AQR Equity Market Neutral Mutual Fund

December 31, 2023

Portfolio Exposures

NAV: $252,387,813

Asset Class	Security Description	Exposure	Quantity
Equity	10x Genomics Ord Shs Class A	(56,240)	(1,005)
Equity	3M Ord Shs	2,962,135	27,096
Equity	A O Smith Ord Shs	1,164,960	14,131
Equity	A P Moller Maersk Ord Shs Class B	(145,716)	(81)
Equity	A2A Ord Shs	(54,072)	(26,331)
Equity	Aalberts Ord Shs	69,607	1,605
Equity	Abb Ord Shs	1,432,526	32,324
Equity	Abbott Laboratories Ord Shs	(1,556,940)	(14,145)
Equity	AbbVie Ord Shs	(99,801)	(644)
Equity	ABC Mart Ord Shs	711,629	40,700
Equity	Abn Amro Bank Ord Shs	178,960	11,921
Equity	Abrdn Ord Shs	(109,740)	(48,186)
Equity	Acadia Healthcare Company Ord Shs	(715,703)	(9,204)
Equity	Accenture Ord Shs Class A	(1,877,719)	(5,351)
Equity	Acciona Ord Shs	(530,983)	(3,606)
Equity	Accor Ord Shs	(116,765)	(3,055)
Equity	Acerinox Ord Shs	985,529	83,732
Equity	Acs Actividades De Construccion Y Servicios Ord Shs	(150,966)	(3,403)
Equity	Acuity Brands Ord Shs	727,351	3,551
Equity	Addtech Ord Shs Class B	(4,130)	(188)
Equity	Adecco Group Ord Shs	1,412,590	28,808
Equity	Adidas N Ord Shs	(978,103)	(4,808)
Equity	Adient Ord Shs	426,648	11,734
Equity	Admiral Group Ord Shs	(829,763)	(24,251)
Equity	Adobe Ord Shs	2,085,117	3,495
Equity	ADT Ord Shs	528,632	77,512
Equity	Advance Auto Parts Ord Shs	828,848	13,581
Equity	Advanced Drainage Systems Ord Shs	(579,156)	(4,118)
Equity	Advanced Micro Devices Ord Shs	(444,736)	(3,017)
Equity	Advantest Ord Shs	(1,782,968)	(52,400)
Equity	Adyen Ord Shs	(1,289,973)	(1,001)
Equity	AECOM Ord Shs	63,315	685
Equity	Aegon Ord Shs	361,021	62,275
Equity	Aena SME Ord Shs	48,762	269
Equity	Aeon Ord Shs	(2,100,965)	(94,000)
Equity	Aeroports de Paris Ord Shs	(741,446)	(5,727)
Equity	AES Ord Shs	(150,304)	(7,808)
Equity	Affirm Holdings Ord Shs Class A	(651,891)	(13,266)

AQR Capital Management, LLC | One Greenwich Plaza | Greenwich, CT 06830 | p: +1.203.742.3600 | f: +1.203.742.3100 | w: aqr.com

Equity	AFLAC Ord Shs	(768,818)	(9,319)
Equity	AGC Ord Shs	(103,992)	(2,800)
Equity	AGCO Ord Shs	1,575,902	12,980
Equity	Ageas Ord Shs	1,029,318	23,704
Equity	Agilent Technologies Ord Shs	(129,576)	(932)
Equity	agilon health Ord Shs	(899,057)	(71,638)
Equity	AGL Energy Ord Shs	328,990	50,859
Equity	Agnico Eagle Mines Ord Shs	(200,991)	(3,648)
Equity	Agree Realty REIT Ord Shs	736,137	11,694
Equity	AIA Group Ord Shs	(111,550)	(12,800)
Equity	Air Canada Voting and Variable Voting Ord Shs	1,286,514	90,765
Equity	AIR France-KLM Ord Shs	997,557	66,440
Equity	Air Lease Ord Shs Class A	807,051	19,243
Equity	Air Products and Chemicals Ord Shs	(371,273)	(1,356)
Equity	Air Water Ord Shs	411,318	30,100
Equity	Airbnb Ord Shs Class A	(551,231)	(4,049)
Equity	Airbus Ord Shs	(308,662)	(1,999)
Equity	Airtel Africa Ord Shs	409,402	246,659
Equity	Aisin Ord Shs	1,130,202	32,300
Equity	Ajinomoto Ord Shs	(1,157,611)	(30,000)
Equity	Akamai Technologies Ord Shs	105,923	895
Equity	Akzo Nobel Ord Shs	619,213	7,492
Equity	Alamos Gold Ord Shs Class A	504,625	37,340
Equity	Alaska Air Group Ord Shs	(261,574)	(6,695)
Equity	Albemarle Ord Shs	337,361	2,335
Equity	Alcoa Ord Shs	75,582	2,223
Equity	Alcon Ord Shs	(318,042)	(4,078)
Equity	Alexandria Real Estate Equities REIT Ord Shs	(280,415)	(2,212)
Equity	Alfa Laval Ord Shs	325,431	8,130
Equity	Alfresa Holdings Ord Shs	788,747	46,400
Equity	Algonquin Power Utilities Ord Shs	(162,597)	(25,646)
Equity	Align Technology Ord Shs	687,740	2,510
Equity	Alimentation Couche Tard Ord Shs	(480,867)	(8,126)
Equity	Allegion Ord Shs	(724,033)	(5,715)
Equity	Allegro MicroSystems Ord Shs	149,685	4,945
Equity	Allete Ord Shs	35,840	586
Equity	Alliant Energy Ord Shs	(645,662)	(12,586)
Equity	Allianz Ord Shs	577,303	2,160
Equity	Allison Transmission Holdings Ord Shs	1,256,912	21,615
Equity	Allstate Ord Shs	399,223	2,852
Equity	Ally Financial Ord Shs	368,581	10,555
Equity	Alnylam Pharmaceuticals Ord Shs	(110,826)	(579)
Equity	Als Ord Shs	(131,400)	(14,986)
Equity	Alstom Ord Shs	(233,788)	(17,376)

Equity	Altagas Ord Shs	72,409	3,432
Equity	Alten Ord Shs	(74,938)	(504)
Equity	Alteryx Ord Shs Class A	(122,993)	(2,608)
Equity	Altria Group Ord Shs	1,698,193	42,097
Equity	Alumina Ord Shs	(72,153)	(116,842)
Equity	Amada Ord Shs	612,066	58,700
Equity	Amadeus It Group Ord Shs	(184,478)	(2,574)
Equity	Amazon Com Ord Shs	3,331,588	21,927
Equity	Ambu Ord Shs Class B	(498,022)	(31,947)
Equity	AMC Entertainment Holdings Ord Shs Class A	82,259	13,441
Equity	Amdocs Ord Shs	285,379	3,247
Equity	Ameren Ord Shs	(13,455)	(186)
Equity	American Airlines Group Ord Shs	(311,609)	(22,679)
Equity	American Electric Power Ord Shs	100,307	1,235
Equity	American Express Ord Shs	1,096,314	5,852
Equity	American Financial Group Ord Shs	(355,006)	(2,986)
Equity	American Homes 4 Rent REIT Ord Shs Class A	(76,379)	(2,124)
Equity	American International Group Ord Shs	546,675	8,069
Equity	American Tower REIT	(767,453)	(3,555)
Equity	American Water Works Ord Shs	(28,510)	(216)
Equity	Americold Realty Ord Shs	(103,947)	(3,434)
Equity	Ameriprise Finance Ord Shs	78,245	206
Equity	AMETEK Ord Shs	(770,861)	(4,675)
Equity	Amgen Ord Shs	844,475	2,932
Equity	Amkor Technology Ord Shs	872,539	26,226
Equity	Amphenol Ord Shs Class A	(361,428)	(3,646)
Equity	Amplifon Ord Shs	(558,416)	(16,130)
Equity	Ampol Ord Shs	91,243	3,699
Equity	Amundi Ord Shs	310,156	4,558
Equity	Ana Holdings Ord Shs	1,682,153	77,500
Equity	Analog Devices Ord Shs	124,894	629
Equity	Anglo American Ord Shs	(722,084)	(28,744)
Equity	ANHEUSER-BUSCH INBEV	227,223	3,521
Equity	ANSYS Ord Shs	(115,033)	(317)
Equity	Antero Resources Ord Shs	(41,323)	(1,822)
Equity	Antofagasta Ord Shs	(1,639,084)	(76,556)
Equity	Anz Group Holdings Ord Shs	211,849	11,978
Equity	Aon Ord Shs Class A	439,149	1,509
Equity	APA Group Units	(263,194)	(45,166)
Equity	APA Ord Shs	66,522	1,854
Equity	Apartment Income REIT Ord Shs	346,501	9,977
Equity	Apellis Pharmaceuticals Ord Shs	(150,787)	(2,519)
Equity	Aperam Ord Shs	(110,888)	(3,053)
Equity	APPLE	(2,174,626)	(11,295)

Equity	Applied Material Ord Shs	1,276,301	7,875
Equity	AppLovin Ord Shs Class A	689,804	17,310
Equity	AptarGroup Ord Shs	198,039	1,602
Equity	Aptiv Ord Shs	937,036	10,444
Equity	ARAMARK Ord Shs	(571,189)	(20,327)
Equity	ARC Resources Ord Shs	52,927	3,548
Equity	Arcadium Lithium CDI	319,635	41,787
Equity	ArcelorMittal Ord Shs	(293,234)	(10,339)
Equity	Arch Capital Group Ord Shs	(20,870)	(281)
Equity	Archer Daniels Midland Ord Shs	610,259	8,450
Equity	argenx Ord Shs	349,471	921
Equity	Arista Networks Ord Shs	(343,845)	(1,460)
Equity	Aristocrat Leisure Ord Shs	666,479	23,928
Equity	Aritzia Subordinate Voting Ord Shs	(375,356)	(17,998)
Equity	Arkema Ord Shs	65,195	573
Equity	Armstrong World Industries Ord Shs	(9,832)	(100)
Equity	Arrow Electronics Ord Shs	952,205	7,789
Equity	Arrowhead Pharmaceuticals Ord Shs	(1,369,105)	(44,742)
Equity	Arthur J Gallagher Ord Shs	(540,612)	(2,404)
Equity	Asahi Group Holdings Ord Shs	(816,784)	(21,900)
Equity	Asahi Intecc Ord Shs	(1,969,576)	(96,800)
Equity	Asahi Kasei Ord Shs	545,368	74,000
Equity	ASGN Ord Shs	185,223	1,926
Equity	Ashland Ord Shs	(393,643)	(4,669)
Equity	Ashtead Group Ord Shs	(1,853,191)	(26,615)
Equity	Asics Ord Shs	(106,548)	(3,400)
Equity	ASM International Ord Shs	(480,715)	(926)
Equity	ASML Holding Ord Shs	811,777	1,078
Equity	Asmpt Ord Shs	53,429	5,600
Equity	Aspen Technology Ord Shs	(692,812)	(3,147)
Equity	ASR Nederland Ord Shs	(413,621)	(8,769)
Equity	Assa Abloy Ord Shs Class B	(157,222)	(5,458)
Equity	Assicurazioni Generali Ord Shs	428,059	20,283
Equity	Associated Bancorp Ord Shs	243,418	11,380
Equity	Associated British Foods Ord Shs	1,409,603	46,715
Equity	Assurant Ord Shs	27,801	165
Equity	Assured Guaranty Ord Shs	40,483	541
Equity	Astellas Pharma Ord Shs	(343,227)	(28,700)
Equity	ASTRAZENECA	(3,333,763)	(24,671)
Equity	AT&T	1,928,257	114,914
Equity	Atco Ord Shs Class I	537,526	18,329
Equity	Atlas Arteria Stapled Units	33,094	8,391
Equity	Atlas Copco Ord Shs Class A	(657,048)	(38,154)
Equity	Atlassian Ord Shs Class A	(1,223,790)	(5,145)

Equity	Atmos Energy Ord Shs	(404,955)	(3,494)
Equity	Atos Ord Shs	20,856	2,678
Equity	Aurizon Holdings Ord Shs	(31,945)	(12,320)
Equity	Aurubis Ord Shs	(580,454)	(7,076)
Equity	Auto Trader Group Ord Shs	530,302	57,664
Equity	AutoDesk Ord Shs	(359,863)	(1,478)
Equity	Autoliv Ord Shs	940,912	8,539
Equity	Automatic Data Processing Ord Shs	(826,578)	(3,548)
Equity	Autonation Ord Shs	36,193	241
Equity	AutoZone Ord Shs	289,588	112
Equity	AvalonBay Communities REIT Ord Shs	(38,942)	(208)
Equity	Avangrid Ord Shs	(212,869)	(6,568)
Equity	Avantor Ord Shs	(430,300)	(18,848)
Equity	Avery Dennison Ord Shs	(1,741,204)	(8,613)
Equity	Avient Ord Shs	(615,693)	(14,811)
Equity	Avis Budget Group Ord Shs	(799,620)	(4,511)
Equity	Aviva Ord Shs	664,981	119,999
Equity	Avnet Ord Shs	151,250	3,001
Equity	Avolta AG Ord Shs	(272,807)	(6,941)
Equity	Axa Ord Shs	(375,668)	(11,532)
Equity	Axalta Coating Systems Ord Shs	118,963	3,502
Equity	Axfood Ord Shs	(347,851)	(12,841)
Equity	AXIS Capital Holdings Ord Shs	1,371,127	24,763
Equity	Axon Enterprise Ord Shs	(833,631)	(3,227)
Equity	Azbil Ord Shs	(612,293)	(18,500)
Equity	AZEK Company Ord Shs Class A	138,809	3,629
Equity	Azenta Ord Shs	(904,925)	(13,892)
Equity	Azimut Holding Ord Shs	292,084	11,185
Equity	B&M European Value Retail Ord Shs	67,315	9,426
Equity	Bachem Holding Ord Shs	(709,505)	(9,187)
Equity	BAE Systems Ord Shs	774,907	54,738
Equity	Baker Hughes Ord Shs Class A	1,753,913	51,314
Equity	Ball Ord Shs	(318,833)	(5,543)
Equity	Baloise Holding Ord Shs	(5,637)	(36)
Equity	Banca Generali Ord Shs	16,388	441
Equity	Banco Bilbao Vizcaya Argentaria Ord Shs	(348,045)	(38,302)
Equity	Banco BPM Ord Shs	1,375,544	260,454
Equity	Banco De Sabadell Ord Shs	2,287,256	1,860,351
Equity	Banco Santander Ord Shs	1,567,254	375,388
Equity	Bandai Namco Holdings Ord Shs	(154,377)	(7,700)
Equity	Bank of America Ord Shs	1,270,201	37,725
Equity	Bank of Montreal Ord Shs	(122,002)	(1,227)
Equity	Bank of New York Mellon Ord Shs	(129,188)	(2,482)
Equity	Bank of Nova Scotia Ord Shs	590,851	12,079

Equity	Bank Ozk Ord Shs	(369,938)	(7,424)
Equity	Bankinter Ord Shs	431,647	67,418
Equity	Barclays Ord Shs	762,616	389,013
Equity	Barratt Developments Ord Shs	667,063	93,009
Equity	Barrick Gold Ord Shs	108,117	5,955
Equity	Barry Callebaut Ord Shs	(202,317)	(120)
Equity	BASF N Ord Shs	138,215	2,565
Equity	Bath And Body Works Ord Shs	(750,596)	(17,391)
Equity	Baxter International Ord Shs	653,315	16,899
Equity	Baycurrent Consulting Ord Shs	(828,796)	(23,600)
Equity	Bayer Ord Shs	(172,113)	(4,633)
Equity	BCE Ord Shs	(698,079)	(17,644)
Equity	Be Semiconductor Industries Ord Shs	870,312	5,774
Equity	Beazley Ord Shs	(138,013)	(20,740)
Equity	Bechtle Ord Shs	430,001	8,576
Equity	Becton Dickinson Ord Shs	(150,687)	(618)
Equity	Beiersdorf Ord Shs	(1,126,056)	(7,512)
Equity	Beijer Ref Ord Shs Class B	(730,556)	(54,577)
Equity	Belden Ord Shs	183,778	2,379
Equity	Belimo N Ord Shs	(157,052)	(285)
Equity	BellRing Brands Ord Shs	67,070	1,210
Equity	Bellway Ord Shs	144,599	4,417
Equity	Bentley Systems Ord Shs Class B	(1,842,580)	(35,312)
Equity	Berkeley Group Holdings (The) Ord Shs	(90,003)	(1,506)
Equity	Berry Global Group Ord Shs	826,741	12,268
Equity	Best Buy Ord Shs	(560,328)	(7,158)
Equity	BHP BILLITON	(53,660)	(1,560)
Equity	Bill Holdings Ord Shs	(211,481)	(2,592)
Equity	Billerud Aktiebolag Ord Shs	696,215	68,519
Equity	Bio Rad Laboratories Ord Shs Class A	231,189	716
Equity	Bio Techne Ord Shs	(637,264)	(8,259)
Equity	Biogen Ord Shs	(1,565,041)	(6,048)
Equity	BioMarin Pharmaceutical Ord Shs	145,016	1,504
Equity	Biomerieux Ord Shs	(231,146)	(2,080)
Equity	BJs Wholesale Club Holdings Ord Shs	(2,080,125)	(31,205)
Equity	BKW N Ord Shs	(30,552)	(172)
Equity	Black Hills Ord Shs	653,119	12,106
Equity	Blackbaud Ord Shs	415,293	4,790
Equity	BlackRock Ord Shs	(23,542)	(29)
Equity	Block Ord Shs Class A	162,512	2,101
Equity	Blue Owl Capital Ord Shs Class A	(846,722)	(56,827)
Equity	Bluescope Steel Ord Shs	867,391	54,324
Equity	BMW Ord Shs	1,786,570	16,048
Equity	BOC Hong Kong Holdings Ord Shs	652,951	240,500

