AQR Global Equity Mutual Fund

December 31, 2023

Portfolio Exposures

NAV: $325,956,457

Asset Class	Security Description	Exposure	Quantity
Equity	3i Group PLC	294,586	9,545
Equity	3M Ord Shs	1,805,966	16,520
Equity	A P Moller Maersk Ord Shs Class B	1,063,184	591
Equity	Abb Ord Shs	560,796	12,654
Equity	AbbVie Ord Shs	175,116	1,130
Equity	Abn Amro Bank Ord Shs	774,089	51,564
Equity	Adobe Ord Shs	2,667,399	4,471
Equity	Advanced Micro Devices Ord Shs	171,585	1,164
Equity	Aegon Ord Shs	271,396	46,815
Equity	Ageas Ord Shs	1,527,432	35,175
Equity	Agnico Eagle Mines Ord Shs	418,952	7,604
Equity	Air Canada Voting and Variable Voting Ord Shs	1,225,495	86,460
Equity	Align Technology Ord Shs	222,214	811
Equity	Allianz Ord Shs	539,351	2,018
Equity	Alphabet Ord Shs Class C	3,403,037	24,147
Equity	Altria Group Ord Shs	3,542,820	87,824
Equity	Amazon Com Ord Shs	7,021,603	46,213
Equity	American International Group Ord Shs	590,983	8,723
Equity	American Tower REIT	949,008	4,396
Equity	Amgen Ord Shs	368,090	1,278
Equity	APPLE	10,858,499	56,399
Equity	Applied Material Ord Shs	647,470	3,995
Equity	ARC Resources Ord Shs	208,873	14,002
Equity	ArcelorMittal Ord Shs	452,145	15,942
Equity	Archer Daniels Midland Ord Shs	1,648,205	22,822
Equity	argenx Ord Shs	69,818	184
Equity	ASML Holding Ord Shs	578,335	768
Equity	Assicurazioni Generali Ord Shs	507,496	24,047
Equity	ASX Ord Shs	38,339	891
Equity	AT&T	3,536,737	210,771
Equity	AvalonBay Communities REIT Ord Shs	151,835	811
Equity	Aviva Ord Shs	214,586	38,723
Equity	Baloise Holding Ord Shs	539,321	3,444
Equity	Banco Santander Ord Shs	417,811	100,074
Equity	Bank of America Ord Shs	2,480,536	73,672
Equity	Barclays Ord Shs	992,046	506,046
Equity	Barratt Developments Ord Shs	333,915	46,558
Equity	Be Semiconductor Industries Ord Shs	122,091	810

Equity	Berkshire Hathaway Ord Shs Class B	2,160,290	6,057
Equity	BHP BILLITON	224,511	6,527
Equity	Bluescope Steel Ord Shs	2,610,076	163,467
Equity	BMW Ord Shs	2,374,374	21,328
Equity	BNP Paribas Ord Shs	515,785	7,460
Equity	BOC Hong Kong Holdings Ord Shs	382,811	141,000
Equity	Boeing Ord Shs	1,714,882	6,579
Equity	Booking Holdings Ord Shs	1,876,479	529
Equity	BP	1,485,513	249,982
Equity	Bristol Myers Squibb Ord Shs	211,551	4,123
Equity	BRITISH AMERICAN TOBACCO	460,161	15,725
Equity	Broadcom Ord Shs	1,030,299	923
Equity	Builders FirstSource Ord Shs	228,207	1,367
Equity	Caesars Entertainment Ord Shs	668,040	14,250
Equity	Cardinal Health Ord Shs	1,228,853	12,191
Equity	Carrefour Ord Shs	91,255	4,987
Equity	Caterpillar Ord Shs	171,784	581
Equity	Centene Ord Shs	1,778,072	23,960
Equity	Centrica Ord Shs	2,662,609	1,484,997
Equity	Cheung Kong Infrastructure Holdings Ord Shs	15,209	2,749
Equity	CHEVRON	876,762	5,878
Equity	Chubb Ord Shs	230,294	1,019
Equity	Cigna Ord Shs	3,003,184	10,029
Equity	Cincinnati Financial Ord Shs	865,133	8,362
Equity	Cisco Systems Ord Shs	4,394,886	86,993
Equity	Citigroup Ord Shs	2,694,016	52,372
Equity	Citizens Financial Group Ord Shs	635,990	19,191
Equity	CK Hutchison Holdings Ord Shs	1,481,904	276,500
Equity	Cleveland Cliffs Ord Shs	323,800	15,857
Equity	Coca-Cola Ord Shs	1,926,775	32,696
Equity	Cognizant Technology Solutions Ord Shs Class A	667,459	8,837
Equity	COMCAST	1,598,245	36,448
Equity	Commerzbank Ord Shs	331,965	27,929
Equity	Compagnie de Saint Gobain Ord Shs	2,486,098	33,762
Equity	Coterra Energy Ord Shs	771,061	30,214
Equity	Credit Agricole Ord Shs	162,101	11,418
Equity	CrowdStrike Holdings Ord Shs Class A	1,120,089	4,387
Equity	Crown Castle Ord Shs	226,924	1,970
Equity	CVS Health Ord Shs	4,120,133	52,180
Equity	Dai-Ichi Life Holdings Ord Shs	594,240	28,000
Equity	Daimler Truck Holding E Ord Shs	136,604	3,635
Equity	Daito Trust Construction Ord Shs	56,363	486
Equity	Daiwa House Industry Ord Shs	74,271	2,451
Equity	Danske Bank Ord Shs	1,315,184	49,198

