AQR Managed Futures Strategy Fund

December 31, 2023

Portfolio Exposures

NAV: $1,357,421,967

Asset Class	Security Description	Exposure	Quantity
Equity	10x Genomics Ord Shs Class A	(506,102)	(9,044)
Equity	3M Ord Shs	3,758,203	34,378
Equity	A O Smith Ord Shs	1,398,430	16,963
Equity	A P Moller Maersk Ord Shs Class B	839,672	467
Equity	A2A Ord Shs	(1,046,932)	(510,094)
Equity	Aalberts Ord Shs	477,835	11,024
Equity	Abb Ord Shs	5,708,192	128,771
Equity	Abbott Laboratories Ord Shs	1,133,171	10,295
Equity	AbbVie Ord Shs	4,462,206	28,794
Equity	ABC Mart Ord Shs	(99,631)	(5,700)
Equity	Abn Amro Bank Ord Shs	2,487,250	165,772
Equity	Abrdn Ord Shs	(1,272,585)	(558,869)
Equity	Acadia Healthcare Company Ord Shs	(876,588)	(11,273)
Equity	Accenture Ord Shs Class A	531,980	1,516
Equity	Acciona Ord Shs	(949,687)	(6,453)
Equity	Accor Ord Shs	155,322	4,066
Equity	Acerinox Ord Shs	957,985	81,436
Equity	ACI Worldwide Ord Shs	925,772	30,254
Equity	Acs Actividades De Construccion Y Servicios Ord Shs	(1,193,907)	(26,927)
Equity	Acuity Brands Ord Shs	939,146	4,585
Equity	Adecco Group Ord Shs	(430,823)	(8,784)
Equity	Adidas N Ord Shs	(1,607,869)	(7,908)
Equity	Adient Ord Shs	266,846	7,339
Equity	Admiral Group Ord Shs	(445,110)	(13,011)
Equity	Adobe Ord Shs	3,700,113	6,202
Equity	ADT Ord Shs	152,522	22,364
Equity	Advance Auto Parts Ord Shs	(1,073,090)	(17,583)
Equity	Advanced Drainage Systems Ord Shs	(731,609)	(5,202)
Equity	Advanced Micro Devices Ord Shs	(1,129,750)	(7,664)
Equity	Advantest Ord Shs	(1,983,089)	(58,300)
Equity	Adyen Ord Shs	(4,431,955)	(3,441)
Equity	Aegon Ord Shs	(83,359)	(14,387)
Equity	Aena SME Ord Shs	(230,816)	(1,274)
Equity	Aeon Ord Shs	(2,330,433)	(104,300)
Equity	Aeroports de Paris Ord Shs	(654,478)	(5,058)
Equity	AES Ord Shs	266,189	13,828
Equity	Affirm Holdings Ord Shs Class A	(1,020,392)	(20,765)
Equity	AFLAC Ord Shs	(551,100)	(6,680)

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

Equity	AGC Ord Shs	(345,292)	(9,300)
Equity	AGCO Ord Shs	1,728,393	14,236
Equity	Ageas Ord Shs	623,184	14,359
Equity	Agilent Technologies Ord Shs	647,046	4,654
Equity	agilon health Ord Shs	(2,730,152)	(217,542)
Equity	Agnico Eagle Mines Ord Shs	1,053,779	19,203
Equity	AIA Group Ord Shs	1,312,324	150,600
Equity	Air Canada Voting and Variable Voting Ord Shs	1,842,968	130,546
Equity	AIR France-KLM Ord Shs	1,018,354	67,862
Equity	Air Products and Chemicals Ord Shs	(2,046,107)	(7,473)
Equity	Air Water Ord Shs	565,553	41,400
Equity	Airbnb Ord Shs Class A	(280,857)	(2,063)
Equity	Airbus Ord Shs	306,642	1,987
Equity	Airtel Africa Ord Shs	475,135	286,307
Equity	Akzo Nobel Ord Shs	115,399	1,397
Equity	Alamos Gold Ord Shs Class A	505,472	37,553
Equity	Alaska Air Group Ord Shs	(1,356,823)	(34,728)
Equity	Albemarle Ord Shs	(1,269,979)	(8,790)
Equity	Alcoa Ord Shs	(1,899,614)	(55,871)
Equity	Alcon Ord Shs	(560,723)	(7,188)
Equity	Alfa Laval Ord Shs	438,896	10,976
Equity	Alfresa Holdings Ord Shs	518,300	30,500
Equity	Algonquin Power Utilities Ord Shs	(1,878,061)	(297,412)
Equity	Align Technology Ord Shs	1,850,322	6,753
Equity	Alimentation Couche Tard Ord Shs	1,594,196	27,048
Equity	Allegro MicroSystems Ord Shs	467,793	15,454
Equity	Allete Ord Shs	(493,378)	(8,067)
Equity	Alliant Energy Ord Shs	(1,396,335)	(27,219)
Equity	Allianz Ord Shs	2,025,875	7,584
Equity	Allison Transmission Holdings Ord Shs	2,434,101	41,859
Equity	Allstate Ord Shs	(940,386)	(6,718)
Equity	Ally Financial Ord Shs	(718,200)	(20,567)
Equity	Alnylam Pharmaceuticals Ord Shs	(989,398)	(5,169)
Equity	Als Ord Shs	671,614	76,709
Equity	Alstom Ord Shs	(1,966,174)	(146,213)
Equity	Alten Ord Shs	(133,150)	(896)
Equity	Alteryx Ord Shs Class A	(822,423)	(17,439)
Equity	Altria Group Ord Shs	2,080,374	51,571
Equity	Alumina Ord Shs	(195,149)	(316,481)
Equity	Amada Ord Shs	878,717	84,300
Equity	Amadeus It Group Ord Shs	(650,980)	(9,088)
Equity	Amazon Com Ord Shs	784,162	5,161
Equity	Ambu Ord Shs Class B	(510,754)	(32,781)
Equity	Amcor Ord Shs	305,848	31,727

Equity	Amdocs Ord Shs	622,613	7,084
Equity	Ameren Ord Shs	(882,910)	(12,205)
Equity	American Airlines Group Ord Shs	(624,332)	(45,439)
Equity	American Electric Power Ord Shs	(1,507,687)	(18,563)
Equity	American Express Ord Shs	1,145,959	6,117
Equity	American Financial Group Ord Shs	(260,012)	(2,187)
Equity	American International Group Ord Shs	1,667,734	24,616
Equity	American Water Works Ord Shs	(406,133)	(3,077)
Equity	Ameriprise Finance Ord Shs	1,008,828	2,656
Equity	AMETEK Ord Shs	231,670	1,405
Equity	Amgen Ord Shs	2,249,724	7,811
Equity	Amkor Technology Ord Shs	470,538	14,143
Equity	Amphenol Ord Shs Class A	(311,665)	(3,144)
Equity	Amplifon Ord Shs	(299,817)	(8,665)
Equity	Amundi Ord Shs	(352,765)	(5,187)
Equity	Analog Devices Ord Shs	494,613	2,491
Equity	Anglo American Ord Shs	(1,345,130)	(53,554)
Equity	ANHEUSER-BUSCH INBEV	(1,432,965)	(22,217)
Equity	ANSYS Ord Shs	(509,121)	(1,403)
Equity	Antero Resources Ord Shs	(463,284)	(20,427)
Equity	Antofagasta Ord Shs	(2,101,409)	(98,165)
Equity	Aon Ord Shs Class A	1,437,057	4,938
Equity	APA Group Units	(751,431)	(129,140)
Equity	APA Ord Shs	560,804	15,630
Equity	Apellis Pharmaceuticals Ord Shs	(2,727,461)	(45,564)
Equity	Aperam Ord Shs	(258,464)	(7,120)
Equity	APPLE	1,072,200	5,569
Equity	Applied Material Ord Shs	2,400,581	14,812
Equity	AppLovin Ord Shs Class A	638,277	16,017
Equity	AptarGroup Ord Shs	(276,662)	(2,238)
Equity	Aptiv Ord Shs	(171,993)	(1,917)
Equity	ARAMARK Ord Shs	149,071	5,305
Equity	ARC Resources Ord Shs	628,358	42,292
Equity	Arcadium Lithium CDI	1,100,664	144,105
Equity	ArcelorMittal Ord Shs	809,916	28,572
Equity	Arch Capital Group Ord Shs	(321,663)	(4,331)
Equity	Archer Daniels Midland Ord Shs	2,242,864	31,056
Equity	argenx Ord Shs	(704,251)	(1,857)
Equity	Arista Networks Ord Shs	190,292	808
Equity	Aristocrat Leisure Ord Shs	1,543,049	55,480
Equity	Aritzia Subordinate Voting Ord Shs	(449,609)	(21,645)
Equity	Arkema Ord Shs	492,964	4,335
Equity	Armstrong World Industries Ord Shs	603,783	6,141
Equity	Arrow Electronics Ord Shs	1,138,759	9,315

Equity	Arrowhead Pharmaceuticals Ord Shs	(547,893)	(17,905)
Equity	Arthur J Gallagher Ord Shs	(1,616,437)	(7,188)
Equity	Asahi Group Holdings Ord Shs	(350,471)	(9,400)
Equity	Asahi Intecc Ord Shs	(1,143,129)	(56,200)
Equity	Asahi Kasei Ord Shs	(963,667)	(130,800)
Equity	ASGN Ord Shs	657,899	6,841
Equity	Ashland Ord Shs	229,660	2,724
Equity	Ashtead Group Ord Shs	(896,410)	(12,876)
Equity	Asics Ord Shs	1,256,244	40,100
Equity	ASM International Ord Shs	(402,626)	(776)
Equity	ASML Holding Ord Shs	3,326,629	4,420
Equity	Asmpt Ord Shs	829,018	86,900
Equity	Aspen Technology Ord Shs	(1,464,218)	(6,651)
Equity	ASR Nederland Ord Shs	132,519	2,811
Equity	Assa Abloy Ord Shs Class B	(515,319)	(17,908)
Equity	Assicurazioni Generali Ord Shs	614,225	29,120
Equity	Associated Bancorp Ord Shs	(327,566)	(15,314)
Equity	Associated British Foods Ord Shs	962,627	31,907
Equity	Assurant Ord Shs	285,759	1,696
Equity	Assured Guaranty Ord Shs	608,443	8,131
Equity	ASTRAZENECA	(637,167)	(4,716)
Equity	AT&T	2,816,036	167,821
Equity	Atco Ord Shs Class I	742,117	25,407
Equity	Atlas Arteria Stapled Units	(86,538)	(21,974)
Equity	Atlas Copco Ord Shs Class A	(1,621,564)	(94,260)
Equity	Atlassian Ord Shs Class A	1,356,991	5,705
Equity	Atmos Energy Ord Shs	(2,646,924)	(22,838)
Equity	Aurizon Holdings Ord Shs	(323,768)	(125,049)
Equity	Aurubis Ord Shs	167,745	2,046
Equity	Auto Trader Group Ord Shs	947,219	103,015
Equity	AutoDesk Ord Shs	2,781,516	11,424
Equity	Autoliv Ord Shs	773,313	7,018
Equity	Automatic Data Processing Ord Shs	1,276,443	5,479
Equity	Autonation Ord Shs	653,283	4,350
Equity	AutoZone Ord Shs	(147,380)	(57)
Equity	Avangrid Ord Shs	(1,015,470)	(31,332)
Equity	Avery Dennison Ord Shs	(1,187,690)	(5,875)
Equity	Avient Ord Shs	(500,461)	(12,039)
Equity	Avis Budget Group Ord Shs	154,748	873
Equity	Aviva Ord Shs	947,552	171,017
Equity	Avnet Ord Shs	80,438	1,596
Equity	Avolta AG Ord Shs	336,717	8,565
Equity	Axa Ord Shs	583,317	17,916
Equity	Axalta Coating Systems Ord Shs	926,939	27,287

Equity	Axfood Ord Shs	380,614	14,065
Equity	AXIS Capital Holdings Ord Shs	548,994	9,915
Equity	Axon Enterprise Ord Shs	(1,625,929)	(6,294)
Equity	Azbil Ord Shs	(519,455)	(15,700)
Equity	AZEK Company Ord Shs Class A	(269,854)	(7,055)
Equity	Azenta Ord Shs	(1,433,862)	(22,012)
Equity	Azimut Holding Ord Shs	(371,217)	(14,223)
Equity	B&M European Value Retail Ord Shs	(161,721)	(22,649)
Equity	Bachem Holding Ord Shs	(866,873)	(11,222)
Equity	BAE Systems Ord Shs	1,939,851	137,049
Equity	Baker Hughes Ord Shs Class A	1,605,298	46,966
Equity	Ball Ord Shs	(806,200)	(14,016)
Equity	Baloise Holding Ord Shs	(341,776)	(2,182)
Equity	Banca Generali Ord Shs	(545,887)	(14,698)
Equity	Banco Bilbao Vizcaya Argentaria Ord Shs	(275,663)	(30,353)
Equity	Banco BPM Ord Shs	2,242,054	424,755
Equity	Banco De Sabadell Ord Shs	1,322,743	1,076,444
Equity	Banco Santander Ord Shs	1,430,496	342,818
Equity	Bandai Namco Holdings Ord Shs	114,243	5,700
Equity	Bank of America Ord Shs	1,412,524	41,952
Equity	Bank of Montreal Ord Shs	(1,705,747)	(17,224)
Equity	Bank of New York Mellon Ord Shs	1,658,521	31,864
Equity	Bank Ozk Ord Shs	(522,966)	(10,495)
Equity	Bankinter Ord Shs	746,356	116,635
Equity	Barclays Ord Shs	(348,555)	(177,827)
Equity	Barratt Developments Ord Shs	726,269	101,280
Equity	Barrick Gold Ord Shs	(584,097)	(32,301)
Equity	Barry Callebaut Ord Shs	(561,563)	(333)
Equity	BASF N Ord Shs	(575,662)	(10,689)
Equity	Bath And Body Works Ord Shs	526,336	12,195
Equity	Baxter International Ord Shs	(130,593)	(3,378)
Equity	Baycurrent Consulting Ord Shs	(530,119)	(15,100)
Equity	Bayer Ord Shs	(1,822,153)	(49,076)
Equity	BC Vaud N Ord Shs	(869,212)	(6,741)
Equity	BCE Ord Shs	(1,162,328)	(29,496)
Equity	Be Semiconductor Industries Ord Shs	773,124	5,132
Equity	Beazley Ord Shs	425,872	64,008
Equity	Bechtle Ord Shs	(755,952)	(15,085)
Equity	Becton Dickinson Ord Shs	(149,955)	(615)
Equity	Beiersdorf Ord Shs	(841,237)	(5,615)
Equity	Beijer Ref Ord Shs Class B	(600,266)	(44,890)
Equity	Belden Ord Shs	331,094	4,286
Equity	Belimo N Ord Shs	(304,258)	(552)
Equity	BellRing Brands Ord Shs	704,460	12,709

Equity	Bellway Ord Shs	(749,229)	(22,890)
Equity	Bentley Systems Ord Shs Class B	(1,433,019)	(27,463)
Equity	Berkeley Group Holdings (The) Ord Shs	(580,144)	(9,709)
Equity	Berry Global Group Ord Shs	1,175,079	17,437
Equity	BHP BILLITON	1,412,446	41,123
Equity	Bill Holdings Ord Shs	(851,718)	(10,439)
Equity	Billerud Aktiebolag Ord Shs	543,349	53,530
Equity	Bio Rad Laboratories Ord Shs Class A	(78,139)	(242)
Equity	Bio Techne Ord Shs	(580,938)	(7,529)
Equity	Biogen Ord Shs	(2,123,467)	(8,206)
Equity	BioMarin Pharmaceutical Ord Shs	(131,324)	(1,362)
Equity	Biomerieux Ord Shs	(388,514)	(3,498)
Equity	BJs Wholesale Club Holdings Ord Shs	(878,179)	(13,174)
Equity	BKW N Ord Shs	(183,888)	(1,035)
Equity	Black Hills Ord Shs	100,725	1,867
Equity	Blackbaud Ord Shs	(414,773)	(4,784)
Equity	BlackRock Ord Shs	720,878	888
Equity	Block Ord Shs Class A	(1,774,100)	(22,936)
Equity	Blue Owl Capital Ord Shs Class A	(1,012,828)	(67,975)
Equity	Bluescope Steel Ord Shs	1,929,764	121,037
Equity	BMW Ord Shs	3,648,862	32,794
Equity	BNP Paribas Ord Shs	257,407	3,725
Equity	BOC Hong Kong Holdings Ord Shs	880,924	324,500
Equity	Boeing Ord Shs	2,139,237	8,207
Equity	BOK Financial Ord Shs	357,503	4,174
Equity	Boliden Ord Shs	365,025	11,709
Equity	Bollore Ord Shs	(428,553)	(68,641)
Equity	Bombardier Ord Shs Class B	2,468,061	61,407
Equity	Booking Holdings Ord Shs	5,232,150	1,475
Equity	Booz Allen Hamilton Holding Ord Shs Class A	(1,672,807)	(13,078)
Equity	Boralex Ord Shs Class A	510,530	20,068
Equity	BorgWarner Ord Shs	196,494	5,481
Equity	Boston Beer Ord Shs Class A	758,570	2,195
Equity	Boston Scientific Ord Shs	460,746	7,970
Equity	Bouygues Ord Shs	751,294	19,944
Equity	BP	2,653,929	446,673
Equity	Brambles Ord Shs	1,088,501	117,468
Equity	Brenntag Ord Shs	485,305	5,282
Equity	Bridgestone Ord Shs	(302,301)	(7,300)
Equity	Bright Horizons Family Solutions Ord Shs	(455,179)	(4,830)
Equity	Brighthouse Financial Ord Shs	487,076	9,204
Equity	Brink's Ord Shs	(516,970)	(5,878)
Equity	Bristol Myers Squibb Ord Shs	(720,187)	(14,036)
Equity	BRITISH AMERICAN TOBACCO	798,375	27,287