Equity	Boeing Ord Shs	430,350	1,651
Equity	BOK Financial Ord Shs	768,537	8,973
Equity	Boliden Ord Shs	396,829	12,716
Equity	Bollore Ord Shs	(527,723)	(84,479)
Equity	Bombardier Ord Shs Class B	421,128	10,436
Equity	Booking Holdings Ord Shs	2,217,013	625
Equity	Booz Allen Hamilton Holding Ord Shs Class A	(627,782)	(4,908)
Equity	Boralex Ord Shs Class A	(111,645)	(4,371)
Equity	BorgWarner Ord Shs	(574,030)	(16,012)
Equity	Boston Beer Ord Shs Class A	967,652	2,800
Equity	Boston Properties REIT Ord Shs	91,010	1,297
Equity	Boston Scientific Ord Shs	1,111,686	19,230
Equity	Bouygues Ord Shs	1,009,808	26,792
Equity	BP	1,391,218	234,114
Equity	Brambles Ord Shs	270,696	29,170
Equity	Brenntag Ord Shs	589,908	6,417
Equity	Bridgestone Ord Shs	(998,326)	(24,100)
Equity	Bright Horizons Family Solutions Ord Shs	181,506	1,926
Equity	Brighthouse Financial Ord Shs	(474,269)	(8,962)
Equity	Brink's Ord Shs	326,734	3,715
Equity	Bristol Myers Squibb Ord Shs	1,206,811	23,520
Equity	BRITISH AMERICAN TOBACCO	2,364,424	80,799
Equity	Britvic Ord Shs	220,562	20,585
Equity	Brixmor Property Group REIT Ord Shs	(208,453)	(8,958)
Equity	Broadcom Ord Shs	382,874	343
Equity	Broadridge Financial Solutions Ord Shs	153,901	748
Equity	Brookfield Asset Management Voting Ord Shs Class A	(156,601)	(3,880)
Equity	Brookfield Infrastructure Ord Shs Class A	(262,554)	(7,407)
Equity	Brookfield Ord Shs Class A	(784,674)	(19,467)
Equity	Brookfield Renewable Subordinate Voting Ord Shs Class A	(407,056)	(14,073)
Equity	Brother Industries Ord Shs	384,714	24,100
Equity	Brown & Brown Ord Shs	(662,247)	(9,313)
Equity	Brown Forman Ord Shs Class B	(1,758,623)	(30,799)
Equity	BRP Subordinate Voting Ord Shs	(191,855)	(2,668)
Equity	Bruker Ord Shs	482,617	6,568
Equity	Brunello Cucinelli Ord Shs	(130,463)	(1,333)
Equity	Brunswick Ord Shs	(1,168,063)	(12,073)
Equity	BT Group Ord Shs	(228)	(145)
Equity	Budweiser Brewing Company APAC Ord Shs	(442,613)	(236,400)
Equity	Builders FirstSource Ord Shs	880,942	5,277
Equity	Bunge Global Ord Shs	(389,869)	(3,862)
Equity	Bunzl Ord Shs	114,922	2,826
Equity	Burberry Group Ord Shs	2,092,004	115,893
Equity	Bureau Veritas Ord Shs	(354,874)	(14,047)

Equity	Burlington Stores Ord Shs	(456,250)	(2,346)
Equity	Buzzi Ord Shs	884,126	29,062
Equity	BWX Technologies Ord Shs	(615,221)	(8,018)
Equity	Cable One Ord Shs	(37,848)	(68)
Equity	Cabot Ord Shs	(371,909)	(4,454)
Equity	CACI International Ord Shs Class A	496,801	1,534
Equity	Cadence Bank Ord Shs	(945,105)	(31,940)
Equity	Cadence Design Systems Ord Shs	306,144	1,124
Equity	CAE Ord Shs	(60,124)	(2,772)
Equity	Caesars Entertainment Ord Shs	1,430,637	30,517
Equity	CaixaBank Ord Shs	(259,501)	(63,048)
Equity	Calix Networks Ord Shs	(273,630)	(6,263)
Equity	Camden Property Trust REIT Ord Shs	249,714	2,515
Equity	Cameco Ord Shs	(215,202)	(4,967)
Equity	Campbell Soup Ord Shs	(574,051)	(13,279)
Equity	Canadian Imperial Bank of Commerce Ord Shs	119,317	2,466
Equity	Canadian National Railway Ord Shs	(289,119)	(2,289)
Equity	Canadian Natural Resources Ord Shs	(103,032)	(1,565)
Equity	Canadian Pacific Kansas City Ord Shs	(513,625)	(6,460)
Equity	Canadian Tire Ord Shs Class A	258,581	2,423
Equity	Canadian Utilities Ord Shs Class A	84,139	3,479
Equity	CANON Ord Shs	95,006	3,700
Equity	Capcom Ord Shs	756,209	23,400
Equity	Capgemini Ord Shs	(1,281,666)	(6,147)
Equity	Capital One Financial Ord Shs	74,214	566
Equity	Capital Power Ord Shs	70,853	2,469
Equity	Capitaland Investment Ord Shs	(398,144)	(166,200)
Equity	Car Group Ord Shs	(22,991)	(1,082)
Equity	Cardinal Health Ord Shs	1,130,875	11,219
Equity	Carl Zeiss Meditec Ord Shs	(618,525)	(5,665)
Equity	Carlisle Companies Ord Shs	(398,348)	(1,275)
Equity	Carlsberg Ord Shs Class B	1,362,489	10,858
Equity	Carmax Ord Shs	701,097	9,136
Equity	Carnival Ord Shs	908,219	48,987
Equity	Carrefour Ord Shs	229,537	12,544
Equity	Carrier Global Ord Shs	(394,739)	(6,871)
Equity	Carters Ord Shs	59,762	798
Equity	Caseys General Stores Ord Shs	(895,927)	(3,261)
Equity	Catalent Ord Shs	(587,100)	(13,067)
Equity	Caterpillar Ord Shs	(675,015)	(2,283)
Equity	Cboe Global Markets Ord Shs	117,135	656
Equity	CBRE Group Ord Shs Class A	(130,326)	(1,400)
Equity	CCL Industries Ord Shs Class B	325,110	7,194
Equity	CDW Ord Shs	(1,481,899)	(6,519)

Equity	Celanese Ord Shs	(2,580,385)	(16,608)
Equity	Cellnex Telecom Ord Shs	(2,161,193)	(54,864)
Equity	Celsius Holdings Ord Shs	(352,526)	(6,466)
Equity	Cencora Ord Shs	(982,333)	(4,783)
Equity	Cenovus Energy Ord Shs	481,018	28,726
Equity	Centene Ord Shs	1,778,665	23,968
Equity	CenterPoint Energy Ord Shs	1,076,375	37,675
Equity	Central Japan Railway Ord Shs	(68,640)	(2,700)
Equity	Centrica Ord Shs	2,900,881	1,617,887
Equity	Ceridian HCM Holding Ord Shs	(1,172,586)	(17,470)
Equity	Certara Ord Shs	(349,074)	(19,845)
Equity	CF Industries Holdings Ord Shs	10,574	133
Equity	CGI Ord Shs	198,941	1,848
Equity	CH Robinson Worldwide Ord Shs	412,771	4,778
Equity	ChampionX Ord Shs	246,795	8,449
Equity	ChargePoint Holdings Ord Shs Class A	(185,525)	(79,284)
Equity	Charles River Laboratories International Ord Shs	(117,254)	(496)
Equity	Charles Schwab Ord Shs	(392,022)	(5,698)
Equity	Chart Industries Ord Shs	(808,164)	(5,928)
Equity	Charter Communications Ord Shs Class A	(299,284)	(770)
Equity	Chemed Ord Shs	(417,512)	(714)
Equity	Chemours Ord Shs	(59,705)	(1,893)
Equity	Cheniere Energy Ord Shs	178,563	1,046
Equity	Chesapeake Energy Ord Shs	45,164	587
Equity	CHEVRON	(133,498)	(895)
Equity	Chewy Ord Shs Class A	393,818	16,666
Equity	Chiba Bank Ord Shs	(1,318,458)	(182,500)
Equity	Chipotle Mexican Grill Ord Shs	418,514	183
Equity	Chocoladefabriken Lindt & Spruengli Par Shs	(1,258,777)	(105)
Equity	Choice Hotels International Ord Shs	(752,085)	(6,638)
Equity	Chord Energy Ord Shs	324,315	1,951
Equity	Chubb Ord Shs	53,788	238
Equity	Chubu Electric Power Ord Shs	421,201	32,600
Equity	Chugai Pharmaceutical Ord Shs	(970,033)	(25,600)
Equity	Church And Dwight Ord Shs	(1,431,544)	(15,139)
Equity	Churchill Downs Ord Shs	(2,499,713)	(18,526)
Equity	Ciena Ord Shs	1,241,781	27,589
Equity	Cigna Ord Shs	1,034,001	3,453
Equity	Cincinnati Financial Ord Shs	1,422,885	13,753
Equity	Cintas Ord Shs	(402,577)	(668)
Equity	CIRRUS LOGIC	(4,908)	(59)
Equity	Cisco Systems Ord Shs	2,950,621	58,405
Equity	Citigroup Ord Shs	2,204,255	42,851
Equity	Citizens Financial Group Ord Shs	2,137,861	64,510

AQR Capital Management, LLC | One Greenwich Plaza | Greenwich, CT 06830 | p: +1.203.742.3600 | f: +1.203.742.3100 | w: aqr.com

Equity	City Developments Ord Shs	(601,933)	(119,400)
Equity	Civitas Resources Ord Shs	(822,406)	(12,027)
Equity	CK Asset Holdings Ord Shs	546,296	108,821
Equity	CK Hutchison Holdings Ord Shs	1,803,475	336,500
Equity	Clariant Ord Shs	156,333	10,594
Equity	Clarivate Ord Shs	(109,166)	(11,789)
Equity	Clean Harbors Ord Shs	(128,090)	(734)
Equity	Cleanaway Waste Management Ord Shs	(707,559)	(385,481)
Equity	Clearway Energy Ord Shs Class C	(47,289)	(1,724)
Equity	Cleveland Cliffs Ord Shs	472,253	23,127
Equity	Clorox Ord Shs	(94,395)	(662)
Equity	Cloudflare Ord Shs Class A	(473,000)	(5,681)
Equity	CLP Holdings Ord Shs	297,136	36,000
Equity	CME Group Ord Shs Class A	477,641	2,268
Equity	CMS Energy Ord Shs	(1,303,962)	(22,455)
Equity	CNO Financial Group Ord Shs	349,587	12,530
Equity	Cnx Resources Ord Shs	(104,240)	(5,212)
Equity	Coca Cola Consolidated Ord Shs	395,498	426
Equity	Coca Cola HBC Ord Shs	(303,656)	(10,334)
Equity	Coca-Cola Ord Shs	162,588	2,759
Equity	Cochlear Ord Shs	240,889	1,182
Equity	Cognex Ord Shs	(436,976)	(10,469)
Equity	Cognizant Technology Solutions Ord Shs Class A	(119,413)	(1,581)
Equity	Coherent Ord Shs	(50,277)	(1,155)
Equity	Coinbase Global Ord Shs Class A	(590,632)	(3,396)
Equity	Coles Group Ord Shs	171,661	15,616
Equity	COLGATE-PALMOLIVE	216,891	2,721
Equity	Coloplast Ord Shs Class B	(428,994)	(3,750)
Equity	Columbia Sportswear Ord Shs	(1,514,680)	(19,043)
Equity	COMCAST	1,771,102	40,390
Equity	Comerica Ord Shs	350,543	6,281
Equity	Commerce Bancshares Ord Shs	(182,822)	(3,423)
Equity	Commercial Metals Ord Shs	356,785	7,130
Equity	Commerzbank Ord Shs	77,877	6,552
Equity	COMMON WEALTH BANK OF AUSTRALIA	(1,603,623)	(21,021)
Equity	CommVault Systems Ord Shs	834,912	10,456
Equity	Compagnie de Saint Gobain Ord Shs	1,405,858	19,092
Equity	Compagnie Financiere Richemont Ord Shs	(9,077)	(66)
Equity	Compass Group Ord Shs	(27,713)	(1,013)
Equity	Computershare Ord Shs	(290,961)	(17,483)
Equity	Comsys Holdings Ord Shs	875,777	39,700
Equity	Conagra Brands Ord Shs	397,228	13,860
Equity	Concentrix Ord Shs	669,498	6,817
Equity	Concordia Financial Group Ord Shs	684,013	149,600

Equity	Confluent Ord Shs Class A	(484,099)	(20,688)
Equity	ConocoPhillips Ord Shs	(1,216,298)	(10,479)
Equity	Consolidated Edison Ord Shs	161,199	1,772
Equity	Constellation Brands Ord Shs Class A	(461,501)	(1,909)
Equity	Constellation Energy Ord Shs	(535,590)	(4,582)
Equity	Constellation Software Inc. wts at 11.50 per 1 sh ex 08/22/28	0	(141)
Equity	Constellation Software Ord Shs	(84,710)	(34)
Equity	Continental Ord Shs	(658,685)	(7,752)
Equity	Convatec Group Ord Shs	(496,493)	(159,487)
Equity	Cooper Ord Shs	(437,477)	(1,156)
Equity	Copart Ord Shs	(515,382)	(10,518)
Equity	Core & Main Ord Shs Class A	49,987	1,237
Equity	Corebridge Financial Ord Shs	169,858	7,842
Equity	Corning Ord Shs	(397,647)	(13,059)
Equity	Corporacion Acciona Energias Renovables Ord Shs	(1,167,632)	(37,643)
Equity	Corteva Ord Shs	202,270	4,221
Equity	COSMOS Pharmaceutical Ord Shs	750,833	6,500
Equity	CoStar Group Ord Shs	(254,043)	(2,907)
Equity	COSTCO WHOLESALE	(159,079)	(241)
Equity	Coterra Energy Ord Shs	969,199	37,978
Equity	Coty Ord Shs Class A	(729,265)	(58,717)
Equity	Cousins Properties REIT Ord Shs	467,423	19,196
Equity	Covestro Ord Shs	(187,323)	(3,219)
Equity	Crane NXT Ord Shs	(68,358)	(1,202)
Equity	Crane Ord Shs	(53,281)	(451)
Equity	Credit Acceptance Ord Shs	(920,025)	(1,727)
Equity	CRH Public Limited Ord Shs	1,862	27
Equity	Crocs Ord Shs	1,587,877	16,999
Equity	Croda International Ord Shs	(1,167,806)	(18,140)
Equity	CrowdStrike Holdings Ord Shs Class A	1,204,089	4,716
Equity	Crown Castle Ord Shs	941,678	8,175
Equity	Crown Holdings Ord Shs	1,114,473	12,102
Equity	CSL Ord Shs	(1,030,789)	(5,270)
Equity	CSX Ord Shs	147,209	4,246
Equity	CTS Eventim Ord Shs	(136,643)	(1,976)
Equity	CubeSmart REIT Ord Shs	183,175	3,952
Equity	Cullen Frost Bankers Ord Shs	155,575	1,434
Equity	Cummins Ord Shs	482,973	2,016
Equity	Curtiss Wright Ord Shs	380,971	1,710
Equity	CVS Health Ord Shs	2,405,753	30,468
Equity	Cyber Agent Ord Shs	(721,365)	(114,900)
Equity	D R Horton Ord Shs	717,650	4,722
Equity	D'Ieteren Group Ord Shs	(825,227)	(4,223)
Equity	Dai Nippon Printing Ord Shs	(219,040)	(7,400)

Equity	Dai-Ichi Life Holdings Ord Shs	751,290	35,400
Equity	Daifuku Ord Shs	(855,871)	(42,300)
Equity	Daiichi Sankyo Ord Shs	(395,494)	(14,400)
Equity	Daikin Industries Ord Shs	(815,187)	(5,000)
Equity	Daimler Truck Holding E Ord Shs	1,058,070	28,155
Equity	Daiwa Securities Group Ord Shs	(366,903)	(54,500)
Equity	Danaher Ord Shs	(392,815)	(1,698)
Equity	Danone Ord Shs	(86,730)	(1,338)
Equity	Danske Bank Ord Shs	463,300	17,331
Equity	Darden Restaurants Ord Shs	513,109	3,123
Equity	Darling Ingredients Ord Shs	(167,014)	(3,351)
Equity	Dassault Aviation Ord Shs	864,264	4,366
Equity	Dassault Systemes Ord Shs	121,085	2,478
Equity	Datadog Ord Shs Class A	727,552	5,994
Equity	Davide Campari Milano Ord Shs	(1,035,612)	(91,777)
Equity	Davita Ord Shs	(263,157)	(2,512)
Equity	DBS Group Holdings Ord Shs	(137,657)	(5,435)
Equity	DCC Ord Shs	777,460	10,555
Equity	Deckers Outdoor Ord Shs	326,194	488
Equity	Deere Ord Shs	408,267	1,021
Equity	Definitive Healthcare Ord Shs Class A	(77,940)	(7,841)
Equity	Delivery Hero Ord Shs	(86,170)	(3,119)
Equity	Dell Technologies Ord Shs Class C	2,021,742	26,428
Equity	Delta Air Lines Ord Shs	(460,151)	(11,438)
Equity	Demant Ord Shs	407,483	9,290
Equity	Denso Ord Shs	(908,252)	(60,200)
Equity	Dentsply Sirona Ord Shs	196,208	5,513
Equity	Dentsu Group Ord Shs	(125,750)	(4,900)
Equity	Descartes Systems Group Ord Shs	238,769	2,828
Equity	Deutsche Bank Ord Shs	1,311,485	96,024
Equity	Deutsche Lufthansa Ord Shs	271,979	30,593
Equity	Deutsche Post Ord Shs	(454,960)	(9,182)
Equity	Deutsche Telekom N Ord Shs	(728,448)	(30,319)
Equity	Devon Energy Ord Shs	(15,810)	(349)
Equity	DexCom Ord Shs	336,656	2,713
Equity	Diageo Ord Shs	(1,353,733)	(37,182)
Equity	Diasorin Ord Shs	(367,392)	(3,567)
Equity	Dicks Sporting Ord Shs	145,187	988
Equity	Digital Realty Trust REIT Ord Shs	(255,702)	(1,900)
Equity	Direct Line Insurance Ord Shs	237,236	102,279
Equity	Disco Ord Shs	496,241	2,000
Equity	Discover Financial Services Ord Shs	1,133,554	10,085
Equity	DKSH Holding Ord Shs	507,570	7,315
Equity	DocuSign Ord Shs	2,547,908	42,858