Equity	Dassault Aviation Ord Shs	472,712	2,388
Equity	Datadog Ord Shs Class A	655,088	5,397
Equity	DCC Ord Shs	210,367	2,856
Equity	Dell Technologies Ord Shs Class C	2,654,856	34,704
Equity	Delta Air Lines Ord Shs	1,456,487	36,204
Equity	Deutsche Bank Ord Shs	2,094,055	153,322
Equity	Deutsche Lufthansa Ord Shs	247,628	27,854
Equity	Dexus Stapled Units	98,662	18,827
Equity	Digital Realty Trust REIT Ord Shs	122,468	910
Equity	Discover Financial Services Ord Shs	2,431,212	21,630
Equity	DocuSign Ord Shs	3,365,524	56,611
Equity	E.ON N Ord Shs	140,953	10,502
Equity	Elevance Health Ord Shs	428,176	908
Equity	Empire Ord Shs Class A	88,489	3,329
Equity	Engie Ord Shs	569,786	32,404
Equity	ENI Ord Shs	177,510	10,470
Equity	EOG Resources Ord Shs	651,074	5,383
Equity	Equinix REIT Ord Shs	178,797	222
Equity	Equity Residential REIT Ord Shs	125,256	2,048
Equity	Everest Group Ord Shs	1,088,673	3,079
Equity	Evraz Ord Shs	1	77,212
Equity	EXACT Sciences Ord Shs	460,230	6,221
Equity	Fairfax Financial Holdings Sub Voting Ord Shs	216,948	234
Equity	Fidelity National Information Services Ord Shs	1,274,325	21,214
Equity	First Citizens Bancshares Ord Shs Class A	190,142	134
Equity	First Quantum Minerals Ord Shs	219,246	26,645
Equity	Fortinet Ord Shs	1,037,854	17,732
Equity	Fresenius Se and Co Kgaa Ord Shs	42,325	1,365
Equity	General Dynamics Ord Shs	1,314,709	5,063
Equity	GENERAL ELECTRIC	1,879,990	14,730
Equity	General Motors Ord Shs	2,093,346	58,278
Equity	Genuine Parts Ord Shs	592,780	4,280
Equity	Gilead Sciences Ord Shs	469,048	5,790
Equity	Global Payments Ord Shs	232,283	1,829
Equity	Godaddy Ord Shs Class A	1,216,700	11,461
Equity	Goodman Group Units	437,922	25,367
Equity	GOOGLE	3,918,025	28,048
Equity	GPT Group Stapled Units	135,905	42,925
Equity	Grab Holdings Ord Shs Class A	166,498	49,406
Equity	Great West Lifeco Ord Shs	44,738	1,345
Equity	Hang Lung Properties Ord Shs	93,354	67,000
Equity	Heidelberg Materials Ord Shs	105,147	1,176
Equity	Hewlett Packard Enterprise Ord Shs	1,227,518	72,292
Equity	Hikari Tsushin Ord Shs	99,503	600

