1	COLLIERS INTL GROUP INC SUB VTG	-915.000	-86,874.80	-102,155.55	-15,280.75
GTZF97000402	NCBYVY3D4	SILVERCREST METALS INC	-134,037.000	-783,930.67	-1,095,139.15	-311,208.48

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000402	SDB0SDJB8	ZEALAND PHARMA A/S	-6,335.000	-591,604.96	-812,564.67	-220,959.71
GTZF97000402	SDB1KBGS4	CHEMOMETEC A/S	-12,098.000	-500,976.91	-529,598.29	-28,621.38
GTZF97000402	SDBYT16L1	ORSTED AS	-621.000	-32,146.81	-33,075.02	-928.21
GTZF97000402	SNBDVKB42	SHELF DRILLING LTD	-82,992.000	-147,355.49	-177,247.06	-29,891.57
GTZF97000402	SNBL1GQG3	NYKODE THERAPEUTICS ASA	-71,519.000	-101,240.08	-102,702.56	-1,462.48
GTZF97000402	SNBMPRCV4	AKER CARBON CAPTURE ASA	-203,759.000	-130,559.53	-127,451.04	3,108.49
GTZF97000402	SSB0XP0T3	CASTELLUM AB	-97,329.000	-1,271,195.54	-1,189,247.85	81,947.69
GTZF97000402	SSB2827W4	HANSA BIOPHARMA AB	-87,420.000	-351,742.22	-382,032.22	-30,290.00
GTZF97000402	SSBD96BJ4	VITEC SOFTWARE GROUP AB	-3,961.000	-217,173.37	-205,713.77	11,459.60
GTZF97000402	SSBDVP4H9	BIOARCTIC AB	-22,486.000	-587,063.78	-485,807.33	101,256.45
GTZF97000402	SSBMDTR78	EMBRACER GROUP AB	-69,683.000	-161,244.19	-153,247.07	7,997.12
GTZF97000402	SSBN7BZM0	NIBE INDUSTRIER AB	-538,805.000	-3,497,765.07	-2,286,443.76	1,211,321.31
GTZF97000402	SSBP2NJ42	BEIJER REF AB	-55,351.000	-705,127.87	-854,553.12	-149,425.25
GTZF97000402	SSBPMRNZ7	FASTIGHETS AB BALDER	-104,172.000	-581,339.27	-714,336.90	-132,997.63
GTZF97000402	SSBTHH8L5	POWERCELL SWEDEN AB	-80,094.000	-622,433.44	-222,504.34	399,929.10
GTZF97000802	00217Y104	ATS CORP	-32,781.000	-1,080,338.36	-1,059,154.11	21,184.25
GTZF97000802	03062D100	AMERICAS GOLD & SILVER CORP	-572,851.000	-196,201.97	-136,911.39	59,290.58
GTZF97000802	03486T202	ANGLO AMERICAN PLATINUM LTD ADR	-27,842.000	-156,265.61	-150,346.80	5,918.81
GTZF97000802	04016X101	ARGENX SE ADR	-10,229.000	-3,965,419.46	-4,398,879.16	-433,459.70
GTZF97000802	05280R100	AUTOLUS THERAPEUTICS PLC ADR	-126,274.000	-496,465.38	-439,433.52	57,031.86
GTZF97000802	05501U106	AZUL SA ADR	-75,328.000	-477,214.18	-301,312.00	175,902.18
GTZF97000802	088786108	BICYCLE THERAPEUTICS PLC ADR	-33,236.000	-848,182.72	-672,696.64	175,486.08
GTZF97000802	090040106	BILIBILI INC ADR	-55,926.000	-844,482.60	-863,497.44	-19,014.84
GTZF97000802	13321L108	CAMECO CORP	-237,228.000	-9,770,443.74	-11,671,617.60	-1,901,173.86
GTZF97000802	152309100	CENTESSA PHARMACEUTICALS PLC ADR	-19,090.000	-191,240.39	-172,382.70	18,857.69
GTZF97000802	194693107	COLLIERS INTERNATIONAL GROUP I	-18,905.000	-1,679,859.88	-2,110,743.25	-430,883.37
GTZF97000802	20440W105	CIA SIDERURGICA NACIONAL SA ADR	-38,910.000	-104,940.54	-89,493.00	15,447.54
GTZF97000802	20451W101	COMPASS PATHWAYS PLC ADR	-159,973.000	-1,162,293.96	-966,236.92	196,057.04
GTZF97000802	248356107	DENISON MINES CORP	-869,938.000	-1,087,422.50	-1,731,176.62	-643,754.12
GTZF97000802	29385B109	ENTHUSIAST GAMING HOLDINGS INC	-48,875.000	-6,502.23	-4,936.38	1,565.85
GTZF97000802	40415F101	HDFC BANK LTD ADR	-86,138.000	-5,087,032.87	-5,541,257.54	-454,224.67
GTZF97000802	422704106	HECLA MINING CO	-28,848.000	-148,567.20	-139,912.80	8,654.40
GTZF97000802	428050108	HESAI GROUP ADR	-34,947.000	-163,352.31	-146,427.93	16,924.38
GTZF97000802	46579R104	IVANHOE MINES LTD	-1,624.000	-17,708.13	-20,900.88	-3,192.75
GTZF97000802	48214T305	JUST EAT TAKEAWAY.COM NV ADR	-167,763.000	-508,321.89	-390,887.79	117,434.10
GTZF97000802	585464100	MELCO RESORTS & ENTERTAINMENT ADR	-74,896.000	-634,315.03	-558,724.16	75,590.87
GTZF97000802	65340P106	NEXGEN ENERGY LTD	-411,654.000	-2,017,288.57	-2,873,344.92	-856,056.35
GTZF97000802	66510M204	NORTHERN DYNASTY MINERALS LTD	-1,281,470.000	-307,552.80	-397,896.44	-90,343.64
GTZF97000802	68620P705	ORGANIGRAM HOLDINGS INC	-18,900.000	-29,484.00	-29,106.00	378.00
GTZF97000802	69269L104	OZON HOLDINGS PLC ADR	-16,609.000	-22,457.52	-166.09	22,291.43
GTZF97000802	708326202	PENNON GROUP PLC ADR	-3,621.000	-60,412.20	-52,649.34	7,762.86
GTZF97000802	811916105	SEABRIDGE GOLD INC	-5,943.000	-71,613.15	-81,359.67	-9,746.52
GTZF97000802	82686Q101	SILENCE THERAPEUTICS PLC ADR	-15,427.000	-342,530.49	-293,113.00	49,417.49