Equity	Dolby Laboratories Ord Shs Class A	90,661	1,052
Equity	Dollar General Ord Shs	(120,588)	(887)
Equity	Dollar Tree Ord Shs	(871,903)	(6,138)
Equity	Dollarama Ord Shs	(244,772)	(3,380)
Equity	DOMINION RESOURCES	(941,316)	(20,028)
Equity	Domino's Pizza Enterprises Ord Shs	(739,845)	(18,396)
Equity	Dominos Pizza Ord Shs	865,683	2,100
Equity	Donaldson Ord Shs	340,147	5,205
Equity	DoorDash Ord Shs Class A	75,750	766
Equity	DoubleVerify Holdings Ord Shs	(508,189)	(13,817)
Equity	Dover Ord Shs	(1,464,733)	(9,523)
Equity	Dow Ord Shs	864,662	15,767
Equity	Doximity Ord Shs Class A	(165,688)	(5,909)
Equity	Dr Ing hc F Porsche Prf Shs	(1,794,534)	(20,332)
Equity	DraftKings Ord Shs Class A	880,228	24,971
Equity	Driven Brands Holdings Ord Shs	152,910	10,723
Equity	DropBox Ord Shs Class A	270,125	9,163
Equity	DSM Firmenich Ord Shs	(2,540,898)	(25,002)
Equity	DSV Ord Shs	(907,349)	(5,165)
Equity	DT Midstream Ord Shs	(500,214)	(9,128)
Equity	DTE Energy Ord Shs	(947,905)	(8,597)
Equity	Duke Energy Ord Shs	109,946	1,133
Equity	Dun Bradst Hldg Ord Shs	169,264	14,467
Equity	DuPont de Nemours Ord Shs	(567,743)	(7,380)
Equity	DXC Technology Ord Shs	(150,325)	(6,573)
Equity	E.ON N Ord Shs	487,281	36,306
Equity	EAGLE MATERIALS	361,258	1,781
Equity	East Japan Railway Ord Shs	(374,794)	(6,500)
Equity	East West Bancorp Ord Shs	416,519	5,789
Equity	EastGroup Properties REIT Ord Shs	200,609	1,093
Equity	Eastman Chemical Ord Shs	667,093	7,427
Equity	EasyJet Ord Shs	668,469	102,818
Equity	Eaton Ord Shs	525,951	2,184
Equity	Ebara Ord Shs	455,948	7,700
Equity	eBay Ord Shs	(756,763)	(17,349)
Equity	Ecolab Ord Shs	98,382	496
Equity	Edenred Ord Shs	(162,552)	(2,718)
Equity	Edison International Ord Shs	108,307	1,515
Equity	Edwards Lifesciences Ord Shs	866,124	11,359
Equity	Eiffage Ord Shs	1,064,765	9,935
Equity	Eisai Ord Shs	(1,060,451)	(21,200)
Equity	Elanco Animal Health Ord Shs	(441,830)	(29,653)
Equity	Elastic Ord Shs	521,125	4,624
Equity	Electrolux Ord Shs Class B	608,460	56,725

Equity	Electronic Arts Ord Shs	937,969	6,856
Equity	Elekta Ord Shs Class B	608,939	74,548
Equity	Element Fleet Management Ord Shs	(518,300)	(31,699)
Equity	Element Solutions Ord Shs	(233,297)	(10,082)
Equity	Elevance Health Ord Shs	77,336	164
Equity	Eli Lilly Ord Shs	(1,324,977)	(2,273)
Equity	Elia Group Ord Shs	(894,496)	(7,147)
Equity	Elisa Ord Shs	8,233	178
Equity	Embracer Group Ord Shs	244,570	90,102
Equity	EMCOR Group Ord Shs	915,793	4,251
Equity	Emera Ord Shs	(234,029)	(6,135)
Equity	Emerson Electric Ord Shs	298,900	3,071
Equity	Empire Ord Shs Class A	501,853	18,880
Equity	Ems-Chemie Holding Ord Shs	(644,873)	(797)
Equity	Enagas Ord Shs	17,267	1,024
Equity	Enbridge Ord Shs	(399,007)	(11,030)
Equity	Encompass Health Ord Shs	(89,205)	(1,337)
Equity	Endeavour Group Ord Shs	(379,224)	(106,672)
Equity	Endeavour Mining Ord Shs	(932,954)	(41,653)
Equity	Endesa Ord Shs	101,653	4,985
Equity	Enel Ord Shs	682,662	91,826
Equity	Eneos Holdings Ord Shs	(102,158)	(25,700)
Equity	EnerSys Ord Shs	1,325,908	13,133
Equity	Engie Ord Shs	1,434,031	81,554
Equity	Enhabit Ord Shs	(41,928)	(4,051)
Equity	ENI Ord Shs	(4,917)	(290)
Equity	Enovis Ord Shs	(802,991)	(14,334)
Equity	Enphase Energy Ord Shs	(286,347)	(2,167)
Equity	Entain Ord Shs	(189,984)	(14,990)
Equity	Entegris Ord Shs	(1,348,334)	(11,253)
Equity	Entergy Ord Shs	200,963	1,986
Equity	Envestnet Ord Shs	(425,228)	(8,587)
Equity	Envista Holdings Ord Shs	291,896	12,132
Equity	EOG Resources Ord Shs	822,097	6,797
Equity	EPAM Systems Ord Shs	(789,735)	(2,656)
Equity	Epiroc Ord Shs Class A	(1,854,718)	(92,441)
Equity	EPR Properties REIT Ord Shs	531,254	10,965
Equity	EQT Ord Shs	(1,740,370)	(61,541)
Equity	EQT Ord Shs	(286,896)	(7,421)
Equity	Equifax Ord Shs	(997,815)	(4,035)
Equity	Equinix REIT Ord Shs	(242,422)	(301)
Equity	Equitable Holdings Ord Shs	(210,623)	(6,325)
Equity	Equitrans Midstream Ord Shs	57,995	5,697
Equity	Equity Lifestyle Properties REIT Ord Shs	(839,073)	(11,895)

Equity	Equity Residential REIT Ord Shs	(642,792)	(10,510)
Equity	Ericsson Ord Shs Class B	(427,893)	(68,329)
Equity	Erie Indemnity Ord Shs Class A	(723,762)	(2,161)
Equity	ESAB Ord Shs	147,860	1,707
Equity	ESR Cayman Ord Shs	(720,041)	(520,600)
Equity	Essent Group Ord Shs	254,787	4,831
Equity	Essential Utilities Ord Shs	(378,318)	(10,129)
Equity	Essex Property Trust REIT Ord Shs	(299,512)	(1,208)
Equity	EssilorLuxottica Ord Shs	(1,252,173)	(6,242)
Equity	Essity Ord Shs Class B	146,807	5,918
Equity	Estee Lauder Ord Shs Class A	17,843	122
Equity	Etsy Ord Shs	656,910	8,105
Equity	Eurofins Scientific Ord Shs	(1,589,129)	(24,391)
Equity	Euronet Worldwide Ord Shs	278,083	2,740
Equity	Evercore Ord Shs Class A	(601,241)	(3,515)
Equity	Everest Group Ord Shs	1,244,248	3,519
Equity	Evergy Ord Shs	624,260	11,959
Equity	Evolution Mining Ord Shs	(74,248)	(27,478)
Equity	Evolution Ord Shs	497,922	4,174
Equity	Evonik Industries Ord Shs	148,202	7,252
Equity	Evotec Ord Shs	(197,223)	(8,390)
Equity	Evraz Ord Shs	1	112,662
Equity	EXACT Sciences Ord Shs	836,566	11,308
Equity	Exelixis Ord Shs	999,088	41,646
Equity	Exelon Ord Shs	(53,276)	(1,484)
Equity	ExlService Holdings Ord Shs	38,717	1,255
Equity	Exor Ord Shs	409,281	4,094
Equity	Expedia Group Ord Shs	430,325	2,835
Equity	Experian Ord Shs	(328,349)	(8,044)
Equity	Exponent Ord Shs	(269,490)	(3,061)
Equity	Extra Space Storage REIT Ord Shs	(732,708)	(4,570)
Equity	EXXON MOBIL	(370,026)	(3,701)
Equity	F5 Ord Shs	487,184	2,722
Equity	Factset Research Systems Ord Shs	(467,032)	(979)
Equity	Fair Isaac Ord Shs	152,485	131
Equity	Fairfax Financial Holdings Sub Voting Ord Shs	751,900	811
Equity	Fanuc Ord Shs	(938,355)	(31,900)
Equity	Fast Retailing Ord Shs	322,649	1,300
Equity	Fastenal Ord Shs	(583,837)	(9,014)
Equity	Federal Realty Investment Trust REIT Ord Shs	440,848	4,278
Equity	Federated Hermes Ord Shs Class B	1,316,308	38,875
Equity	Fedex Ord Shs	(957,744)	(3,786)
Equity	Ferguson Ord Shs	320,689	1,661
Equity	Ferrari Ord Shs	(1,534,320)	(4,551)

AQR Capital Management, LLC | One Greenwich Plaza | Greenwich, CT 06830 | p: +1.203.742.3600 | f: +1.203.742.3100 | w: aqr.com

Equity	Ferrovial Ord Shs	(696,318)	(19,090)
Equity	Fidelity National Financial Ord Shs	(301,528)	(5,910)
Equity	Fidelity National Information Services Ord Shs	832,931	13,866
Equity	Fifth Third Bancorp Ord Shs	(603,437)	(17,496)
Equity	FinecoBank Banca Fineco Ord Shs	(1,024,310)	(68,257)
Equity	Finning International Ord Shs	707,290	24,338
Equity	First Citizens Bancshares Ord Shs Class A	225,616	159
Equity	First Financial Bankshares Ord Shs	(1,113,798)	(36,759)
Equity	First Hawaiian Ord Shs	(905,073)	(39,592)
Equity	First Horizon Ord Shs	1,530,101	108,058
Equity	First Industrial Realty Trust Ord Shs	55,672	1,057
Equity	First Quantum Minerals Ord Shs	546,384	66,402
Equity	First Solar Ord Shs	450,168	2,613
Equity	FirstCash Holdings Ord Shs	(148,928)	(1,374)
Equity	FirstEnergy Ord Shs	(960,675)	(26,205)
Equity	Fiserv Ord Shs	1,059,266	7,974
Equity	Five Below Ord Shs	(17,479)	(82)
Equity	Five9 Ord Shs	(43,201)	(549)
Equity	FleetCor Technologies Ord Shs	505,024	1,787
Equity	Floor Decor Holdings Ord Shs Class A	(1,255,273)	(11,252)
Equity	Flowers Foods Ord Shs	(95,352)	(4,236)
Equity	Flowserve Ord Shs	2,036,969	49,417
Equity	Flughafen Zuerich Ord Shs	157,730	756
Equity	Fluidra Ord Shs	(490,040)	(23,534)
Equity	Fluor Ord Shs	31,884	814
Equity	FMC Ord Shs	621,106	9,851
Equity	FNB Ord Shs	(98,469)	(7,151)
Equity	Ford Motor Ord Shs	341,649	28,027
Equity	Fortescue Ord Shs	128,236	6,476
Equity	Fortinet Ord Shs	1,180,492	20,169
Equity	Fortis Ord Shs	(293,674)	(7,104)
Equity	Fortive Ord Shs	1,349,564	18,329
Equity	Fortrea Holdings Ord Shs	(454)	(13)
Equity	Fortum Ord Shs	1,072,988	74,375
Equity	Fortune Brands Innovations Ord Shs	(414,202)	(5,440)
Equity	Forvia Ord Shs	(147,139)	(6,523)
Equity	Fox Factory Holding Ord Shs	59,585	883
Equity	Fox Ord Shs Class A	(292,160)	(9,847)
Equity	Franco Nevada Ord Shs	(148,484)	(1,334)
Equity	Franklin Resources Ord Shs	525,198	17,630
Equity	Fraport Frankfurt Airport Services Worldwide Ord Shs	(634,668)	(10,492)
Equity	freenet Ord Shs	461,893	16,501
Equity	Freeport McMoRan Ord Shs	(425,232)	(9,989)
Equity	Fresenius Medical Care Ord Shs	642,993	15,334

Equity	Freshpet Ord Shs	(825,001)	(9,509)
Equity	Frontier Communications Parent Ord Shs	(422,570)	(16,676)
Equity	FTI Consulting Ord Shs	(205,324)	(1,031)
Equity	Fuji Electric Ord Shs	176,500	4,100
Equity	Fujifilm Holdings Ord Shs	(138,232)	(2,300)
Equity	Fujitsu Ord Shs	950,720	6,300
Equity	Fukuoka Financial Group Ord Shs	1,000,602	42,400
Equity	Galapagos Ord Shs	(86,911)	(2,127)
Equity	Galaxy Entertainment Group Ord Shs	(168,085)	(30,000)
Equity	Galenica AG Ord Shs	168,121	1,945
Equity	GameStop Ord Shs Class A	(730,510)	(41,672)
Equity	Gaming and Leisure Properties REIT Ord Shs	(434,675)	(8,808)
Equity	Gap Ord Shs	91,126	4,358
Equity	Garmin Ord Shs	297,956	2,318
Equity	Gartner Ord Shs	(144,355)	(320)
Equity	Gates Industrial Ord Shs	1,501,698	111,900
Equity	GATX Ord Shs	(797,179)	(6,631)
Equity	Gaztransport & Technigaz SA Ord Shs	385,422	2,910
Equity	GE HealthCare Technologies Ord Shs	175,671	2,272
Equity	GEA Group Ord Shs	694,584	16,683
Equity	Geberit Ord Shs	(813,959)	(1,271)
Equity	Gen Digital Ord Shs	(431,321)	(18,901)
Equity	Generac Holdings Ord Shs	633,922	4,905
Equity	General Dynamics Ord Shs	1,133,200	4,364
Equity	GENERAL ELECTRIC	1,648,341	12,915
Equity	General Mills Ord Shs	251,310	3,858
Equity	General Motors Ord Shs	1,522,900	42,397
Equity	Genmab Ord Shs	499,763	1,565
Equity	Gentex Ord Shs	(246,354)	(7,543)
Equity	Genting Singapore Ord Shs	458,509	604,819
Equity	Genuine Parts Ord Shs	1,406,468	10,155
Equity	Georg Fischer Ord Shs	1,568,934	21,612
Equity	George Weston Ord Shs	500,636	4,013
Equity	Getinge Ord Shs Class B	989,846	44,474
Equity	Getlink Ord Shs	251,403	13,739
Equity	GFL Environmental Subordinate voting Ord Shs	(393,350)	(11,347)
Equity	Gildan Activewear Ord Shs	(306,733)	(9,230)
Equity	Gilead Sciences Ord Shs	98,589	1,217
Equity	Ginkgo Bioworks Holdings Ord Shs Class A	(638,377)	(377,738)
Equity	Gitlab Ord Shs Class A	555,181	8,818
Equity	Givaudan Ord Shs	(877,571)	(212)
Equity	Gjensidige Forsikring Ord Shs	(162,083)	(8,779)
Equity	Glacier Bancorp Ord Shs	(1,228,857)	(29,740)
Equity	GLAXOSMITHKLINE	710,701	38,443