Equity	Britvic Ord Shs	(171,880)	(16,044)
Equity	Broadcom Ord Shs	3,621,115	3,244
Equity	Brookfield Asset Management Voting Ord Shs Class A	(799,124)	(19,879)
Equity	Brookfield Infrastructure Ord Shs Class A	(125,756)	(3,562)
Equity	Brookfield Ord Shs Class A	(163,838)	(4,081)
Equity	Brookfield Renewable Subordinate Voting Ord Shs Class A	(153,666)	(5,334)
Equity	Brother Industries Ord Shs	(73,408)	(4,600)
Equity	Brown Forman Ord Shs Class B	(1,498,418)	(26,242)
Equity	BRP Subordinate Voting Ord Shs	235,277	3,285
Equity	Bruker Ord Shs	618,408	8,416
Equity	Brunello Cucinelli Ord Shs	(84,320)	(862)
Equity	Brunswick Ord Shs	319,082	3,298
Equity	BT Group Ord Shs	(624,141)	(396,178)
Equity	Budweiser Brewing Company APAC Ord Shs	278,198	148,600
Equity	Builders FirstSource Ord Shs	3,282,875	19,665
Equity	Bunge Global Ord Shs	152,838	1,514
Equity	Bunzl Ord Shs	(192,443)	(4,733)
Equity	Burberry Group Ord Shs	565,707	31,344
Equity	Bureau Veritas Ord Shs	(144,579)	(5,726)
Equity	Burlington Stores Ord Shs	502,342	2,583
Equity	Buzzi Ord Shs	963,764	31,697
Equity	BWX Technologies Ord Shs	(901,347)	(11,747)
Equity	Cable One Ord Shs	(77,923)	(140)
Equity	Cabot Ord Shs	167,752	2,009
Equity	CACI International Ord Shs Class A	479,637	1,481
Equity	Cadence Bank Ord Shs	(1,928,084)	(65,160)
Equity	Cadence Design Systems Ord Shs	2,163,163	7,942
Equity	CAE Ord Shs	(496,023)	(22,961)
Equity	Caesars Entertainment Ord Shs	306,501	6,538
Equity	CaixaBank Ord Shs	106,327	25,847
Equity	Calix Networks Ord Shs	(349,345)	(7,996)
Equity	Cameco Ord Shs	(951,260)	(22,044)
Equity	Campbell Soup Ord Shs	(1,076,513)	(24,902)
Equity	Canadian Imperial Bank of Commerce Ord Shs	(2,446,944)	(50,776)
Equity	Canadian National Railway Ord Shs	679,334	5,400
Equity	Canadian Natural Resources Ord Shs	265,564	4,050
Equity	Canadian Pacific Kansas City Ord Shs	(4,160,498)	(52,538)
Equity	Canadian Tire Ord Shs Class A	311,436	2,930
Equity	Canadian Utilities Ord Shs Class A	(427,850)	(17,762)
Equity	CANON Ord Shs	(1,003,666)	(39,100)
Equity	Capcom Ord Shs	594,436	18,400
Equity	Capgemini Ord Shs	(1,016,107)	(4,876)
Equity	Capital One Financial Ord Shs	(456,429)	(3,481)
Equity	Capital Power Ord Shs	137,480	4,810

Equity	Car Group Ord Shs	(1,278,657)	(60,265)
Equity	Cardinal Health Ord Shs	3,282,754	32,567
Equity	Carl Zeiss Meditec Ord Shs	(354,872)	(3,252)
Equity	Carlsberg Ord Shs Class B	686,279	5,472
Equity	Carmax Ord Shs	(1,407,795)	(18,345)
Equity	Carnival Ord Shs	1,216,854	65,634
Equity	Carrefour Ord Shs	(429,946)	(23,509)
Equity	Carrier Global Ord Shs	(585,301)	(10,188)
Equity	Carters Ord Shs	324,199	4,329
Equity	Caseys General Stores Ord Shs	(290,950)	(1,059)
Equity	Catalent Ord Shs	(1,391,976)	(30,981)
Equity	Caterpillar Ord Shs	2,342,593	7,923
Equity	CCC Intelligent Solutions Holdings Ord Shs	(237,948)	(20,891)
Equity	CCL Industries Ord Shs Class B	689,523	15,319
Equity	CDW Ord Shs	(436,454)	(1,920)
Equity	Celanese Ord Shs	(4,887,319)	(31,456)
Equity	Cellnex Telecom Ord Shs	(1,137,963)	(28,904)
Equity	Celsius Holdings Ord Shs	(613,514)	(11,253)
Equity	Cencora Ord Shs	(353,254)	(1,720)
Equity	Cenovus Energy Ord Shs	(222,951)	(13,368)
Equity	Centene Ord Shs	2,446,258	32,964
Equity	CenterPoint Energy Ord Shs	538,173	18,837
Equity	Centrica Ord Shs	4,486,353	2,502,533
Equity	Ceridian HCM Holding Ord Shs	(1,501,743)	(22,374)
Equity	CF Industries Holdings Ord Shs	679,089	8,542
Equity	CH Robinson Worldwide Ord Shs	(417,696)	(4,835)
Equity	ChampionX Ord Shs	377,306	12,917
Equity	ChargePoint Holdings Ord Shs Class A	(177,314)	(75,775)
Equity	Charles River Laboratories International Ord Shs	(205,432)	(869)
Equity	Charles Schwab Ord Shs	(589,066)	(8,562)
Equity	Chart Industries Ord Shs	(2,575,274)	(18,890)
Equity	Charter Communications Ord Shs Class A	(920,394)	(2,368)
Equity	Chemed Ord Shs	(1,050,211)	(1,796)
Equity	Chemours Ord Shs	136,221	4,319
Equity	Cheniere Energy Ord Shs	2,148,044	12,583
Equity	Chesapeake Energy Ord Shs	(1,192,262)	(15,496)
Equity	CHEVRON	(273,410)	(1,833)
Equity	Chewy Ord Shs Class A	233,937	9,900
Equity	Chipotle Mexican Grill Ord Shs	1,930,194	844
Equity	Chocoladefabriken Lindt & Spruengli Par Shs	(1,990,540)	(166)
Equity	Choice Hotels International Ord Shs	(265,575)	(2,344)
Equity	Chord Energy Ord Shs	(91,759)	(552)
Equity	Chubb Ord Shs	733,144	3,244
Equity	Chubu Electric Power Ord Shs	512,771	39,700

Equity	Chugai Pharmaceutical Ord Shs	(477,286)	(12,600)
Equity	Church And Dwight Ord Shs	(569,251)	(6,020)
Equity	Churchill Downs Ord Shs	(1,617,271)	(11,986)
Equity	Ciena Ord Shs	(306,248)	(6,804)
Equity	Cigna Ord Shs	3,136,140	10,473
Equity	Cincinnati Financial Ord Shs	1,249,486	12,077
Equity	Cintas Ord Shs	(340,503)	(565)
Equity	CIRRUS LOGIC	(632,660)	(7,605)
Equity	Cisco Systems Ord Shs	4,494,916	88,973
Equity	Citigroup Ord Shs	737,032	14,328
Equity	Citizens Financial Group Ord Shs	1,022,999	30,869
Equity	City Developments Ord Shs	(492,835)	(97,800)
Equity	CK Hutchison Holdings Ord Shs	889,593	166,000
Equity	Clariant Ord Shs	494,645	33,512
Equity	Clarivate Ord Shs	(912,934)	(98,589)
Equity	Clean Harbors Ord Shs	(89,698)	(514)
Equity	Cleanaway Waste Management Ord Shs	(907,596)	(495,188)
Equity	Cleveland Cliffs Ord Shs	826,214	40,461
Equity	Cloudflare Ord Shs Class A	(781,562)	(9,387)
Equity	CLP Holdings Ord Shs	99,036	12,000
Equity	CME Group Ord Shs Class A	841,347	3,995
Equity	CMS Energy Ord Shs	(1,513,072)	(26,056)
Equity	CNO Financial Group Ord Shs	2,072,552	74,285
Equity	Cnx Resources Ord Shs	486,880	24,344
Equity	Coca Cola Consolidated Ord Shs	1,973,778	2,126
Equity	Coca Cola HBC Ord Shs	(883,560)	(30,074)
Equity	Coca-Cola Ord Shs	2,526,270	42,869
Equity	Cochlear Ord Shs	577,530	2,838
Equity	Cognex Ord Shs	(1,456,142)	(34,886)
Equity	Cognizant Technology Solutions Ord Shs Class A	1,027,586	13,605
Equity	Coherent Ord Shs	(1,235,251)	(28,377)
Equity	Coles Group Ord Shs	865,095	78,813
Equity	COLGATE-PALMOLIVE	(337,811)	(4,238)
Equity	Coloplast Ord Shs Class B	(2,701,125)	(23,624)
Equity	Colruyt Group Ord Shs	80,676	1,791
Equity	Columbia Sportswear Ord Shs	(207,918)	(2,614)
Equity	COMCAST	1,417,320	32,322
Equity	Comerica Ord Shs	(571,773)	(10,245)
Equity	Commerce Bancshares Ord Shs	398,652	7,464
Equity	Commercial Metals Ord Shs	1,027,421	20,532
Equity	Commerzbank Ord Shs	2,137,873	179,962
Equity	COMMON WEALTH BANK OF AUSTRALIA	(2,996,569)	(39,338)
Equity	CommVault Systems Ord Shs	775,024	9,706
Equity	Compagnie de Saint Gobain Ord Shs	2,900,049	39,405

Equity	Compagnie Financiere Richemont Ord Shs	204,690	1,488
Equity	Compass Group Ord Shs	637,761	23,316
Equity	Computershare Ord Shs	(461,386)	(27,764)
Equity	Comsys Holdings Ord Shs	246,992	11,200
Equity	Conagra Brands Ord Shs	(1,074,922)	(37,506)
Equity	Concentrix Ord Shs	1,438,482	14,647
Equity	Concordia Financial Group Ord Shs	(711,677)	(155,700)
Equity	Confluent Ord Shs Class A	(1,527,154)	(65,263)
Equity	ConocoPhillips Ord Shs	(1,813,129)	(15,621)
Equity	Consolidated Edison Ord Shs	232,701	2,558
Equity	Constellation Energy Ord Shs	381,646	3,265
Equity	Constellation Software Inc. wts at 11.50 per 1 sh ex 08/22/28	0	(362)
Equity	Constellation Software Ord Shs	538,487	217
Equity	Continental Ord Shs	(1,018,997)	(11,999)
Equity	Convatec Group Ord Shs	(859,556)	(276,156)
Equity	Core & Main Ord Shs Class A	(929,996)	(23,014)
Equity	Corning Ord Shs	(153,742)	(5,049)
Equity	Corporacion Acciona Energias Renovables Ord Shs	(1,331,090)	(42,936)
Equity	Corteva Ord Shs	(949,822)	(19,821)
Equity	COSTCO WHOLESALE	534,665	810
Equity	Coterra Energy Ord Shs	(922,216)	(36,137)
Equity	Coty Ord Shs Class A	(887,136)	(71,428)
Equity	Covestro Ord Shs	(1,281,527)	(22,034)
Equity	Crane NXT Ord Shs	(82,746)	(1,455)
Equity	Crane Ord Shs	113,533	961
Equity	Credit Acceptance Ord Shs	(1,273,757)	(2,391)
Equity	Credit Agricole Ord Shs	501,647	35,354
Equity	CRH Public Limited Ord Shs	903,736	13,106
Equity	Crocs Ord Shs	820,046	8,779
Equity	Croda International Ord Shs	(436,990)	(6,789)
Equity	CrowdStrike Holdings Ord Shs Class A	1,030,472	4,036
Equity	Crown Holdings Ord Shs	(376,556)	(4,089)
Equity	CSL Ord Shs	(4,358,710)	(22,317)
Equity	CSX Ord Shs	350,444	10,108
Equity	CTS Eventim Ord Shs	633,909	9,172
Equity	Cullen Frost Bankers Ord Shs	303,989	2,802
Equity	Cummins Ord Shs	(105,650)	(441)
Equity	Curtiss Wright Ord Shs	(76,863)	(345)
Equity	CVS Health Ord Shs	2,005,821	25,403
Equity	Cyber Agent Ord Shs	(460,673)	(73,400)
Equity	D R Horton Ord Shs	575,548	3,787
Equity	D'Ieteren Group Ord Shs	(398,230)	(2,039)
Equity	Dai Nippon Printing Ord Shs	(183,461)	(6,200)
Equity	Dai-Ichi Life Holdings Ord Shs	299,147	14,100

Equity	Daifuku Ord Shs	(88,998)	(4,400)
Equity	Daiichi Sankyo Ord Shs	365,166	13,300
Equity	Daikin Industries Ord Shs	(961,613)	(5,900)
Equity	Daimler Truck Holding E Ord Shs	2,242,657	59,709
Equity	Daiwa Securities Group Ord Shs	(823,081)	(122,300)
Equity	Danaher Ord Shs	1,678,372	7,255
Equity	Danone Ord Shs	(266,010)	(4,106)
Equity	Danske Bank Ord Shs	2,243,705	83,976
Equity	Darden Restaurants Ord Shs	144,255	878
Equity	Darling Ingredients Ord Shs	(1,025,907)	(20,584)
Equity	Dassault Aviation Ord Shs	1,184,305	5,986
Equity	Dassault Systemes Ord Shs	745,702	15,269
Equity	Datadog Ord Shs Class A	489,890	4,036
Equity	Davita Ord Shs	(582,151)	(5,557)
Equity	DBS Group Holdings Ord Shs	(1,230,422)	(48,600)
Equity	Deckers Outdoor Ord Shs	802,116	1,200
Equity	Deere Ord Shs	1,198,810	2,998
Equity	Delivery Hero Ord Shs	(589,688)	(21,356)
Equity	Dell Technologies Ord Shs Class C	2,433,389	31,809
Equity	Delta Air Lines Ord Shs	701,048	17,426
Equity	Demant Ord Shs	(244,581)	(5,579)
Equity	Denso Ord Shs	174,956	11,600
Equity	Dentsply Sirona Ord Shs	(552,108)	(15,513)
Equity	Dentsu Group Ord Shs	264,247	10,300
Equity	Deutsche Bank Ord Shs	2,446,424	179,219
Equity	Deutsche Lufthansa Ord Shs	2,125,164	239,175
Equity	Deutsche Post Ord Shs	989,700	19,985
Equity	Deutsche Telekom N Ord Shs	(722,386)	(30,083)
Equity	Devon Energy Ord Shs	(775,174)	(17,112)
Equity	DexCom Ord Shs	(495,864)	(3,996)
Equity	Diageo Ord Shs	(1,558,540)	(42,814)
Equity	Diasorin Ord Shs	(907,019)	(8,811)
Equity	Dicks Sporting Ord Shs	1,753,995	11,936
Equity	Direct Line Insurance Ord Shs	(706,005)	(304,426)
Equity	Disco Ord Shs	1,562,659	6,300
Equity	Discover Financial Services Ord Shs	1,744,448	15,520
Equity	DKSH Holding Ord Shs	482,705	6,955
Equity	DNB Bank Ord Shs	(326,241)	(15,339)
Equity	DocuSign Ord Shs	1,758,234	29,575
Equity	Dolby Laboratories Ord Shs Class A	(1,234,959)	(14,330)
Equity	Dollar General Ord Shs	(1,137,494)	(8,367)
Equity	Dollar Tree Ord Shs	(809,827)	(5,701)
Equity	Dollarama Ord Shs	(85,544)	(1,186)
Equity	DOMINION RESOURCES	(1,078,744)	(22,952)

Equity	Domino's Pizza Enterprises Ord Shs	(1,584,745)	(39,462)
Equity	Dominos Pizza Ord Shs	445,621	1,081
Equity	Donaldson Ord Shs	1,201,525	18,386
Equity	DoorDash Ord Shs Class A	(217,064)	(2,195)
Equity	DoubleVerify Holdings Ord Shs	(1,548,916)	(42,113)
Equity	Dow Ord Shs	388,925	7,092
Equity	Doximity Ord Shs Class A	(709,384)	(25,299)
Equity	Dr Ing hc F Porsche Prf Shs	(965,410)	(10,944)
Equity	DraftKings Ord Shs Class A	338,999	9,617
Equity	DropBox Ord Shs Class A	1,144,767	38,832
Equity	DSM Firmenich Ord Shs	(4,734,502)	(46,612)
Equity	DSV Ord Shs	(748,323)	(4,262)
Equity	DT Midstream Ord Shs	(969,412)	(17,690)
Equity	DTE Energy Ord Shs	(2,258,897)	(20,487)
Equity	Duke Energy Ord Shs	(754,583)	(7,776)
Equity	Dun Bradst Hldg Ord Shs	(241,324)	(20,626)
Equity	DuPont de Nemours Ord Shs	(443,425)	(5,764)
Equity	DXC Technology Ord Shs	146,345	6,399
Equity	Dynatrace Ord Shs	(194,314)	(3,553)
Equity	E.ON N Ord Shs	732,094	54,576
Equity	EAGLE MATERIALS	961,462	4,740
Equity	East Japan Railway Ord Shs	(236,333)	(4,100)
Equity	East West Bancorp Ord Shs	1,386,261	19,267
Equity	Eastman Chemical Ord Shs	830,027	9,241
Equity	EasyJet Ord Shs	1,395,772	214,719
Equity	Eaton Ord Shs	781,220	3,244
Equity	Ebara Ord Shs	118,390	2,000
Equity	eBay Ord Shs	404,663	9,277
Equity	Ecolab Ord Shs	726,159	3,661
Equity	Edenred Ord Shs	(163,002)	(2,727)
Equity	Edison International Ord Shs	(555,763)	(7,774)
Equity	Edp Energias De Portugal Ord Shs	(2,391,521)	(475,551)
Equity	Eiffage Ord Shs	1,552,738	14,496
Equity	Eisai Ord Shs	(1,440,153)	(28,800)
Equity	Elanco Animal Health Ord Shs	(499,344)	(33,513)
Equity	Elastic Ord Shs	454,068	4,029
Equity	Electrolux Ord Shs Class B	116,819	10,902
Equity	Electronic Arts Ord Shs	1,248,118	9,123
Equity	Element Solutions Ord Shs	329,768	14,251
Equity	Elevance Health Ord Shs	1,248,219	2,647
Equity	Eli Lilly Ord Shs	(507,140)	(870)
Equity	Elia Group Ord Shs	(1,053,999)	(8,426)
Equity	Elisa Ord Shs	497,768	10,768
Equity	Embracer Group Ord Shs	(411,891)	(151,902)