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000802	8676EP108	SUNOPTA INC	-29,270.000	-195,816.30	-158,058.00	37,758.30
GTZF97000802	91818X306	UXIN LTD ADR	-8,974.000	-147,153.49	-18,217.22	128,936.27
GTZF97000802	925050106	VERONA PHARMA PLC ADR	-2,700.000	-57,078.00	-39,042.00	18,036.00
GTZF97000802	92540K109	CORP INMOBILIARIA VESTA SAB DE ADR	-9,303.000	-331,941.82	-278,996.97	52,944.85
GTZF97000802	98422D105	XPENG INC ADR	-45,890.000	-894,205.28	-336,373.70	557,831.58
GTZF97000802	AA6121179	LYNAS RARE EARTHS LTD	-30,160.000	-137,520.63	-119,444.17	18,076.46
GTZF97000802	AA6137191	LIFESTYLE COMMUNITIES LTD	-6,198.000	-61,422.56	-51,451.93	9,970.63
GTZF97000802	AA6287657	CREDIT CORP GROUP LTD	-3,147.000	-36,568.13	-31,462.81	5,105.32
GTZF97000802	AA6397266	LAKE RESOURCES NL	-1,749,944.000	-349,455.07	-46,748.00	302,707.07
GTZF97000802	AA6480278	DEEP YELLOW LTD	-163,133.000	-165,222.93	-145,990.82	19,232.11
GTZF97000802	AA6534835	DE GREY MINING LTD	-252,335.000	-221,339.21	-192,115.00	29,224.21
GTZF97000802	AA6714395	INSIGNIA FINANCIAL LTD	-83,339.000	-119,483.69	-127,456.71	-7,973.02
GTZF97000802	AA6957572	ILUKA RESOURCES LTD	-105,825.000	-471,305.00	-462,922.73	8,382.27
GTZF97000802	AAB0LCW76	SIMS LTD	-14,895.000	-101,738.26	-102,460.55	-722.29
GTZF97000802	AAB1J89V9	LIONTOWN RESOURCES LTD	-2,177,751.000	-4,102,424.47	-1,316,241.96	2,786,182.51
GTZF97000802	AAB1XLCQ1	BOSS ENERGY LTD	-22,579.000	-69,402.68	-62,277.86	7,124.82
GTZF97000802	AABBX4LR5	SAYONA MINING LTD	-2,308,166.000	-268,875.37	-55,494.31	213,381.06
GTZF97000802	AABDB6DD0	IDP EDUCATION LTD	-55.000	-626.24	-556.49	69.75
GTZF97000802	AABH0K665	ALPHA HPA LTD	-285,869.000	-173,064.65	-165,143.74	7,920.91
GTZF97000802	AABK6XLC4	LOTUS RESOURCES LTD	-1,121,634.000	-260,907.46	-254,688.31	6,219.15
GTZF97000802	AABKYBH69	VULCAN ENERGY RESOURCES LTD	-108,941.000	-303,844.46	-273,563.49	30,280.97
GTZF97000802	AABLD1SB9	CHAMPION IRON LTD	-212,646.000	-911,756.76	-908,900.04	2,856.72
GTZF97000802	AABMCB2H1	IPERIONX LTD	-43,163.000	-61,026.37	-58,805.88	2,220.49
GTZF97000802	AABNVQGB3	DEVELOP GLOBAL LTD	-44,767.000	-72,119.83	-64,877.88	7,241.95
GTZF97000802	AABPBKR88	KELSIAN GROUP LTD	-30,875.000	-102,380.83	-106,192.32	-3,811.49
GTZF97000802	AABPP1Y79	ZIP CO LTD	-471,721.000	-71,381.77	-459,956.75	-388,574.98
GTZF97000802	AABY4K6K3	AUSTRALIAN FINANCE GROUP LTD	-310,783.000	-296,362.13	-286,427.87	9,934.26
GTZF97000802	AABZ9N3B2	AUDINATE GROUP LTD	-8,670.000	-93,764.20	-91,659.81	2,104.39
GTZF97000802	EBBNHKYX8	ARGENX SE	-225.000	-108,231.66	-98,531.34	9,700.32
GTZF97000802	ED4627193	BORUSSIA DORTMUND GMBH & CO KG	-12,833.000	-47,686.38	-48,550.80	-864.42
GTZF97000802	ED5843328	SARTORIUS AG	-1,166.000	-297,132.48	-273,675.65	23,456.83
GTZF97000802	EDB06CF72	NORDEX SE	-56,998.000	-691,806.10	-698,842.22	-7,036.12
GTZF97000802	EDBYVQYG8	FLATEXDEGIRO AG	-22,778.000	-186,905.93	-323,463.26	-136,557.33
GTZF97000802	EFBKF1Y68	MCPHY ENERGY SA	-32,949.000	-301,238.87	-73,098.10	228,140.77
GTZF97000802	EFBZ04NV2	EQUASENS	-1,520.000	-96,969.02	-86,828.90	10,140.12
GTZF97000802	EG7302219	CD PROJEKT SA	-50,239.000	-1,399,013.42	-1,736,473.19	-337,459.77
GTZF97000802	EGB5KQ0S7	11 BIT STUDIOS SA	-485.000	-71,015.63	-75,885.87	-4,870.24
GTZF97000802	EGBD0YVN2	DINO POLSKA SA	-1,960.000	-194,175.83	-198,045.30	-3,869.47
GTZF97000802	EIBP2S3V5	INDUSTRIE DE NORA SPA	-4,093.000	-53,900.90	-49,130.73	4,770.17
GTZF97000802	ENBD9Y9B9	BASIC-FIT NV	-20,666.000	-476,195.20	-445,633.56	30,561.64
GTZF97000802	ESB92M6T4	DOCMORRIS AG	-18,592.000	-765,711.89	-1,106,912.98	-341,201.09
GTZF97000802	ESBNC0LN6	POLYPEPTIDE GROUP AG	-7,296.000	-153,072.06	-232,211.89	-79,139.83
GTZF97000802	EXB0WD0R9	SOLGOLD PLC	-241,681.000	-48,854.52	-26,762.59	22,091.93

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000802	EXBG5KQW9	CERES POWER HOLDINGS PLC	-27,145.000	-104,774.78	-60,804.40	43,970.38
GTZF97000802	EXBKM1QM5	JUST EAT TAKEAWAY.COM NV	-13,951.000	-214,258.17	-168,418.63	45,839.54
GTZF97000802	EXBN7CG27	ASTON MARTIN LAGONDA GLOBAL HO	-40,913.000	-77,809.47	-74,318.94	3,490.53
GTZF97000802	FBB6179F7	JAYMART GROUP HOLDINGS PCL	-149,200.000	-66,909.60	-52,853.74	14,055.86
GTZF97000802	FBDZ7KN5	KCE ELECTRONICS PCL	-60,000.000	-65,999.15	-68,669.53	-2,670.38
GTZF97000802	FBBQKRHQ5	TRUE CORP PCL	-347,900.000	-64,271.47	-82,951.84	-18,680.37
GTZF97000802	FHBKPSJS2	OSL GROUP LTD HK/00863	-5,500.000	-3,839.71	-3,874.53	-34.82
GTZF97000802	FHBP6FB33	XPENG INC HK/09868	-4,653.000	-29,687.62	-17,611.00	12,076.62
GTZF97000802	FJ6221850	TOYO GOSEI CO LTD	-26,500.000	-1,890,303.27	-1,667,164.03	223,139.24
GTZF97000802	FJ6250867	SUMITOMO PHARMA CO LTD	-92,000.000	-171,187.63	-231,629.99	-60,442.36
GTZF97000802	FJ6277928	CYBOZU INC	-13,700.000	-139,733.96	-170,249.29	-30,515.33
GTZF97000802	FJ6301876	TOEI ANIMATION CO LTD	-6,000.000	-85,186.45	-92,950.39	-7,763.94
GTZF97000802	FJ6309424	DIGITAL GARAGE INC	-45,300.000	-1,022,582.20	-695,580.02	327,002.18
GTZF97000802	FJ6400439	HIS CO LTD	-4,860.000	-70,767.16	-49,155.91	21,611.25
GTZF97000802	FJ6433109	HOKUETSU CORP	-5,900.000	-50,478.12	-38,805.17	11,672.95
GTZF97000802	FJ6447711	OSAKA TITANIUM TECHNOLOGIES CO	-2,788.000	-49,343.30	-47,974.54	1,368.76
GTZF97000802	FJ6456100	IBIDEN CO LTD	-101,500.000	-4,919,102.64	-4,131,679.82	787,422.82
GTZF97000802	FJ6545928	FORSIDE CO LTD	-25,900.000	-84,800.04	-38,803.31	45,996.73
GTZF97000802	FJ6741329	DNA CHIP RESEARCH INC	-18,500.000	-101,757.35	-112,246.68	-10,489.33
GTZF97000802	FJ6774783	SANKEN ELECTRIC CO LTD	-4,000.000	-162,906.63	-171,229.64	-8,323.01
GTZF97000802	FJB02K2M5	M3 INC	-174,100.000	-2,339,374.13	-1,659,718.74	679,655.39
GTZF97000802	FJB049MK0	CAVE INTERACTIVE CO LTD	-4,800.000	-43,124.07	-43,237.60	-113.53
GTZF97000802	FJB06CMQ8	GMO PAYMENT GATEWAY INC	-7,700.000	-442,144.00	-423,772.86	18,371.14
GTZF97000802	FJB06NPS7	JAPAN COMMUNICATIONS INC	-99,300.000	-136,065.61	-116,053.71	20,011.90
GTZF97000802	FJB16HS22	CYBERSTEP INC	-36,200.000	-70,002.13	-54,009.70	15,992.43
GTZF97000802	FJB18RC09	INFOMART CORP	-156,000.000	-378,057.78	-299,664.31	78,393.47
GTZF97000802	FJB1DN468	NIHON M&A CENTER HOLDINGS INC	-37,500.000	-285,008.80	-193,817.61	91,191.19
GTZF97000802	FJB1VPZK8	CARENET INC/JAPAN	-14,900.000	-65,520.89	-51,037.55	14,483.34
GTZF97000802	FJB1Y4DN0	FRONTEO INC	-30,000.000	-121,764.19	-120,290.94	1,473.25
GTZF97000802	FJB248ZF5	NOMURA MICRO SCIENCE CO LTD	-13,700.000	-391,957.71	-367,922.43	24,035.28
GTZF97000802	FJB2PLYM9	SMS CO LTD	-9,100.000	-157,756.06	-115,517.84	42,238.22
GTZF97000802	FJB2PVZT1	CARNA BIOSCIENCES INC	-7,400.000	-33,430.81	-17,941.07	15,489.74
GTZF97000802	FJB3XC0G8	CANBAS CO LTD	-49,000.000	-348,679.24	-165,404.70	183,274.54
GTZF97000802	FJB4LVNC1	RAQUALIA PHARMA INC	-16,100.000	-70,701.31	-59,451.70	11,249.61
GTZF97000802	FJB5W49C2	W-SCOPE CORP	-152,600.000	-1,374,651.04	-485,709.32	888,941.72
GTZF97000802	FJB6YXB80	KLAB INC	-34,591.000	-50,074.59	-50,318.87	-244.28
GTZF97000802	FJB73FJZ3	MEDRX CO LTD	-115,400.000	-93,141.63	-129,130.92	-35,989.29
GTZF97000802	FJB8QZC1	NEXTAGE CO LTD	-41,600.000	-580,134.12	-621,439.78	-41,305.66
GTZF97000802	FJBD5ZWW6	MONEY FORWARD INC	-13,200.000	-391,637.89	-442,707.96	-51,070.07
GTZF97000802	FJBD6V0L3	JTEC CORP/OSAKA	-5,300.000	-65,242.00	-53,079.08	12,162.92
GTZF97000802	FJBDTM4F7	AZOOM CO LTD	-2,900.000	-104,123.36	-109,971.41	-5,848.05
GTZF97000802	FJBDZWWH3	TKP CORP	-7,500.000	-83,944.24	-67,092.50	16,851.74
GTZF97000802	FJBF0QD64	KATITAS CO LTD	-37,800.000	-496,308.61	-409,582.26	86,726.35