Equity	Glencore Ord Shs	(988,372)	(164,227)
Equity	Global Payments Ord Shs	504,571	3,973
Equity	Globalfoundries Ord Shs	(451,955)	(7,458)
Equity	Globant Ord Shs	(599,234)	(2,518)
Equity	Globe Life Ord Shs	(378,427)	(3,109)
Equity	Globus Medical Ord Shs Class A	(713,393)	(13,387)
Equity	GMO Payment Gateway Ord Shs	(847,890)	(12,200)
Equity	GN Store Nord Ord Shs	(189,561)	(7,446)
Equity	Godaddy Ord Shs Class A	1,351,735	12,733
Equity	Goldman Sachs Group Ord Shs	(672,397)	(1,743)
Equity	Goldwin Ord Shs	(244,425)	(3,400)
Equity	Goodyear Tire & Rubber Ord Shs	(1,183,591)	(82,653)
Equity	GOOGLE	778,772	5,575
Equity	Grab Holdings Ord Shs Class A	160,988	47,771
Equity	Graco Ord Shs	(109,578)	(1,263)
Equity	Graham Holdings Company Ord Shs Class B	332,240	477
Equity	Grand Canyon Education Ord Shs	229,486	1,738
Equity	Graphic Packaging Holding Ord Shs	(1,385,305)	(56,199)
Equity	Greif Ord Shs Class A	(23,481)	(358)
Equity	Grifols Ord Shs Class A	(423,582)	(24,811)
Equity	Grocery Outlet Holding Ord Shs	629,435	23,347
Equity	Guidewire Software Ord Shs	693,494	6,360
Equity	GXO Logistics Ord Shs	(426,591)	(6,975)
Equity	H&R Block Ord Shs	464,062	9,594
Equity	Haemonetics Ord Shs	(185,557)	(2,170)
Equity	Hakuhodo Dy Holdings Ord Shs	80,474	10,500
Equity	Haleon Ord Shs	(8,927)	(2,177)
Equity	Halliburton Ord Shs	464,672	12,854
Equity	Halma Ord Shs	(549,660)	(18,878)
Equity	Hamamatsu Photonics Ord Shs	(732,302)	(17,800)
Equity	Hancock Whitney Ord Shs	6,171	127
Equity	Hang Lung Properties Ord Shs	100,321	72,000
Equity	Hang Seng Bank Ord Shs	(45,475)	(3,900)
Equity	Hankyu Hanshin Holdings Ord Shs	(359,808)	(11,300)
Equity	Hannover Rueck Ord Shs	(262,113)	(1,097)
Equity	Hanover Insurance Group Ord Shs	3,764	31
Equity	Harbour Energy Ord Shs	134,009	34,064
Equity	Hargreaves Lansdown Ord Shs	(54,243)	(5,797)
Equity	Harley Davidson Ord Shs	332,334	9,021
Equity	Hartford Financial Services Group Ord Shs	631,546	7,857
Equity	Harvey Norman Holdings Ord Shs	289,977	101,183
Equity	Hasbro Ord Shs	145,827	2,856
Equity	Haseko Ord Shs	157,236	12,100
Equity	HashiCorp Ord Shs Class A	346,066	14,639

Equity	Hawaiian Electric Industries Ord Shs	272,604	19,211
Equity	Hays Ord Shs	75,952	54,560
Equity	Hayward Holdings Ord Shs	(1,362,774)	(100,204)
Equity	HCA Healthcare Ord Shs	(64,151)	(237)
Equity	Healthcare Realty Trust Ord Shs Class A	(425,822)	(24,714)
Equity	Healthequity Ord Shs	226,415	3,415
Equity	Healthpeak Properties Ord Shs	774,794	39,131
Equity	HEICO Ord Shs	(1,970,432)	(11,016)
Equity	Heidelberg Materials Ord Shs	238,189	2,664
Equity	Heineken Ord Shs	(1,096,864)	(10,800)
Equity	Helen Of Troy Ord Shs	(9,061)	(75)
Equity	HelloFresh Ord Shs	(107,886)	(6,825)
Equity	Helvetia Holding Ord Shs	(154,506)	(1,122)
Equity	Henderson Land Development Ord Shs	471,233	153,000
Equity	Henkel & KGAA Pref Shs	(123,786)	(1,538)
Equity	Hennes & Mauritz Ord Shs Class B	1,282,573	73,183
Equity	Henry Schein Ord Shs	(714,475)	(9,437)
Equity	Hera Ord Shs	(58,267)	(17,748)
Equity	Hermes International Ord Shs	(1,401,057)	(661)
Equity	Hershey Foods Ord Shs	(296,999)	(1,593)
Equity	HERTZ GLOBAL HLDGS Ord Shs	(72,408)	(6,969)
Equity	Hewlett Packard Enterprise Ord Shs	1,147,831	67,599
Equity	Hexagon Ord Shs Class B	(869,946)	(72,486)
Equity	Hexcel Ord Shs	398,766	5,407
Equity	Hexpol Ord Shs Class B	167,628	13,847
Equity	HF Sinclair Ord Shs	644,612	11,600
Equity	Highwoods Properties REIT Ord Shs	371,309	16,172
Equity	Hikari Tsushin Ord Shs	447,766	2,700
Equity	Hikma Pharmaceuticals Ord Shs	276,137	12,108
Equity	Hilton Grand Vacations Ord Shs	183,703	4,572
Equity	Hilton Worldwide Holdings Ord Shs	443,571	2,436
Equity	Hirose Electric Ord Shs	385,026	3,400
Equity	Hiscox Ord Shs	779,364	58,004
Equity	Hitachi Construction Machinery Ord Shs	861,826	32,600
Equity	Hitachi Ord Shs	584,317	8,100
Equity	HKT Trust And HKT Units	65,646	55,000
Equity	Hochtief Ord Shs	1,127,686	10,178
Equity	Holcim Ltd Ord Shs	1,721,234	21,943
Equity	Holmen Ord Shs Class B	(587,786)	(13,915)
Equity	Hologic Ord Shs	308,092	4,312
Equity	Home BancShares Ord Shs	(938,628)	(37,056)
Equity	HOME DEPOT	(1,167,874)	(3,370)
Equity	Honda Motor Ord Shs	2,404,165	231,200
Equity	Honeywell International Ord Shs	(1,539,481)	(7,341)

Equity	Hong Kong and China Gas Ord Shs	(522,294)	(682,000)
Equity	Hormel Foods Ord Shs	(1,052,758)	(32,786)
Equity	Hoshizaki Ord Shs	(205,005)	(5,600)
Equity	Host Hotels & Resorts REIT Ord Shs	73,558	3,778
Equity	Houlihan Lokey Ord Shs Class A	(642,838)	(5,361)
Equity	Howard Hughes Holdings Ord Shs	(395,327)	(4,621)
Equity	Howden Joinery Group Ord Shs	529,230	51,026
Equity	Howmet Aerospace Ord Shs	657,017	12,140
Equity	Hoya Ord Shs	62,509	500
Equity	HP Ord Shs	109,738	3,647
Equity	HSBC Holdings Ord Shs	1,442,292	178,031
Equity	Hubbell Ord Shs	162,162	493
Equity	HubSpot Ord Shs	1,067,033	1,838
Equity	Hugo Boss N Ord Shs	(384,373)	(5,158)
Equity	Humana Ord Shs	2,557,327	5,586
Equity	Huntington Bancshares Ord Shs	620,532	48,784
Equity	Huntington Ingalls Industries Ord Shs	1,505,133	5,797
Equity	Huntsman Ord Shs	10,153	404
Equity	Husqvarna Ord Shs Class B	82,668	10,040
Equity	Hyatt Hotels Ord Shs Class A	(718,950)	(5,513)
Equity	Hydro One Ord Shs	(990,814)	(32,909)
Equity	iA Financial Ord Shs	245,315	3,581
Equity	IAC Ord Shs	(869,613)	(16,602)
Equity	Iberdrola Ord Shs	(986,129)	(75,207)
Equity	Ibiden Ord Shs	(1,618,655)	(29,200)
Equity	IBM	(99,275)	(607)
Equity	ICU Medical Ord Shs	(199,879)	(2,004)
Equity	Idacorp Ord Shs	(323,571)	(3,291)
Equity	Idemitsu Kosan Ord Shs	528,071	97,000
Equity	IDEX Ord Shs	(813,728)	(3,748)
Equity	IDEXX Laboratories Ord Shs	(624,986)	(1,126)
Equity	Idp Education Pty Ordinary Shs	(128,351)	(9,391)
Equity	IGM Financial Ord Shs	75,033	2,826
Equity	IGO Ord Shs	38,639	6,257
Equity	IHI Ord Shs	(740,288)	(37,800)
Equity	Iida Group Holdings Ord Shs	417,867	27,900
Equity	Illinois Tool Ord Shs	(188,859)	(721)
Equity	Illumina Ord Shs	(529,808)	(3,805)
Equity	IMCD Ord Shs	(745,577)	(4,284)
Equity	IMI Ord Shs	218,777	10,191
Equity	Imperial Brands Ord Shs	997,236	43,303
Equity	Imperial Oil Ord Shs	698,073	12,195
Equity	Inari Medical Ord Shs	(109,001)	(1,679)
Equity	Inchcape Ord Shs	451,517	49,502

Equity	Incitec Pivot Ord Shs	307,126	158,486
Equity	Incyte Ord Shs	1,084,697	17,275
Equity	Independence Realty Ord Shs	(155,203)	(10,144)
Equity	Industria De Diseno Textil Inditex Ord Shs	930,494	21,363
Equity	Indutrade Ord Shs	(608,295)	(23,416)
Equity	Infineon Technologies Ord Shs	331,290	7,934
Equity	Informa Ord Shs	(99,279)	(9,969)
Equity	Informatica Ord Shs Class A	(315,470)	(11,112)
Equity	Infrastrutture Wireless Italiane Ord Shs	(636,750)	(50,343)
Equity	Ingersoll Rand Ord Shs	(396,368)	(5,125)
Equity	Ingredion Ord Shs	23,334	215
Equity	INPEX Ord Shs	539,009	39,900
Equity	Insperity Ord Shs	969,996	8,275
Equity	Inspire Medical Systems Ord Shs	332,405	1,634
Equity	Insulet Ord Shs	15,406	71
Equity	Insurance Australia Group Ord Shs	(132,296)	(34,255)
Equity	Intact Financial Ord Shs	(652,735)	(4,222)
Equity	Integra LifeSciences Holdings Ord Shs	111,270	2,555
Equity	INTEL	760,634	15,137
Equity	Intercontinental Exchange Ord Shs	(936,255)	(7,290)
Equity	Intercontinental Hotels Group Ord Shs	1,167,120	12,913
Equity	Intermediate Capital Group Ord Shs	287,090	13,401
Equity	International Bancshares Ord Shs	94,843	1,746
Equity	International Distributions Ord Shs	124,822	35,985
Equity	International Flavors & Fragrances Ord Shs	(178,701)	(2,207)
Equity	International Paper Ord Shs	1,339,900	37,065
Equity	Interpublic Group of Companies Ord Shs	(200,410)	(6,140)
Equity	Interpump Group Ord Shs	(359,422)	(6,942)
Equity	Intertek Group Ord Shs	370,614	6,847
Equity	Intesa Sanpaolo Ord Shs	943,799	323,203
Equity	Intuit Ord Shs	(1,134,429)	(1,815)
Equity	Intuitive Surgical Ord Shs	13,832	41
Equity	Invesco Ord Shs	115,104	6,452
Equity	Investec Ord Shs	(49,015)	(7,230)
Equity	Invitation Homes Ord Shs	(28,823)	(845)
Equity	Ionis Pharmaceuticals Ord Shs	(1,997,344)	(39,481)
Equity	IPG Photonics Ord Shs	339,405	3,127
Equity	Ipsen Ord Shs	731,599	6,138
Equity	Iqvia Holdings Ord Shs	(1,023,857)	(4,425)
Equity	Iridium Communications Ord Shs	645,183	15,675
Equity	Iron Mountain Ord Shs	(744,447)	(10,638)
Equity	Isetan Mitsukoshi Holdings Ord Shs	615,863	56,600
Equity	Iss Ord Shs	1,484,052	77,665
Equity	Isuzu Motors Ord Shs	(87,593)	(6,800)

Equity	Italgas Ord Shs	114,287	19,973
Equity	Ito En Ord Shs	1,011,424	33,300
Equity	Itochu Ord Shs	(216,805)	(5,300)
Equity	ITV Ord Shs	65,959	81,765
Equity	Jabil Ord Shs	(277,222)	(2,176)
Equity	Jack Henry and Associates Ord Shs	(304,923)	(1,866)
Equity	Jacobs Solutions Ord Shs	841,753	6,485
Equity	James Hardie Industries CDI	580,887	15,070
Equity	Janus Henderson Group Ord Shs	(160,247)	(5,315)
Equity	Japan Airlines Ord Shs	1,838,452	93,400
Equity	Japan Airport Terminal Ord Shs	(770,978)	(17,500)
Equity	Japan Post Bank Ord Shs	1,343,513	131,900
Equity	Japan Post Holdings Ord Shs	(88,446)	(9,900)
Equity	Japan Post Insurance Ord Shs	1,321,447	74,400
Equity	JAPAN TOBACCO	917,843	35,500
Equity	Jardine Cycle And Carriage Ord Shs	230,121	10,200
Equity	JAZZ PHARMACEUTICALS	650,670	5,290
Equity	Jb Hi-Fi Ord Shs	595,678	16,462
Equity	JB Hunt Transport Services Ord Shs	(1,082,191)	(5,418)
Equity	JD Sports Fashion Ord Shs	6,110	2,888
Equity	Jde Peet's Ord Shs	(130,187)	(4,838)
Equity	JFE Holdings Ord Shs	1,615,256	104,100
Equity	JM Smucker Ord Shs	386,849	3,061
Equity	JOHNSON & JOHNSON	1,459,093	9,309
Equity	Johnson Controls International Ord Shs	726,840	12,610
Equity	Johnson Matthey Ord Shs	246,390	11,386
Equity	Jones Lang LaSalle Ord Shs	(394,361)	(2,088)
Equity	JPMORGAN CHASE	(1,222,849)	(7,189)
Equity	Julius Baer Gruppe Ord Shs	34,173	610
Equity	Juniper Networks Ord Shs	34,344	1,165
Equity	Kajima Ord Shs	394,477	23,600
Equity	Kakaku.com Ord Shs	465,666	37,600
Equity	Kansai Electric Power Ord Shs	(104,900)	(7,900)
Equity	Kansai Paint Ord Shs	1,382,381	80,900
Equity	Kao Ord Shs	(1,077,883)	(26,200)
Equity	Kawasaki Heavy Industries Ord Shs	(707,959)	(32,000)
Equity	Kawasaki Kisen Ord Shs	145,907	3,400
Equity	KB Home Ord Shs	1,365,688	21,865
Equity	KBC Groep Ord Shs	(287,806)	(4,437)
Equity	KBR Ord Shs	(157,641)	(2,845)
Equity	KDDI Ord Shs	76,368	2,400
Equity	Keio Ord Shs	(560,464)	(17,800)
Equity	Keisei Electric Railway Ord Shs	(1,342,443)	(28,400)
Equity	Kellanova Ord Shs	(363,806)	(6,507)

Equity	Kemper Ord Shs	201,348	4,137
Equity	Keppel Ord Shs	(181,694)	(33,900)
Equity	Kering Ord Shs	(202,747)	(460)
Equity	Kesko Ord Shs Class B	(178,544)	(9,017)
Equity	Keurig Dr Pepper Ord Shs	(118,153)	(3,546)
Equity	Keycorp Ord Shs	(27,000)	(1,875)
Equity	Keyence Ord Shs	(2,555,653)	(5,800)
Equity	Keyera Ord Shs	(195,712)	(8,057)
Equity	Keysight Technologies Ord Shs	171,181	1,076
Equity	Kikkoman Ord Shs	(336,835)	(5,500)
Equity	Kilroy Realty REIT Ord Shs	199,160	4,999
Equity	KIMBERLY-CLARK	2,247,084	18,493
Equity	Kimco Realty REIT Ord Shs	(327,577)	(15,372)
Equity	Kinaxis Ord Shs	(116,952)	(1,037)
Equity	Kinder Morgan Ord Shs	(192,840)	(10,932)
Equity	Kingfisher Ord Shs	908,359	292,869
Equity	Kinross Gold Ord Shs	103,610	17,035
Equity	Kinsale Capital Group Ord Shs	(1,021,810)	(3,051)
Equity	Kintetsu Group Holdings Ord Shs	(434,575)	(13,700)
Equity	Kion Group Ord Shs	558,522	13,075
Equity	Kirby Ord Shs	70,554	899
Equity	Kirin Holdings Ord Shs	930,565	63,500
Equity	Kite Realty Group Trust REIT Ord Shs	(208,598)	(9,125)
Equity	KLA Ord Shs	1,082,962	1,863
Equity	Knife River Ord Shs	41,098	621
Equity	Knight-Swift Transportation Holdings Ord Shs Class A	80,768	1,401
Equity	Knorr Bremse Ord Shs	181,090	2,788
Equity	Kobayashi Pharmaceutical Ord Shs	221,549	4,600
Equity	Kobe Bussan Ord Shs	(1,025,395)	(34,700)
Equity	Kobe Steel Ord Shs	68,590	5,300
Equity	Koei Tecmo Holdings Ord Shs	(573,209)	(50,240)
Equity	Kohl's Ord Shs	(772,639)	(26,940)
Equity	Koito Manufacturing Ord Shs	277,454	17,800
Equity	Komatsu Ord Shs	1,205,964	46,100
Equity	Konami Group Ord Shs	5,237	100
Equity	Kone Ord Shs Class B	357,732	7,171
Equity	Kongsberg Gruppen Ord Shs	(148,936)	(3,250)
Equity	Koninklijke Ahold Delhaize Ord Shs	1,581,394	55,029
Equity	Koninklijke KPN NV Ord Shs	(337,917)	(98,109)
Equity	Koninklijke Philips Ord Shs	1,652,605	70,953
Equity	Koninklijke Vopak Ord Shs	357,507	10,632
Equity	KOSE Ord Shs	(277,539)	(3,700)
Equity	Kraft Heinz Ord Shs	315,920	8,543
Equity	Kroger Ord Shs	529,230	11,578