Equity	EMCOR Group Ord Shs	1,753,385	8,139
Equity	Emera Ord Shs	(1,129,860)	(29,738)
Equity	Emerson Electric Ord Shs	309,217	3,177
Equity	Empire Ord Shs Class A	955,979	36,109
Equity	Ems-Chemie Holding Ord Shs	(652,310)	(806)
Equity	Enagas Ord Shs	(513,622)	(30,476)
Equity	Enbridge Ord Shs	(870,519)	(24,161)
Equity	Encompass Health Ord Shs	(368,094)	(5,517)
Equity	Endeavour Group Ord Shs	(607,842)	(171,231)
Equity	Endeavour Mining Ord Shs	(760,726)	(33,969)
Equity	Endesa Ord Shs	(112,216)	(5,506)
Equity	Enel Ord Shs	643,393	86,591
Equity	Eneos Holdings Ord Shs	(572,619)	(144,100)
Equity	Energizer Holdings Ord Shs	(541,760)	(17,101)
Equity	EnerSys Ord Shs	1,674,220	16,583
Equity	Engie Ord Shs	1,519,489	86,461
Equity	Enovis Ord Shs	(386,818)	(6,905)
Equity	Enphase Energy Ord Shs	1,386,281	10,491
Equity	Entain Ord Shs	(396,877)	(31,319)
Equity	Entegris Ord Shs	(2,312,406)	(19,299)
Equity	Entergy Ord Shs	140,856	1,392
Equity	Envestnet Ord Shs	(1,604,696)	(32,405)
Equity	Envista Holdings Ord Shs	(200,324)	(8,326)
Equity	EOG Resources Ord Shs	267,420	2,211
Equity	EPAM Systems Ord Shs	608,060	2,045
Equity	Epiroc Ord Shs Class A	(701,045)	(34,977)
Equity	EQT Ord Shs	(3,081,033)	(109,061)
Equity	EQT Ord Shs	(1,612,045)	(41,698)
Equity	Equifax Ord Shs	(1,530,972)	(6,191)
Equity	Equitable Holdings Ord Shs	482,983	14,504
Equity	Equitrans Midstream Ord Shs	(85,034)	(8,353)
Equity	ERG Ord Shs	(159,569)	(5,008)
Equity	Ericsson Ord Shs Class B	(1,125,856)	(179,971)
Equity	Erie Indemnity Ord Shs Class A	(1,520,872)	(4,541)
Equity	ESAB Ord Shs	429,375	4,957
Equity	ESR Cayman Ord Shs	(336,061)	(243,000)
Equity	Essent Group Ord Shs	(301,356)	(5,714)
Equity	Essential Utilities Ord Shs	(1,230,309)	(32,940)
Equity	EssilorLuxottica Ord Shs	(2,077,334)	(10,361)
Equity	Essity Ord Shs Class B	(1,637,937)	(66,096)
Equity	Estee Lauder Ord Shs Class A	(338,861)	(2,317)
Equity	Etsy Ord Shs	(345,516)	(4,263)
Equity	Eurofins Scientific Ord Shs	(2,869,375)	(44,065)
Equity	Euronet Worldwide Ord Shs	92,863	915

Equity	Evercore Ord Shs Class A	(464,230)	(2,714)
Equity	Everest Group Ord Shs	230,534	652
Equity	Evergy Ord Shs	395,833	7,583
Equity	Eversource Energy Ord Shs	(317,056)	(5,137)
Equity	Evolution Mining Ord Shs	(861,796)	(319,403)
Equity	Evolution Ord Shs	410,414	3,444
Equity	Evonik Industries Ord Shs	(979,110)	(47,937)
Equity	Evraz Ord Shs	2	162,694
Equity	Exelixis Ord Shs	170,065	7,089
Equity	Exelon Ord Shs	(628,430)	(17,505)
Equity	ExlService Holdings Ord Shs	285,640	9,259
Equity	Exor Ord Shs	387,676	3,880
Equity	Expedia Group Ord Shs	3,240,109	21,346
Equity	Expeditors International of Washington Ord Shs Class A	(475,474)	(3,738)
Equity	Exponent Ord Shs	(468,813)	(5,325)
Equity	EXXON MOBIL	704,359	7,045
Equity	F5 Ord Shs	2,377,570	13,284
Equity	Factset Research Systems Ord Shs	(693,631)	(1,454)
Equity	Fair Isaac Ord Shs	200,210	172
Equity	Fairfax Financial Holdings Sub Voting Ord Shs	1,555,032	1,684
Equity	Fanuc Ord Shs	(820,431)	(27,900)
Equity	Fast Retailing Ord Shs	(297,734)	(1,200)
Equity	Fastenal Ord Shs	(401,250)	(6,195)
Equity	Federated Hermes Ord Shs Class B	378,419	11,176
Equity	Fedex Ord Shs	885,395	3,500
Equity	Ferguson Ord Shs	2,490,024	12,897
Equity	Ferrari Ord Shs	(626,064)	(1,858)
Equity	Ferrovial Ord Shs	(1,983,957)	(54,421)
Equity	Fidelity National Financial Ord Shs	(1,156,113)	(22,660)
Equity	Fidelity National Information Services Ord Shs	1,733,440	28,857
Equity	Fifth Third Bancorp Ord Shs	514,315	14,912
Equity	Finning International Ord Shs	1,067,339	36,875
Equity	First American Financial Ord Shs	(805,049)	(12,493)
Equity	First Citizens Bancshares Ord Shs Class A	123,450	87
Equity	First Financial Bankshares Ord Shs	(556,793)	(18,376)
Equity	First Hawaiian Ord Shs	(791,070)	(34,605)
Equity	First Horizon Ord Shs	682,993	48,234
Equity	First Quantum Minerals Ord Shs	201,117	24,540
Equity	First Solar Ord Shs	(209,665)	(1,217)
Equity	FirstEnergy Ord Shs	(2,361,417)	(64,414)
Equity	Fiserv Ord Shs	2,866,687	21,580
Equity	Five Below Ord Shs	(1,090,527)	(5,116)
Equity	Five9 Ord Shs	(426,657)	(5,422)
Equity	FleetCor Technologies Ord Shs	1,232,462	4,361

Equity	Floor Decor Holdings Ord Shs Class A	(2,264,110)	(20,295)
Equity	Flowers Foods Ord Shs	(521,242)	(23,156)
Equity	Flowserve Ord Shs	662,612	16,075
Equity	Flughafen Zuerich Ord Shs	(389,411)	(1,866)
Equity	Fluidra Ord Shs	(571,771)	(27,474)
Equity	Fluor Ord Shs	(83,667)	(2,136)
Equity	FMC Ord Shs	(1,730,218)	(27,442)
Equity	FNB Ord Shs	(212,196)	(15,410)
Equity	Foot Locker Ord Shs	(2,548,382)	(81,810)
Equity	Ford Motor Ord Shs	654,042	53,654
Equity	Fortescue Ord Shs	933,156	47,194
Equity	Fortinet Ord Shs	1,317,042	22,502
Equity	Fortis Ord Shs	(889,272)	(21,598)
Equity	Fortive Ord Shs	847,997	11,517
Equity	Fortrea Holdings Ord Shs	656,260	18,804
Equity	Fortum Ord Shs	(98,755)	(6,849)
Equity	Fortune Brands Innovations Ord Shs	(1,202,860)	(15,798)
Equity	Forvia Ord Shs	(351,156)	(15,576)
Equity	Fox Factory Holding Ord Shs	(550,232)	(8,154)
Equity	Fox Ord Shs Class A	(285,603)	(9,626)
Equity	Franco Nevada Ord Shs	666,169	6,009
Equity	Franklin Resources Ord Shs	(1,007,587)	(33,823)
Equity	freenet Ord Shs	748,934	26,770
Equity	Freeport McMoRan Ord Shs	(93,356)	(2,193)
Equity	Fresenius Medical Care Ord Shs	(2,357,129)	(56,243)
Equity	Freshpet Ord Shs	(2,373,927)	(27,362)
Equity	Frontier Communications Parent Ord Shs	(2,102,612)	(82,976)
Equity	FTI Consulting Ord Shs	(2,205,188)	(11,073)
Equity	Fuji Electric Ord Shs	378,707	8,800
Equity	Fujifilm Holdings Ord Shs	(312,424)	(5,200)
Equity	Fujitsu Ord Shs	995,675	6,600
Equity	Fukuoka Financial Group Ord Shs	339,718	14,400
Equity	Galapagos Ord Shs	(316,950)	(7,761)
Equity	Galaxy Entertainment Group Ord Shs	(436,979)	(78,000)
Equity	Galenica AG Ord Shs	241,650	2,795
Equity	Galp Energia SGPS Ord Shs	(286,504)	(19,453)
Equity	Garmin Ord Shs	(1,467,156)	(11,414)
Equity	Gartner Ord Shs	871,545	1,932
Equity	Gates Industrial Ord Shs	2,385,231	177,737
Equity	GATX Ord Shs	(800,305)	(6,657)
Equity	Gaztransport & Technigaz SA Ord Shs	586,689	4,432
Equity	GE HealthCare Technologies Ord Shs	(102,062)	(1,320)
Equity	GEA Group Ord Shs	1,115,775	26,814
Equity	Geberit Ord Shs	(3,027,291)	(4,726)

Equity	Gen Digital Ord Shs	(1,040,158)	(45,581)
Equity	Generac Holdings Ord Shs	(200,580)	(1,552)
Equity	General Dynamics Ord Shs	324,588	1,250
Equity	GENERAL ELECTRIC	4,987,015	39,074
Equity	General Mills Ord Shs	(467,380)	(7,175)
Equity	General Motors Ord Shs	2,278,406	63,430
Equity	Genmab Ord Shs	1,053,897	3,302
Equity	Gentex Ord Shs	(516,191)	(15,805)
Equity	Genting Singapore Ord Shs	154,435	203,800
Equity	Genuine Parts Ord Shs	1,168,663	8,438
Equity	Georg Fischer Ord Shs	1,268,472	17,469
Equity	George Weston Ord Shs	976,513	7,859
Equity	Getinge Ord Shs Class B	657,628	29,578
Equity	Getlink Ord Shs	1,711,208	93,567
Equity	GFL Environmental Subordinate voting Ord Shs	(904,015)	(26,183)
Equity	Gildan Activewear Ord Shs	(208,591)	(6,302)
Equity	Gilead Sciences Ord Shs	1,355,297	16,730
Equity	Ginkgo Bioworks Holdings Ord Shs Class A	(958,159)	(566,958)
Equity	Gitlab Ord Shs Class A	(188,376)	(2,992)
Equity	Givaudan Ord Shs	(3,121,916)	(754)
Equity	Glacier Bancorp Ord Shs	(1,300,754)	(31,480)
Equity	GLAXOSMITHKLINE	473,548	25,619
Equity	Glencore Ord Shs	1,351,625	224,620
Equity	Global Payments Ord Shs	1,182,497	9,311
Equity	Globant Ord Shs	(1,167,530)	(4,906)
Equity	Globe Life Ord Shs	301,987	2,481
Equity	Globus Medical Ord Shs Class A	(1,937,411)	(36,356)
Equity	GMO Payment Gateway Ord Shs	(465,496)	(6,700)
Equity	Godaddy Ord Shs Class A	1,219,672	11,489
Equity	Goldwin Ord Shs	812,094	11,300
Equity	Goodyear Tire & Rubber Ord Shs	(921,091)	(64,322)
Equity	GOOGLE	3,348,090	23,968
Equity	Graco Ord Shs	93,788	1,081
Equity	Graham Holdings Company Ord Shs Class B	149,055	214
Equity	Grand Canyon Education Ord Shs	889,950	6,740
Equity	Graphic Packaging Holding Ord Shs	(882,618)	(35,806)
Equity	Greif Ord Shs Class A	(105,797)	(1,613)
Equity	Grifols Ord Shs Class A	(1,786,506)	(104,700)
Equity	Grocery Outlet Holding Ord Shs	(1,148,954)	(42,617)
Equity	GXO Logistics Ord Shs	(707,315)	(11,565)
Equity	H&R Block Ord Shs	1,142,209	23,614
Equity	Haemonetics Ord Shs	(425,327)	(4,974)
Equity	Haleon Ord Shs	(612,892)	(149,495)
Equity	Halliburton Ord Shs	(553,167)	(15,302)

Equity	Hancock Whitney Ord Shs	(410,100)	(8,440)
Equity	Hang Lung Properties Ord Shs	(125,389)	(90,000)
Equity	Hankyu Hanshin Holdings Ord Shs	(340,594)	(10,700)
Equity	Hannover Rueck Ord Shs	(426,985)	(1,788)
Equity	Hanover Insurance Group Ord Shs	(491,630)	(4,049)
Equity	Harbour Energy Ord Shs	559,363	142,208
Equity	Hargreaves Lansdown Ord Shs	(364,671)	(38,979)
Equity	Harley Davidson Ord Shs	1,058,892	28,743
Equity	Hartford Financial Services Group Ord Shs	1,657,194	20,617
Equity	Hasbro Ord Shs	(1,515,103)	(29,673)
Equity	Haseko Ord Shs	(211,747)	(16,300)
Equity	Hayward Holdings Ord Shs	(1,494,436)	(109,885)
Equity	HCA Healthcare Ord Shs	653,151	2,413
Equity	Healthequity Ord Shs	(1,426,643)	(21,518)
Equity	HEICO Ord Shs	(1,881,355)	(10,518)
Equity	Heidelberg Materials Ord Shs	2,491,943	27,886
Equity	Heineken Ord Shs	(2,865,321)	(28,228)
Equity	Helen Of Troy Ord Shs	(738,753)	(6,115)
Equity	HelloFresh Ord Shs	(825,432)	(52,246)
Equity	Helvetia Holding Ord Shs	340,765	2,474
Equity	Henderson Land Development Ord Shs	(150,903)	(49,000)
Equity	Henkel & KGAA Pref Shs	(2,585,216)	(32,138)
Equity	Hennes & Mauritz Ord Shs Class B	1,711,052	97,733
Equity	Hera Ord Shs	(270,216)	(82,352)
Equity	Hermes International Ord Shs	1,247,768	589
Equity	Hershey Foods Ord Shs	(932,759)	(5,003)
Equity	Hewlett Packard Enterprise Ord Shs	312,806	18,422
Equity	Hexagon Ord Shs Class B	(1,807,290)	(150,744)
Equity	Hexcel Ord Shs	200,379	2,717
Equity	Hexpol Ord Shs Class B	685,843	56,713
Equity	HF Sinclair Ord Shs	103,916	1,870
Equity	Hikari Tsushin Ord Shs	(281,837)	(1,700)
Equity	Hikma Pharmaceuticals Ord Shs	(333,511)	(14,626)
Equity	Hilton Grand Vacations Ord Shs	(116,000)	(2,887)
Equity	Hilton Worldwide Holdings Ord Shs	2,095,674	11,509
Equity	Hirose Electric Ord Shs	747,165	6,600
Equity	Hiscox Ord Shs	379,613	28,257
Equity	Hitachi Construction Machinery Ord Shs	105,712	4,000
Equity	Hitachi Ord Shs	1,168,261	16,200
Equity	HKT Trust And HKT Units	159,922	134,000
Equity	Hochtief Ord Shs	1,068,051	9,645
Equity	Holcim Ltd Ord Shs	5,398,505	68,806
Equity	Holmen Ord Shs Class B	(355,513)	(8,425)
Equity	Hologic Ord Shs	288,515	4,038