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000802	FJbfd20H3	DELTA-FLY PHARMA INC	-59,600.000	-372,055.53	-238,607.49	133,448.04
GTZF97000802	FJBFFVSS3	HANATOUR JAPAN CO LTD	-18,800.000	-204,842.07	-178,580.14	26,261.93
GTZF97000802	FJBfTRL62	M&A CAPITAL PARTNERS CO LTD	-7,600.000	-99,576.96	-103,705.09	-4,128.13
GTZF97000802	FJBFZX958	FRONTIER MANAGEMENT INC	-10,500.000	-92,904.57	-80,091.39	12,813.18
GTZF97000802	FJBG0GM15	MERCARI INC	-28,600.000	-400,852.30	-355,144.23	45,708.07
GTZF97000802	FJBG48JS4	ALLIED ARCHITECTS INC	-18,500.000	-56,318.54	-26,336.57	29,981.97
GTZF97000802	FJBHR4RY4	ACSL LTD	-8,000.000	-75,165.18	-42,919.31	32,245.87
GTZF97000802	FJBjDS3V4	KUBELL CO LTD	-141,300.000	-378,141.00	-403,187.25	-25,046.25
GTZF97000802	FJBjDS4D3	GIFTEE INC	-58,800.000	-758,722.76	-407,571.81	351,150.95
GTZF97000802	FJBjQYSG3	JAPAN HOSPICE HOLDINGS INC	-16,800.000	-250,319.39	-152,167.11	98,152.28
GTZF97000802	FJBjYJG13	SANSAN INC	-50,000.000	-583,344.40	-537,734.69	45,609.71
GTZF97000802	FJBK7C5R0	JTOWER INC	-9,800.000	-465,811.02	-103,080.94	362,730.08
GTZF97000802	FJBK93ZN4	MEDLEY INC	-14,000.000	-381,637.21	-313,315.93	68,321.28
GTZF97000802	FJBKLG6N3	AMVIS HOLDINGS INC	-53,400.000	-877,272.12	-763,189.13	114,082.99
GTZF97000802	FJBKPTHH2	GMO FINANCIAL GATE INC	-3,600.000	-185,079.08	-149,048.87	36,030.21
GTZF97000802	FJBKRQ8Q6	BASE INC	-113,500.000	-198,858.92	-196,857.52	2,001.40
GTZF97000802	FJBKWGWS1	SUN* INC	-47,900.000	-299,526.02	-254,597.17	44,928.85
GTZF97000802	FJBL6G533	QD LASER INC	-13,100.000	-37,527.69	-35,913.84	1,613.85
GTZF97000802	FJBL6JZ83	EWELL CO LTD/JP	-2,000.000	-21,973.38	-18,425.96	3,547.42
GTZF97000802	FJBLLRFG2	MACBEE PLANET INC	-7,600.000	-161,332.60	-141,501.93	19,830.67
GTZF97000802	FJBMC6VV5	WEALTHNAVI INC	-66,700.000	-800,114.20	-625,286.60	174,827.60
GTZF97000802	FJBMCWCB3	PLAID INC	-1,800.000	-7,206.80	-10,574.41	-3,367.61
GTZF97000802	FJBMFBT51	CORE CONCEPT TECHNOLOGIES INC	-7,200.000	-95,736.73	-109,973.89	-14,237.16
GTZF97000802	FJBMH40Q0	APPIER GROUP INC	-76,200.000	-818,400.57	-572,234.25	246,166.32
GTZF97000802	FJBMHYKP4	SUSMED INC	-51,400.000	-185,083.60	-191,719.51	-6,635.91
GTZF97000802	FJBMV9VY2	JAPAN DATA SCIENCE CONSORTIUM	-59,200.000	-368,608.66	-255,039.17	113,569.49
GTZF97000802	FJBMY5XM1	SAFIE INC	-58,700.000	-227,255.33	-259,088.65	-31,833.32
GTZF97000802	FJBMYGJG6	PLUS ALPHA CONSULTING CO LTD	-57,300.000	-764,024.96	-675,731.09	88,293.87
GTZF97000802	FJBN10844	SPIDERPLUS & CO	-22,700.000	-91,984.92	-74,227.28	17,757.64
GTZF97000802	FJBN133H4	YAPPLI INC	-9,500.000	-52,354.76	-42,344.28	10,010.48
GTZF97000802	FJBNTYNB7	SUNWELS CO LTD	-4,900.000	-79,130.83	-80,234.99	-1,104.16
GTZF97000802	FJBP2QN77	ANYCOLOR INC	-18,000.000	-246,459.19	-308,728.09	-62,268.90
GTZF97000802	FJBPW66P7	GIXO LTD	-1,200.000	-8,901.56	-8,683.33	218.23
GTZF97000802	FJBQ25C24	JAPAN INVESTMENT ADVISER CO LT	-5,500.000	-49,414.60	-55,355.59	-5,940.99
GTZF97000802	FJBQ5HXL0	M&A RESEARCH INSTITUTE HOLDING	-8,900.000	-260,240.90	-222,140.38	38,100.52
GTZF97000802	FJBRG9JZ9	ELAN CORP	-61,100.000	-373,067.73	-339,191.23	33,876.50
GTZF97000802	FJBRJQJX3	SHIFT INC	-10,600.000	-1,547,680.10	-960,760.93	586,919.17
GTZF97000802	FJBSLTDM2	BENGO4.COM INC	-47,700.000	-879,698.13	-1,003,757.95	-124,059.82
GTZF97000802	FJBSLVCS5	CROWDWORKS INC	-1,500.000	-10,545.99	-9,585.98	960.01
GTZF97000802	FJBVFNJ64	KEEPER TECHNICAL LABORATORY CO	-3,300.000	-90,428.39	-84,110.41	6,317.98
GTZF97000802	FJBYL7K80	MENICON CO LTD	-16,600.000	-165,996.82	-136,321.03	29,675.79
GTZF97000802	FJBYM5YY1	OPEN DOOR INC	-10,300.000	-91,715.50	-42,004.23	49,711.27
GTZF97000802	FZ6013152	ALONY HETZ PROPERTIES & INVEST	-53,315.000	-353,457.77	-356,641.01	-3,183.24