Equity	Kubota Ord Shs	(758,788)	(50,400)
Equity	Kuehne und Nagel International Ord Shs	314,712	914
Equity	Kuraray Ord Shs	234,584	23,200
Equity	Kurita Water Industries Ord Shs	(1,061,087)	(27,100)
Equity	Kyndryl Holdings Ord Shs	(187,436)	(9,020)
Equity	Kyocera Ord Shs	(420,417)	(28,800)
Equity	Kyoto Financial Group Ord Shs	(274,212)	(17,600)
Equity	Kyowa Kirin Ord Shs	(277,380)	(16,500)
Equity	Kyushu Electric Power Ord Shs	711,905	98,300
Equity	Kyushu Railway Ord Shs	524,518	23,800
Equity	L'Air Liquide Societe Anonyme pour l'Etude et l'Exploitation des Procedes George Ord Shs	(785,013)	(4,035)
Equity	L'Oreal Ord Shs	(551,574)	(1,108)
Equity	L3Harris Technologies Ord Shs	219,677	1,043
Equity	La Francaise Des Jeux Ord Shs	440,363	12,139
Equity	Laboratory Corporation Of America Holdings Ord Shs	19,774	87
Equity	Lam Research Ord Shs	589,012	752
Equity	Lamar Advertising Company Ord Shs Class A	116,802	1,099
Equity	Lamb Weston Holdings Ord Shs	(227,962)	(2,109)
Equity	Lancaster Colony Ord Shs	(626,458)	(3,765)
Equity	Landstar System Ord Shs	227,539	1,175
Equity	Lantheus Holdings Ord Shs	116,312	1,876
Equity	Lanxess Ord Shs	379,546	12,111
Equity	Las Vegas Sands Ord Shs	1,683,376	34,208
Equity	Lasertec Ord Shs	(606,405)	(2,300)
Equity	Lattice Semiconductor Ord Shs	(701,145)	(10,163)
Equity	Lawson Ord Shs	361,619	7,000
Equity	Lear Ord Shs	537,869	3,809
Equity	Legal and General Group Ord Shs	(768,626)	(240,119)
Equity	Leggett & Platt Ord Shs	21,747	831
Equity	Legrand Ord Shs	209,870	2,019
Equity	Leidos Holdings Ord Shs	194,507	1,797
Equity	Lendlease Group Stapled Units	312,257	61,261
Equity	Lennar A Ord Shs	1,165,642	7,821
Equity	Lennox International Ord Shs	402,320	899
Equity	Leonardo Ord Shs	1,320,496	80,040
Equity	Liberty Broadband Ord Shs Series C	(898,176)	(11,145)
Equity	Liberty Global Ord Shs Class C	(751,956)	(40,341)
Equity	Liberty Media Liberty SiriusXM Ord Shs Series C	271,453	9,432
Equity	Lifco Ord Shs Class B	(529,508)	(21,587)
Equity	Light Wonder Ord Shs	(380,990)	(4,640)
Equity	Lincoln Electric Holdings Ord Shs	(198,541)	(913)
Equity	Lincoln National Ord Shs	992,874	36,814
Equity	Linde Ord Shs	(647,690)	(1,577)
Equity	Lion Ord Shs	927,218	99,900

Equity	Liontown Resources Ord Shs	(523,239)	(464,739)
Equity	Lithia Motors Ord Shs	(767,222)	(2,330)
Equity	Littelfuse Ord Shs	(298,329)	(1,115)
Equity	LivaNova Ord Shs	(112,638)	(2,177)
Equity	Live Nation Entertainment Ord Shs	(544,284)	(5,815)
Equity	Lixil Ord Shs	(523,230)	(41,900)
Equity	LKQ Ord Shs	(69,965)	(1,464)
Equity	Lloyds Banking Group Ord Shs	(1,371,207)	(2,254,506)
Equity	Loblaw Companies Ord Shs	(140,869)	(1,448)
Equity	Lockheed Martin Ord Shs	439,190	969
Equity	Loews Ord Shs	419,071	6,022
Equity	Logitech International Ord Shs	582,339	6,145
Equity	Lonza Group Ord Shs	541,697	1,289
Equity	Lotus Bakeries Ord Shs	(472,746)	(52)
Equity	Louisiana Pacific Ord Shs	34,282	484
Equity	Lowe's Companies Ord Shs	(503,631)	(2,263)
Equity	LPL Financial Holdings Ord Shs	150,002	659
Equity	Lucid Group Ord Shs	(536,990)	(127,551)
Equity	lululemon athletica Ord Shs	(684,106)	(1,338)
Equity	Lumentum Holdings Ord Shs	(798,409)	(15,231)
Equity	Lundin Mining Ord Shs	(563,037)	(68,489)
Equity	Lvmh Ord Shs	(694,488)	(857)
Equity	Ly Ord Shs	(1,183,146)	(333,800)
Equity	Lyft Ord Shs Class A	354,648	23,659
Equity	Lynas Rare Earths Ord Shs	(642,958)	(131,602)
Equity	LyondellBasell Industries Ord Shs Class A	(46,779)	(492)
Equity	M&G Ord Shs	(15,911)	(5,612)
Equity	M&T Bank Ord Shs	(151,885)	(1,108)
Equity	M3 Ord Shs	(466,666)	(28,200)
Equity	MACOM Technology Solutions Ord Shs	(1,391,462)	(14,970)
Equity	Macquarie Group Ord Shs Def	(217,771)	(1,738)
Equity	Macys Ord Shs	136,353	6,777
Equity	Madison Square Garden Sports Ord Shs Class A	50,549	278
Equity	Magna International Ord Shs	100,994	1,701
Equity	Makita Ord Shs	974,018	35,300
Equity	Man Group Ord Shs	730,613	246,397
Equity	Man Wah Holdings Ord Shs	119,764	174,800
Equity	Manhattan Associates Ord Shs	1,053,776	4,894
Equity	Manpower Ord Shs	646,727	8,138
Equity	Manulife Financial Ord Shs	729,868	32,869
Equity	Mapfre Ord Shs	643,609	299,864
Equity	Marathon Oil Ord Shs	(153,247)	(6,343)
Equity	Marathon Petroleum Ord Shs	1,401,705	9,448
Equity	Maravai Lifesciences Holdings Ord Shs Class A	364,992	55,724

Equity	Markel Group Ord Shs	867,559	611
Equity	MarketAxess Holdings Ord Shs	80,241	274
Equity	Marks and Spencer Group Ord Shs	1,225,006	352,768
Equity	Marriott International Ord Shs Class A	(1,988,773)	(8,819)
Equity	Marriott Vacations Worldwide Ord Shs	(405,180)	(4,773)
Equity	Marsh & Mclennan Ord Shs	(270,563)	(1,428)
Equity	Martin Marietta Materials Ord Shs	969,382	1,943
Equity	Marubeni Ord Shs	681,291	43,100
Equity	Marui Group Ord Shs	(92,245)	(5,500)
Equity	Marvell Technology Ord Shs	302	5
Equity	Masco Ord Shs	447,092	6,675
Equity	Masimo Ord Shs	(1,068,955)	(9,120)
Equity	Mastec Ord Shs	(144,625)	(1,910)
Equity	Mastercard Ord Shs Class A	(629,529)	(1,476)
Equity	Matador Resources Ord Shs	408,653	7,187
Equity	Match Group Ord Shs	806,833	22,105
Equity	Matsukiyokara Ord Shs	(441,022)	(24,900)
Equity	Mattel Ord Shs	225,692	11,954
Equity	Maximus Ord Shs	(164,449)	(1,961)
Equity	Mazda Motor Ord Shs	1,584,233	146,600
Equity	McCormick & Co Non-Voting Ord Shs	173,924	2,542
Equity	MCDONALD'S	(1,600,857)	(5,399)
Equity	McDonalds Holdings (Japan) Ord Shs	563,413	13,000
Equity	McKesson Ord Shs	1,040,779	2,248
Equity	MDU Resources Group Ord Shs	164,736	8,320
Equity	Medibank Private Ord Shs	(72,061)	(29,665)
Equity	Medical Properties Trust REIT Ord Shs	(368,196)	(74,989)
Equity	Medipal Holdings Ord Shs	771,668	47,600
Equity	Medpace Holdings Ord Shs	973,846	3,177
Equity	Medtronic Ord Shs	534,399	6,487
Equity	MEG Energy Ord Shs	52,686	2,935
Equity	MEIJI Holdings Ord Shs	684,148	28,800
Equity	Melrose Industries Ord Shs	1,469,290	203,131
Equity	MercadoLibre Ord Shs	(452,604)	(288)
Equity	Mercari Ord Shs	(674,528)	(36,400)
Equity	Mercedes-Benz Group N Ord Shs	2,655,492	38,432
Equity	MERCK	(256,306)	(2,351)
Equity	Merck Ord Shs	(2,138,107)	(13,432)
Equity	Mercury Systems Ord Shs	(991,778)	(27,120)
Equity	Meta Platforms Ord Shs Class A	260,515	736
Equity	MetLife Ord Shs	875,098	13,233
Equity	Metro Ord Shs	(154,335)	(2,967)
Equity	Metso Corporation Ord Shs	(170,229)	(16,805)
Equity	Mettler Toledo Ord Shs	424,536	350

Equity	MGIC Investment Ord Shs	(76,485)	(3,965)
Equity	MGM Resorts International Ord Shs	(842,709)	(18,861)
Equity	Michelin Ord Shs	(339,637)	(9,472)
Equity	Microchip Technology Ord Shs	95,952	1,064
Equity	Micron Technology Ord Shs	298,093	3,493
Equity	MICROSOFT	(711,092)	(1,891)
Equity	Mid America Apartment Communities REIT Ord Shs	245,390	1,825
Equity	Middleby Ord Shs	(404,718)	(2,750)
Equity	Millicom International Cellular SDR	391,877	21,910
Equity	Minebea Mitsumi Ord Shs	(1,550,198)	(75,400)
Equity	Mineral Resources Ord Shs	(993,788)	(20,806)
Equity	Mister Car Wash Ord Shs	(150,656)	(17,437)
Equity	Misumi Group Ord Shs	55,932	3,300
Equity	Mitsubishi Chemical Group Ord Shs	58,834	9,600
Equity	Mitsubishi Electric Ord Shs	340,304	24,000
Equity	Mitsubishi Gas Chemical Ord Shs	772,738	48,300
Equity	Mitsubishi Hc Capital Ord Shs	(355,268)	(52,900)
Equity	Mitsubishi Heavy Industries Ord Shs	(175,365)	(3,000)
Equity	Mitsubishi Motors Ord Shs	1,772,687	556,600
Equity	Mitsubishi Ord Shs	2,014,052	126,000
Equity	Mitsubishi UFJ Financial Group Ord Shs	80,778	9,400
Equity	Mitsui Chemicals Ord Shs	(118,655)	(4,000)
Equity	Mitsui Ord Shs	984,591	26,200
Equity	Mitsui OSK Lines Ord Shs	(362,052)	(11,300)
Equity	Miura Ord Shs	304,741	15,300
Equity	Mizuho Financial Group Ord Shs	3,719,028	217,330
Equity	MKS Instruments Ord Shs	(223,331)	(2,171)
Equity	Moderna Ord Shs	(720,316)	(7,243)
Equity	Mohawk Industries Ord Shs	1,169,757	11,302
Equity	Molina Healthcare Ord Shs	161,867	448
Equity	Molson Coors Beverage Company Ord Shs Class B	2,703,278	44,164
Equity	Moncler Ord Shs	(560,406)	(9,108)
Equity	Mondelez International Ord Shs Class A	360,194	4,973
Equity	Mondi Ord Shs	(182,653)	(9,319)
Equity	MongoDB Ord Shs Class A	(197,475)	(483)
Equity	Monolithic Power Systems Ord Shs	599,872	951
Equity	Monotaro Ord Shs	(525,251)	(48,100)
Equity	Monster Beverage Ord Shs	(1,166,430)	(20,247)
Equity	Moody's Ord Shs	(422,195)	(1,081)
Equity	Morgan Stanley Ord Shs	(1,248,897)	(13,393)
Equity	Morningstar Ord Shs	52,382	183
Equity	Mosaic Ord Shs	941,914	26,362
Equity	Motorola Solutions Ord Shs	(291,487)	(931)
Equity	Mowi Ord Shs	130,626	7,289

Equity	MP Materials Ord Shs Class A	(764,443)	(38,511)
Equity	MS&AD Insurance Group Holdings Ord Shs	617,621	15,700
Equity	MSA Safety Ord Shs	(192,466)	(1,140)
Equity	MSC Industrial Ord Shs Class A	953,363	9,415
Equity	MSCI Ord Shs	(84,848)	(150)
Equity	MTR Corporation Ord Shs	(533,239)	(137,420)
Equity	MTU Aero Engines Holding Ord Shs	160,468	744
Equity	Muenchener Rueckversicherungs-Gesellschaft N Ord Shs	644,735	1,556
Equity	Murata Manufacturing Ord Shs	999,931	47,100
Equity	Murphy Oil Ord Shs	404,673	9,486
Equity	Murphy USA Ord Shs	(1,013,344)	(2,842)
Equity	Nagoya Railroad Ord Shs	110,758	6,900
Equity	NASDAQ Ord Shs	473,318	8,141
Equity	Natera Ord Shs	152,842	2,440
Equity	National Australia Bank Ord Shs	(363,052)	(17,331)
Equity	National Bank of Canada Ord Shs	(269,849)	(3,523)
Equity	National Fuel Gas Ord Shs	(188,238)	(3,752)
Equity	National Grid Ord Shs	(312,098)	(23,140)
Equity	National Storage Affiliates Ord Shs	(524,347)	(12,644)
Equity	Naturgy Energy Ord Shs	(903,416)	(30,290)
Equity	Natwest Group Ord Shs	(513,658)	(183,652)
Equity	Ncino Ord Shs	(429,960)	(12,785)
Equity	NCR Atleos Ord Shs	(202,020)	(8,317)
Equity	NCR Voyix Ord Shs	(45,285)	(2,678)
Equity	Nemetschek Ord Shs	(80,971)	(934)
Equity	Neoen Ord Shs	(33,583)	(1,004)
Equity	Neogen Ord Shs	(2,110,183)	(104,932)
Equity	Neste Ord Shs	(503,041)	(14,138)
Equity	NESTLE	(49,818)	(430)
Equity	NetApp Ord Shs	207,705	2,356
Equity	Netflix Ord Shs	175,764	361
Equity	Neurocrine Biosciences Ord Shs	1,601,806	12,157
Equity	New Fortress Energy Ord Shs Class A	(529,390)	(14,031)
Equity	New Jersey Resources Ord Shs	488,953	10,968
Equity	New World Development Company Ord Shs	364,754	235,000
Equity	New York Community Bancorp Ord Shs	1,201,401	117,439
Equity	New York Times Ord Shs Class A	777,471	15,870
Equity	Newell Brands Ord Shs	219,786	25,321
Equity	NewMarket Ord Shs	110,803	203
Equity	News Ord Shs Class A	(1,315,929)	(53,602)
Equity	Nexi Ord Shs	(193,064)	(23,599)
Equity	NEXON Ord Shs	(167,679)	(9,200)
Equity	Nexstar Media Group Ord Shs	214,904	1,371
Equity	Next Ord Shs	(716,656)	(6,925)

Equity	Nextdc Ord Shs	(234,263)	(25,005)
Equity	NextEra Energy Ord Shs	126,096	2,076
Equity	NGK Insulators Ord Shs	1,292,400	108,100
Equity	NH Foods Ord Shs	515,364	15,200
Equity	Nibe Industrier Ord Shs Class B	(690,784)	(98,328)
Equity	NIDEC Ord Shs	(476,670)	(11,800)
Equity	NIFCO Ord Shs	(121,517)	(4,700)
Equity	Nike Ord Shs Class B	(748,590)	(6,895)
Equity	Nikon Ord Shs	(699,089)	(70,600)
Equity	Nintendo Ord Shs	866,502	16,600
Equity	Nippon Express Holdings Ord Shs	733,300	12,900
Equity	Nippon Paint Holdings Ord Shs	(734,232)	(90,800)
Equity	Nippon Sanso Holdings Ord Shs	(278,553)	(10,400)
Equity	Nippon Shinyaku Ord Shs	347,289	9,800
Equity	Nippon Steel Ord Shs	607,143	26,500
Equity	Nippon Telegraph And Telephone Ord Shs	(1,203,827)	(985,000)
Equity	Nippon Yusen Ord Shs	706,900	22,800
Equity	NiSource Ord Shs	381,524	14,370
Equity	Nissan Chemical Ord Shs	(1,718,428)	(44,000)
Equity	Nissan Motor Ord Shs	(50,317)	(12,800)
Equity	Nisshin Seifun Group Ord Shs	645,043	47,900
Equity	NISSIN FOODS HOLDINGS Ord Shs	(816,792)	(23,400)
Equity	Niterra Ord Shs	1,023,847	43,100
Equity	Nitori Holdings Ord Shs	(2,571,258)	(19,200)
Equity	Nitto Denko Ord Shs	291,850	3,900
Equity	NN Group Ord Shs	858,776	21,746
Equity	NNN REIT Ord	1,147,882	26,633
Equity	NOF Ord Shs	(84,481)	(1,700)
Equity	Nokia Ord Shs	(494,256)	(146,603)
Equity	Nomura Holdings Ord Shs	313,467	69,300
Equity	Nomura Research Institute Ord Shs	(817,407)	(28,100)
Equity	Nordea Bank Ord Shs	(227,972)	(18,421)
Equity	Nordson Ord Shs	(795,122)	(3,010)
Equity	Nordstrom Ord Shs	(322,820)	(17,497)
Equity	Norfolk Southern Ord Shs	(518,145)	(2,192)
Equity	Norsk Hydro Ord Shs	1,248,256	185,335
Equity	Northern Star Resources Ord Shs	483,522	51,913
Equity	Northern Trust Ord Shs	619,012	7,336
Equity	Northland Power Ord Shs	399,457	21,883
Equity	Northrop Grumman Ord Shs	346,424	740
Equity	NorthWestern Energy Group Ord Shs	(416,738)	(8,189)
Equity	Norwegian Cruise Line Holdings Ord Shs	(1,709,011)	(85,280)
Equity	NOV Ord Shs	153,662	7,577
Equity	Novanta Ord Shs	(1,512,659)	(8,982)