Equity	Home BancShares Ord Shs	(1,260,598)	(49,767)
Equity	HOME DEPOT	369,769	1,067
Equity	Honeywell International Ord Shs	(973,054)	(4,640)
Equity	Hong Kong and China Gas Ord Shs	(687,647)	(898,000)
Equity	Hormel Foods Ord Shs	(1,963,462)	(61,148)
Equity	Houlihan Lokey Ord Shs Class A	(305,051)	(2,544)
Equity	Howard Hughes Holdings Ord Shs	(738,724)	(8,635)
Equity	Howden Joinery Group Ord Shs	786,845	75,876
Equity	Howmet Aerospace Ord Shs	337,438	6,235
Equity	HP Ord Shs	(185,234)	(6,156)
Equity	HSBC Holdings Ord Shs	1,931,967	238,512
Equity	Hubbell Ord Shs	1,844,968	5,609
Equity	HubSpot Ord Shs	1,869,339	3,220
Equity	Hugo Boss N Ord Shs	(1,030,122)	(13,831)
Equity	Huhtamaki Ord Shs	(698,666)	(17,229)
Equity	Humana Ord Shs	3,538,413	7,729
Equity	Huntington Bancshares Ord Shs	1,546,930	121,614
Equity	Huntington Ingalls Industries Ord Shs	460,601	1,774
Equity	Huntsman Ord Shs	201,316	8,011
Equity	Husqvarna Ord Shs Class B	(487,271)	(59,240)
Equity	Hyatt Hotels Ord Shs Class A	(872,312)	(6,689)
Equity	Hydro One Ord Shs	(1,043,193)	(34,788)
Equity	iA Financial Ord Shs	817,603	11,983
Equity	IAC Ord Shs	(105,231)	(2,009)
Equity	Iberdrola Ord Shs	(1,150,953)	(87,825)
Equity	Ibiden Ord Shs	(1,546,098)	(27,900)
Equity	IBM	(1,355,175)	(8,286)
Equity	ICU Medical Ord Shs	(1,180,124)	(11,832)
Equity	Idacorp Ord Shs	(853,713)	(8,683)
Equity	IDEX Ord Shs	(359,751)	(1,657)
Equity	Idp Education Pty Ordinary Shs	(1,939,329)	(142,102)
Equity	IGM Financial Ord Shs	(253,313)	(9,579)
Equity	IGO Ord Shs	653,545	105,988
Equity	IHI Ord Shs	(467,916)	(23,900)
Equity	Iida Group Holdings Ord Shs	118,283	7,900
Equity	Illinois Tool Ord Shs	237,318	906
Equity	Illumina Ord Shs	(1,792,437)	(12,873)
Equity	IMI Ord Shs	305,952	14,254
Equity	Imperial Brands Ord Shs	520,080	22,587
Equity	Imperial Oil Ord Shs	968,600	16,989
Equity	Inari Medical Ord Shs	(1,048,263)	(16,147)
Equity	Inchcape Ord Shs	214,023	23,468
Equity	Incitec Pivot Ord Shs	1,088,977	562,769
Equity	Incyte Ord Shs	312,506	4,977

Equity	Industria De Diseno Textil Inditex Ord Shs	3,276,923	75,275
Equity	Infineon Technologies Ord Shs	688,429	16,496
Equity	Informa Ord Shs	254,107	25,520
Equity	Informatica Ord Shs Class A	(531,972)	(18,738)
Equity	Infrastrutture Wireless Italiane Ord Shs	102,509	8,109
Equity	Ingersoll Rand Ord Shs	(450,815)	(5,829)
Equity	Ingredion Ord Shs	459,950	4,238
Equity	INPEX Ord Shs	461,861	34,200
Equity	Insperity Ord Shs	329,037	2,807
Equity	Inspire Medical Systems Ord Shs	(1,007,996)	(4,955)
Equity	Insurance Australia Group Ord Shs	(705,964)	(183,061)
Equity	Intact Financial Ord Shs	(670,602)	(4,355)
Equity	Integra LifeSciences Holdings Ord Shs	749,931	17,220
Equity	INTEL	344,514	6,856
Equity	Intercontinental Exchange Ord Shs	(595,915)	(4,640)
Equity	Intercontinental Hotels Group Ord Shs	2,894,795	32,033
Equity	Intermediate Capital Group Ord Shs	(164,760)	(7,692)
Equity	International Bancshares Ord Shs	471,226	8,675
Equity	International Distributions Ord Shs	(727,327)	(209,714)
Equity	International Flavors & Fragrances Ord Shs	(1,444,829)	(17,844)
Equity	International Paper Ord Shs	1,629,642	45,080
Equity	Interpump Group Ord Shs	(461,323)	(8,915)
Equity	Intertek Group Ord Shs	431,278	7,969
Equity	Intesa Sanpaolo Ord Shs	95,624	32,764
Equity	Intuit Ord Shs	(1,221,309)	(1,954)
Equity	Intuitive Surgical Ord Shs	201,067	596
Equity	Invesco Ord Shs	210,833	11,818
Equity	Investec Ord Shs	(412,536)	(60,861)
Equity	Ionis Pharmaceuticals Ord Shs	(1,565,963)	(30,954)
Equity	IPG Photonics Ord Shs	1,118,830	10,308
Equity	Ipsen Ord Shs	589,559	4,949
Equity	Iqvia Holdings Ord Shs	(1,527,571)	(6,602)
Equity	Iridium Communications Ord Shs	84,213	2,046
Equity	Isetan Mitsukoshi Holdings Ord Shs	648,299	59,600
Equity	Iss Ord Shs	967,731	50,671
Equity	Isuzu Motors Ord Shs	(730,134)	(56,700)
Equity	Italgas Ord Shs	(194,828)	(34,067)
Equity	Ito En Ord Shs	604,232	19,900
Equity	Itochu Ord Shs	(519,347)	(12,700)
Equity	ITT Ord Shs	1,367,884	11,464
Equity	ITV Ord Shs	(817,168)	(1,013,143)
Equity	Jabil Ord Shs	635,853	4,991
Equity	Jack Henry and Associates Ord Shs	(508,695)	(3,113)
Equity	Jacobs Solutions Ord Shs	1,476,086	11,372

Equity	James Hardie Industries CDI	(863,780)	(22,442)
Equity	Janus Henderson Group Ord Shs	213,703	7,088
Equity	Japan Airport Terminal Ord Shs	79,275	1,800
Equity	Japan Post Bank Ord Shs	1,496,841	147,000
Equity	Japan Post Holdings Ord Shs	(487,635)	(54,600)
Equity	Japan Post Insurance Ord Shs	163,353	9,200
Equity	JAPAN TOBACCO	1,568,881	60,700
Equity	JAZZ PHARMACEUTICALS	(355,593)	(2,891)
Equity	Jb Hi-Fi Ord Shs	1,620,448	44,848
Equity	JB Hunt Transport Services Ord Shs	(1,446,118)	(7,240)
Equity	JD Sports Fashion Ord Shs	154,900	73,232
Equity	Jde Peet's Ord Shs	(610,670)	(22,706)
Equity	Jefferies Financial Group Ord Shs	627,971	15,540
Equity	Jeronimo Martins Ord Shs	(165,444)	(6,504)
Equity	JetBlue Airways Ord Shs	(2,824,606)	(508,938)
Equity	JFE Holdings Ord Shs	307,126	19,800
Equity	JM Smucker Ord Shs	(636,450)	(5,036)
Equity	JOHNSON & JOHNSON	(399,687)	(2,550)
Equity	Johnson Controls International Ord Shs	1,030,603	17,880
Equity	Johnson Matthey Ord Shs	(440,343)	(20,352)
Equity	JPMORGAN CHASE	(904,592)	(5,318)
Equity	Julius Baer Gruppe Ord Shs	178,133	3,179
Equity	Juniper Networks Ord Shs	274,311	9,305
Equity	Jyske Bank Ord Shs	755,831	10,544
Equity	Kajima Ord Shs	(163,756)	(9,800)
Equity	Kakaku.com Ord Shs	609,135	49,200
Equity	Kansai Electric Power Ord Shs	488,492	36,800
Equity	Kansai Paint Ord Shs	1,515,180	88,700
Equity	Karuna Therapeutics Ord Shs	(1,933,560)	(6,109)
Equity	Kawasaki Heavy Industries Ord Shs	(302,998)	(13,700)
Equity	KB Home Ord Shs	2,907,825	46,555
Equity	KBC Groep Ord Shs	(472,609)	(7,290)
Equity	KBR Ord Shs	(879,190)	(15,867)
Equity	KDDI Ord Shs	(970,204)	(30,500)
Equity	Keio Ord Shs	(226,632)	(7,200)
Equity	Keisei Electric Railway Ord Shs	(155,938)	(3,300)
Equity	Kellanova Ord Shs	(589,739)	(10,548)
Equity	Kemper Ord Shs	(762,318)	(15,663)
Equity	Keppel Ord Shs	390,560	72,900
Equity	Kering Ord Shs	(1,753,694)	(3,981)
Equity	Kesko Ord Shs Class B	251,809	12,724
Equity	Keurig Dr Pepper Ord Shs	1,862,022	55,883
Equity	Keycorp Ord Shs	(488,318)	(33,911)
Equity	Keyence Ord Shs	(1,233,370)	(2,800)

Equity	Keyera Ord Shs	(701,084)	(28,978)
Equity	Keysight Technologies Ord Shs	610,428	3,837
Equity	Kikkoman Ord Shs	361,217	5,900
Equity	KIMBERLY-CLARK	(94,170)	(775)
Equity	Kinaxis Ord Shs	(241,279)	(2,148)
Equity	Kinder Morgan Ord Shs	(1,569,201)	(88,957)
Equity	Kingfisher Ord Shs	(1,687,505)	(544,163)
Equity	Kinross Gold Ord Shs	(206,415)	(34,074)
Equity	Kinsale Capital Group Ord Shs	(663,457)	(1,981)
Equity	Kion Group Ord Shs	627,895	14,707
Equity	Kirby Ord Shs	89,467	1,140
Equity	Kirin Holdings Ord Shs	616,760	42,100
Equity	KLA Ord Shs	3,584,877	6,167
Equity	Knife River Ord Shs	(1,611,682)	(24,353)
Equity	Knight-Swift Transportation Holdings Ord Shs Class A	(411,448)	(7,137)
Equity	Knorr Bremse Ord Shs	306,284	4,718
Equity	Kobayashi Pharmaceutical Ord Shs	211,849	4,400
Equity	Kobe Bussan Ord Shs	(1,208,221)	(40,900)
Equity	Koei Tecmo Holdings Ord Shs	(115,198)	(10,100)
Equity	Kohl's Ord Shs	(1,676,977)	(58,472)
Equity	Koito Manufacturing Ord Shs	459,679	29,500
Equity	Komatsu Ord Shs	117,681	4,500
Equity	Kone Ord Shs Class B	(387,703)	(7,776)
Equity	Kongsberg Gruppen Ord Shs	(82,900)	(1,809)
Equity	Koninklijke Ahold Delhaize Ord Shs	2,819,481	98,165
Equity	Koninklijke KPN NV Ord Shs	(422,768)	(122,811)
Equity	Koninklijke Philips Ord Shs	(675,693)	(29,026)
Equity	Koninklijke Vopak Ord Shs	640,992	19,073
Equity	KOSE Ord Shs	(127,477)	(1,700)
Equity	Kraft Heinz Ord Shs	174,065	4,707
Equity	Kroger Ord Shs	1,599,941	35,002
Equity	Kubota Ord Shs	(1,443,345)	(95,900)
Equity	Kuehne und Nagel International Ord Shs	134,663	391
Equity	Kuraray Ord Shs	531,688	52,600
Equity	Kurita Water Industries Ord Shs	(501,018)	(12,800)
Equity	Kyndryl Holdings Ord Shs	(319,638)	(15,382)
Equity	Kyocera Ord Shs	(898,938)	(61,600)
Equity	Kyoto Financial Group Ord Shs	971,896	62,400
Equity	Kyowa Kirin Ord Shs	463,833	27,600
Equity	Kyushu Electric Power Ord Shs	1,112,765	153,700
Equity	Kyushu Railway Ord Shs	808,558	36,700
Equity	L'Air Liquide Societe Anonyme pour l'Etude et l'Exploitation des Procedes George Ord Shs	(143,306)	(737)
Equity	L'Oreal Ord Shs	(1,372,713)	(2,759)
Equity	La Francaise Des Jeux Ord Shs	642,909	17,732

Equity	Laboratory Corporation Of America Holdings Ord Shs	(849,610)	(3,738)
Equity	Lam Research Ord Shs	2,525,230	3,224
Equity	Lamb Weston Holdings Ord Shs	(1,796,132)	(16,617)
Equity	Lancaster Colony Ord Shs	(569,719)	(3,424)
Equity	Landstar System Ord Shs	304,611	1,573
Equity	Lantheus Holdings Ord Shs	(881,206)	(14,213)
Equity	Las Vegas Sands Ord Shs	1,806,499	36,710
Equity	Lasertec Ord Shs	(1,423,280)	(5,400)
Equity	Lattice Semiconductor Ord Shs	(99,484)	(1,442)
Equity	Lawson Ord Shs	800,472	15,500
Equity	Lear Ord Shs	(82,184)	(582)
Equity	Legal and General Group Ord Shs	(719,535)	(224,818)
Equity	Leggett & Platt Ord Shs	(136,634)	(5,221)
Equity	Legrand Ord Shs	(783,547)	(7,542)
Equity	Lendlease Group Stapled Units	(169,883)	(33,378)
Equity	Lennar A Ord Shs	5,009,682	33,613
Equity	Lennox International Ord Shs	(187,063)	(418)
Equity	Leonardo Ord Shs	2,279,487	138,243
Equity	Liberty Broadband Ord Shs Series C	(773,986)	(9,604)
Equity	Liberty Global Ord Shs Class C	(871,550)	(46,757)
Equity	Liberty Media Liberty SiriusXM Ord Shs Series C	288,779	10,034
Equity	Lifco Ord Shs Class B	(306,957)	(12,527)
Equity	Light Wonder Ord Shs	(1,079,911)	(13,152)
Equity	Lincoln National Ord Shs	(556,688)	(20,641)
Equity	Linde Ord Shs	758,992	1,848
Equity	Lion Ord Shs	186,498	20,100
Equity	Lithia Motors Ord Shs	(2,087,964)	(6,341)
Equity	Littelfuse Ord Shs	(114,516)	(428)
Equity	LivaNova Ord Shs	(117,346)	(2,268)
Equity	Live Nation Entertainment Ord Shs	183,737	1,963
Equity	Lixil Ord Shs	(213,470)	(17,100)
Equity	LKQ Ord Shs	1,439,100	30,113
Equity	Lloyds Banking Group Ord Shs	500,101	822,384
Equity	Loblaw Companies Ord Shs	752,103	7,762
Equity	Lockheed Martin Ord Shs	2,622,900	5,787
Equity	Loews Ord Shs	588,731	8,460
Equity	Logitech International Ord Shs	2,438,915	25,730
Equity	Lonza Group Ord Shs	(253,048)	(602)
Equity	Lotus Bakeries Ord Shs	(272,590)	(30)
Equity	Louisiana Pacific Ord Shs	276,804	3,908
Equity	Lowe's Companies Ord Shs	(200,072)	(899)
Equity	LPL Financial Holdings Ord Shs	904,790	3,975
Equity	Lumentum Holdings Ord Shs	(1,633,250)	(31,157)
Equity	Lundin Mining Ord Shs	(484,259)	(59,143)

Equity	Lvmh Ord Shs	431,693	533
Equity	Ly Ord Shs	(929,773)	(262,400)
Equity	Lynas Rare Earths Ord Shs	(908,673)	(186,262)
Equity	LyondellBasell Industries Ord Shs Class A	428,430	4,506
Equity	M&G Ord Shs	558,784	197,122
Equity	M3 Ord Shs	(205,135)	(12,400)
Equity	MACOM Technology Solutions Ord Shs	(662,641)	(7,129)
Equity	Macquarie Group Ord Shs Def	182,294	1,457
Equity	Macys Ord Shs	(1,895,586)	(94,214)
Equity	Madison Square Garden Sports Ord Shs Class A	(234,743)	(1,291)
Equity	Magna International Ord Shs	(1,449,539)	(24,512)
Equity	Makita Ord Shs	477,199	17,300
Equity	Man Group Ord Shs	1,171,097	395,011
Equity	Man Wah Holdings Ord Shs	359,804	525,200
Equity	Manhattan Associates Ord Shs	1,339,506	6,221
Equity	Manpower Ord Shs	788,660	9,924
Equity	Manulife Financial Ord Shs	(404,024)	(18,268)
Equity	Mapfre Ord Shs	535,906	249,820
Equity	Marathon Oil Ord Shs	(340,342)	(14,087)
Equity	Marathon Petroleum Ord Shs	2,502,833	16,870
Equity	Maravai Lifesciences Holdings Ord Shs Class A	165,008	25,192
Equity	Markel Group Ord Shs	1,107,522	780
Equity	MarketAxess Holdings Ord Shs	288,750	986
Equity	Marks and Spencer Group Ord Shs	1,497,943	431,434
Equity	Marriott International Ord Shs Class A	130,345	578
Equity	Marriott Vacations Worldwide Ord Shs	189,899	2,237
Equity	Marsh & Mclennan Ord Shs	207,849	1,097
Equity	Martin Marietta Materials Ord Shs	502,901	1,008
Equity	Marubeni Ord Shs	421,918	26,700
Equity	Marui Group Ord Shs	(214,612)	(12,800)
Equity	Marvell Technology Ord Shs	148,845	2,468
Equity	Masco Ord Shs	443,140	6,616
Equity	Masimo Ord Shs	(2,857,345)	(24,378)
Equity	Mastec Ord Shs	(901,674)	(11,908)
Equity	Mastercard Ord Shs Class A	1,639,504	3,844
Equity	Matador Resources Ord Shs	(305,168)	(5,367)
Equity	Match Group Ord Shs	1,186,469	32,506
Equity	Matsukiyokara Ord Shs	(169,978)	(9,600)
Equity	Mattel Ord Shs	691,065	36,603
Equity	Maximus Ord Shs	(946,696)	(11,289)
Equity	Mazda Motor Ord Shs	122,074	11,300
Equity	McCormick & Co Non-Voting Ord Shs	(1,524,603)	(22,283)
Equity	MCDONALD'S	2,227,680	7,513
Equity	McDonalds Holdings (Japan) Ord Shs	(155,972)	(3,600)