Equity	Hitachi Construction Machinery Ord Shs	87,240	3,300
Equity	Holcim Ltd Ord Shs	483,276	6,161
Equity	HOME DEPOT	338,233	976
Equity	Hong Kong Exchanges and Clearing Ord Shs	180,839	5,269
Equity	HSBC Holdings Ord Shs	2,956,460	364,934
Equity	HubSpot Ord Shs	84,759	146
Equity	Hulic Ord Shs	15,710	1,500
Equity	Humana Ord Shs	2,848,494	6,222
Equity	Huntington Ingalls Industries Ord Shs	1,242,637	4,786
Equity	Iida Group Holdings Ord Shs	790,802	52,800
Equity	Imperial Oil Ord Shs	817,080	14,274
Equity	Incyte Ord Shs	575,784	9,170
Equity	ING Groep Ord Shs	293,869	19,668
Equity	INTEL	100,400	1,998
Equity	International Paper Ord Shs	740,316	20,479
Equity	Intesa Sanpaolo Ord Shs	333,845	114,325
Equity	Investor Ord Shs Class B	204,263	8,816
Equity	Japan Metropolitan Fund Investment REIT Ord Shs	154,679	214
Equity	Japan Post Bank Ord Shs	519,478	51,000
Equity	Japan Post Insurance Ord Shs	1,776,138	100,000
Equity	Japan Real Estate Investment Trust Ord Shs	124,273	30
Equity	JFE Holdings Ord Shs	2,574,168	165,900
Equity	JOHNSON & JOHNSON	1,063,794	6,787
Equity	Johnson Controls International Ord Shs	643,089	11,157
Equity	JPMORGAN CHASE	849,309	4,993
Equity	Kawasaki Kisen Ord Shs	171,656	4,000
Equity	Keurig Dr Pepper Ord Shs	495,568	14,873
Equity	KIMBERLY-CLARK	1,309,027	10,773
Equity	KLA Ord Shs	713,255	1,227
Equity	Koninklijke Philips Ord Shs	202,683	8,702
Equity	Kraft Heinz Ord Shs	1,934,646	52,316
Equity	Lam Research Ord Shs	349,334	446
Equity	Las Vegas Sands Ord Shs	2,657,586	54,005
Equity	Lendlease Group Stapled Units	14,919	2,927
Equity	Lennar A Ord Shs	2,398,054	16,090
Equity	Link Real Estate Investment Trust	102,929	18,329
Equity	Lockheed Martin Ord Shs	1,493,879	3,296
Equity	LyondellBasell Industries Ord Shs Class A	87,854	924
Equity	M3 Ord Shs	119,149	7,200
Equity	Manulife Financial Ord Shs	98,658	4,443
Equity	Marathon Petroleum Ord Shs	1,242,218	8,373
Equity	Match Group Ord Shs	141,109	3,866
Equity	Mazda Motor Ord Shs	1,327,038	122,800
Equity	McDonalds Holdings (Japan) Ord Shs	86,679	2,000

Equity	McKesson Ord Shs	765,769	1,654
Equity	Mercedes-Benz Group N Ord Shs	1,801,536	26,073
Equity	Meta Platforms Ord Shs Class A	4,000,102	11,301
Equity	MetLife Ord Shs	455,636	6,890
Equity	MICROSOFT	9,267,882	24,646
Equity	Mirvac Group Stapled Units	136,446	95,677
Equity	Mitsubishi Estate Ord Shs	79,440	5,764
Equity	Mitsui Fudosan Ord Shs	112,781	4,598
Equity	Mitsui OSK Lines Ord Shs	583,128	18,200
Equity	Mizuho Financial Group Ord Shs	2,816,694	164,600
Equity	Molson Coors Beverage Company Ord Shs Class B	3,456,345	56,467
Equity	Mosaic Ord Shs	1,150,577	32,202
Equity	NESTLE	392,519	3,388
Equity	Netflix Ord Shs	423,099	869
Equity	Neurocrine Biosciences Ord Shs	1,221,547	9,271
Equity	New World Development Company Ord Shs	147,454	95,000
Equity	Nippon Building Fund REIT Ord Shs	95,347	22
Equity	Nippon Express Holdings Ord Shs	284,225	5,000
Equity	Nippon Steel Ord Shs	1,990,970	86,900
Equity	Nippon Yusen Ord Shs	920,831	29,700
Equity	NN Group Ord Shs	1,862,051	47,151
Equity	Nokia Ord Shs	96,944	28,755
Equity	Nomura Real Estate Holdings Ord Shs	26,309	1,000
Equity	Nomura Real Estate Master Fund REIT Ord Shs	136,934	117
Equity	Novartis Ord Shs	745,594	7,394
Equity	NOVO-NORDISK	221,585	2,142
Equity	Nutrien Ord Shs	363,682	6,424
Equity	NVIDIA Ord Shs	8,218,671	16,596
Equity	Obayashi Ord Shs	239,708	27,700
Equity	Oji Holdings Ord Shs	186,803	48,500
Equity	Okta Ord Shs Class A	573,508	6,335
Equity	Oracle Ord Shs	1,217,295	11,546
Equity	Owens Corning Ord Shs	1,832,123	12,360
Equity	PACCAR Ord Shs	1,254,021	12,842
Equity	Parkland Ord Shs	283,254	8,745
Equity	Paycom Software Ord Shs	83,101	402
Equity	PayPal Holdings Ord Shs	1,869,689	30,446
Equity	PFIZER	456,120	15,843
Equity	Pioneer Natural Resource Ord Shs	268,956	1,196
Equity	Porsche Automobil Holding Pref Shs	44,260	865
Equity	Power Corporation of Canada Ord Shs	205,139	7,139
Equity	PPG Industries Ord Shs	106,031	709
Equity	ProLogis REIT Ord Shs	397,234	2,980
Equity	Public Storage REIT Ord Shs	757,620	2,484