Equity	Novartis Ord Shs	3,409,623	33,813
Equity	NOVO-NORDISK	(1,286,784)	(12,439)
Equity	Novocure Ord Shs	74,113	4,964
Equity	Novozymes Ord Shs Class B	(687,830)	(12,508)
Equity	Nrg Energy Ord Shs	159,339	3,082
Equity	NSK Ord Shs	1,393,078	257,400
Equity	Ntt Data Group Ord Shs	(1,989,358)	(140,300)
Equity	Nucor Ord Shs	(569,459)	(3,272)
Equity	Nutanix Ord Shs Class A	395,827	8,300
Equity	Nutrien Ord Shs	280,971	4,963
Equity	NUVEI Subordinate Voting Ord Shs	173,707	6,580
Equity	nVent Electric Ord Shs	(151,093)	(2,557)
Equity	NVIDIA Ord Shs	2,461,739	4,971
Equity	NVR Ord Shs	(91,006)	(13)
Equity	NXP Semiconductors Ord Shs	735,206	3,201
Equity	O Reilly Automotive Ord Shs	178,615	188
Equity	Obayashi Ord Shs	388,552	44,900
Equity	Obic Ord Shs	896,113	5,200
Equity	Ocado Group Ord Shs	(507,246)	(52,466)
Equity	Occidental Petroleum Ord Shs	(1,052,568)	(17,628)
Equity	Odakyu Electric Railway Ord Shs	(222,759)	(14,600)
Equity	Oersted Ord Shs	(12,757)	(230)
Equity	OGE Energy Ord Shs	244,475	6,999
Equity	Oji Holdings Ord Shs	642,449	166,800
Equity	Okta Ord Shs Class A	7,876	87
Equity	Old Dominion Freight Line Ord Shs	280,894	693
Equity	Old National Bancorp Ord Shs	(313,157)	(18,541)
Equity	Old Republic International Ord Shs	320,107	10,888
Equity	Olin Ord Shs	(136,440)	(2,529)
Equity	Ollie's Bargain Outlet Holdings Ord Shs	1,220,691	16,085
Equity	Olympus Ord Shs	(146,184)	(10,100)
Equity	Omega Healthcare Investors REIT Ord Shs	(16,802)	(548)
Equity	Omnicom Group Ord Shs	(549,425)	(6,351)
Equity	OMRON Ord Shs	(238,142)	(5,100)
Equity	ON Semiconductor Ord Shs	541,525	6,483
Equity	ONE Gas Ord Shs	(60,789)	(954)
Equity	OneMain Holdings Ord Shs	303,810	6,175
Equity	Oneok Ord Shs	(636,685)	(9,067)
Equity	Onex Ord Shs	165,748	2,362
Equity	Ono Pharmaceutical Ord Shs	449,732	25,200
Equity	Onto Innovation Ord Shs	(97,703)	(639)
Equity	Open House Group Ord Shs	(370,886)	(12,500)
Equity	Open Text Ord Shs	463,647	10,978
Equity	Option Care Health Ord Shs	(708,164)	(21,020)

Equity	Oracle Japan Ord Shs	771,031	10,000
Equity	Oracle Ord Shs	849,239	8,055
Equity	Orange Ord Shs	1,253,921	110,164
Equity	Organon Ord Shs	553,815	38,406
Equity	Orica Ord Shs	162,965	14,983
Equity	Oriental Land Ord Shs	(879,015)	(23,600)
Equity	Origin Energy Ord Shs	808,362	139,867
Equity	Orion Ord Shs Class B	3,427	79
Equity	Orix Ord Shs	418,238	22,200
Equity	Orkla Ord Shs	242,691	31,262
Equity	Ormat Tech Ord Shs	(819,745)	(10,816)
Equity	Osaka Gas Ord Shs	(252,763)	(12,100)
Equity	Oshkosh Ord Shs	873,459	8,057
Equity	Otis Worldwide Ord Shs	(572,608)	(6,400)
Equity	Otsuka Holdings Ord Shs	(127,554)	(3,400)
Equity	Otsuka Ord Shs	886,505	21,500
Equity	Oversea-Chinese Banking Ord Shs	225,684	22,900
Equity	Ovintiv Ord Shs	791,438	18,020
Equity	Owens Corning Ord Shs	1,741,406	11,748
Equity	PACCAR Ord Shs	473,798	4,852
Equity	Packaging Corp of America Ord Shs	(6,191)	(38)
Equity	Palantir Technologies Ord Shs Class A	19,333	1,126
Equity	Palo Alto Networks Ord Shs	143,607	487
Equity	Pan American Silver Ord Shs	(325,205)	(19,825)
Equity	Pan Pacific International Holdings Ord Shs	563,132	23,600
Equity	Panasonic Holdings Ord Shs	1,884,057	190,200
Equity	Pandora Ord Shs	509,029	3,681
Equity	Paramount Global Ord Shs Class B	(558,604)	(37,769)
Equity	Park Hotels Resorts Ord Shs	414,079	27,064
Equity	Parker-Hannifin Ord Shs	38,238	83
Equity	Parkland Ord Shs	503,509	15,545
Equity	Partners Group Holding Ord Shs	(481,366)	(334)
Equity	Patterson Companies Ord Shs	232,493	8,172
Equity	Paychex Ord Shs	(804,945)	(6,758)
Equity	Paycom Software Ord Shs	412,613	1,996
Equity	Paycor Hcm Ord Shs	(829,207)	(38,407)
Equity	Paylocity Holding Ord Shs	(612,583)	(3,716)
Equity	PayPal Holdings Ord Shs	1,743,430	28,390
Equity	PBF Energy Ord Shs Class A	638,607	14,527
Equity	Pearson Ord Shs	516,580	42,027
Equity	Pegasystems Ord Shs	(71,580)	(1,465)
Equity	Peloton Interactive Class A Ord Shs	(316,625)	(51,991)
Equity	Pembina Pipeline Ord Shs	86,424	2,498
Equity	Penn Entertainment Ord Shs	(9,107)	(350)

Equity	Pennon Group Ord Shs	(290,508)	(30,324)
Equity	Penske Automotive Group Voting Ord Shs	317,168	1,976
Equity	Pentair Ord Shs	552,596	7,600
Equity	Penumbra Ord Shs	(174,317)	(693)
Equity	Pepsico Ord Shs	622,124	3,663
Equity	Performance Food Group Ord Shs	(274,387)	(3,968)
Equity	Permian Resources Ord Shs Class A	(1,404,866)	(103,299)
Equity	Pernod Ricard Ord Shs	(1,264,392)	(7,165)
Equity	Perrigo Ord Shs	(94,062)	(2,923)
Equity	Persimmon Ord Shs	(626,030)	(35,355)
Equity	Persol Holdings Ord Shs	1,157,265	673,900
Equity	Petco Health and Wellness Company Ord Shs Class A	537,093	169,966
Equity	PFIZER	245,723	8,535
Equity	PG&E Ord Shs	(106,990)	(5,934)
Equity	PHILIP MORRIS INTERNATIONAL	(1,073,453)	(11,410)
Equity	Phillips 66 Ord Shs	(263,617)	(1,980)
Equity	Phinia Ord Shs	16,841	556
Equity	Pilbara Minerals Ord Shs	(55,668)	(20,654)
Equity	Pilgrims Pride Ord Shs	(20,634)	(746)
Equity	Pinnacle Financial Partners Ord Shs	(826,410)	(9,475)
Equity	Pinnacle West Ord Shs	53,521	745
Equity	Pinterest Ord Shs Class A	507,078	13,690
Equity	Pirelli & C Ord Shs	976,774	179,468
Equity	Planet Fitness Ord Shs Class A	(1,735,210)	(23,770)
Equity	Playtika Holding Ord Shs	641,452	73,561
Equity	Plug Power Ord Shs	(449,244)	(99,832)
Equity	PNC Financial Services Group Ord Shs	(811,569)	(5,241)
Equity	Pola Orbis Holdings Ord Shs	792,112	70,500
Equity	Polaris Ord Shs	283,078	2,987
Equity	Pool Ord Shs	411,070	1,031
Equity	Popular Ord Shs	132,297	1,612
Equity	Portland General Electric Ord Shs	(769,328)	(17,751)
Equity	Post Holdings Ord Shs	(386,143)	(4,385)
Equity	Poste Italiane Ord Shs	1,305,554	115,024
Equity	PotlatchDeltic Ord Shs	(659,953)	(13,441)
Equity	Power Assets Holdings Ord Shs	(237,592)	(41,000)
Equity	Power Integrations Ord Shs	(680,199)	(8,284)
Equity	PPG Industries Ord Shs	1,914,390	12,801
Equity	PPL Ord Shs	(183,846)	(6,784)
Equity	Premier Ord Shs Class A	347,855	15,557
Equity	Primerica Ord Shs	(71,604)	(348)
Equity	Principal Financial Group Ord Shs	(1,084,859)	(13,790)
Equity	Pro Medicus Ord Shs	(112,470)	(1,720)
Equity	Procore Technologies Ord Shs	(137,471)	(1,986)

Equity	PROCTER & GAMBLE	145,221	991
Equity	Progressive Ord Shs	(300,561)	(1,887)
Equity	Progyny Ord Shs	(559,187)	(15,040)
Equity	ProLogis REIT Ord Shs	(459,485)	(3,447)
Equity	Prosperity Bancshares Ord Shs	964,882	14,246
Equity	Prosus Ord Shs	262,707	8,813
Equity	Proximus Ord Shs	722,622	76,870
Equity	Prudential Financial Ord Shs	76,123	734
Equity	Prudential plc Ord Shs	(924,617)	(81,752)
Equity	Prysmian Ord Shs	24,013	528
Equity	PTC Ord Shs	(679,720)	(3,885)
Equity	Public Service Enterprise Group Ord Shs	101,142	1,654
Equity	Public Storage REIT Ord Shs	519,110	1,702
Equity	Publicis Groupe Ord Shs	(218,151)	(2,351)
Equity	Pultegroup Ord Shs	1,339,796	12,980
Equity	Puma Ord Shs	(703,837)	(12,612)
Equity	Pure Storage Ord Shs Class A	735,452	20,624
Equity	PVH Ord Shs	(1,250,020)	(10,236)
Equity	Qantas Airways Ord Shs	943,756	257,560
Equity	QBE Insurance Group Ord Shs	425,911	42,146
Equity	Qiagen Ord Shs	(494,946)	(11,372)
Equity	Qorvo Ord Shs	206,527	1,834
Equity	QUALCOMM Ord Shs	1,017,183	7,033
Equity	Qualys Ord Shs	611,216	3,114
Equity	Quanta Services Ord Shs	(1,652,165)	(7,656)
Equity	QuantumScape Ord Shs Class A	(727,199)	(104,633)
Equity	Qube Holdings Ord Shs	(31,153)	(14,091)
Equity	Quebecor Ord Shs Class B	76,852	3,215
Equity	Quest Diagnostics Ord Shs	(1,260,361)	(9,141)
Equity	QuidelOrtho Ord Shs	(582,967)	(7,910)
Equity	R1 RCM Ord Shs	(396,407)	(37,503)
Equity	Rakuten Group Ord Shs	(1,524,341)	(342,200)
Equity	Ralph Lauren Ord Shs Class A	446,587	3,097
Equity	Ramsay Health Care Ord Shs	(531,728)	(14,812)
Equity	Randstad Ord Shs	(262,089)	(4,183)
Equity	Range Resources Ord Shs	(952,498)	(31,291)
Equity	Rational Ord Shs	(199,357)	(258)
Equity	Raymond James Ord Shs	(178,735)	(1,603)
Equity	Rayonier REIT Ord Shs	(111,790)	(3,346)
Equity	RB Global Ord Shs	(1,009,087)	(15,006)
Equity	RBC Bearings Ord Shs	(879,455)	(3,087)
Equity	REA Group Ord Shs	(382,937)	(3,098)
Equity	Realty Income REIT Ord Shs	(14,642)	(255)
Equity	Reckitt Benckiser Group Ord Shs	4,975	72

Equity	Recordati Industria Chimica E Farmaceutica Ord Shs	(566,263)	(10,498)
Equity	Recruit Holdings Ord Shs	418,738	9,900
Equity	Redeia Corporacion Ord Shs	(282,598)	(17,158)
Equity	Reece Ord Shs	(455,462)	(29,812)
Equity	Regal Rexnord Ord Shs	(382,188)	(2,582)
Equity	Regency Centers REIT Ord Shs	(553,152)	(8,256)
Equity	Regeneron Pharmaceuticals Ord Shs	(474,277)	(540)
Equity	Regions Financial Ord Shs	(952,895)	(49,169)
Equity	Reinsurance Group of America Ord Shs	520,446	3,217
Equity	Relx Ord Shs	(553,383)	(13,958)
Equity	Remy Cointreau Ord Shs	(412,609)	(3,248)
Equity	RenaissanceRe Holding Ord Shs	491,372	2,507
Equity	Renault Ord Shs	(309,055)	(7,581)
Equity	Renesas Electronics Ord Shs	607,507	33,600
Equity	Rentokil Initial Ord Shs	(1,137,721)	(202,466)
Equity	Repligen Ord Shs	(1,790,988)	(9,961)
Equity	Reply Ord Shs	(417,270)	(3,161)
Equity	Repsol Ord Shs	1,366,344	91,963
Equity	Republic Services Ord Shs	614,125	3,724
Equity	Resmed Ord Shs	469,443	2,729
Equity	Resona Holdings Ord Shs	513,310	101,000
Equity	Resonac Holdings Ord Shs	(1,712,151)	(85,900)
Equity	Restaurants Brands International Ord Shs	(519,220)	(6,613)
Equity	Revvity Ord Shs	(919,406)	(8,411)
Equity	Rexel Ord Shs	996,968	36,436
Equity	Rexford Industrial Realty REIT Ord Shs	(130,769)	(2,331)
Equity	Reynolds Consumer Products Ord Shs	177,573	6,616
Equity	RH Ord Shs	(1,569,620)	(5,385)
Equity	Rheinmetall Ord Shs	(406,438)	(1,282)
Equity	RICOH Ord Shs	880,350	114,600
Equity	Rightmove Ord Shs	653,647	89,080
Equity	RingCentral Ord Shs Class A	(633,677)	(18,665)
Equity	Rinnai Ord Shs	(60,270)	(2,600)
Equity	Rio Tinto Ord Shs	(1,642,446)	(22,054)
Equity	Rivian Automotive Ord Shs Class A	(23,437)	(999)
Equity	RLI	362,885	2,726
Equity	Robert Half Ord Shs	82,821	942
Equity	Robinhood Markets Ord Shs Class A	150,651	11,825
Equity	Roblox Ord Shs Class A	(667,741)	(14,605)
Equity	ROCHE HOLDING	804,397	2,769
Equity	Rocket Companies Ord Shs Class A	(633,500)	(43,750)
Equity	Rockwell Automation Ord Shs	419,458	1,351
Equity	ROCKWOOL Ord Shs Class B	203,797	696
Equity	Rogers Communications Non-Voting Ord Shs Class B	(478,844)	(10,179)

Equity	Rohm Ord Shs	(329,713)	(17,200)
Equity	Rohto Pharmaceutical Ord Shs	(592,880)	(29,400)
Equity	Roivant Sciences Ord Shs	(374,240)	(33,325)
Equity	Roku Ord Shs Class A	1,061,514	11,581
Equity	Rollins Ord Shs	369,841	8,469
Equity	Rolls-Royce Holdings Ord Shs	1,635,772	428,148
Equity	Roper Technologies Ord Shs	(231,152)	(424)
Equity	Ross Stores Ord Shs	1,126,495	8,140
Equity	Rotork Ord Shs	57,733	13,995
Equity	Royal Bank of Canada Ord Shs	(781,277)	(7,688)
Equity	Royal Caribbean Group Ord Shs	219,486	1,695
Equity	Royal Gold Ord Shs	644,354	5,327
Equity	Royal Unibrew Ord Shs	(14,706)	(220)
Equity	Royalty Pharma Ord Class A Shs	(125,956)	(4,484)
Equity	RPM International Ord Shs	(129,379)	(1,159)
Equity	Rs Group Ord Shs	(609,499)	(58,335)
Equity	RTX Ord Shs	(697,352)	(8,288)
Equity	Rubis Ord Shs	60,695	2,442
Equity	RWE Ord Shs	(258,107)	(5,674)
Equity	Ryan Specialty Holdings Ord Shs Class A	(103,463)	(2,405)
Equity	Ryder System Ord Shs	46,254	402
Equity	Ryohin Keikaku Ord Shs	784,938	46,900
Equity	S&P Global Ord Shs	(546,685)	(1,241)
Equity	SAAB Ord Shs Class B	223,256	3,703
Equity	Sabra Health Care REIT Ord Shs	101,731	7,129
Equity	Safran Ord Shs	734,359	4,169
Equity	Sage Group Ord Shs	(160,800)	(10,758)
Equity	Saia Ord Shs	(633,666)	(1,446)
Equity	Sainsbury(J) Ord Shs	(282,068)	(73,121)
Equity	SALESFORCE.COM	343,135	1,304
Equity	Salmar Ord Shs	(755,126)	(13,473)
Equity	Sampo Ord Shs	(385,571)	(8,812)
Equity	Sands China Ord Shs	121,733	41,600
Equity	Sandvik Ord Shs	(123,508)	(5,707)
Equity	SANOFI	135,543	1,367
Equity	Santen Pharmaceutical Ord Shs	1,353,376	135,800
Equity	Santos Ord Shs	(451,735)	(87,109)
Equity	SAP Ord Shs	(833,092)	(5,407)
Equity	Saputo Ord Shs	197,328	9,698
Equity	Sartorius Pref Shs	(2,025,486)	(5,503)
Equity	Sartorius Stedim Biotech Ord Shs	(1,567,540)	(5,925)
Equity	SBA Communications REIT Ord Shs Class A	98,939	390
Equity	Sbi Shinsei Banklimited Ord Shs	35,750	1,800
Equity	SBM Offshore Ord Shs	(450,476)	(32,755)