Equity	McKesson Ord Shs	3,628,837	7,838
Equity	MDU Resources Group Ord Shs	(183,863)	(9,286)
Equity	Medibank Private Ord Shs	470,095	193,805
Equity	Mediobanca Banca Di Credito Finanziario Ord Shs	(349,564)	(28,257)
Equity	Medipal Holdings Ord Shs	307,921	19,000
Equity	Medpace Holdings Ord Shs	2,437,220	7,951
Equity	Medtronic Ord Shs	(306,536)	(3,721)
Equity	MEG Energy Ord Shs	933,873	52,233
Equity	Melrose Industries Ord Shs	903,092	124,873
Equity	MercadoLibre Ord Shs	1,651,689	1,051
Equity	Mercari Ord Shs	(1,033,700)	(55,800)
Equity	Mercedes-Benz Group N Ord Shs	3,984,389	57,696
Equity	MERCK	342,214	3,139
Equity	Merck Ord Shs	(1,532,867)	(9,635)
Equity	Mercury Systems Ord Shs	(1,725,665)	(47,188)
Equity	Meta Platforms Ord Shs Class A	3,689,325	10,423
Equity	MetLife Ord Shs	2,001,953	30,273
Equity	Metro Ord Shs	851,948	16,444
Equity	Metso Corporation Ord Shs	179,238	17,704
Equity	Mettler Toledo Ord Shs	1,239,645	1,022
Equity	MGIC Investment Ord Shs	(231,519)	(12,002)
Equity	MGM Resorts International Ord Shs	157,095	3,516
Equity	Michelin Ord Shs	(2,005,178)	(55,952)
Equity	Microchip Technology Ord Shs	1,624,232	18,011
Equity	Micron Technology Ord Shs	(655,667)	(7,683)
Equity	MICROSOFT	2,145,684	5,706
Equity	Middleby Ord Shs	241,506	1,641
Equity	Millicom International Cellular SDR	103,862	5,813
Equity	Minebea Mitsumi Ord Shs	(158,259)	(7,700)
Equity	Mineral Resources Ord Shs	(1,365,017)	(28,620)
Equity	Mister Car Wash Ord Shs	(834,356)	(96,569)
Equity	Misumi Group Ord Shs	964,102	56,900
Equity	Mitsubishi Chemical Group Ord Shs	(576,511)	(94,100)
Equity	Mitsubishi Hc Capital Ord Shs	118,161	17,600
Equity	Mitsubishi Motors Ord Shs	1,522,827	478,300
Equity	Mitsubishi Ord Shs	1,673,047	104,700
Equity	Mitsubishi UFJ Financial Group Ord Shs	241,398	28,100
Equity	Mitsui Chemicals Ord Shs	(281,716)	(9,500)
Equity	Mitsui Ord Shs	1,525,253	40,600
Equity	Mitsui OSK Lines Ord Shs	(237,020)	(7,400)
Equity	Miura Ord Shs	553,536	27,800
Equity	MKS Instruments Ord Shs	(2,388,127)	(23,215)
Equity	Moderna Ord Shs	(1,033,783)	(10,395)
Equity	Mohawk Industries Ord Shs	(247,676)	(2,393)

Equity	Molina Healthcare Ord Shs	171,261	474
Equity	Molson Coors Beverage Company Ord Shs Class B	2,672,979	43,669
Equity	Moncler Ord Shs	(1,715,358)	(27,894)
Equity	Mondelez International Ord Shs Class A	(294,790)	(4,070)
Equity	Mondi Ord Shs	386,531	19,724
Equity	MongoDB Ord Shs Class A	(248,581)	(608)
Equity	Monolithic Power Systems Ord Shs	(486,962)	(772)
Equity	Monotaro Ord Shs	(391,902)	(35,900)
Equity	Monster Beverage Ord Shs	(1,066,015)	(18,504)
Equity	Morgan Stanley Ord Shs	(556,143)	(5,964)
Equity	Morningstar Ord Shs	(99,039)	(346)
Equity	Mosaic Ord Shs	868,561	24,309
Equity	Motorola Solutions Ord Shs	1,076,717	3,439
Equity	Mowi Ord Shs	(532,949)	(29,739)
Equity	MP Materials Ord Shs Class A	(2,533,317)	(127,623)
Equity	MSA Safety Ord Shs	(805,826)	(4,773)
Equity	MSC Industrial Ord Shs Class A	(309,046)	(3,052)
Equity	MSCI Ord Shs	(410,662)	(726)
Equity	MTR Corporation Ord Shs	(833,748)	(214,884)
Equity	MTU Aero Engines Holding Ord Shs	646,482	2,999
Equity	Muenchener Rueckversicherungs-Gesellschaft N Ord Shs	1,668,940	4,030
Equity	Murata Manufacturing Ord Shs	(1,012,346)	(47,700)
Equity	Murphy Oil Ord Shs	791,898	18,563
Equity	Murphy USA Ord Shs	325,183	912
Equity	Nabtesco Ord Shs	181,597	8,900
Equity	Nagoya Railroad Ord Shs	861,713	53,700
Equity	NASDAQ Ord Shs	1,051,113	18,079
Equity	Natera Ord Shs	(267,786)	(4,275)
Equity	National Bank of Canada Ord Shs	1,074,923	14,090
Equity	National Fuel Gas Ord Shs	412,147	8,215
Equity	National Grid Ord Shs	413,081	30,632
Equity	Naturgy Energy Ord Shs	(740,047)	(24,826)
Equity	Ncino Ord Shs	(941,640)	(28,000)
Equity	NCR Voyix Ord Shs	502,954	29,743
Equity	Nemetschek Ord Shs	(545,349)	(6,294)
Equity	Neoen Ord Shs	(141,111)	(4,221)
Equity	Neogen Ord Shs	(2,046,675)	(101,774)
Equity	Neste Ord Shs	(1,188,784)	(33,429)
Equity	NESTLE	(2,154,270)	(18,590)
Equity	NetApp Ord Shs	925,416	10,497
Equity	Netflix Ord Shs	940,652	1,932
Equity	Neurocrine Biosciences Ord Shs	1,096,111	8,319
Equity	New Fortress Energy Ord Shs Class A	(720,983)	(19,109)
Equity	New Hope Corporation Ord Shs	515,584	146,649

Equity	New Jersey Resources Ord Shs	(409,869)	(9,194)
Equity	New York Community Bancorp Ord Shs	(508,707)	(49,727)
Equity	New York Times Ord Shs Class A	(122,475)	(2,500)
Equity	Newell Brands Ord Shs	(735,326)	(84,715)
Equity	NewMarket Ord Shs	231,978	425
Equity	Newmont Ord Shs	(1,183,713)	(28,599)
Equity	News Ord Shs Class A	(2,014,548)	(82,059)
Equity	Nexi Ord Shs	(2,251,442)	(275,352)
Equity	Next Ord Shs	(310,520)	(3,001)
Equity	Nextdc Ord Shs	(1,540,178)	(164,638)
Equity	NextEra Energy Ord Shs	(307,709)	(5,066)
Equity	NGK Insulators Ord Shs	484,047	40,500
Equity	NH Foods Ord Shs	613,494	18,100
Equity	Nibe Industrier Ord Shs Class B	(1,257,133)	(179,129)
Equity	NIDEC Ord Shs	(694,586)	(17,200)
Equity	NIFCO Ord Shs	568,623	22,000
Equity	Nike Ord Shs Class B	(746,744)	(6,878)
Equity	Nikon Ord Shs	(107,899)	(10,900)
Equity	Nintendo Ord Shs	(1,424,575)	(27,300)
Equity	Nippon Express Holdings Ord Shs	85,240	1,500
Equity	Nippon Paint Holdings Ord Shs	(348,406)	(43,100)
Equity	Nippon Sanso Holdings Ord Shs	910,363	34,000
Equity	Nippon Shinyaku Ord Shs	375,519	10,600
Equity	Nippon Steel Ord Shs	(801,631)	(35,000)
Equity	Nippon Telegraph And Telephone Ord Shs	(2,559,606)	(2,095,000)
Equity	Nissan Chemical Ord Shs	(320,150)	(8,200)
Equity	Nisshin Seifun Group Ord Shs	415,980	30,900
Equity	NISSIN FOODS HOLDINGS Ord Shs	994,494	28,500
Equity	Niterra Ord Shs	897,658	37,800
Equity	Nitori Holdings Ord Shs	(2,557,050)	(19,100)
Equity	Nitto Denko Ord Shs	957,561	12,800
Equity	NN Group Ord Shs	(595,441)	(15,086)
Equity	NOF Ord Shs	784,930	15,800
Equity	Nokia Ord Shs	(970,612)	(288,053)
Equity	Nomura Holdings Ord Shs	(654,318)	(144,700)
Equity	Nomura Research Institute Ord Shs	(139,584)	(4,800)
Equity	Nordea Bank Ord Shs	1,366,452	110,529
Equity	Nordstrom Ord Shs	(302,506)	(16,396)
Equity	Norsk Hydro Ord Shs	1,406,619	208,849
Equity	Northern Star Resources Ord Shs	1,144,883	123,100
Equity	Northern Trust Ord Shs	1,348,646	15,983
Equity	Northland Power Ord Shs	88,360	4,860
Equity	Northrop Grumman Ord Shs	(290,247)	(620)
Equity	NorthWestern Energy Group Ord Shs	(1,056,527)	(20,761)

Equity	Norwegian Cruise Line Holdings Ord Shs	(832,722)	(41,553)
Equity	NOV Ord Shs	114,217	5,632
Equity	Novanta Ord Shs	(1,312,082)	(7,791)
Equity	Novartis Ord Shs	4,992,952	49,503
Equity	NOVO-NORDISK	2,370,080	22,923
Equity	Novocure Ord Shs	234,849	15,730
Equity	Novozymes Ord Shs Class B	(2,331,501)	(42,420)
Equity	Nrg Energy Ord Shs	(324,624)	(6,279)
Equity	NSK Ord Shs	407,402	75,300
Equity	Ntt Data Group Ord Shs	(3,051,833)	(215,300)
Equity	Nucor Ord Shs	1,951,162	11,211
Equity	Nutanix Ord Shs Class A	547,434	11,479
Equity	Nutrien Ord Shs	2,713,259	48,119
Equity	nVent Electric Ord Shs	702,403	11,887
Equity	NVIDIA Ord Shs	2,765,308	5,584
Equity	NVR Ord Shs	203,013	29
Equity	NXP Semiconductors Ord Shs	1,763,942	7,680
Equity	O Reilly Automotive Ord Shs	283,124	298
Equity	Obayashi Ord Shs	254,338	29,400
Equity	Obic Ord Shs	499,596	2,900
Equity	Ocado Group Ord Shs	(927,971)	(95,998)
Equity	Occidental Petroleum Ord Shs	(1,139,565)	(19,085)
Equity	OCI Ord Shs	(422,792)	(14,594)
Equity	Odakyu Electric Railway Ord Shs	123,546	8,100
Equity	Oersted Ord Shs	(1,224,088)	(22,081)
Equity	OGE Energy Ord Shs	218,976	6,269
Equity	Okta Ord Shs Class A	156,707	1,731
Equity	Old Dominion Freight Line Ord Shs	745,402	1,839
Equity	Old National Bancorp Ord Shs	(1,328,500)	(78,656)
Equity	Old Republic International Ord Shs	513,647	17,471
Equity	Olin Ord Shs	183,862	3,408
Equity	Ollie's Bargain Outlet Holdings Ord Shs	(1,321,928)	(17,419)
Equity	Olympus Ord Shs	441,307	30,500
Equity	Omnicom Group Ord Shs	273,458	3,161
Equity	OMRON Ord Shs	(518,144)	(11,100)
Equity	ON Semiconductor Ord Shs	568,923	6,811
Equity	ONE Gas Ord Shs	(998,110)	(15,664)
Equity	OneMain Holdings Ord Shs	98,941	2,011
Equity	Oneok Ord Shs	(1,534,096)	(21,847)
Equity	Onex Ord Shs	846,392	12,110
Equity	Ono Pharmaceutical Ord Shs	1,088,289	61,000
Equity	Open House Group Ord Shs	(91,950)	(3,100)
Equity	Open Text Ord Shs	990,591	23,549
Equity	Option Care Health Ord Shs	860,577	25,544

Equity	Oracle Japan Ord Shs	501,010	6,500
Equity	Oracle Ord Shs	1,229,630	11,663
Equity	Orange Ord Shs	1,415,316	124,411
Equity	Orica Ord Shs	96,867	8,919
Equity	Origin Energy Ord Shs	2,331,336	403,972
Equity	Orion Ord Shs Class B	(153,741)	(3,546)
Equity	Orix Ord Shs	(419,988)	(22,300)
Equity	Orkla Ord Shs	(790,011)	(101,765)
Equity	Ormat Tech Ord Shs	(1,874,514)	(24,733)
Equity	Osaka Gas Ord Shs	344,567	16,500
Equity	Oshkosh Ord Shs	754,642	6,961
Equity	Otis Worldwide Ord Shs	444,040	4,963
Equity	Otsuka Holdings Ord Shs	322,534	8,600
Equity	Otsuka Ord Shs	177,244	4,300
Equity	Oversea-Chinese Banking Ord Shs	(734,892)	(74,600)
Equity	Ovintiv Ord Shs	(676,412)	(15,401)
Equity	Owens Corning Ord Shs	3,371,343	22,744
Equity	PACCAR Ord Shs	2,913,485	29,836
Equity	Packaging Corp of America Ord Shs	(199,891)	(1,227)
Equity	Palantir Technologies Ord Shs Class A	67,615	3,938
Equity	Palo Alto Networks Ord Shs	962,193	3,263
Equity	Pan American Silver Ord Shs	(1,119,388)	(68,514)
Equity	Pan Pacific International Holdings Ord Shs	102,572	4,300
Equity	Panasonic Holdings Ord Shs	829,829	83,800
Equity	Pandora Ord Shs	2,716,990	19,658
Equity	Papa Johns International Ord Shs	(889,680)	(11,671)
Equity	Paramount Global Ord Shs Class B	(2,208,960)	(149,355)
Equity	Parker-Hannifin Ord Shs	227,125	493
Equity	Parkland Ord Shs	280,959	8,709
Equity	Partners Group Holding Ord Shs	(2,417,495)	(1,677)
Equity	Patterson Companies Ord Shs	(153,374)	(5,391)
Equity	Paychex Ord Shs	153,175	1,286
Equity	Paycom Software Ord Shs	537,059	2,598
Equity	Paycor Hcm Ord Shs	(703,985)	(32,607)
Equity	Paylocity Holding Ord Shs	(105,834)	(642)
Equity	PayPal Holdings Ord Shs	999,018	16,268
Equity	PBF Energy Ord Shs Class A	298,752	6,796
Equity	Pearson Ord Shs	1,254,139	102,048
Equity	Pegasystems Ord Shs	371,629	7,606
Equity	Peloton Interactive Class A Ord Shs	(321,394)	(52,774)
Equity	Pembina Pipeline Ord Shs	932,214	27,053
Equity	Pennon Group Ord Shs	(891,386)	(93,060)
Equity	Penske Automotive Group Voting Ord Shs	483,777	3,014
Equity	Pentair Ord Shs	(278,625)	(3,832)

Equity	Penumbra Ord Shs	(1,099,230)	(4,370)
Equity	Pepsico Ord Shs	(110,736)	(652)
Equity	Pernod Ricard Ord Shs	(1,070,931)	(6,072)
Equity	Perrigo Ord Shs	(212,517)	(6,604)
Equity	Persimmon Ord Shs	(1,498,678)	(84,651)
Equity	Persol Holdings Ord Shs	109,012	63,500
Equity	PFIZER	(2,260,245)	(78,508)
Equity	PG&E Ord Shs	(741,358)	(41,118)
Equity	PHILIP MORRIS INTERNATIONAL	(1,715,361)	(18,233)
Equity	Phinia Ord Shs	93,748	3,095
Equity	Pilbara Minerals Ord Shs	981,158	364,562
Equity	Pinnacle Financial Partners Ord Shs	(316,783)	(3,632)
Equity	Pinnacle West Ord Shs	(798,430)	(11,114)
Equity	Pinterest Ord Shs Class A	(719,761)	(19,432)
Equity	Pirelli & C Ord Shs	1,131,301	207,973
Equity	Planet Fitness Ord Shs Class A	(787,524)	(10,788)
Equity	Playtika Holding Ord Shs	543,151	62,288
Equity	Plug Power Ord Shs	(1,278,887)	(284,197)
Equity	PNC Financial Services Group Ord Shs	555,602	3,588
Equity	Pola Orbis Holdings Ord Shs	643,597	57,300
Equity	Polaris Ord Shs	501,712	5,294
Equity	Pool Ord Shs	(114,828)	(288)
Equity	Popular Ord Shs	(439,485)	(5,355)
Equity	Portland General Electric Ord Shs	(1,733,297)	(39,993)
Equity	Post Holdings Ord Shs	(519,026)	(5,894)
Equity	Poste Italiane Ord Shs	226,224	19,942
Equity	Power Assets Holdings Ord Shs	(112,990)	(19,500)
Equity	Power Integrations Ord Shs	(1,046,328)	(12,743)
Equity	PPG Industries Ord Shs	1,470,077	9,830
Equity	PPL Ord Shs	709,830	26,193
Equity	Premier Ord Shs Class A	(274,558)	(12,279)
Equity	Primerica Ord Shs	(150,822)	(733)
Equity	Principal Financial Group Ord Shs	(1,410,396)	(17,928)
Equity	Pro Medicus Ord Shs	(691,004)	(10,583)
Equity	Procore Technologies Ord Shs	(1,019,541)	(14,729)
Equity	PROCTER & GAMBLE	(448,266)	(3,059)
Equity	Progressive Ord Shs	(565,922)	(3,553)
Equity	Progyny Ord Shs	(274,537)	(7,384)
Equity	Prosperity Bancshares Ord Shs	481,628	7,111
Equity	Prosus Ord Shs	146,849	4,929
Equity	Proximus Ord Shs	720,670	76,704
Equity	Prudential Financial Ord Shs	1,027,870	9,911
Equity	Prudential plc Ord Shs	(1,449,684)	(128,197)
Equity	Prysmian Ord Shs	2,523,455	55,517