Equity	Pultegroup Ord Shs	2,268,982	21,982
Equity	Qantas Airways Ord Shs	430,575	117,508
Equity	QUALCOMM Ord Shs	1,303,261	9,011
Equity	Renesas Electronics Ord Shs	710,567	39,300
Equity	Repsol Ord Shs	2,672,411	179,869
Equity	RioCan Real Estate Investment Trust Units	161,700	11,451
Equity	ROCHE HOLDING	152,222	524
Equity	Roku Ord Shs Class A	1,638,514	17,876
Equity	Rolls-Royce Holdings Ord Shs	1,695,419	443,760
Equity	SALESFORCE.COM	1,485,952	5,647
Equity	Sandoz Group Ord Shs	87,290	2,715
Equity	SAP Ord Shs	103,385	671
Equity	Scentre Group Unit	184,763	90,560
Equity	Sea ADS Representing Ord Shs Class A	423,914	10,467
Equity	ServiceNow Ord Shs	132,820	188
Equity	Shell Ord Shs	1,277,527	38,971
Equity	Shopify Subordinate Voting Ord Shs Class A	1,278,352	16,340
Equity	Simon Property Group REIT Ord Shs	245,769	1,723
Equity	Singapore Airlines Ord Shs	92,002	18,500
Equity	Singapore Exchange Ord Shs	30,307	4,067
Equity	Sirius XM Holdings Ord Shs	236,567	43,248
Equity	SITC International Holdings Ord Shs	98,400	57,000
Equity	Skanska Ord Shs Class B	415,007	22,936
Equity	SKF Ord Shs Class B	952,244	47,673
Equity	Snowflake Ord Shs Class A	1,909,604	9,596
Equity	Societe Generale Ord Shs	1,065,284	40,140
Equity	Solvay Ord Shs	52,932	1,728
Equity	Sonic Healthcare Ord Shs	105,049	4,799
Equity	South32 Ord Shs	669,098	294,468
Equity	Splunk Ord Shs	122,337	803
Equity	SS And C Technologies Holdings Ord Shs	251,101	4,109
Equity	Starbucks Ord Shs	1,161,049	12,093
Equity	Stellantis Ord Shs	1,334,000	57,098
Equity	Stockland Stapled Units	150,784	49,658
Equity	Subaru Ord Shs	511,770	27,900
Equity	Sumitomo Realty & Development Ord Shs	78,061	2,624
Equity	Suncor Energy Ord Shs	589,909	18,324
Equity	Super Micro Computer Ord Shs	1,269,221	4,465
Equity	Swedbank Ord Shs Class A	307,557	15,246
Equity	Swiss Re Ord Shs	2,536,767	22,579
Equity	Synchrony Financial Ord Shs	2,242,822	58,728
Equity	Sysco Ord Shs	83,953	1,148
Equity	Talanx Ord Shs	91,698	1,284
Equity	Telefonica Deutschland Holding Ord Shs	221,751	85,350