AQR Capital Management, LLC | One Greenwich Plaza | Greenwich, CT 06830 | p: +1.203.742.3600 | f: +1.203.742.3100 | w: aqr.com

Equity	Schibsted Ord Shs Class A	(52,927)	(1,837)
Equity	Schindler Holding Par Shs	(65,965)	(264)
Equity	Schlumberger Ord Shs	(336,959)	(6,475)
Equity	Schneider Electric Ord Shs	(294,177)	(1,465)
Equity	Schneider National Ord Shs Class B	77,673	3,052
Equity	Schroders Ord Shs	(160,964)	(29,371)
Equity	Science Applications International Ord Shs	237,451	1,910
Equity	Scor Ord Shs	331,048	11,326
Equity	Scotts Miracle Gro Ord Shs	235,110	3,688
Equity	Scout24 N Ord Shs	598,109	8,439
Equity	Screen Holdings Ord Shs	(33,849)	(400)
Equity	SCSK Ord Shs	218,159	11,000
Equity	Sea ADS Representing Ord Shs Class A	247,779	6,118
Equity	Seagate Technology Holdings Ord Shs	(1,079,845)	(12,649)
Equity	Sealed Air Ord Shs	(280,839)	(7,690)
Equity	Seatrium Ord Shs	(486,009)	(5,433,000)
Equity	Seb Ord Shs	(347,264)	(2,782)
Equity	Secom Ord Shs	(511,424)	(7,100)
Equity	Securitas Ord Shs Class B	(402,279)	(41,125)
Equity	Seek Ord Shs	40,217	2,205
Equity	Sega Sammy Holdings Ord Shs	706,384	50,500
Equity	SEI Investments Ord Shs	(138,158)	(2,174)
Equity	Seibu Holdings Ord Shs	(259,582)	(18,700)
Equity	Seiko Epson Ord Shs	544,916	36,400
Equity	Sekisui Chemical Ord Shs	862,133	59,800
Equity	Sekisui House Ord Shs	(186,614)	(8,400)
Equity	Selective Insurance Group Ord Shs	(103,758)	(1,043)
Equity	Sempra Ord Shs	(487,837)	(6,528)
Equity	Sensata Technologies Holding Ord Shs	969,193	25,797
Equity	SentinelOne Ord Shs Class A	(278,050)	(10,133)
Equity	Service Corporation International Ord Shs	(1,043,657)	(15,247)
Equity	ServiceNow Ord Shs	664,807	941
Equity	Ses Sa FDR	(32,082)	(4,873)
Equity	Seven & I Holdings Ord Shs	(539,736)	(13,600)
Equity	Seven Group Holdings Ord Shs	361,289	14,349
Equity	Severn Trent Ord Shs	(1,503,437)	(45,729)
Equity	SG Holdings Ord Shs	(552,731)	(38,500)
Equity	SGS Ord Shs	236,586	2,745
Equity	Sharp Ord Shs	(895,093)	(125,500)
Equity	Shell Ord Shs	1,498,802	45,721
Equity	Sherwin Williams Ord Shs	446,329	1,431
Equity	Shift4 Payments Ord Shs Class A	(147,268)	(1,981)
Equity	Shimadzu Ord Shs	(97,865)	(3,500)
Equity	Shimamura Ord Shs	2,101,631	18,800

Equity	Shimano Ord Shs	(340,736)	(2,200)
Equity	Shimizu Ord Shs	254,446	38,300
Equity	Shin Etsu Chemical Ord Shs	(272,808)	(6,500)
Equity	Shinko Electric Industries Ord Shs	(564,037)	(14,500)
Equity	Shionogi Ord Shs	1,326,039	27,500
Equity	Shiseido Ord Shs	208,106	6,900
Equity	Shizuoka Financial Group Ord Shs	179,699	21,200
Equity	ShockWave Medical Ord Shs	(731,941)	(3,841)
Equity	Shopify Subordinate Voting Ord Shs Class A	671,721	8,586
Equity	Siemens Energy N Ord Shs	(4,003)	(302)
Equity	Siemens Healthineers Ord Shs	(1,804,729)	(31,060)
Equity	Siemens N Ord Shs	518,809	2,764
Equity	SIG Group N Ord Shs	(2,213,485)	(96,278)
Equity	Signify Ord Shs	1,061,259	31,686
Equity	Sika Ord Shs	(1,254,601)	(3,858)
Equity	Silgan Holdings Ord Shs	(1,294,195)	(28,601)
Equity	Silicon Laboratories Ord Shs	(399,059)	(3,017)
Equity	Simon Property Group REIT Ord Shs	159,329	1,117
Equity	Simpson Manufacturing Ord Shs	(529,003)	(2,672)
Equity	Singapore Airlines Ord Shs	589,311	118,500
Equity	Singapore Technologies Engineering Ord Shs	(930,698)	(315,600)
Equity	Singapore Telecommunications Ord Shs	(54,302)	(29,000)
Equity	Sino Land Ord Shs	(97,854)	(90,000)
Equity	Sirius XM Holdings Ord Shs	510,170	93,267
Equity	SITC International Holdings Ord Shs	(174,358)	(101,000)
Equity	SiteOne Landscape Supply Ord Shs	(261,788)	(1,611)
Equity	Skandinaviska Enskilda Banken Ord Shs Class A	(104,687)	(7,601)
Equity	Skanska Ord Shs Class B	243,529	13,459
Equity	Skechers USA Ord Shs Class A	1,998,932	32,065
Equity	SKF Ord Shs Class B	623,764	31,228
Equity	Skylark Holdings Ord Shs	241,683	16,500
Equity	Skyworks Solutions Ord Shs	765,243	6,807
Equity	SLM Ord Shs	23,709	1,240
Equity	Smartsheet Ord Shs Class A	1,316,102	27,522
Equity	SMC (Japan) Ord Shs	(2,257,001)	(4,200)
Equity	Smith (DS) Ord Shs	395,742	101,020
Equity	Smith and Nephew Ord Shs	(489,743)	(35,621)
Equity	Smiths Group Ord Shs	271,572	12,080
Equity	Snam Ord Shs	(278,838)	(54,226)
Equity	Snap On Ord Shs	204,210	707
Equity	Snap Ord Shs Class A	(589,926)	(34,845)
Equity	SNC Lavalin Ord Shs	310,519	9,598
Equity	Snowflake Ord Shs Class A	1,436,780	7,220
Equity	Societe Generale Ord Shs	1,332,906	50,224

Equity	Sodexo Ord Shs	940,447	8,546
Equity	SoFi Technologies Ord Shs	(252,272)	(25,354)
Equity	Softbank Group Ord Shs	(1,173,967)	(26,300)
Equity	Softbank Ord Shs	307,020	24,600
Equity	Sohgo Security Services Ord Shs	1,026,515	178,400
Equity	Soitec Ord Shs	(607,690)	(3,400)
Equity	Sojitz Ord Shs	1,696,648	75,100
Equity	Solaredge Technologies Ord Shs	(1,106,446)	(11,821)
Equity	Solvay Ord Shs	252,193	8,233
Equity	Sompo Holdings Ord Shs	254,357	5,200
Equity	Sonic Healthcare Ord Shs	286,975	13,110
Equity	Sonoco Products Ord Shs	(67,267)	(1,204)
Equity	Sonova Holding Ord Shs	(441,766)	(1,355)
Equity	Sony Group Ord Shs	(1,017,783)	(10,700)
Equity	Sotera Health Company Ord Shs	(325,070)	(19,292)
Equity	South32 Ord Shs	286,164	125,940
Equity	Southern Ord Shs	(1,405,766)	(20,048)
Equity	SouthState Ord Shs	(1,390,469)	(16,465)
Equity	Southwest Airlines Ord Shs	(51,089)	(1,769)
Equity	Southwest Gas Holdings Ord Shs	(1,269,851)	(20,045)
Equity	Southwestern Energy Ord Shs	355,868	54,331
Equity	Spectris Ord Shs	944,465	19,605
Equity	Spectrum Brands Holdings Ord Shs	294,431	3,691
Equity	Spie Ord Shs	230,523	7,374
Equity	Spirax-Sarco Engineering Ord Shs	(1,299,940)	(9,707)
Equity	Spire Ord Shs	(732,931)	(11,757)
Equity	Spirit Aerosystems Ord Shs Class A	80,785	2,542
Equity	Sprouts Farmers Market Ord Shs	(564,715)	(11,738)
Equity	Square Enix Hldg Ord Shs	854,727	23,800
Equity	SS And C Technologies Holdings Ord Shs	381,815	6,248
Equity	SSAB Ord Shs Class B	710,465	92,890
Equity	SSE Ord Shs	(947,121)	(40,030)
Equity	St.James'S Place Ord Shs	130,526	14,978
Equity	STAG Industrial REIT Ord Shs	(647,908)	(16,503)
Equity	Standard Chartered PLC Ord Shs	551,576	64,908
Equity	Stanley Black & Decker Ord Shs	434,681	4,431
Equity	Stanley Electric Ord Shs	380,129	20,200
Equity	Stantec Ord Shs	338,438	4,195
Equity	Starbucks Ord Shs	1,744,406	18,169
Equity	State Street Ord Shs	736,567	9,509
Equity	STATOIL	82,253	2,593
Equity	Steel Dynamics Ord Shs	153,058	1,296
Equity	Stellantis Ord Shs	338,512	14,489
Equity	Stericycle Ord Shs	(38,657)	(780)

Equity	STERIS Ord Shs	(738,916)	(3,361)
Equity	Stifel Financial Ord Shs	255,440	3,694
Equity	Stmicroelectronics Ord Shs	1,283,084	25,672
Equity	Stora Enso Ord Shs Class R	(909,119)	(65,708)
Equity	Straumann Holding Ord Shs	(1,453,231)	(9,020)
Equity	Stryker Ord Shs	(1,251,144)	(4,178)
Equity	Subaru Ord Shs	1,573,832	85,800
Equity	Subsea 7 Ord Shs	66,879	4,583
Equity	SUMCO Ord Shs	293,972	19,600
Equity	Sumitomo Chemical Ord Shs	(123,955)	(50,800)
Equity	Sumitomo Electric Industries Ord Shs	132,453	10,400
Equity	Sumitomo Forestry Ord Shs	2,981	100
Equity	Sumitomo Heavy Industries Ord Shs	100,865	4,000
Equity	Sumitomo Metal Mining Ord Shs	(403,578)	(13,400)
Equity	Sumitomo Mitsui Financial Group Ord Shs	(214,725)	(4,400)
Equity	Sumitomo Mitsui Trust Holdings Ord Shs	1,485,632	77,400
Equity	Sumitomo Ord Shs	442,920	20,300
Equity	SUN COMMUNITIES	(859,770)	(6,433)
Equity	Sun Hung Kai Properties Ltd Ord Shs	194,671	18,000
Equity	Sun Life Financial Ord Shs	238,587	4,578
Equity	Suncor Energy Ord Shs	804,380	24,986
Equity	Suncorp Group Ord Shs	81,303	8,603
Equity	Sundrug Ord Shs	912,958	28,400
Equity	Sunrun Ord Shs	(780,135)	(39,742)
Equity	Suntory Beverage & Food Ord Shs	72,563	2,200
Equity	Super Micro Computer Ord Shs	813,268	2,861
Equity	Suzuki Motor Ord Shs	(928,615)	(21,700)
Equity	Svenska Cellulosa Aktiebolaget SCA Ord Shs Class B	(1,095,004)	(73,033)
Equity	Svenska Handelsbanken Ord Shs Class A	(538,635)	(49,596)
Equity	Swedbank Ord Shs Class A	702,362	34,817
Equity	Swedish Orphan Biovitrum Ord Shs	(804,350)	(30,360)
Equity	Swire Pacific Ord Shs A	461,347	54,500
Equity	Swire Properties Ord Shs	54,632	27,000
Equity	Swiss Life Holding Ord Shs	27,061	39
Equity	Swiss Re Ord Shs	620,513	5,523
Equity	Swisscom Ord Shs	(474,948)	(790)
Equity	Syensqo Ord Shs	430,866	4,138
Equity	Symrise Ord Shs	(247,872)	(2,252)
Equity	Synchrony Financial Ord Shs	870,656	22,798
Equity	Synopsys Ord Shs	(153,958)	(299)
Equity	Synovus Financial Ord Shs	(365,469)	(9,707)
Equity	Sysco Ord Shs	580,652	7,940
Equity	Sysmex Ord Shs	(2,084,616)	(37,400)
Equity	T Mobile US Ord Shs	(1,241,756)	(7,745)

Equity	T Rowe Price Group Ord Shs	870,351	8,082
Equity	T&D Holdings Ord Shs	(699,262)	(44,000)
Equity	Tabcorp Holdings Ord Shs	4,192	7,358
Equity	Taisei Ord Shs	(171,017)	(5,000)
Equity	Taisho Pharmaceutical Holdings Ord Shs	79,717	1,300
Equity	Taiyo Yuden Ord Shs	(1,272,613)	(48,100)
Equity	Take Two Interactive Software Ord Shs	(586,663)	(3,645)
Equity	Takeda Pharmaceutical Ord Shs	(1,038,086)	(36,100)
Equity	Talanx Ord Shs	247,669	3,468
Equity	Tandem Diabetes Care Ord Shs	(399,419)	(13,503)
Equity	Tapestry Ord Shs	(360,628)	(9,797)
Equity	Targa Resources Ord Shs	(632,414)	(7,280)
Equity	Target Ord Shs	(454,462)	(3,191)
Equity	Tate And Lyle Ord Shs	311,112	37,033
Equity	Taylor Morrison Home Ord Shs	507,945	9,521
Equity	Taylor Wimpey Ord Shs	1,361,378	726,226
Equity	TC Energy Ord Shs	(291,734)	(7,432)
Equity	TD Synnex Ord Shs	1,703,682	15,832
Equity	TDK Ord Shs	(614,621)	(12,900)
Equity	TE Connectivity Ord Shs	639,135	4,549
Equity	TeamViewer Ord Shs	930,423	59,906
Equity	Tecan Group Ord Shs	(421,064)	(1,032)
Equity	TechnipFMC Ord Shs	(360,768)	(17,913)
Equity	Techtronic Industries Ord Shs	(566,030)	(47,500)
Equity	Teck Resources Subordinate Voting Class B Ord Shs	(703,162)	(16,554)
Equity	Tegna Ord Shs	961,712	62,857
Equity	Teladoc Health Ord Shs	(161,647)	(7,501)
Equity	Tele2 Ord Shs Class B	(222,768)	(25,942)
Equity	Telecom Italia Ord Shs	(372,804)	(1,147,130)
Equity	Teledyne Technologies Ord Shs	(471,282)	(1,056)
Equity	Teleflex Ord Shs	(354,811)	(1,423)
Equity	Telefonica Deutschland Holding Ord Shs	435,362	167,567
Equity	Telefonica Ord Shs	566,567	145,131
Equity	Telenor Ord Shs	(155,743)	(13,565)
Equity	Teleperformance Ord Shs	(468,531)	(3,212)
Equity	Telia Company Ord Shs	435,328	170,508
Equity	Telstra Group Ord Shs	122,549	45,353
Equity	TEMENOS Ord Shs	295,724	3,182
Equity	Tempur Sealy International Ord Shs	(1,619,419)	(31,772)
Equity	Tenaris Ord Shs	595,874	34,260
Equity	Tenet Healthcare Ord Shs	259,734	3,437
Equity	Teradata Ord Shs	739,148	16,988
Equity	Teradyne Ord Shs	(235,163)	(2,167)
Equity	Terex Ord Shs	1,527,746	26,588