Equity	Public Service Enterprise Group Ord Shs	(76,376)	(1,249)
Equity	Publicis Groupe Ord Shs	1,036,001	11,171
Equity	Pultegroup Ord Shs	2,649,864	25,672
Equity	Puma Ord Shs	(508,013)	(9,108)
Equity	Pure Storage Ord Shs Class A	697,581	19,562
Equity	PVH Ord Shs	895,017	7,329
Equity	Qantas Airways Ord Shs	3,154,510	862,159
Equity	QBE Insurance Group Ord Shs	341,573	33,850
Equity	Qiagen Ord Shs	294,971	6,781
Equity	Qorvo Ord Shs	373,865	3,320
Equity	QUALCOMM Ord Shs	295,479	2,043
Equity	Qualys Ord Shs	452,622	2,306
Equity	Quanta Services Ord Shs	(1,899,687)	(8,803)
Equity	QuantumScape Ord Shs Class A	(640,095)	(92,100)
Equity	Qube Holdings Ord Shs	634,777	287,545
Equity	Quebecor Ord Shs Class B	562,046	23,607
Equity	Quest Diagnostics Ord Shs	(200,202)	(1,452)
Equity	QuidelOrtho Ord Shs	(752,035)	(10,204)
Equity	R1 RCM Ord Shs	(931,196)	(88,098)
Equity	Rakuten Group Ord Shs	(2,146,400)	(482,000)
Equity	Ralph Lauren Ord Shs Class A	(995,845)	(6,906)
Equity	Ramsay Health Care Ord Shs	(492,737)	(13,746)
Equity	Randstad Ord Shs	(1,208,349)	(19,296)
Equity	Range Resources Ord Shs	(731,047)	(24,016)
Equity	Rational Ord Shs	225,507	292
Equity	Raymond James Ord Shs	(933,478)	(8,372)
Equity	RB Global Ord Shs	(1,854,040)	(27,682)
Equity	RBC Bearings Ord Shs	(611,374)	(2,146)
Equity	REA Group Ord Shs	(2,184,033)	(17,695)
Equity	Reckitt Benckiser Group Ord Shs	1,269,890	18,382
Equity	Recordati Industria Chimica E Farmaceutica Ord Shs	(1,123,500)	(20,840)
Equity	Recruit Holdings Ord Shs	2,224,101	52,600
Equity	Redeia Corporacion Ord Shs	(360,043)	(21,872)
Equity	Reece Ord Shs	(702,360)	(46,040)
Equity	Regal Rexnord Ord Shs	(653,656)	(4,416)
Equity	Regeneron Pharmaceuticals Ord Shs	779,043	887
Equity	Regions Financial Ord Shs	(1,577,241)	(81,385)
Equity	Reinsurance Group of America Ord Shs	406,230	2,511
Equity	Reliance Steel & Aluminum Ord Shs	333,938	1,194
Equity	Relx Ord Shs	452,095	11,405
Equity	RenaissanceRe Holding Ord Shs	234,024	1,194
Equity	Renault Ord Shs	1,589,787	39,018
Equity	Renesas Electronics Ord Shs	556,704	30,800
Equity	Rentokil Initial Ord Shs	(1,652,742)	(294,164)

Equity	Repligen Ord Shs	(2,185,109)	(12,153)
Equity	Reply Ord Shs	(756,641)	(5,735)
Equity	Repsol Ord Shs	3,844,618	258,906
Equity	Republic Services Ord Shs	547,996	3,323
Equity	Resmed Ord Shs	151,034	878
Equity	Resona Holdings Ord Shs	(164,613)	(32,400)
Equity	Resonac Holdings Ord Shs	(1,257,302)	(63,100)
Equity	Restaurants Brands International Ord Shs	(494,933)	(6,329)
Equity	Revvity Ord Shs	(1,333,801)	(12,202)
Equity	Rexel Ord Shs	2,068,250	75,629
Equity	Reynolds Consumer Products Ord Shs	(943,104)	(35,138)
Equity	RH Ord Shs	(1,307,871)	(4,487)
Equity	Rheinmetall Ord Shs	(2,916,084)	(9,203)
Equity	RICOH Ord Shs	95,226	12,400
Equity	Rightmove Ord Shs	645,063	87,924
Equity	RingCentral Ord Shs Class A	797,282	23,484
Equity	Rinnai Ord Shs	241,001	10,400
Equity	Rio Tinto Ord Shs	(1,085,062)	(14,572)
Equity	Rivian Automotive Ord Shs Class A	(1,666,950)	(71,055)
Equity	RLI	(336,261)	(2,526)
Equity	Robert Half Ord Shs	(143,134)	(1,628)
Equity	Robinhood Markets Ord Shs Class A	(345,560)	(27,124)
Equity	Roblox Ord Shs Class A	(1,849,237)	(40,447)
Equity	Rocket Companies Ord Shs Class A	(399,373)	(27,581)
Equity	Rockwell Automation Ord Shs	(724,039)	(2,332)
Equity	ROCKWOOL Ord Shs Class B	183,789	628
Equity	Rogers Communications Non-Voting Ord Shs Class B	(4,126,337)	(88,068)
Equity	Rohm Ord Shs	(975,410)	(50,900)
Equity	Rohto Pharmaceutical Ord Shs	568,499	28,200
Equity	Roivant Sciences Ord Shs	(962,568)	(85,714)
Equity	Rollins Ord Shs	(370,453)	(8,483)
Equity	Rolls-Royce Holdings Ord Shs	4,590,775	1,201,781
Equity	Roper Technologies Ord Shs	1,649,684	3,026
Equity	Ross Stores Ord Shs	1,838,096	13,282
Equity	Rotork Ord Shs	440,578	106,817
Equity	Royal Bank of Canada Ord Shs	(3,974,048)	(39,263)
Equity	Royal Caribbean Group Ord Shs	111,361	860
Equity	Royal Gold Ord Shs	(433,521)	(3,584)
Equity	Royal Unibrew Ord Shs	(743,337)	(11,126)
Equity	Royalty Pharma Ord Class A Shs	84,551	3,010
Equity	RPM International Ord Shs	(579,918)	(5,195)
Equity	RTX Ord Shs	(798,152)	(9,486)
Equity	Rubis Ord Shs	174,882	7,040
Equity	RWE Ord Shs	1,654,100	36,382

Equity	Ryan Specialty Holdings Ord Shs Class A	(1,020,736)	(23,727)
Equity	Ryder System Ord Shs	622,705	5,412
Equity	Ryohin Keikaku Ord Shs	364,737	21,800
Equity	S&P Global Ord Shs	(485,013)	(1,101)
Equity	SAAB Ord Shs Class B	1,305,265	21,672
Equity	Safran Ord Shs	1,775,306	10,084
Equity	Sage Group Ord Shs	(389,055)	(26,033)
Equity	Saia Ord Shs	(297,551)	(679)
Equity	Sainsbury(J) Ord Shs	(980,272)	(254,158)
Equity	SALESFORCE.COM	2,279,056	8,661
Equity	Salmar Ord Shs	(1,223,564)	(21,831)
Equity	Sands China Ord Shs	802,894	274,400
Equity	Sandvik Ord Shs	448,596	20,750
Equity	SANOFI	1,475,295	14,887
Equity	Santen Pharmaceutical Ord Shs	706,361	70,900
Equity	Santos Ord Shs	(354,602)	(68,479)
Equity	SAP Ord Shs	1,103,667	7,167
Equity	Saputo Ord Shs	106,923	5,276
Equity	Sartorius Pref Shs	(2,781,829)	(7,562)
Equity	Sartorius Stedim Biotech Ord Shs	(2,395,909)	(9,061)
Equity	Schibsted Ord Shs Class A	(126,971)	(4,407)
Equity	Schneider Electric Ord Shs	(772,673)	(3,850)
Equity	Schneider National Ord Shs Class B	277,049	10,886
Equity	Schroders Ord Shs	(907,121)	(165,548)
Equity	Science Applications International Ord Shs	(429,028)	(3,451)
Equity	Scor Ord Shs	(212,117)	(7,261)
Equity	Scotts Miracle Gro Ord Shs	(381,098)	(5,978)
Equity	Scout24 N Ord Shs	292,269	4,126
Equity	Screen Holdings Ord Shs	1,438,114	17,000
Equity	SCSK Ord Shs	132,836	6,700
Equity	Sea ADS Representing Ord Shs Class A	1,290,371	31,861
Equity	Seagate Technology Holdings Ord Shs	(439,656)	(5,150)
Equity	Seatrium Ord Shs	(1,561,554)	(17,463,600)
Equity	Seb Ord Shs	(665,707)	(5,336)
Equity	Secom Ord Shs	367,243	5,100
Equity	Securitas Ord Shs Class B	(1,526,919)	(156,259)
Equity	Seek Ord Shs	(223,121)	(12,251)
Equity	Sega Sammy Holdings Ord Shs	1,030,572	73,700
Equity	SEI Investments Ord Shs	393,819	6,197
Equity	Seibu Holdings Ord Shs	395,494	28,500
Equity	Seiko Epson Ord Shs	(94,282)	(6,300)
Equity	Sekisui Chemical Ord Shs	758,089	52,600
Equity	Sekisui House Ord Shs	(1,841,112)	(82,900)
Equity	Selective Insurance Group Ord Shs	(1,654,153)	(16,628)

Equity	Sempra Ord Shs	(139,670)	(1,869)
Equity	Sensata Technologies Holding Ord Shs	747,718	19,902
Equity	Sensient Technologies Ord Shs	(870,540)	(13,190)
Equity	SentinelOne Ord Shs Class A	(2,229,720)	(81,258)
Equity	Service Corporation International Ord Shs	(605,235)	(8,842)
Equity	ServiceNow Ord Shs	1,311,245	1,856
Equity	Seven & I Holdings Ord Shs	(1,364,779)	(34,400)
Equity	Seven Group Holdings Ord Shs	(464,093)	(18,459)
Equity	Severn Trent Ord Shs	(1,486,962)	(45,235)
Equity	SG Holdings Ord Shs	335,838	23,400
Equity	SGS Ord Shs	(229,831)	(2,666)
Equity	Sharp Ord Shs	(455,603)	(63,900)
Equity	Shell Ord Shs	3,023,748	92,254
Equity	Sherwin Williams Ord Shs	2,580,037	8,272
Equity	Shift4 Payments Ord Shs Class A	(361,515)	(4,863)
Equity	Shimadzu Ord Shs	410,902	14,700
Equity	Shimamura Ord Shs	536,416	4,800
Equity	Shimano Ord Shs	185,797	1,200
Equity	Shimizu Ord Shs	106,926	16,100
Equity	Shin Etsu Chemical Ord Shs	532,855	12,700
Equity	Shinko Electric Industries Ord Shs	85,551	2,200
Equity	Shionogi Ord Shs	1,465,408	30,400
Equity	Shiseido Ord Shs	(111,558)	(3,700)
Equity	Shizuoka Financial Group Ord Shs	(443,173)	(52,300)
Equity	ShockWave Medical Ord Shs	(943,463)	(4,951)
Equity	Shopify Subordinate Voting Ord Shs Class A	1,527,569	19,604
Equity	Siemens Healthineers Ord Shs	(4,254,895)	(73,268)
Equity	Siemens N Ord Shs	1,359,914	7,249
Equity	SIG Group N Ord Shs	(2,238,961)	(97,363)
Equity	Signify Ord Shs	539,748	16,124
Equity	Sika Ord Shs	(4,963,974)	(15,261)
Equity	Silgan Holdings Ord Shs	(1,118,671)	(24,722)
Equity	Silicon Laboratories Ord Shs	(1,218,868)	(9,215)
Equity	Simpson Manufacturing Ord Shs	161,948	818
Equity	Singapore Airlines Ord Shs	339,023	68,200
Equity	Singapore Technologies Engineering Ord Shs	(401,189)	(136,100)
Equity	Singapore Telecommunications Ord Shs	(1,640,740)	(876,600)
Equity	SITC International Holdings Ord Shs	258,922	150,000
Equity	SiteOne Landscape Supply Ord Shs	(170,463)	(1,049)
Equity	Skechers USA Ord Shs Class A	(156,660)	(2,513)
Equity	SKF Ord Shs Class B	1,715,668	85,982
Equity	Skylark Holdings Ord Shs	118,607	8,100
Equity	Skyworks Solutions Ord Shs	714,991	6,360
Equity	SLM Ord Shs	112,999	5,910

Equity	Smartsheet Ord Shs Class A	1,402,991	29,339
Equity	SMC (Japan) Ord Shs	(1,450,466)	(2,700)
Equity	Smith (DS) Ord Shs	1,341,857	342,586
Equity	Smith and Nephew Ord Shs	(949,021)	(69,037)
Equity	Smiths Group Ord Shs	269,236	11,978
Equity	Snam Ord Shs	(622,931)	(121,208)
Equity	Snap On Ord Shs	1,133,119	3,923
Equity	Snap Ord Shs Class A	(2,035,629)	(120,238)
Equity	SNC Lavalin Ord Shs	256,430	7,958
Equity	Snowflake Ord Shs Class A	578,692	2,908
Equity	Societe Generale Ord Shs	785,718	29,622
Equity	Sodexo Ord Shs	1,532,537	13,934
Equity	SoFi Technologies Ord Shs	(1,136,141)	(114,185)
Equity	Softbank Group Ord Shs	(330,212)	(7,400)
Equity	Softbank Ord Shs	(1,809,094)	(145,000)
Equity	Sohgo Security Services Ord Shs	804,729	139,900
Equity	Soitec Ord Shs	(201,858)	(1,130)
Equity	Sojitz Ord Shs	1,409,282	62,400
Equity	Solaredge Technologies Ord Shs	(2,187,245)	(23,368)
Equity	Solvay Ord Shs	238,524	7,791
Equity	Sompo Holdings Ord Shs	(166,257)	(3,400)
Equity	Sonic Healthcare Ord Shs	1,079,924	49,407
Equity	Sonova Holding Ord Shs	(905,916)	(2,778)
Equity	Sony Group Ord Shs	(1,169,601)	(12,300)
Equity	Sotera Health Company Ord Shs	(393,768)	(23,369)
Equity	South32 Ord Shs	873,620	385,042
Equity	Southern Ord Shs	(1,830,342)	(26,103)
Equity	SouthState Ord Shs	(1,741,190)	(20,618)
Equity	Southwest Airlines Ord Shs	(3,828,968)	(132,582)
Equity	Southwest Gas Holdings Ord Shs	(2,252,346)	(35,554)
Equity	Southwestern Energy Ord Shs	(205,925)	(31,439)
Equity	Spectris Ord Shs	1,230,285	25,542
Equity	Spectrum Brands Holdings Ord Shs	(85,593)	(1,073)
Equity	Spire Ord Shs	(1,010,407)	(16,208)
Equity	Spirit Aerosystems Ord Shs Class A	(911,768)	(28,690)
Equity	Sprouts Farmers Market Ord Shs	(1,612,359)	(33,514)
Equity	Square Enix Hldg Ord Shs	700,078	19,500
Equity	SS And C Technologies Holdings Ord Shs	1,274,999	20,864
Equity	SSAB Ord Shs Class B	2,871,160	375,780
Equity	SSE Ord Shs	112,203	4,743
Equity	St.James'S Place Ord Shs	(338,602)	(38,861)
Equity	Standard Chartered PLC Ord Shs	1,330,175	156,556
Equity	Stanley Black & Decker Ord Shs	(1,363,982)	(13,904)
Equity	Stanley Electric Ord Shs	364,958	19,400

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

Equity	Stantec Ord Shs	193,893	2,413
Equity	Starbucks Ord Shs	492,243	5,127
Equity	State Street Ord Shs	1,552,996	20,049
Equity	STATOIL	913,880	28,810
Equity	Steel Dynamics Ord Shs	1,177,693	9,972
Equity	Stellantis Ord Shs	953,641	40,840
Equity	Stericycle Ord Shs	384,040	7,749
Equity	STERIS Ord Shs	(1,297,775)	(5,903)
Equity	Stifel Financial Ord Shs	1,153,699	16,684
Equity	Stmicroelectronics Ord Shs	1,601,585	32,062
Equity	Stora Enso Ord Shs Class R	(1,151,200)	(83,250)
Equity	Straumann Holding Ord Shs	(2,449,969)	(15,203)
Equity	Stryker Ord Shs	(1,238,866)	(4,137)
Equity	Subaru Ord Shs	942,531	51,400
Equity	Subsea 7 Ord Shs	182,526	12,508
Equity	SUMCO Ord Shs	(404,832)	(27,000)
Equity	Sumitomo Chemical Ord Shs	(774,960)	(317,700)
Equity	Sumitomo Electric Industries Ord Shs	(632,770)	(49,700)
Equity	Sumitomo Forestry Ord Shs	134,115	4,500
Equity	Sumitomo Heavy Industries Ord Shs	88,229	3,500
Equity	Sumitomo Metal Mining Ord Shs	(337,211)	(11,200)
Equity	Sumitomo Mitsui Financial Group Ord Shs	(663,485)	(13,600)
Equity	Sun Hung Kai Properties Ltd Ord Shs	81,105	7,500
Equity	Sun Life Financial Ord Shs	956,080	18,419
Equity	Suncor Energy Ord Shs	(1,264,554)	(39,438)
Equity	Suncorp Group Ord Shs	1,109,171	117,538
Equity	Sundrug Ord Shs	250,662	7,800
Equity	Sunrun Ord Shs	(436,905)	(22,257)
Equity	Suntory Beverage & Food Ord Shs	356,107	10,800
Equity	Super Micro Computer Ord Shs	872,962	3,071
Equity	Suzuki Motor Ord Shs	(128,339)	(3,000)
Equity	Svenska Cellulosa Aktiebolaget SCA Ord Shs Class B	(608,726)	(40,642)
Equity	Svenska Handelsbanken Ord Shs Class A	(1,905,456)	(175,631)
Equity	Swedbank Ord Shs Class A	1,587,559	78,779
Equity	Swedish Orphan Biovitrum Ord Shs	(1,755,113)	(66,315)
Equity	Swire Pacific Ord Shs A	198,910	23,500
Equity	Swire Properties Ord Shs	275,968	136,400
Equity	Swiss Life Holding Ord Shs	(556,620)	(802)
Equity	Swiss Re Ord Shs	3,668,000	32,640
Equity	Swisscom Ord Shs	1,454,649	2,419
Equity	Syensqo Ord Shs	810,792	7,791
Equity	Symrise Ord Shs	(1,184,451)	(10,767)
Equity	Synaptics Ord Shs	761,484	6,675
Equity	Synchrony Financial Ord Shs	1,806,693	47,308