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97000802	FZB1JLLZ7	AFRICA ISRAEL RESIDENCES LTD	-1,843.000	-107,418.46	-96,523.65	10,894.81
GTZF97000802	FZB1KZR21	BIG SHOPPING CENTERS LTD	-586.000	-61,985.69	-56,434.70	5,550.99
GTZF97000802	FZBMTS898	OY NOFAR ENERGY LTD	-2,775.000	-53,916.95	-61,250.07	-7,333.12
GTZF97000802	FZBN5SBF4	ASHTROM GROUP LTD	-4,357.000	-56,416.55	-49,766.86	6,649.69
GTZF97000802	FZBTF8CZ9	SHAPIR ENGINEERING AND INDUSTR	-80,402.000	-553,136.82	-407,857.88	145,278.94
GTZF97000802	G3934V109	GENIUS SPORTS LTD	-188,888.000	-1,108,179.36	-1,029,439.60	78,739.76
GTZF97000802	IRBMWB4S8	OZON HOLDINGS PLC ADR	-32,014.000	-53,841.11	-319.21	53,521.90
GTZF97000802	M2361E179	CHECK CAP LTD	-9,147.000	-26,157.99	-18,111.06	8,046.93
GTZF97000802	M5216V106	GLOBAL-E ONLINE LTD	-94,174.000	-3,123,341.29	-3,415,690.98	-292,349.69
GTZF97000802	M5425M103	INMODE LTD	-61,270.000	-1,155,680.39	-1,117,564.80	38,115.59
GTZF97000802	M6372Q113	KORNIT DIGITAL LTD	-4,241.000	-64,541.49	-62,088.24	2,453.25
GTZF97000802	M70700105	NANO-X IMAGING LTD	-16,394.000	-124,522.58	-120,331.96	4,190.62
GTZF97000802	M85548101	STRATASYS LTD	-12,993.000	-133,606.12	-109,011.27	24,594.85
GTZF97000802	N2451R105	CUREVAC NV	-14,589.000	-152,017.38	-49,602.60	102,414.78
GTZF97000802	NA2222837	BRASKEM SA ADR	-17,018.000	-139,826.21	-109,766.10	30,060.11
GTZF97000802	NABMHQHS9	IMMATICS NV	-11,973.000	-146,051.66	-139,126.26	6,925.40
GTZF97000802	NC2003225	DENISON MINES CORP	-193,605.000	-242,874.96	-387,676.91	-144,801.95
GTZF97000802	NCBGSJ2Q2	PLATINUM GROUP METALS LTD NO PAR 2018	-164,921.000	-236,241.34	-276,003.28	-39,761.94
GTZF97000802	NCBRBS351	LITHIUM AMERICAS CORP	-50,160.000	-215,709.17	-133,432.53	82,276.64
GTZF97000802	SDB1KBGS4	CHEMOMETEC A/S	-1,580.000	-65,410.33	-69,165.59	-3,755.26
GTZF97000802	SNBMTV7F1	AGILYX ASA	-17,289.000	-48,736.23	-50,011.85	-1,275.62
GTZF97000802	SNBPK3P65	BORR DRILLING LTD	-15,053.000	-97,161.51	-97,125.25	36.26
GTZF97000802	SSB01GRL6	NOTE AB	-8,443.000	-106,253.91	-115,122.40	-8,868.49
GTZF97000802	SSB2827W4	HANSA BIOPHARMA AB	-98,180.000	-395,036.04	-429,054.26	-34,018.22
GTZF97000802	SSBMDTR78	EMBRACER GROUP AB	-81,948.000	-179,867.51	-180,220.29	-352.78
GTZF97000802	SSBP2NJ42	BEIJER REF AB	-39,130.000	-498,485.18	-604,120.32	-105,635.14
GTZF97000802	SSBTHH8L5	POWERCELL SWEDEN AB	-38,472.000	-298,976.95	-106,876.76	192,100.19
GTZF97000802	T9224W109	STEVANATO GROUP SPA	-9,132.000	-248,344.07	-167,480.88	80,863.19
GTZF97001102	088786108	BICYCLE THERAPEUTICS PLC ADR	-5,555.000	-127,562.81	-112,433.20	15,129.61
GTZF97001102	248356107	DENISON MINES CORP	-16,645.000	-22,120.12	-33,123.55	-11,003.43
GTZF97001102	256135203	DR REDDY'S LABORATORIES LTD ADR	-701.000	-48,704.11	-53,409.19	-4,705.08
GTZF97001102	296006109	ERO COPPER CORP	-1,068.000	-22,316.17	-22,833.84	-517.67
GTZF97001102	40415F101	HDFC BANK LTD ADR	-86,151.000	-5,231,219.67	-5,542,093.83	-310,874.16
GTZF97001102	413216300	HARMONY GOLD MINING CO LTD ADR	-30,110.000	-125,994.98	-276,108.70	-150,113.72
GTZF97001102	45104G104	ICICI BANK LTD ADR	-48,544.000	-1,120,494.07	-1,398,552.64	-278,058.57
GTZF97001102	53681J103	LITHIUM AMERICAS CORP	-213,432.000	-2,634,511.82	-571,997.76	2,062,514.06
GTZF97001102	65340P106	NEXGEN ENERGY LTD	-89,707.000	-422,519.97	-626,154.86	-203,634.89
GTZF97001102	674488101	OCADO GROUP PLC ADR	-40,063.000	-576,679.30	-288,854.23	287,825.07
GTZF97001102	925050106	VERONA PHARMA PLC ADR	-33,830.000	-406,471.52	-489,181.80	-82,710.28
GTZF97001102	AA6121179	LYNAS RARE EARTHS LTD	-52,857.000	-241,012.20	-209,332.25	31,679.95
GTZF97001102	AA6137191	LIFESTYLE COMMUNITIES LTD	-39,903.000	-350,369.45	-331,249.79	19,119.66
GTZF97001102	AA6287657	CREDIT CORP GROUP LTD	-19,022.000	-181,996.78	-190,176.53	-8,179.75
GTZF97001102	AA6335332	NUFARM LTD	-63,691.000	-199,125.65	-195,665.76	3,459.89



**Schedule of Investments at End of Plan Year at Revalued Cost**  
 Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007  
 7/1/2023 - 6/30/2024