Equity	Terna Rete Elettrica Nazionale Ord Shs	(151,703)	(18,180)
Equity	Terumo Ord Shs	(1,216,316)	(37,100)
Equity	TESCO	1,165,790	314,798
Equity	Tesla Ord Shs	(421,671)	(1,697)
Equity	Tetra Tech Ord Shs	(309,822)	(1,856)
Equity	TEXAS CAPITAL BANCSHARES	965,637	14,941
Equity	Texas Instrument Ord Shs	(929,177)	(5,451)
Equity	Texas Roadhouse Ord Shs	1,679,074	13,737
Equity	Textron Ord Shs	514,205	6,394
Equity	TFI International Ord Shs	626,589	4,584
Equity	Thales Ord Shs	(54,896)	(371)
Equity	The Swatch Group Ord Shs	510,626	1,880
Equity	Thermo Fisher Scientific Ord Shs	(705,420)	(1,329)
Equity	THK Ord Shs	292,177	14,900
Equity	Thomson Reuters Ord Shs	(415,493)	(2,828)
Equity	Thor Industries Ord Shs	(131,731)	(1,114)
Equity	thyssenkrupp Ord Shs	1,413,113	202,668
Equity	Timken Ord Shs	426,799	5,325
Equity	Tis Ord Shs	112,397	5,100
Equity	TJX Ord Shs	1,200,205	12,794
Equity	TMX Group Ord Shs	(295,999)	(12,178)
Equity	Toast Ord Shs Class A	279,049	15,282
Equity	Tobu Railway Ord Shs	(440,769)	(16,400)
Equity	Toei Animation Ord Shs	(456,533)	(3,400)
Equity	Toho (Tokyo) Ord Shs	389,016	11,500
Equity	Tohoku Electric Power Ord Shs	(131,952)	(19,400)
Equity	Tokio Marine Holdings Ord Shs	(836,066)	(33,400)
Equity	Tokyo Century Ord Shs	51,990	4,800
Equity	Tokyo Electric Power Holdings Ord Shs	320,062	61,100
Equity	Tokyo Electron Ord Shs	1,110,661	6,200
Equity	Tokyo Gas Ord Shs	468,543	20,400
Equity	Tokyu Ord Shs	(717,795)	(58,800)
Equity	Toll Brothers Ord Shs	2,121,174	20,636
Equity	Tomra Systems Ord Shs	(227,215)	(18,692)
Equity	TopBuild Ord Shs	(824,869)	(2,204)
Equity	Topgolf Callaway Brands Ord Shs	(927,612)	(64,687)
Equity	Toppan Holdings Ord Shs	683,838	24,500
Equity	Toro Ord Shs	(1,764,008)	(18,377)
Equity	Toromont Industries Ord Shs	207,441	2,356
Equity	Toronto Dominion Ord Shs	(156,033)	(2,403)
Equity	Tosoh Ord Shs	(282,324)	(22,100)
Equity	Toto Ord Shs	(126,418)	(4,800)
Equity	Tourmaline Oil Ord Shs	(295,148)	(6,531)
Equity	Toyo Suisan Ord Shs	1,156,703	22,400

Equity	Toyota Boshoku Ord Shs	774,507	48,800
Equity	Toyota Industries Ord Shs	(464,960)	(5,700)
Equity	Toyota Motor Ord Shs	(496,124)	(27,000)
Equity	Toyota Tsusho Ord Shs	1,567,547	26,600
Equity	TPG Ord Shs Class A	(129,596)	(3,002)
Equity	Tractor Supply Ord Shs	(1,488,868)	(6,924)
Equity	Trade Desk Ord Shs Class A	(66,707)	(927)
Equity	Trane Technologies Ord Shs	(544,141)	(2,231)
Equity	TransDigm Group Ord Shs	(665,633)	(658)
Equity	Transunion Ord Shs	(68,023)	(990)
Equity	Transurban Group Stapled Units	(401,826)	(42,953)
Equity	Travel Leisure Ord Shs	1,684,779	43,100
Equity	Travelers Companies Ord Shs	1,273,045	6,683
Equity	Travis Perkins Ord Shs	321,622	30,448
Equity	Treasury Wine Estates Ord Shs	(237,465)	(32,283)
Equity	Trelleborg Ord Shs Class B	1,589,671	47,454
Equity	Trend Micro Ord Shs	(390,838)	(7,300)
Equity	Trex Ord Shs	(853,648)	(10,311)
Equity	Trimble Ord Shs	(209,395)	(3,936)
Equity	TripAdvisor Ord Shs	907,123	42,133
Equity	Truist Financial Ord Shs	1,241,730	33,633
Equity	Tryg Ord Shs	(638,681)	(29,340)
Equity	TUI N Ord Shs	291,998	37,366
Equity	Twilio Ord Shs Class A	260,310	3,431
Equity	Tyler Technologies Ord Shs	(320,698)	(767)
Equity	Tyson Foods Ord Shs Class A	(153,026)	(2,847)
Equity	U Haul Holding Ord Shs	(41,141)	(573)
Equity	Uber Technologies Ord Shs	481,601	7,822
Equity	Ubiquiti Ord Shs	(111,369)	(798)
Equity	Ubisoft Entertainment Ord Shs Cat A	(357,526)	(14,005)
Equity	UBS Group Ord Shs	(1,262,996)	(40,728)
Equity	UCB Ord Shs	(94,652)	(1,086)
Equity	UDR REIT Ord Shs	323,436	8,447
Equity	UFP Industries Ord Shs	565,352	4,503
Equity	UGI Ord Shs	388,188	15,780
Equity	UiPath Ord Shs Class A	(90,616)	(3,648)
Equity	Ulta Beauty Ord Shs	1,431,751	2,922
Equity	Ultragenyx Pharmaceutical Ord Shs	610,805	12,773
Equity	UMB FINANCIAL	409,562	4,902
Equity	Umicore Ord Shs	(337,111)	(12,256)
Equity	Under Armour Ord Shs Class A	191,253	21,758
Equity	Unicharm Ord Shs	(1,157,157)	(32,000)
Equity	Unicredit Ord Shs	735,487	27,104
Equity	Unilever Ord Shs	(727,072)	(15,009)

Equity	Union Pacific Ord Shs	(930,163)	(3,787)
Equity	Unipol Gruppo Finanziario Ord Shs	962,982	168,879
Equity	United Airlines Holdings Ord Shs	(33,503)	(812)
Equity	United Bankshares Ord Shs	(168,937)	(4,499)
Equity	United Overseas Bank Ord Shs	455,079	21,100
Equity	United Parcel Service Ord Shs Class B	(103,772)	(660)
Equity	UNITED RENTALS	(372,723)	(650)
Equity	United Therapeutics Ord Shs	1,212,034	5,512
Equity	United Utilities Group Ord Shs	(852,949)	(63,151)
Equity	UnitedHealth Group Ord Shs	(2,590,232)	(4,920)
Equity	Unity Software Ord Shs	(862,329)	(21,089)
Equity	Universal Display Ord Shs	(172,517)	(902)
Equity	Universal Health Services Ord Shs Class B	(569,668)	(3,737)
Equity	Universal Music Group Ord Shs	(200,632)	(7,037)
Equity	Unum Ord Shs	1,525,632	33,738
Equity	UPM-Kymmene Ord Shs	594,202	15,793
Equity	US Bancorp Ord Shs	(1,484,634)	(34,303)
Equity	US Foods Holding Ord Shs	(57,943)	(1,276)
Equity	USS Ord Shs	154,896	7,700
Equity	Vail Resorts Ord Shs	(1,303,021)	(6,104)
Equity	Valaris Ord Shs	(185,825)	(2,710)
Equity	Valeo Ord Shs	226,894	14,761
Equity	Valero Energy Ord Shs	1,757,990	13,523
Equity	Valley National Ord Shs	(358,380)	(33,000)
Equity	Valmet Ord Shs	342,936	11,890
Equity	Valmont Inds Ord Shs	(1,249,279)	(5,350)
Equity	Valvoline Ord Shs	(951,187)	(25,311)
Equity	VAT Group Ord Shs	(1,027,145)	(2,051)
Equity	Veeva Systems Ord Shs Class A	281,849	1,464
Equity	Ventas REIT Ord Shs	(74,411)	(1,493)
Equity	Veolia Environ. Ord Shs	(51,898)	(1,645)
Equity	Verallia Ord Shs	684,520	17,776
Equity	Veralto Ord Shs	50,343	612
Equity	VeriSign Ord Shs	1,570,033	7,623
Equity	Verisk Analytics Ord Shs	336,076	1,407
Equity	Verizon Communications Ord Shs	592,003	15,703
Equity	Vertex Pharmaceuticals Ord Shs	237,624	584
Equity	Vertiv Holdings Ord Shs Class A	1,309,730	27,269
Equity	Vestas Wind Systems Ord Shs	45,506	1,433
Equity	Vestis Ord Shs	(53,505)	(2,531)
Equity	VF Ord Shs	77,193	4,106
Equity	ViaSat Ord Shs	(665,126)	(23,797)
Equity	Viatris Ord Shs	(410,944)	(37,945)
Equity	Vici Pptys Ord Shs	(355,430)	(11,149)

Equity	Victoria s Secret Ord Shs	852,465	32,120
Equity	Vinci Ord Shs	198,572	1,581
Equity	Virtu Financial Ord Shs Class A	432,774	21,361
Equity	Visa Ord Shs Class A	(1,520,965)	(5,842)
Equity	Vishay Intertechnology Ord Shs	(749,710)	(31,277)
Equity	Visteon Ord Shs	(135,641)	(1,086)
Equity	Vistra Ord Shs	405,962	10,539
Equity	Vivendi Ord Shs	783,527	73,305
Equity	VODAFONE	849,134	971,546
Equity	Volkswagen Non-Voting Pref Shs	683,819	5,537
Equity	Volvo Car Ord Shs Class B	588,266	182,078
Equity	Volvo Ord Shs Class B	948,371	36,521
Equity	Vontier Ord Shs	76,943	2,227
Equity	Vornado Realty Trust REIT Ord Shs	(617,969)	(21,875)
Equity	Voya Financial Ord Shs	(487,519)	(6,682)
Equity	Vulcan Materials Ord Shs	(768,656)	(3,386)
Equity	W. P. Carey REIT Ord Shs	(401,628)	(6,197)
Equity	Wacker Chemie Ord Shs	(788,756)	(6,247)
Equity	Walgreen Boots Alliance Ord Shs	63,421	2,429
Equity	WALMART	2,172,259	13,779
Equity	Walt Disney Ord Shs	978,834	10,841
Equity	Warner Bros. Discovery Ord Shs Series A	152,788	13,426
Equity	Wartsila Ord Shs	456,051	31,455
Equity	Washington H Soul Pattinson & Company Ord Shs	(53,375)	(2,387)
Equity	Waste Connections Ord Shs	(453,184)	(3,036)
Equity	Waste Management Ord Shs	(1,157,344)	(6,462)
Equity	Waters Ord Shs	(1,751,504)	(5,320)
Equity	Watsco Ord Shs	(1,076,317)	(2,512)
Equity	Watts Water Technologies Ord Shs Class A	(65,627)	(315)
Equity	Wayfair Ord Shs Class A	1,049,023	17,002
Equity	Weatherford International Ord Shs	10,859	111
Equity	Webster Financial Ord Shs	(236,948)	(4,668)
Equity	WEC Energy Group Ord Shs	606,782	7,209
Equity	Weir Group Ord Shs	612,170	25,455
Equity	Welcia holdings Ord Shs	953,305	54,500
Equity	WELLS FARGO	(296,108)	(6,016)
Equity	Welltower Ord Shs	(454,817)	(5,044)
Equity	Wendys Ord Shs	1,897,527	97,409
Equity	Werner Enterprises Ord Shs	338,028	7,978
Equity	Wesco International Ord Shs	607,537	3,494
Equity	Wesfarmers Ord Shs	(167,595)	(4,306)
Equity	West Fraser Timber Ord Shs	336,744	3,917
Equity	West Japan Railway Ord Shs	100,116	2,400
Equity	West Pharmaceutical Services Ord Shs	(337,331)	(958)

Equity	Western Alliance Ord Shs	(188,554)	(2,866)
Equity	Western Digital Ord Shs	(904,325)	(17,268)
Equity	Western Union Ord Shs	1,566,789	131,442
Equity	Westinghouse Air Brake Technologies Ord Shs	463,312	3,651
Equity	Westlake Ord Shs	(119,246)	(852)
Equity	Westpac Banking Corporation Ord Shs	331,595	21,221
Equity	WEX Ord Shs	686,178	3,527
Equity	WeyerhaeuSer REIT	(419,917)	(12,077)
Equity	WH Group Ord Shs	384,041	595,000
Equity	WH Smith Ord Shs	(6,666)	(392)
Equity	Wharf Real Estate Investment Company Ord Shs	(814,799)	(241,000)
Equity	Wheaton Precious Metals Ord Shs	(261,064)	(5,266)
Equity	Whirlpool Ord Shs	99,486	817
Equity	Whitbread Ord Shs	209,031	4,485
Equity	White Mountains Insurance Group Ord Shs	(200,166)	(133)
Equity	Whitecap Resources Ord Shs	557,621	82,895
Equity	Whitehaven Coal Ord Shs	225,912	44,500
Equity	Williams Ord Shs	(1,544,571)	(44,346)
Equity	Williams Sonoma Ord Shs	(799,856)	(3,964)
Equity	Willis Towers Watson Ord Shs	(220,457)	(914)
Equity	WillScot Mobile Mini Holdings Ord Shs Class A	165,318	3,715
Equity	Wilmar International Ord Shs	441,683	163,200
Equity	Wingstop Ord Shs	589,108	2,296
Equity	Wintrust Financial Ord Shs	(367,012)	(3,957)
Equity	Wise Ord Shs Class A	(1,145,506)	(102,812)
Equity	Wisetechglobal Pty Ord Shs	(165,600)	(3,220)
Equity	WK Kellogg Ord Shs	(52,521)	(3,997)
Equity	Wolfspeed Ord Shs	(848,663)	(19,505)
Equity	Wolters Kluwer Ord Shs	231,592	1,629
Equity	Woodward Ord Shs	1,043,300	7,664
Equity	Woolworths Group Ord Shs	371,461	14,634
Equity	Workday Ord Shs Class A	1,386,373	5,022
Equity	Worldline Ord Shs	1,174,007	67,823
Equity	Worley Ord Shs	181,984	15,275
Equity	Worthington Enterprises Ord Shs	(16,402)	(285)
Equity	Worthington Steel Ord Shs	72,358	2,575
Equity	WPP Ord Shs	479,770	49,980
Equity	WR Berkley Ord Shs	189,671	2,682
Equity	WSP Global Ord Shs	(377,086)	(2,677)
Equity	WW Grainger Ord Shs	(499,700)	(603)
Equity	Wyndham Hotels Resorts Ord Shs	(65,775)	(818)
Equity	Wynn Resorts Ord Shs	112,065	1,230
Equity	Xcel Energy Ord Shs	1,161,989	18,769
Equity	Xero Ord Shs	463,292	6,046

Equity	Xinyi Glass Holdings Ord Shs	(398,638)	(355,341)
Equity	XPO Ord Shs	1,314	15
Equity	Xylem Ord Shs	(839,402)	(7,340)
Equity	Yakult Honsha Ord Shs	494,212	22,000
Equity	Yamada Holdings Ord Shs	1,396,238	449,000
Equity	Yamaha Motor Ord Shs	(1,235,557)	(138,300)
Equity	Yamaha Ord Shs	(110,892)	(4,800)
Equity	Yamato Holdings Ord Shs	131,218	7,100
Equity	Yamazaki Baking Ord Shs	(102,653)	(4,500)
Equity	Yancoal Australia Ord Shs	193,464	57,278
Equity	Yangzijiang Shipbuilding Holdings Ord Shs	181,945	161,076
Equity	Yara International Ord Shs	339,337	9,541
Equity	Yaskawa Electric Ord Shs	(2,189,218)	(52,400)
Equity	Yeti Holdings Ord Shs	(1,146,772)	(22,147)
Equity	Yokogawa Electric Ord Shs	507,358	26,600
Equity	Yum Brands Ord Shs	(1,051,944)	(8,051)
Equity	Zalando Ord Shs	195,150	8,236
Equity	Zebra Technologies Ord Shs Class A	(616,906)	(2,257)
Equity	Zensho Holdings Ord Shs	(440,258)	(8,400)
Equity	Ziff Davis Ord Shs	(654,027)	(9,734)
Equity	Zillow Group Ord Shs Class C	146,444	2,531
Equity	Zimmer Biomet Holdings Ord Shs	552,031	4,536
Equity	Zions Bancorporation Ord Shs	(82,563)	(1,882)
Equity	Zoetis Ord Shs Class A Ord Shs	(542,373)	(2,748)
Equity	Zoom Video Communications Ord Shs Class A	814,381	11,325
Equity	ZoomInfo Technologies Ord Shs	(458,959)	(24,822)
Equity	Zozo Ord Shs	(810,753)	(36,000)
Equity	Zscaler Ord Shs	1,055,290	4,763
Equity	Zurich Insurance Group Ord Shs	111,774	214

Disclosures:

Single-name equities noted herein are achieved using equity swaps.

© AQR Funds are distributed by ALPS Distributors, Inc. AQR Capital Management, LLC is the Investment Manager of the Funds and a federally registered investment adviser. ALPS Distributors is not affiliated with AQR Capital Management.

Investors should carefully consider the investment objectives, risks, charges and expenses of the Funds before investing. To obtain a prospectus or summary prospectus containing this and other important information, please call 1-866-290-2688 or visit funds.aqr.com to view or download a prospectus online. Read the prospectus carefully before you invest. There are risks involved with investing including the possible loss of principal. Past performance does not guarantee future results. © AQR Funds. All rights reserved. AQR009533 1/31/2025

Holdings are subject to change.

The information set forth herein has been obtained or derived from sources believed by AQR Capital Management, LLC ("AQR") to be reliable. However, AQR does not make any representation or warranty, express or implied, as to the information's accuracy or completeness, nor does AQR recommend that the attached information serve as the basis of any investment decision. This document is intended exclusively for the use of the person to whom it has been delivered by AQR and it is not to be reproduced or redistributed to any other person without AQR's written consent.