Equity	Telefonica Ord Shs	202,031	51,752
Equity	Tesla Ord Shs	3,265,027	13,140
Equity	Tokyo Electron Ord Shs	895,694	5,000
Equity	Tokyo Gas Ord Shs	378,969	16,500
Equity	Tosoh Ord Shs	654,073	51,200
Equity	TOTAL S.A	140,312	2,062
Equity	Truist Financial Ord Shs	102,564	2,778
Equity	Uber Technologies Ord Shs	312,776	5,080
Equity	Ulta Beauty Ord Shs	2,095,687	4,277
Equity	Unibail Rodamco WE Stapled Units	256,735	3,473
Equity	Unicredit Ord Shs	1,669,037	61,507
Equity	Valero Energy Ord Shs	1,059,630	8,151
Equity	Veeva Systems Ord Shs Class A	103,576	538
Equity	VeriSign Ord Shs	377,319	1,832
Equity	Verizon Communications Ord Shs	2,278,890	60,448
Equity	Vertex Pharmaceuticals Ord Shs	302,319	743
Equity	Viatris Ord Shs	571,098	52,733
Equity	Vicinity Centres	135,898	97,628
Equity	Vistra Ord Shs	752,873	19,545
Equity	VODAFONE	838,683	959,588
Equity	Volkswagen Non-Voting Pref Shs	191,301	1,549
Equity	Volvo Car Ord Shs Class B	135,709	42,004
Equity	WALMART	1,830,632	11,612
Equity	Walt Disney Ord Shs	87,581	970
Equity	WELLS FARGO	457,746	9,300
Equity	Welltower Ord Shs	270,600	3,001
Equity	West Fraser Timber Ord Shs	117,607	1,368
Equity	WH Group Ord Shs	247,851	384,000
Equity	Whitbread Ord Shs	276,331	5,929
Equity	Wolters Kluwer Ord Shs	95,537	672
Equity	Workday Ord Shs Class A	581,658	2,107
Equity	Worldline Ord Shs	150,752	8,709
Equity	Zoom Video Communications Ord Shs Class A	326,184	4,536
Equity	Zscaler Ord Shs	736,909	3,326
Equity	AEX Index Future	(17,730,879)	(102)
Equity	CAC40 Index Future	(5,916,127)	(71)
Equity	DAX Index Future	(17,579,464)	(38)
Equity	E-Mini S&P 500 Index Future	40,066,572	168
Equity	FTSE MIB Index Future	29,504,567	176
Equity	FTSE100 Index Future	25,828,836	262
Equity	Hang Seng Index Future	1,855,694	17
Equity	IBEX 35 Index Future	(111,593)	(1)
Equity	M7AU	(2,490,898)	(408)
Equity	M7CH	(6,786,157)	(1,620)

Equity	M7ES	(2,094,926)	(7,707)
Equity	M7GB	1,651,268	87
Equity	M7IT	8,171,235	46,345
Equity	M7JP	4,586,135	207,474
Equity	M7SE	(3,650,920)	(586)
Equity	MSCI Singapore Index Future	498,307	23
Equity	OMX Index Future	(7,893,492)	(332)
Equity	OSE Japan Topix Index Future	35,752,665	213
Equity	S&P/TSE 60 Index Future	1,534,751	8
Equity	SPI 200 Index Future	(27,840,255)	(215)
Equity	TA35 Index Futures	617,756	1,200
Equity	Swiss Market Index Swap	(16,409,267)	(124)
Currency	AUD vs USD Forward	(7,741,218)	(11,344,937)
Currency	CAD vs USD Forward	73,606,399	97,057,398
Currency	CHF vs USD Forward	(67,448,464)	(56,768,000)
Currency	DKK vs USD Forward	341,417	2,304,000
Currency	EUR vs USD Forward	8,966,032	8,116,627
Currency	GBP vs USD Forward	7,511,118	5,891,997
Currency	HKD vs USD Forward	(850,862)	(6,644,000)
Currency	ILS vs USD Forward	604,015	2,174,999
Currency	JPY vs USD Forward	49,305,781	6,951,129,000
Currency	NOK vs USD Forward	41,776,539	424,270,001
Currency	NZD vs USD Forward	(51,230,065)	(80,912,999)
Currency	SEK vs USD Forward	(25,472,993)	(256,713,001)
Currency	SGD vs USD Forward	496,166	654,492

Disclosures:

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

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