Equity	Synopsys Ord Shs	1,152,883	2,239
Equity	Sysco Ord Shs	1,992,281	27,243
Equity	Sysmex Ord Shs	(189,450)	(3,400)
Equity	T Mobile US Ord Shs	(1,349,818)	(8,419)
Equity	T Rowe Price Group Ord Shs	87,983	817
Equity	T&D Holdings Ord Shs	(365,407)	(23,000)
Equity	Tabcorp Holdings Ord Shs	(13,699)	(24,078)
Equity	Taisei Ord Shs	95,739	2,800
Equity	Taisho Pharmaceutical Holdings Ord Shs	(177,773)	(2,900)
Equity	Taiyo Yuden Ord Shs	(468,151)	(17,700)
Equity	Take Two Interactive Software Ord Shs	(2,168,801)	(13,475)
Equity	Takeda Pharmaceutical Ord Shs	(126,485)	(4,400)
Equity	Talanx Ord Shs	(231,118)	(3,238)
Equity	Tandem Diabetes Care Ord Shs	(1,820,679)	(61,551)
Equity	Tapestry Ord Shs	872,876	23,713
Equity	Target Ord Shs	(828,172)	(5,815)
Equity	Taylor Morrison Home Ord Shs	2,017,964	37,825
Equity	Taylor Wimpey Ord Shs	(296,771)	(158,337)
Equity	TC Energy Ord Shs	(364,615)	(9,326)
Equity	TD Synnex Ord Shs	1,405,064	13,057
Equity	TE Connectivity Ord Shs	1,469,911	10,462
Equity	TeamViewer Ord Shs	1,014,983	65,386
Equity	Tecan Group Ord Shs	(544,412)	(1,334)
Equity	TechnipFMC Ord Shs	(464,267)	(23,052)
Equity	Techtronic Industries Ord Shs	(1,125,994)	(94,500)
Equity	Teck Resources Subordinate Voting Class B Ord Shs	(534,885)	(12,643)
Equity	Tegna Ord Shs	935,488	61,143
Equity	Teladoc Health Ord Shs	(108,332)	(5,027)
Equity	Tele2 Ord Shs Class B	(894,609)	(104,288)
Equity	Teledyne Technologies Ord Shs	(814,926)	(1,826)
Equity	Teleflex Ord Shs	(848,504)	(3,403)
Equity	Telefonica Deutschland Holding Ord Shs	76,307	29,386
Equity	Telefonica Ord Shs	646,483	165,692
Equity	Telenor Ord Shs	(1,289,796)	(112,340)
Equity	Teleperformance Ord Shs	(1,359,927)	(9,328)
Equity	Telia Company Ord Shs	(2,584,038)	(1,013,158)
Equity	Telstra Group Ord Shs	413,596	153,289
Equity	Tempur Sealy International Ord Shs	(2,137,784)	(41,942)
Equity	Tenaris Ord Shs	3,402,062	195,709
Equity	Tenet Healthcare Ord Shs	705,370	9,334
Equity	Teradata Ord Shs	915,711	21,046
Equity	Teradyne Ord Shs	(540,430)	(4,980)
Equity	Terex Ord Shs	1,758,506	30,604
Equity	Terna Rete Elettrica Nazionale Ord Shs	(162,263)	(19,456)

Equity	Terumo Ord Shs	(999,617)	(30,500)
Equity	TESCO	1,309,272	353,598
Equity	Tesla Ord Shs	(1,517,716)	(6,108)
Equity	Tetra Tech Ord Shs	(697,767)	(4,180)
Equity	TEXAS CAPITAL BANCSHARES	342,668	5,302
Equity	Texas Instrument Ord Shs	(1,650,223)	(9,681)
Equity	Texas Roadhouse Ord Shs	152,054	1,244
Equity	Textron Ord Shs	169,606	2,109
Equity	TFI International Ord Shs	990,714	7,277
Equity	Thales Ord Shs	931,100	6,296
Equity	The Swatch Group Ord Shs	580,839	2,138
Equity	Thermo Fisher Scientific Ord Shs	829,625	1,563
Equity	THK Ord Shs	392,058	20,000
Equity	Thomson Reuters Ord Shs	360,271	2,462
Equity	Thor Industries Ord Shs	(719,788)	(6,087)
Equity	thyssenkrupp Ord Shs	1,549,128	222,296
Equity	Timken Ord Shs	886,459	11,060
Equity	Tis Ord Shs	138,799	6,300
Equity	TJX Ord Shs	2,141,213	22,825
Equity	Toast Ord Shs Class A	(1,124,980)	(61,609)
Equity	Toho (Tokyo) Ord Shs	77,778	2,300
Equity	Tohoku Electric Power Ord Shs	654,112	96,200
Equity	Tokio Marine Holdings Ord Shs	(628,101)	(25,100)
Equity	Tokyo Century Ord Shs	281,525	26,000
Equity	Tokyo Electric Power Holdings Ord Shs	219,940	42,000
Equity	Tokyo Electron Ord Shs	(1,271,480)	(7,100)
Equity	Tokyo Gas Ord Shs	1,193,944	52,000
Equity	Tokyu Ord Shs	(533,293)	(43,700)
Equity	Toll Brothers Ord Shs	4,221,791	41,072
Equity	Tomra Systems Ord Shs	(122,590)	(10,085)
Equity	Topgolf Callaway Brands Ord Shs	(2,217,423)	(154,632)
Equity	Toppan Holdings Ord Shs	792,441	28,400
Equity	Toray Industries Ord Shs	191,820	36,900
Equity	Toro Ord Shs	(1,770,248)	(18,442)
Equity	Toromont Industries Ord Shs	730,591	8,331
Equity	Toronto Dominion Ord Shs	(782,861)	(12,105)
Equity	TOTAL S.A	1,159,698	17,052
Equity	Tourmaline Oil Ord Shs	(418,242)	(9,292)
Equity	Toyo Suisan Ord Shs	2,384,939	46,200
Equity	Toyota Boshoku Ord Shs	417,275	26,300
Equity	Toyota Industries Ord Shs	(130,473)	(1,600)
Equity	Toyota Motor Ord Shs	(1,717,509)	(93,500)
Equity	Toyota Tsusho Ord Shs	895,455	15,200
Equity	TPG Ord Shs Class A	(164,348)	(3,807)

Equity	Tractor Supply Ord Shs	(3,271,251)	(15,213)
Equity	Tradeweb Markets Ord Shs Class A	(548,915)	(6,040)
Equity	Trane Technologies Ord Shs	80,975	332
Equity	TransDigm Group Ord Shs	(763,758)	(755)
Equity	Transunion Ord Shs	(949,435)	(13,818)
Equity	Transurban Group Stapled Units	(1,059,015)	(113,369)
Equity	Travel Leisure Ord Shs	691,893	17,700
Equity	Travelers Companies Ord Shs	1,154,941	6,063
Equity	Travis Perkins Ord Shs	(529,461)	(50,132)
Equity	Treasury Wine Estates Ord Shs	(797,941)	(108,638)
Equity	Trelleborg Ord Shs Class B	1,819,131	54,360
Equity	Trend Micro Ord Shs	904,529	16,900
Equity	Trex Ord Shs	(1,926,937)	(23,275)
Equity	Trimble Ord Shs	(186,679)	(3,509)
Equity	TripAdvisor Ord Shs	740,632	34,400
Equity	Truist Financial Ord Shs	274,906	7,446
Equity	Tryg Ord Shs	(475,191)	(21,841)
Equity	TUI N Ord Shs	332,932	42,611
Equity	Twilio Ord Shs Class A	(475,250)	(6,264)
Equity	Tyler Technologies Ord Shs	(693,661)	(1,659)
Equity	Tyson Foods Ord Shs Class A	(1,618,466)	(30,111)
Equity	U Haul Holding Ord Shs	(280,882)	(3,912)
Equity	Uber Technologies Ord Shs	972,437	15,794
Equity	Ubiquiti Ord Shs	(168,030)	(1,204)
Equity	Ubisoft Entertainment Ord Shs Cat A	(495,978)	(19,439)
Equity	UBS Group Ord Shs	(974,148)	(31,406)
Equity	UCB Ord Shs	(1,802,384)	(20,691)
Equity	UFP Industries Ord Shs	603,896	4,810
Equity	UGI Ord Shs	(87,748)	(3,567)
Equity	UiPath Ord Shs Class A	(275,078)	(11,074)
Equity	Ulta Beauty Ord Shs	1,282,794	2,618
Equity	Ultragenyx Pharmaceutical Ord Shs	(1,586,189)	(33,170)
Equity	UMB FINANCIAL	297,939	3,566
Equity	Umicore Ord Shs	(628,798)	(22,873)
Equity	Under Armour Ord Shs Class A	(223,064)	(25,377)
Equity	Unicredit Ord Shs	3,488,518	128,628
Equity	Unilever Ord Shs	(706,664)	(14,590)
Equity	Union Pacific Ord Shs	(628,296)	(2,558)
Equity	Unipol Gruppo Finanziario Ord Shs	967,788	169,814
Equity	United Bankshares Ord Shs	700,645	18,659
Equity	United Overseas Bank Ord Shs	(577,774)	(26,800)
Equity	United Parcel Service Ord Shs Class B	(959,889)	(6,105)
Equity	UNITED RENTALS	260,906	455
Equity	United Therapeutics Ord Shs	(361,499)	(1,644)

Equity	United Utilities Group Ord Shs	(788,467)	(58,386)
Equity	UnitedHealth Group Ord Shs	(381,164)	(724)
Equity	Unity Software Ord Shs	(1,531,780)	(37,461)
Equity	Universal Display Ord Shs	(1,230,567)	(6,434)
Equity	Universal Health Services Ord Shs Class B	530,491	3,480
Equity	Universal Music Group Ord Shs	(437,634)	(15,358)
Equity	Unum Ord Shs	1,380,793	30,535
Equity	UPM-Kymmene Ord Shs	(1,614,901)	(42,945)
Equity	US Bancorp Ord Shs	(1,726,569)	(39,893)
Equity	US Foods Holding Ord Shs	(363,053)	(7,995)
Equity	US Steel Corp Ord Shs	691,657	14,217
Equity	USS Ord Shs	275,506	13,700
Equity	Vail Resorts Ord Shs	(562,067)	(2,633)
Equity	Valaris Ord Shs	(732,876)	(10,688)
Equity	Valeo Ord Shs	(879,570)	(57,253)
Equity	Valero Energy Ord Shs	1,365,130	10,501
Equity	Valley National Ord Shs	(277,234)	(25,528)
Equity	Valmet Ord Shs	(868,665)	(30,134)
Equity	Valmont Inds Ord Shs	(475,193)	(2,035)
Equity	Valvoline Ord Shs	(1,236,871)	(32,913)
Equity	VAT Group Ord Shs	(1,788,789)	(3,571)
Equity	Veolia Environ. Ord Shs	(837,513)	(26,561)
Equity	Verallia Ord Shs	915,302	23,782
Equity	VeriSign Ord Shs	1,801,532	8,747
Equity	Verisk Analytics Ord Shs	1,133,630	4,746
Equity	Verizon Communications Ord Shs	458,771	12,169
Equity	Vertex Pharmaceuticals Ord Shs	1,192,595	2,931
Equity	Vertiv Holdings Ord Shs Class A	1,643,394	34,216
Equity	Vestas Wind Systems Ord Shs	(1,143,881)	(36,040)
Equity	VF Ord Shs	(1,089,592)	(57,957)
Equity	ViaSat Ord Shs	(1,055,252)	(37,755)
Equity	Vicor Ord Shs	(742,319)	(16,518)
Equity	Victoria s Secret Ord Shs	1,124,287	42,362
Equity	Vinci Ord Shs	1,553,314	12,374
Equity	Virtu Financial Ord Shs Class A	1,480,945	73,097
Equity	Visa Ord Shs Class A	(2,049,996)	(7,874)
Equity	Vishay Intertechnology Ord Shs	216,569	9,035
Equity	Visteon Ord Shs	478,242	3,829
Equity	Vistra Ord Shs	1,763,292	45,776
Equity	Vivendi Ord Shs	623,148	58,332
Equity	VODAFONE	1,712,524	1,959,711
Equity	Volvo Car Ord Shs Class B	440,799	136,576
Equity	Volvo Ord Shs Class B	3,275,770	126,278
Equity	Vontier Ord Shs	1,924,642	55,706

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

Equity	Voya Financial Ord Shs	82,153	1,126
Equity	Vulcan Materials Ord Shs	(558,899)	(2,462)
Equity	Wacker Chemie Ord Shs	(653,427)	(5,178)
Equity	Walgreen Boots Alliance Ord Shs	(1,160,851)	(44,460)
Equity	WALMART	3,231,352	20,497
Equity	Walt Disney Ord Shs	(687,468)	(7,614)
Equity	Warner Bros. Discovery Ord Shs Series A	(954,167)	(83,846)
Equity	Wartsila Ord Shs	523,562	36,131
Equity	Waste Connections Ord Shs	(1,856,620)	(12,438)
Equity	Waste Management Ord Shs	(1,669,391)	(9,321)
Equity	Waters Ord Shs	(3,465,146)	(10,525)
Equity	Watsco Ord Shs	(2,435,852)	(5,685)
Equity	Watts Water Technologies Ord Shs Class A	89,378	429
Equity	Wayfair Ord Shs Class A	1,453,220	23,553
Equity	Webster Financial Ord Shs	(573,182)	(11,292)
Equity	WEC Energy Group Ord Shs	(921,241)	(10,945)
Equity	Weir Group Ord Shs	(164,759)	(6,852)
Equity	WELLS FARGO	1,079,001	21,922
Equity	Wendys Ord Shs	(295,200)	(15,154)
Equity	Werner Enterprises Ord Shs	(1,139,075)	(26,884)
Equity	Wesco International Ord Shs	648,920	3,732
Equity	Wesfarmers Ord Shs	(968,457)	(24,919)
Equity	West Fraser Timber Ord Shs	1,567,894	18,311
Equity	West Japan Railway Ord Shs	(508,762)	(12,200)
Equity	West Pharmaceutical Services Ord Shs	216,202	614
Equity	Western Alliance Ord Shs	(171,515)	(2,607)
Equity	Western Digital Ord Shs	(2,666,104)	(50,909)
Equity	Western Union Ord Shs	2,343,818	196,629
Equity	Westinghouse Air Brake Technologies Ord Shs	1,398,184	11,018
Equity	Westlake Ord Shs	(628,980)	(4,494)
Equity	Westpac Banking Corporation Ord Shs	(633,681)	(40,613)
Equity	WEX Ord Shs	1,122,359	5,769
Equity	WH Group Ord Shs	943,229	1,461,500
Equity	WH Smith Ord Shs	(328,960)	(19,347)
Equity	Wharf Real Estate Investment Company Ord Shs	(422,573)	(125,000)
Equity	Wheaton Precious Metals Ord Shs	(181,559)	(3,677)
Equity	Whirlpool Ord Shs	(1,122,354)	(9,217)
Equity	Whitbread Ord Shs	(127,076)	(2,727)
Equity	White Mountains Insurance Group Ord Shs	(624,579)	(415)
Equity	Whitecap Resources Ord Shs	1,170,379	174,686
Equity	Whitehaven Coal Ord Shs	2,006,204	395,760
Equity	Williams Ord Shs	(2,125,919)	(61,037)
Equity	Williams Sonoma Ord Shs	1,007,689	4,994
Equity	Willis Towers Watson Ord Shs	393,156	1,630