Status: FINAL

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

GT-EAFE ALPHA EXT

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF97001102	AA6352147 FLIGHT CENTRE TRAVEL GROUP LTD	-41,772.000	-591,349.44	-562,970.14	28,379.30
GTZF97001102	AA6668468 PALADIN ENERGY LTD	-49,638.000	-403,562.55	-413,721.21	-10,158.66
GTZF97001102	AA6714395 INSIGNIA FINANCIAL LTD	-81,447.000	-118,688.47	-124,563.13	-5,874.66
GTZF97001102	AA99WL826 PPK GROUP LTD	-88,016.000	-9,728.51	-4,173.49	5,555.02
GTZF97001102	AAB1J89V9 LIONTOWN RESOURCES LTD	-55,979.000	-105,452.65	-33,833.95	71,618.70
GTZF97001102	AAB1XLCQ1 BOSS ENERGY LTD	-152,284.000	-516,263.49	-420,032.85	96,230.64
GTZF97001102	AAB2368L1 PILBARA MINERALS LTD	-576,492.000	-1,226,013.27	-1,181,981.26	44,032.01
GTZF97001102	AABDB6DD0 IDP EDUCATION LTD	-67,692.000	-716,019.93	-684,902.75	31,117.18
GTZF97001102	AABFZYRL5 HEALIUS LTD	-173,962.000	-153,979.66	-174,270.78	-20,291.12
GTZF97001102	AABKPJ9T1 FIREFINCH LTD	-76,151.000	-10,137.98	-2,848.02	7,289.96
GTZF97001102	AABLD1SB9 CHAMPION IRON LTD	-61,787.000	-267,623.45	-264,092.47	3,530.98
GTZF97001102	AABMWDRX3 POINTSBET HOLDINGS LTD-CW24 WTS EXP 08-JUL-2024	-5,843.000	0.00	0.00	0.00
GTZF97001102	AABNVQGB3 DEVELOP GLOBAL LTD	-39,982.000	-62,269.22	-57,943.29	4,325.93
GTZF97001102	AABPBKR88 KELSIAN GROUP LTD	-44,534.000	-151,366.53	-153,171.46	-1,804.93
GTZF97001102	AABS715X8 ARCADIUM LITHIUM PLC	-248,252.000	-1,706,123.05	-817,369.83	888,753.22
GTZF97001102	AABY4K6K3 AUSTRALIAN FINANCE GROUP LTD	-37,652.000	-36,331.56	-34,701.33	1,630.23
GTZF97001102	AABYZ6CM9 NOVONIX LTD	-126,219.000	-81,425.63	-59,849.70	21,575.93
GTZF97001102	ED5990624 ADESSO SE	-1,300.000	-147,341.78	-116,756.45	30,585.33
GTZF97001102	EDBMD6RR2 RENK GROUP AG	-9,933.000	-284,530.38	-269,069.89	15,460.49
GTZF97001102	EDBMHFYH2 THYSSENKRUPP NUCERA AG & CO KG	-18,242.000	-294,345.55	-177,228.58	117,116.97
GTZF97001102	EFB03KGM8 VALNEVA SE	-76,802.000	-559,388.60	-262,083.14	297,305.46
GTZF97001102	EFBKF1Y68 MCPHY ENERGY SA	-27,821.000	-254,355.72	-61,721.51	192,634.21
GTZF97001102	EXB163GT7 MAHINDRA & MAHINDRA LTD GDR	-5,493.000	-97,226.10	-187,860.60	-90,634.50
GTZF97001102	EXBBQ3854 KEYWORDS STUDIOS PLC	-7,129.000	-202,749.67	-208,352.10	-5,602.43
GTZF97001102	EXBG6L723 BOOHOO GROUP PLC	-100,000.000	-45,032.87	-43,485.04	1,547.83
GTZF97001102	EXBN7CG27 ASTON MARTIN LAGONDA GLOBAL HO	-37,894.000	-71,069.59	-68,834.90	2,234.69
GTZF97001102	EXBP6S8Z4 OXFORD NANOPORE TECHNOLOGIES P	-29,805.000	-70,968.67	-35,566.62	35,402.05
GTZF97001102	FCBNZFHP2 LEPU BIOPHARMA CO LTD HK/02157	-103,000.000	-54,664.92	-46,701.85	7,963.07
GTZF97001102	FHB1FQ7Y9 LK TECHNOLOGY HOLDINGS LTD HK/00558	-1,052,500.000	-950,884.31	-431,385.61	519,498.70
GTZF97001102	FHBD9Q2J8 GENSCRIPT BIOTECH CORP HK/01548	-150,000.000	-232,302.38	-159,848.35	72,454.03
GTZF97001102	FHBFD6SZ8 AK MEDICAL HOLDINGS LTD HK/01789	-588,000.000	-385,090.41	-324,599.74	60,490.67
GTZF97001102	FHBG6DZJ7 SHANGHAI JUNSHI BIOSCIENCES CO HK/01877	-34,600.000	-49,262.13	-51,850.81	-2,588.68
GTZF97001102	FHBGHWHF1 WEIMOB INC HK/02013	-515,000.000	-249,725.65	-91,029.02	158,696.63
GTZF97001102	FHBJ9JY56 JINXIN FERTILITY GROUP LTD HK/01951	-3,485,500.000	-1,841,355.95	-1,241,090.50	600,265.45
GTZF97001102	FHBJLVDM1 ZHEJIANG LEAPMOTOR TECHNOLOGY HK/09863	-510,000.000	-1,677,921.21	-1,750,646.82	-72,725.61
GTZF97001102	FHBK9PZW9 ASCENTAGE PHARMA GROUP INTERNA HK/06855	-160,300.000	-431,606.82	-524,587.57	-92,980.75
GTZF97001102	FHBKPS6M9 NEW HORIZON HEALTH LTD HK/06606	-269,500.000	-805,093.43	-380,256.17	424,837.26
GTZF97001102	FHBKWSQ4 SMOORE INTERNATIONAL HOLDINGS HK/06969	-28,000.000	-28,440.91	-33,962.65	-5,521.74
GTZF97001102	FHBL6V047 VENUS MEDTECH HANGZHOU INC HK/02500	-56,500.000	-44,340.02	-27,325.87	17,014.15
GTZF97001102	FHBL6WGG1 ALPHAMAB ONCOLOGY HK/09966	-158,000.000	-91,004.35	-48,569.31	42,435.04
GTZF97001102	FHBMC6XV7 REMEGEN CO LTD HK/09995	-43,500.000	-190,117.53	-136,505.11	53,612.42
GTZF97001102	FHBMG40P7 GDS HOLDINGS LTD HK/09698	-106,900.000	-79,346.57	-127,747.65	-48,401.08
GTZF97001102	FHBMX6SZ1 SHANGHAI MICROPORT MEDBOT GROU HK/02252	-29,000.000	-50,442.39	-32,724.08	17,718.31

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001102	FHBND8996	GLOBAL NEW MATERIAL INTERNATIO HK/06616	-51,000.000	-24,142.69	-25,671.80	-1,529.11
GTZF97001102	FHBP6FB33	XPENG INC HK/09868	-314,373.000	-2,005,799.71	-1,189,861.18	815,938.53
GTZF97001102	FHBZ9NS17	GANFENG LITHIUM GROUP CO LTD HK/01772	-17,000.000	-51,818.52	-33,140.35	18,678.17
GTZF97001102	FJ6173903	RELO GROUP INC	-400.000	-3,398.16	-4,257.12	-858.96
GTZF97001102	FJ6250867	SUMITOMO PHARMA CO LTD	-105,500.000	-228,551.70	-265,619.18	-37,067.48
GTZF97001102	FJ6447711	OSAKA TITANIUM TECHNOLOGIES CO	-55,000.000	-1,087,169.80	-946,413.05	140,756.75
GTZF97001102	FJ6456100	IBIDEN CO LTD	-42,100.000	-2,079,229.25	-1,713,731.24	365,498.01
GTZF97001102	FJ6774783	SANKEN ELECTRIC CO LTD	-4,800.000	-186,308.33	-205,475.57	-19,167.24
GTZF97001102	FJB02K2M5	M3 INC	-58,500.000	-741,591.47	-557,688.38	183,903.09
GTZF97001102	FJB06CMQ8	GMO PAYMENT GATEWAY INC	-3,900.000	-198,868.76	-214,638.20	-15,769.44
GTZF97001102	FJB1XC023	OPEN UP GROUP INC	-4,900.000	-63,461.62	-60,526.55	2,935.07
GTZF97001102	FJB298ZY9	LINK AND MOTIVATION INC	-1,600.000	-4,781.27	-4,645.03	136.24
GTZF97001102	FJB4LVNC1	RAQUALIA PHARMA INC	-8,400.000	-32,777.81	-31,018.28	1,759.53
GTZF97001102	FJB6YXB80	KLAB INC	-15,009.000	-30,310.74	-21,833.31	8,477.43
GTZF97001102	FJBD5ZWW6	MONEY FORWARD INC	-9,800.000	-296,587.64	-328,677.12	-32,089.48
GTZF97001102	FJBDB6065	UBICOM HOLDINGS INC	-21,600.000	-172,711.59	-181,409.93	-8,698.34
GTZF97001102	FJBF0QD64	KATITAS CO LTD	-19,500.000	-258,903.26	-211,292.43	47,610.83
GTZF97001102	FJBFD20H3	DELTA-FLY PHARMA INC	-35,200.000	-216,019.64	-140,922.54	75,097.10
GTZF97001102	FJBG0GM15	MERCARI INC	-290,400.000	-4,307,877.92	-3,606,079.91	701,798.01
GTZF97001102	FJBJS3V4	KUBELL CO LTD	-3,700.000	-10,625.49	-10,557.63	67.86
GTZF97001102	FJBJS4D3	GIFTEE INC	-24,300.000	-313,553.79	-168,435.29	145,118.50
GTZF97001102	FJBJYJG13	SANSAN INC	-22,100.000	-257,512.10	-237,678.73	19,833.37
GTZF97001102	FJBK93ZN4	MEDLEY INC	-9,300.000	-297,392.56	-208,131.30	89,261.26
GTZF97001102	FJBKLG6N3	AMVIS HOLDINGS INC	-62,400.000	-1,001,204.14	-891,816.51	109,387.63
GTZF97001102	FJBKPTHH2	GMO FINANCIAL GATE INC	-2,400.000	-122,695.00	-99,365.91	23,329.09
GTZF97001102	FJBKRQ8Q6	BASE INC	-262,500.000	-529,713.86	-455,287.22	74,426.64
GTZF97001102	FJBMC6VV5	WEALTHNAVI INC	-22,900.000	-215,925.45	-214,678.61	1,246.84
GTZF97001102	FJBMWKL27	GLOBAL SECURITY EXPERTS INC	-5,000.000	-148,272.73	-184,632.60	-36,359.87
GTZF97001102	FJBNLZ951	TSUBOTA LABORATORY INC	-30,400.000	-69,656.43	-69,168.22	488.21
GTZF97001102	FJBNTYNB7	SUNWELS CO LTD	-10,100.000	-167,008.93	-165,382.32	1,626.61
GTZF97001102	FJBPW66P7	GIXO LTD	-2,000.000	-14,835.95	-14,472.21	363.74
GTZF97001102	FJBRG9JZ9	ELAN CORP	-8,600.000	-52,993.39	-47,742.14	5,251.25
GTZF97001102	FJBRJQJX3	SHIFT INC	-16,100.000	-1,802,098.53	-1,459,268.96	342,829.57
GTZF97001102	FJBYL7K80	MENICON CO LTD	-9,700.000	-90,097.15	-79,657.47	10,439.68
GTZF97001102	FJBYZ0SJ8	VISION INC/TOKYO JAPAN	-13,800.000	-100,867.49	-106,549.80	-5,682.31
GTZF97001102	FZBMTS898	OY NOFAR ENERGY LTD	-3,964.000	-83,360.37	-87,493.79	-4,133.42
GTZF97001102	FZBTF8CZ9	SHAPIR ENGINEERING AND INDUSTR	-8,386.000	-57,692.66	-42,539.94	15,152.72
GTZF97001102	LMBF4GP24	GRUPO TRAXION SAB DE CV	-30,700.000	-57,839.36	-45,666.79	12,172.57
GTZF97001102	M5425M103	INMODE LTD	-6,972.000	-160,070.83	-127,169.28	32,901.55
GTZF97001102	M6372Q113	KORNIT DIGITAL LTD	-3,592.000	-55,063.67	-52,586.88	2,476.79
GTZF97001102	M85548101	STRATASYS LTD	-41,931.000	-472,130.09	-351,801.09	120,329.00
GTZF97001102	NC2003225	DENISON MINES CORP	-348,227.000	-436,846.26	-697,293.81	-260,447.55
GTZF97001102	NC2072717	BALLARD POWER SYSTEMS INC NEW	-55,230.000	-242,081.24	-124,720.06	117,361.18