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

Equity	WillScot Mobile Mini Holdings Ord Shs Class A	1,611,390	36,211
Equity	Wilmar International Ord Shs	281,618	104,100
Equity	Wingstop Ord Shs	(493,660)	(1,924)
Equity	Wintrust Financial Ord Shs	87,463	943
Equity	Wise Ord Shs Class A	(1,864,347)	(167,356)
Equity	Wisetechglobal Pty Ord Shs	(1,424,234)	(27,734)
Equity	Wolfspeed Ord Shs	(1,108,548)	(25,478)
Equity	Wolters Kluwer Ord Shs	1,981,178	13,943
Equity	Woodward Ord Shs	244,081	1,793
Equity	Woolworths Group Ord Shs	999,047	39,416
Equity	Workday Ord Shs Class A	1,312,665	4,755
Equity	Worldline Ord Shs	(184,596)	(10,670)
Equity	Worley Ord Shs	(321,880)	(27,057)
Equity	Worthington Enterprises Ord Shs	(66,700)	(1,159)
Equity	Worthington Steel Ord Shs	(32,568)	(1,159)
Equity	WPP Ord Shs	224,693	23,411
Equity	WR Berkley Ord Shs	551,828	7,803
Equity	WSP Global Ord Shs	(790,437)	(5,634)
Equity	WW Grainger Ord Shs	(167,395)	(202)
Equity	Wyndham Hotels Resorts Ord Shs	888,611	11,051
Equity	Wynn Resorts Ord Shs	867,549	9,522
Equity	Xcel Energy Ord Shs	657,360	10,618
Equity	Xero Ord Shs	420,989	5,502
Equity	Xerox Holdings Ord Shs	(242,799)	(13,246)
Equity	Xinyi Glass Holdings Ord Shs	(342,161)	(305,027)
Equity	XPO Ord Shs	(829,127)	(9,466)
Equity	Xylem Ord Shs	(3,224,266)	(28,194)
Equity	Yakult Honsha Ord Shs	711,887	31,700
Equity	Yamada Holdings Ord Shs	317,084	102,000
Equity	Yamaha Motor Ord Shs	(651,073)	(72,900)
Equity	Yamato Holdings Ord Shs	(484,057)	(26,200)
Equity	Yamazaki Baking Ord Shs	82,096	3,600
Equity	Yangzijiang Shipbuilding Holdings Ord Shs	(399,019)	(353,400)
Equity	Yara International Ord Shs	657,759	18,494
Equity	Yaskawa Electric Ord Shs	(1,374,090)	(32,900)
Equity	Yeti Holdings Ord Shs	(854,215)	(16,497)
Equity	Yum Brands Ord Shs	(438,103)	(3,353)
Equity	Zalando Ord Shs	(872,866)	(36,858)
Equity	Zebra Technologies Ord Shs Class A	(867,003)	(3,172)
Equity	Zensho Holdings Ord Shs	(157,185)	(3,000)
Equity	Ziff Davis Ord Shs	(1,423,823)	(21,191)
Equity	Zimmer Biomet Holdings Ord Shs	2,200,701	18,083
Equity	Zions Bancorporation Ord Shs	(342,098)	(7,798)
Equity	Zoetis Ord Shs Class A Ord Shs	(1,195,075)	(6,055)

Equity	Zoom Video Communications Ord Shs Class A	395,505	5,500
Equity	ZoomInfo Technologies Ord Shs	(1,581,690)	(85,543)
Equity	Zozo Ord Shs	193,618	8,600
Equity	Zscaler Ord Shs	1,032,913	4,662
Equity	Zurich Insurance Group Ord Shs	526,089	1,007
Fixed Income	3 Month NZ Bill Future - DEC 2024	1,751	29
Fixed Income	3 Month NZ Bill Future - JUN 2024	8,508	142
Fixed Income	3 Month NZ Bill Future - SEP 2024	1,504	25
Fixed Income	3M CORRA Future - DEC 2024	(23,668,612)	(130)
Fixed Income	3M CORRA Future - JUN 2024	(37,210,005)	(206)
Fixed Income	3M CORRA Future - MAR 2025	(22,097,421)	(121)
Fixed Income	3M CORRA Future - SEP 2024	(7,618,627)	(42)
Fixed Income	Aussie Bank Bill Future - DEC 2024	918	14
Fixed Income	Aussie Bank Bill Future - JUN 2024	16,206	248
Fixed Income	Aussie Bank Bill Future - MAR 2025	(2,756)	(42)
Fixed Income	Aussie Bank Bill Future - SEP 2024	11,782	180
Fixed Income	Australia 10 Yr Bond Future	7,236,396	91
Fixed Income	Australia 3 Yr Bond Future	(10,556,859)	(145)
Fixed Income	Australia Interest Rate Swap	(166,835,151)	(249,100,000)
Fixed Income	Canada 10 Yr Bond Future	(18,655,404)	(199)
Fixed Income	Canada Interest Rate Swap	(63,787,994)	(83,900,000)
Fixed Income	Czech Republic Interest Rate Swap	21,745,980	491,800,000
Fixed Income	Euribor Future - DEC 2024	92,499,559	343
Fixed Income	Euribor Future - DEC 2025	73,923,503	273
Fixed Income	Euribor Future - JUN 2024	14,977,542	56
Fixed Income	Euribor Future - JUN 2025	63,340,397	234
Fixed Income	Euribor Future - MAR 2025	47,302,332	175
Fixed Income	Euribor Future - SEP 2024	74,175,930	276
Fixed Income	Euribor Future - SEP 2025	67,428,170	249
Fixed Income	Euro 30yr Bond Future	8,879,543	57
Fixed Income	Euro Bund 10 Yr Bund Future	25,593,789	169
Fixed Income	Euro-Bobl 5yr Future	29,496,330	224
Fixed Income	Euro-Schatz 2yr Future	8,351,410	71
Fixed Income	European Union Interest Rate Swap	334,919,763	303,700,000
Fixed Income	French 10 Yr Bond Future (OAT)	21,038,666	145
Fixed Income	Hong Kong Interest Rate Swap	14,375,124	111,900,000
Fixed Income	Hungary Interest Rate Swap	15,656,790	5,380,000,000
Fixed Income	Israel Interest Rate Swap	5,305,925	19,500,000
Fixed Income	Italian 10 Yr Bond Future (BTP)	17,640,688	134
Fixed Income	Japan Interest Rate Swap	(83,951,516)	(11,609,200,000)
Fixed Income	Mexico Interest Rate Swap	(24,769,077)	(436,600,000)
Fixed Income	New Zealand Interest Rate Swap	40,571,302	65,300,000
Fixed Income	Norway Interest Rate Swap	(25,261,209)	(257,400,000)
Fixed Income	OSE Japan 10 Yr Bond Future	36,361,283	35

Fixed Income	Poland Interest Rate Swap	10,872,157	43,800,000
Fixed Income	Singapore Interest Rate Swap	25,937,498	34,200,000
Fixed Income	South Africa Interest Rate Swap	11,735,264	222,000,000
Fixed Income	South Korea Interest Rate Swap	(57,334)	(100,000,000)
Fixed Income	Sweden Interest Rate Swap	10,709,657	111,300,000
Fixed Income	Switzerland Interest Rate Swap	405,795,380	340,100,000
Fixed Income	Three Month Saron Index Futures - DEC 2024	46,760,399	159
Fixed Income	Three Month Saron Index Futures - JUN 2024	58,059,332	198
Fixed Income	Three Month Saron Index Futures - MAR 2025	32,083,398	109
Fixed Income	Three Month Saron Index Futures - SEP 2024	42,587,126	145
Fixed Income	Three Month SOFR Futures - DEC 2024	(60,643,800)	(252)
Fixed Income	Three Month SOFR Futures - DEC 2025	(34,164,300)	(141)
Fixed Income	Three Month SOFR Futures - JUN 2024	(84,972,750)	(356)
Fixed Income	Three Month SOFR Futures - JUN 2025	(46,212,450)	(191)
Fixed Income	Three Month SOFR Futures - MAR 2025	(47,802,150)	(198)
Fixed Income	Three Month SOFR Futures - SEP 2024	(59,934,375)	(250)
Fixed Income	Three Month SOFR Futures - SEP 2025	(39,240,450)	(162)
Fixed Income	Three Month SONIA Index Futures - DEC 2024	9,213,924	30
Fixed Income	Three Month SONIA Index Futures - DEC 2025	10,507,994	34
Fixed Income	Three Month SONIA Index Futures - JUN 2024	17,342,988	57
Fixed Income	Three Month SONIA Index Futures - JUN 2025	1,234,195	4
Fixed Income	Three Month SONIA Index Futures - MAR 2025	1,231,901	4
Fixed Income	Three Month SONIA Index Futures - SEP 2024	305,920	1
Fixed Income	Three Month SONIA Index Futures - SEP 2025	6,795,434	22
Fixed Income	U.K. 10 Yr Gilt Future	(10,206,334)	(78)
Fixed Income	U.S. 10 Yr Treasury Note Futures	(28,183,594)	(250)
Fixed Income	U.S. 2 Yr Treasury Note Futures	(109,739,703)	(533)
Fixed Income	U.S. 5 Yr Treasury Note Futures	(56,952,250)	(524)
Fixed Income	U.S. Treasury Bond Futures	(7,347,344)	(59)
Fixed Income	Ultra U.S. Treasury Bond Futures	(15,971,250)	(120)
Fixed Income	United Kingdom Interest Rate Swap	20,521,179	17,500,000
Fixed Income	United States Interest Rate Swap	(230,316,405)	(234,400,000)
Equity	AEX Index Future	57,854,662	333
Equity	Bovespa Index Future	63,949,035	2,315
Equity	CAC40 Index Future	39,058,545	469
Equity	DAX Index Future	924,732	2
Equity	DJ Euro Stoxx 50 Future	26,308,513	527
Equity	E-Mini DJIA Index Future	37,134,254	197
Equity	E-Mini S&P 500 Index Future	39,351,098	165
Equity	FTSE China A50 Index Futures	41,470,406	3,605
Equity	FTSE MIB Index Future	42,054,681	251
Equity	FTSE Taiwan Index Future	54,763,670	878
Equity	FTSE100 Index Future	5,519,801	56
Equity	Hang Seng Index Future	(2,946,996)	(27)

Equity	HSCEI China Index Future	20,571,975	557
Equity	IBEX 35 Index Future	34,017,332	305
Equity	KOSPI 200 Index Future	53,369,113	768
Equity	MSCI EAFE	34,436,864	308
Equity	MSCI EMERG	63,932,563	1,249
Equity	MSCI Singapore Index Future	(7,276,584)	(336)
Equity	Nasdaq 100 E-Mini Futures	38,026,604	113
Equity	Nikkei 225 Index Future	40,814,304	172
Equity	NSE IFSC NIFTY 50 Index Future	16,907,029	389
Equity	OMX Index Future	5,035,201	212
Equity	OSE Japan Topix Index Future	28,190,287	168
Equity	Russell 2000 EMini CME	19,459,910	192
Equity	S&P Mid 400 E-Mini Index Future	28,093,554	101
Equity	S&P/TSE 60 Index Future	25,986,324	136
Equity	South Africa Top 40 Index Future	5,081,400	132
Equity	SPI 200 Index Future	19,007,069	147
Equity	Swiss Market Index Future	17,869,174	135
Equity	TAIEX Futures	1,168,493	10
Equity	VIX INDEX FUTURES c10	(3,149,600)	(254)
Equity	VSTOXX Index Future	(1,327,861)	(886)
Currency	AUD vs USD Forward	64,987,223	95,380,088
Currency	BRL vs USD Forward	39,799,221	193,328,694
Currency	CAD vs USD Forward	34,803,957	46,076,959
Currency	CHF vs USD Forward	(23,604,858)	(19,862,308)
Currency	CLP vs USD Forward	(1,231,016)	(1,084,537,656)
Currency	CNH vs USD Forward	(87,947,362)	(626,880,000)
Currency	COP vs USD Forward	6,326,522	24,517,422,376
Currency	CZK vs USD Forward	99,807,350	2,231,867,000
Currency	EUR vs USD Forward	(369,388,568)	(334,575,941)
Currency	GBP vs USD Forward	96,547,106	75,746,984
Currency	HUF vs USD Forward	64,253,777	22,260,830,282
Currency	IDR vs USD Forward	(27,862,629)	(429,000,903,288)
Currency	ILS vs USD Forward	(13,004,914)	(46,977,000)
Currency	INR vs USD Forward	170,058,221	14,151,182,296
Currency	JPY vs USD Forward	58,667,049	8,273,520,560
Currency	KRW vs USD Forward	(16,341,820)	(21,046,629,370)
Currency	MXN vs USD Forward	44,971,624	763,112,248
Currency	NOK vs USD Forward	(39,577,013)	(401,934,246)
Currency	NZD vs USD Forward	(24,709,343)	(39,097,062)
Currency	PEN vs USD Forward	12,227,989	45,235,000
Currency	PHP vs USD Forward	3,403,951	188,493,808
Currency	PLN vs USD Forward	223,402,204	878,585,016
Currency	SEK vs USD Forward	145,440,684	1,467,249,249
Currency	SGD vs USD Forward	(55,887,974)	(73,752,565)

Currency	THB vs USD Forward	(56,983,813)	(1,945,000,000)
Currency	TWD vs USD Forward	20,074,311	616,090,632
Currency	ZAR vs USD Forward	(129,731,325)	(2,375,704,896)
Commodity	Brent Oil Future	(6,471,360)	(84)
Commodity	Canadian Canola Future	(4,807,097)	(487)
Commodity	Class III Milk Future	(440,720)	(14)
Commodity	CME Aluminum Future	(1,908,400)	(32)
Commodity	CME Lumber Future	141,694	9
Commodity	Cocoa Future	9,357,080	223
Commodity	Coffee Future	(494,288)	(7)
Commodity	Corn Future	(117,813)	(5)
Commodity	Cotton No. 2 Future	(18,994,500)	(469)
Commodity	Crude Palm Oil Future	(769,304)	(38)
Commodity	Dubai Crude 1st Line Future	(1,297,406)	(17)
Commodity	ECX Emission (EUA) Future	532,395	6
Commodity	EEX Phelix DE Base Monthly Energy Future	(633,554)	(9)
Commodity	EEX Phelix DE Base Quarterly Energy Future	(1,314,008)	(7)
Commodity	EEX Phelix DE Base Year Energy Future	(3,694,891)	(4)
Commodity	Feeder Cattle Future	(4,127,350)	(37)
Commodity	French Base Monthly Energy Future	(698,877)	(10)
Commodity	French Base Quarterly Energy Future	(1,574,857)	(9)
Commodity	French Base Yearly Energy Future	(3,566,454)	(4)
Commodity	Gas Oil Future (100MT)	3,711,250	50
Commodity	Gold Future	55,317,060	267
Commodity	Heating Oil ULSD Future	(33,032,492)	(311)
Commodity	HG COPPER	972,625	10
Commodity	ICE Europe Endex Natural Gas TTF Monthly Energy Future	(745,750)	(30)
Commodity	ICE Europe Newcastle Coal Futures Monthly Electronic Energy Future	(395,850)	(3)
Commodity	ICE Europe Rotterdam Coal Future Monthly Electronic Energy Future	299,550	3
Commodity	Iron Ore Future	4,564,546	329
Commodity	Italian Base Load Monthly Energy Future	(335,768)	(4)
Commodity	Italian Base Load Quarterly Energy Future	(1,645,506)	(7)
Commodity	Italian Base Load Yearly Energy Future	(3,075,530)	(3)
Commodity	LDN COCOA	5,228,435	117
Commodity	Lead Future	(4,248,625)	(82)
Commodity	Lean Hog Future	(6,063,370)	(223)
Commodity	Live Cattle Future	(1,213,200)	(18)
Commodity	LME Aluminum	(55,834,450)	(938)
Commodity	LME Copper	(9,197,163)	(43)
Commodity	MGE Red Spring Wheat Future	(5,136,850)	(142)
Commodity	Milling Wheat No. 2 Future	(11,103,431)	(904)
Commodity	Mont Belvieu LDH Propane (OPIS) Composite Energy Future	874,125	30
Commodity	Mont Belvieu Normal Butane (OPIS) Electronic Energy Future	2,121,000	50
Commodity	Natural Gas Future	(56,766,120)	(2,258)

Commodity	Nickel Future	(38,031,156)	(382)
Commodity	Orange Juice Future	(93,765)	(2)
Commodity	Palladium Future	(7,765,100)	(70)
Commodity	Platinum Future	(9,486,480)	(188)
Commodity	Rapeseed Future	(4,545,595)	(188)
Commodity	Robusta Coffee Future	2,954,640	104
Commodity	Rough Rice Future	981,120	28
Commodity	Rubber Future	(190,207)	(21)
Commodity	SGX TSI FOB Australia Premium Coking Coal Future	256,000	8
Commodity	Silver Future	5,419,350	45
Commodity	South Africa Bread Milling Wheat Futures	(352,169)	(21)
Commodity	South African White Maize Future	(43,107)	(2)
Commodity	South African Yellow Maize Future	(1,497,207)	(72)
Commodity	Soy Meal Future	(3,396,800)	(88)
Commodity	Soy Oil Future	(11,389,752)	(394)
Commodity	Soybean Future	19,989,200	308
Commodity	Sugar Future	1,083,331	47
Commodity	Tin Future	(762,150)	(6)
Commodity	TOCOM Crude Oil Future	164,893	7
Commodity	UK Natural Gas Futures	(447,497)	(15)
Commodity	UKA Emissions Future	(293,158)	(5)
Commodity	Unleaded Gas RBOB Future	(16,012,093)	(181)
Commodity	Wheat Future	11,366,800	362
Commodity	Wheat Future (KCB)	(12,390,600)	(386)
Commodity	White Sugar Future	(655,820)	(22)
Commodity	WTI Crude Future	(17,984,150)	(251)
Commodity	Zinc Future	(47,210,538)	(709)
Credit	CDX.EM	15,139,862	(15,591,000)
Credit	CDX.NA.HY	12,697,872	(11,998,000)
Credit	CDX.NA.IG	50,358,213	(49,400,000)
Credit	iTraxx Europe	30,001,134	(26,656,000)
Credit	iTraxx Europe Crossover	12,119,044	(10,167,000)

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. AQR009548 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.