**Schedule of Investments at End of Plan Year at Revalued Cost**  
 Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007  
 7/1/2023 - 6/30/2024

Status: FINAL

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

GT-EAFE ALPHA EXT

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001102	NC2166162	CAMECO CORP	-170,582.000	-7,013,312.96	-8,391,036.23	-1,377,723.27
GTZF97001102	NCB987K78	NEXGEN ENERGY LTD	-74,941.000	-464,334.90	-522,481.19	-58,146.29
GTZF97001102	NCBD73C45	IVANHOE MINES LTD CL A	-58,612.000	-512,626.31	-756,021.34	-243,395.03
GTZF97001102	NCBKDT642	GFL ENVIRONMENTAL INC SUB VTG	-3,433.000	-129,639.69	-133,672.12	-4,032.43
GTZF97001102	NCBP8JT77	ATS CORPORATION	-3,298.000	-121,474.59	-106,699.65	14,774.94
GTZF97001102	NCBRBS351	LITHIUM AMERICAS CORP	-74,058.000	-289,005.34	-197,004.51	92,000.83
GTZF97001102	NCBYL7SB1	COLLIERS INTL GROUP INC SUB VTG	-3,389.000	-348,385.12	-378,366.30	-29,981.18
GTZF97001102	SD5564614	BAVARIAN NORDIC A/S	-43,321.000	-1,231,794.23	-1,074,588.92	157,205.31
GTZF97001102	SDB0SDJB8	ZEALAND PHARMA A/S	-10,424.000	-974,967.19	-1,337,044.07	-362,076.88
GTZF97001102	SDB1KBGS4	CHEMOMETEC A/S	-2,316.000	-112,367.72	-101,384.50	10,983.22
GTZF97001102	SNBDVKB42	SHELF DRILLING LTD	-54,466.000	-92,065.98	-116,323.72	-24,257.74
GTZF97001102	SNBMTV7F1	AGILYX ASA	-16,204.000	-45,484.76	-46,873.28	-1,388.52
GTZF97001102	SSB01GRL6	NOTE AB	-3,488.000	-51,865.29	-47,559.74	4,305.55
GTZF97001102	SSB0XP0T3	CASTELLUM AB	-93,348.000	-889,724.07	-1,140,604.63	-250,880.56
GTZF97001102	SSB2827W4	HANSA BIOPHARMA AB	-4,047.000	-16,283.47	-17,685.71	-1,402.24
GTZF97001102	SSBDVP4H9	BIOARCTIC AB	-2,901.000	-75,739.22	-62,675.76	13,063.46
GTZF97001102	SSBM98X98	CINT GROUP AB	-3,714.000	-2,692.67	-3,452.66	-759.99
GTZF97001102	SSBN7BZM0	NIBE INDUSTRIER AB	-8,231.000	-60,386.19	-34,928.63	25,457.56
GTZF97001102	SSBP2NJ42	BEIJER REF AB	-8,515.000	-108,474.35	-131,461.40	-22,987.05
GTZF97001102	T9224W109	STEVANATO GROUP SPA	-4,118.000	-120,462.73	-75,524.12	44,938.61
GTZF97001602	194693107	COLLIERS INTERNATIONAL GROUP I	-8,533.000	-805,840.12	-952,709.45	-146,869.33
GTZF97001602	40415F101	HDFC BANK LTD ADR	-6,706.000	-391,698.09	-431,396.98	-39,698.89
GTZF97001602	65340P106	NEXGEN ENERGY LTD	-18,053.000	-107,572.93	-126,009.94	-18,437.01
GTZF97001602	AA6352147	FLIGHT CENTRE TRAVEL GROUP LTD	-6,292.000	-87,504.09	-84,798.62	2,705.47
GTZF97001602	AABGV71W0	CORONADO GLOBAL RESOURCES INC	-83,847.000	-68,637.29	-66,356.71	2,280.58
GTZF97001602	AN6161524	RYMAN HEALTHCARE LTD	-10,807.000	-24,598.27	-23,443.47	1,154.80
GTZF97001602	EDBYVQYG8	FLATEXDEGIRO AG	-18,888.000	-153,112.25	-268,222.59	-115,110.34
GTZF97001602	FHBK9PZW9	ASCENTAGE PHARMA GROUP INTERNA HK/06855	-92,200.000	-248,247.96	-301,727.85	-53,479.89
GTZF97001602	FHBKPNR05	CLOUDR GROUP LTD HK/09955	-245,000.000	-88,755.27	-58,681.51	30,073.76
GTZF97001602	FHBP6FB33	XPENG INC HK/09868	-54,200.000	-345,813.24	-205,140.00	140,673.24
GTZF97001602	FJ6741329	DNA CHIP RESEARCH INC	-9,200.000	-50,603.66	-55,819.97	-5,216.31
GTZF97001602	FJBG48JS4	ALLIED ARCHITECTS INC	-10,100.000	-30,746.88	-14,378.34	16,368.54
GTZF97001602	NCBF13KN5	WHEATON PRECIOUS METALS CORP	-869.000	-33,909.10	-45,553.67	-11,644.57
GTZF97001602	SSBN7BZM0	NIBE INDUSTRIER AB	-99,244.000	-654,173.63	-421,146.47	233,027.16
GTZF97001802	00653A107	ADAPTIMMUNE THERAPEUTICS PLC ADR	-143,733.000	-163,035.97	-140,125.30	22,910.67
GTZF97001802	07725L102	BEIGENE LTD ADR	-1,859.000	-331,459.70	-265,223.53	66,236.17
GTZF97001802	09228F103	BLACKBERRY LTD	-59,987.000	-209,499.67	-148,767.76	60,731.91
GTZF97001802	248356107	DENISON MINES CORP	-99,882.000	-124,852.50	-198,765.18	-73,912.68
GTZF97001802	292671708	ENERGY FUELS INC/CANADA	-40,597.000	-253,325.28	-246,017.82	7,307.46
GTZF97001802	38071H106	GOLD ROYALTY CORP	-554,440.000	-981,358.80	-781,760.40	199,598.40
GTZF97001802	40415F101	HDFC BANK LTD ADR	-3,753.000	-244,671.41	-241,430.49	3,240.92
GTZF97001802	45104G104	ICICI BANK LTD ADR	-36,485.000	-837,448.16	-1,051,132.85	-213,684.69
GTZF97001802	482497104	KE HOLDINGS INC ADR	-262.000	-3,596.21	-3,707.30	-111.09

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

Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

EIN: 45-6500555 PN: 007

Status: FINAL

7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001802	68620P705	ORGANIGRAM HOLDINGS INC	-34,405.000	-53,671.80	-52,983.70	688.10
GTZF97001802	811916105	SEABRIDGE GOLD INC	-59,879.000	-721,541.95	-819,743.51	-98,201.56
GTZF97001802	92540K109	CORP INMOBILIARIA VESTA SAB DE ADR	-1,110.000	-39,682.21	-33,288.90	6,393.31
GTZF97001802	AA6111733	SILEX SYSTEMS LTD	-59,700.000	-239,423.67	-212,510.54	26,913.13
GTZF97001802	AA6121179	LYNAS RARE EARTHS LTD	-47,486.000	-211,655.59	-188,061.20	23,594.39
GTZF97001802	AA6352147	FLIGHT CENTRE TRAVEL GROUP LTD	-11,335.000	-144,514.59	-152,764.21	-8,249.62
GTZF97001802	AA6397266	LAKE RESOURCES NL	-445,757.000	-89,015.44	-11,907.95	77,107.49
GTZF97001802	AA6534835	DE GREY MINING LTD	-1,532,540.000	-1,343,954.94	-1,166,797.80	177,157.14
GTZF97001802	AAB0ZGW23	CHALICE MINING LTD	-176,800.000	-736,720.12	-167,667.75	569,052.37
GTZF97001802	AABM95XH4	OMNI BRIDGEWAY LTD	-56,857.000	-99,158.78	-42,148.86	57,009.92
GTZF97001802	AABN10LP6	WA1 RESOURCES LTD	-34,647.000	-381,314.57	-446,119.90	-64,805.33
GTZF97001802	AABNNVRL7	29METALS LTD	-695,981.000	-205,506.22	-195,220.58	10,285.64
GTZF97001802	AABY4K6K3	AUSTRALIAN FINANCE GROUP LTD	-18,074.000	-16,970.55	-16,657.59	312.96
GTZF97001802	AABYZ6CM9	NOVONIX LTD	-288,104.000	-187,803.42	-136,611.28	51,192.14
GTZF97001802	ED5838054	BAYWA AG	-3,528.000	-79,119.32	-76,567.96	2,551.36
GTZF97001802	EDBMT6458	NAGARRO SE	-106.000	-8,147.10	-8,622.66	-475.56
GTZF97001802	EFB03KGM8	VALNEVA SE	-22,704.000	-165,364.94	-77,476.31	87,888.63
GTZF97001802	EIBP2S3V5	INDUSTRIE DE NORA SPA	-3,478.000	-48,941.68	-41,748.52	7,193.16
GTZF97001802	ENB8RC746	PHARMING GROUP NV	-105,770.000	-93,897.44	-85,302.65	8,594.79
GTZF97001802	EXB06CDW5	AXIS BANK LTD GDR	-15,159.000	-904,992.30	-1,152,084.00	-247,091.70
GTZF97001802	EXBG6L723	BOOHOO GROUP PLC	-13,419.000	-6,042.96	-5,835.26	207.70
GTZF97001802	EXBKM1QM5	JUST EAT TAKEAWAY.COM NV	-5,320.000	-76,020.78	-64,223.86	11,796.92
GTZF97001802	FHBG6DZJ7	SHANGHAI JUNSHI BIOSCIENCES CO HK/01877	-45,400.000	-64,630.54	-68,035.45	-3,404.91
GTZF97001802	FHBJLVDM1	ZHEJIANG LEAPMOTOR TECHNOLOGY HK/09863	-6,700.000	-28,003.45	-22,998.69	5,004.76
GTZF97001802	FHBMX6SZ1	SHANGHAI MICROPORT MEDBOT GROU HK/02252	-38,500.000	-61,936.79	-43,444.04	18,492.75
GTZF97001802	FHBNDM5C2	ADICON HOLDINGS LTD HK/09860	-168,500.000	-192,599.56	-220,137.31	-27,537.75
GTZF97001802	FJ6447711	OSAKA TITANIUM TECHNOLOGIES CO	-35,000.000	-711,938.24	-602,262.85	109,675.39
GTZF97001802	FJ6738903	SHIN NIPPON BIOMEDICAL LABORAT	-3,800.000	-38,612.55	-33,639.19	4,973.36
GTZF97001802	FJB049MK0	CAVE INTERACTIVE CO LTD	-12,200.000	-144,443.30	-109,895.56	34,547.74
GTZF97001802	FJB1VPZK8	CARENET INC/JAPAN	-167,300.000	-662,693.46	-573,059.20	89,634.26
GTZF97001802	FJB1Y4DN0	FRONTEO INC	-18,100.000	-70,685.98	-72,575.53	-1,889.55
GTZF97001802	FJB5W49C2	W-SCOPE CORP	-169,929.000	-1,530,754.11	-540,865.66	989,888.45
GTZF97001802	FJB6YXB80	KLAB INC	-85,800.000	-144,322.83	-124,811.64	19,511.19
GTZF97001802	FJB93SWL7	EUGLENA CO LTD	-87,600.000	-298,412.05	-294,613.96	3,798.09
GTZF97001802	FJBDB35GB8	MANAGEMENT SOLUTIONS CO LTD	-4,000.000	-47,654.47	-35,832.40	11,822.07
GTZF97001802	FJBHR4RY4	ACSL LTD	-46,200.000	-434,078.92	-247,859.01	186,219.91
GTZF97001802	FJBJS3V4	KUBELL CO LTD	-33,300.000	-84,194.23	-95,018.65	-10,824.42
GTZF97001802	FJBL59VY3	PROGRIT INC	-16,200.000	-109,771.67	-105,643.42	4,128.25
GTZF97001802	FJBL6JZ83	EWELL CO LTD/JP	-24,700.000	-273,112.88	-227,560.62	45,552.26
GTZF97001802	FJBMCWCB3	PLAID INC	-5,500.000	-24,068.76	-32,310.71	-8,241.95
GTZF97001802	FJBMD5VR5	TMS CO LTD	-60,100.000	-99,180.81	-94,525.06	4,655.75
GTZF97001802	FJBMGFD25	TRIPLA CO LTD	-13,900.000	-121,300.06	-140,935.60	-19,635.54
GTZF97001802	FJB MVC6N7	BASE FOOD INC	-11,300.000	-27,706.98	-23,954.37	3,752.61



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EIN: 45-6500555 PN: 007  
 7/1/2023 - 6/30/2024

Status: FINAL

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

GT-EAFE ALPHA EXT

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss	
GTZF97001802	FJBN10844	SPIDERPLUS & CO	-11,300.000	-35,236.22	-36,950.14	-1,713.92
GTZF97001802	FJBN3YZP1	MEDPEER INC	-73,100.000	-509,805.90	-284,929.14	224,876.76
GTZF97001802	FJBNTYNB7	SUNWELS CO LTD	-10,800.000	-181,555.55	-176,844.47	4,711.08
GTZF97001802	FJBP4Y552	CUC INC	-5,200.000	-84,186.56	-44,933.48	39,253.08
GTZF97001802	FJBQ25C24	JAPAN INVESTMENT ADVISER CO LT	-5,600.000	-49,023.69	-56,362.06	-7,338.37
GTZF97001802	FJBSLTDM2	BENGO4.COM INC	-54,000.000	-1,105,161.02	-1,136,329.75	-31,168.73
GTZF97001802	FJBVFNJ64	KEEPER TECHNICAL LABORATORY CO	-2,100.000	-50,064.59	-53,524.81	-3,460.22
GTZF97001802	FJBVGGZN3	TERRASKY CO LTD	-10,500.000	-95,399.49	-132,702.35	-37,302.86
GTZF97001802	FJBYVRWY5	HEROZ INC	-1,300.000	-14,374.71	-10,182.77	4,191.94
GTZF97001802	FZB1JLLZ7	AFRICA ISRAEL RESIDENCES LTD	-1,692.000	-89,931.73	-88,615.31	1,316.42
GTZF97001802	G4701H109	IHS HOLDING LTD	-36,120.000	-130,870.98	-115,584.00	15,286.98
GTZF97001802	G5784H106	MANCHESTER UNITED PLC	-9,719.000	-133,556.65	-156,864.66	-23,308.01
GTZF97001802	KSBBGB5W5	GROWTHPOINT PROPERTIES LTD	-112,601.000	-65,853.90	-75,108.44	-9,254.54
GTZF97001802	LM2392479	GRUPO BIMBO SAB DE CV	-108,400.000	-457,208.37	-383,020.65	74,187.72
GTZF97001802	LMBF4GP24	GRUPO TRAXION SAB DE CV	-16,500.000	-28,349.91	-24,544.04	3,805.87
GTZF97001802	LMBYM4068	BECLE SAB DE CV	-55,923.000	-107,059.35	-100,924.72	6,134.63
GTZF97001802	M25722105	COMPUGEN LTD	-149,663.000	-170,615.82	-251,433.84	-80,818.02
GTZF97001802	M5R635108	INNOVIZ TECHNOLOGIES LTD	-523,347.000	-1,525,449.93	-485,404.34	1,040,045.59
GTZF97001802	M6372Q113	KORNIT DIGITAL LTD	-3,379.000	-48,669.62	-49,468.56	-798.94
GTZF97001802	NCB0CJW81	UR ENERGY INC	-461,961.000	-786,304.66	-644,824.43	141,480.23
GTZF97001802	NCB71LVL5	WESTERN COPPER AND GOLD CORP	-62,143.000	-77,201.87	-70,846.70	6,355.17
GTZF97001802	NCB94QMQ6	FISSION URANIUM CORP	-239,482.000	-181,933.35	-210,018.20	-28,084.85
GTZF97001802	NCBFV4XV8	ENERGY FUELS INC NEW	-243,860.000	-1,519,858.49	-1,477,399.35	42,459.14
GTZF97001802	NCBGSJ2Q2	PLATINUM GROUP METALS LTD NO PAR 2018	-110,687.000	-157,257.93	-185,240.06	-27,982.13
GTZF97001802	NCBLD3779	CHAMPION IRON LTD ORD	-64,266.000	-278,032.34	-275,221.08	2,811.26
GTZF97001802	NCBMBN7R1	ANAERGIA INC SUB VTG	-25,534.000	-24,120.54	-4,142.62	19,977.92
GTZF97001802	NCBMG0XS5	PATRIOT BATTERY METALS INC	-30,127.000	-115,708.56	-113,607.86	2,100.70
GTZF97001802	NCBN0ZS18	LION ELECTRIC COMPANY	-59,463.000	-110,285.79	-53,450.86	56,834.93
GTZF97001802	NCBYVY3D4	SILVERCREST METALS INC	-15.000	-89.02	-122.56	-33.54
GTZF97001802	SDB0SDJB8	ZEALAND PHARMA A/S	-3,548.000	-339,254.55	-455,087.52	-115,832.97
GTZF97001802	SNB02NR80	NEL ASA	-2,084,145.000	-2,132,928.16	-1,096,537.24	1,036,390.92
GTZF97001802	SNBMFKT58	IDEX BIOMETRICS ASA	-427,787.000	-138,124.58	-57,943.59	80,180.99
GTZF97001802	SNBMG4FY5	AKER HORIZONS ASA	-171,835.000	-108,905.04	-45,349.27	63,555.77
GTZF97001802	SNBT3CMZ5	CAVENDISH HYDROGEN ASA	-7,981.000	-8,585.68	-20,613.05	-12,027.37
GTZF97001802	SSB2827W4	HANSA BIOPHARMA AB	-16,972.000	-68,288.37	-74,168.96	-5,880.59
GTZF97001802	SSBMDTR78	EMBRACER GROUP AB	-82,164.000	-187,690.37	-180,695.32	6,995.05
GTZF97001802	SSBN7BZM0	NIBE INDUSTRIER AB	-17,857.000	-110,439.32	-75,777.00	34,662.32
GTZF97001802	SSBP2NJ42	BEIJER REF AB	-62,719.000	-798,990.35	-968,306.22	-169,315.87
GTZF97001802	T9224W109	STEVANATO GROUP SPA	-36,980.000	-792,986.91	-678,213.20	114,773.71
<b>TOTAL OTHER INVESTMENTS</b>				<b>-295,564,731.36</b>	<b>-262,757,914.63</b>	<b>32,806,816.73</b>

REGISTERED INVESTMENT COMPANIES



**Schedule of Investments at End of Plan Year at Revalued Cost**  
 Arrowstreet International Equity - EAFE Alpha Extension Fund

Report ID: M1102E

Status: FINAL

EIN: 45-6500555 PN: 007  
 7/1/2023 - 6/30/2024

GT-EAFE ALPHA EXT

GT\_ALPEX\_EAFE\_CAAG \* - GTZG97000000

Security ID	Security Description	Shares	Cost	Market Value	Unrealized Gain/Loss
GTZF97000602	999K96395 INVESCO GOVT AGENCY INSTL 1901 0.100% 12/31/2035 DD 04/09/97	362,769.910	362,769.91	362,769.91	0.00
GTZF97001602	999K41748 STATE STREET INSTITUTIONAL TRE 1.000% 12/31/2035 DD 04/09/97	405,367.140	405,367.14	405,367.14	0.00
GTZF97000102	46429B598 ISHARES MSCI INDIA ETF	-76,492.000	-3,347,932.46	-4,266,723.76	-918,791.30
GTZF97000402	46429B598 ISHARES MSCI INDIA ETF	-10,545.000	-460,079.12	-588,200.10	-128,120.98
GTZF97000802	46429B598 ISHARES MSCI INDIA ETF	-39,327.000	-1,650,252.08	-2,193,660.06	-543,407.98
GTZF97000802	46429B614 ISHARES MSCI INDIA SMALL-CAP	-38,570.000	-2,666,283.44	-3,119,541.60	-453,258.16
GTZF97000802	97717W422 WISDOMTREE INDIA EARNINGS	-34,560.000	-1,542,603.76	-1,668,556.80	-125,953.04
GTZF97001102	46429B598 ISHARES MSCI INDIA ETF	-43,020.000	-2,149,926.96	-2,399,655.60	-249,728.64
GTZF97001102	97717W422 WISDOMTREE INDIA EARNINGS	-1,428.000	-61,343.27	-68,943.84	-7,600.57
GTZF97001802	46429B598 ISHARES MSCI INDIA ETF	-87,351.000	-3,786,855.19	-4,872,438.78	-1,085,583.59
GTZF97001802	46434V423 ISHRS MSCI SAUDI ARABIA ETF	-15,448.000	-625,180.88	-627,497.76	-2,316.88
GTZF97001802	97717W422 WISDOMTREE INDIA EARNINGS	-6,669.000	-294,897.58	-321,979.32	-27,081.74
<b>TOTAL REGISTERED INVESTMENT COMPANIES</b>			<b>-15,817,217.69</b>	<b>-19,359,060.57</b>	<b>-3,541,842.88</b>
<b>GRAND TOTAL</b>			<b>799,405,765.53</b>	<b>937,870,120.02</b>	<b>138,464,354.49</b>
					-27,028,121.86 C
					165,492,476.35 I