



AQR International Momentum Style Fund

March 31, 2024

Portfolio Exposures

NAV: \$226,339,059

Asset Class	Security Description	Exposure	Quantity
Equity	3i Group PLC	692,493	19,506
Equity	Abb Ord Shs	736,281	15,847
Equity	Accor Ord Shs	1,526,911	32,662
Equity	Acs Actividades De Construccin Y Servicios Ord Shs	775,620	18,525
Equity	Adevinta Ord Shs	92,717	8,826
Equity	Adidas N Ord Shs	263,939	1,181
Equity	Admiral Group Ord Shs	68,735	1,917
Equity	Advantest Ord Shs	1,069,976	23,732
Equity	Aena SME Ord Shs	136,312	692
Equity	Airbus Ord Shs	1,035,866	5,620
Equity	Aisin Ord Shs	427,772	10,400
Equity	Ajinomoto Ord Shs	527,211	14,088
Equity	Alimentation Couche Tard Ord Shs	695,693	12,187
Equity	Allianz Ord Shs	508,676	1,696
Equity	Altgas Ord Shs	151,290	6,848
Equity	Amadeus It Group Ord Shs	97,673	1,522
Equity	Asahi Group Holdings Ord Shs	70,123	1,900
Equity	Asahi Intecc Ord Shs	292,635	16,800
Equity	Ashtead Group Ord Shs	1,072,425	15,045
Equity	ASM International Ord Shs	1,389,966	2,275
Equity	ASML Holding Ord Shs	4,000,434	4,153
Equity	Associated British Foods Ord Shs	356,310	11,286
Equity	ASTRAZENECA	174,765	1,295
Equity	Atlas Copco Ord Shs Class A	971,557	57,417
Equity	Azbil Ord Shs	246,796	8,900
Equity	BAE Systems Ord Shs	1,771,980	103,894
Equity	Banco Bilbao Vizcaya Argentaria Ord Shs	1,933,817	162,242
Equity	Banco BPM Ord Shs	367,173	55,137
Equity	Banco Santander Ord Shs	715,907	146,653
Equity	Bandai Namco Holdings Ord Shs	461,414	24,677
Equity	Be Semiconductor Industries Ord Shs	1,167,095	7,618
Equity	Bechtle Ord Shs	239,552	4,530
Equity	Brambles Ord Shs	610,214	57,889
Equity	Brother Industries Ord Shs	287,289	15,400
Equity	Bunzl Ord Shs	303,670	7,883
Equity	Cameco Ord Shs	757,951	17,505
Equity	Canadian Pacific Kansas City Ord Shs	1,338,748	15,181
Equity	CANON Ord Shs	636,857	21,400



Equity	Capcom Ord Shs	148,948	8,060
Equity	Capgemini Ord Shs	397,940	1,728
Equity	Car Group Ord Shs	132,795	5,639
Equity	Cenovus Energy Ord Shs	249,585	12,482
Equity	CGI Ord Shs	80,221	727
Equity	Chiba Bank Ord Shs	594,055	71,223
Equity	Chocoladefabriken Lindt & Spruengli Par Shs	167,547	14
Equity	Chubu Electric Power Ord Shs	574,692	43,700
Equity	Chugai Pharmaceutical Ord Shs	1,510,605	39,569
Equity	Cochlear Ord Shs	61,023	277
Equity	Commerzbank Ord Shs	682,689	49,672
Equity	Compass Group Ord Shs	564,343	19,222
Equity	Concordia Financial Group Ord Shs	73,801	14,500
Equity	Constellation Software Inc. wts at 11.50 per 1 sh ex 08/22/28	0	758
Equity	Constellation Software Ord Shs	2,070,885	758
Equity	Continental Ord Shs	400,508	5,545
Equity	Credit Agricole Ord Shs	780,339	52,314
Equity	CRH Public Limited Ord Shs	1,143,331	13,249
Equity	CSL Ord Shs	555,132	2,954
Equity	Dai Nippon Printing Ord Shs	472,088	15,286
Equity	Daiichi Sankyo Ord Shs	436,056	13,806
Equity	Daikin Industries Ord Shs	364,206	2,674
Equity	Daito Trust Construction Ord Shs	184,601	1,600
Equity	Daiwa House Industry Ord Shs	464,042	15,500
Equity	Danske Bank Ord Shs	1,551,223	51,880
Equity	Dassault Aviation Ord Shs	174,877	794
Equity	Dassault Systemes Ord Shs	481,150	10,859
Equity	DBS Group Holdings Ord Shs	195,453	7,312
Equity	Demant Ord Shs	337,209	6,793
Equity	Denso Ord Shs	434,609	22,800
Equity	Disco Ord Shs	1,532,175	4,052
Equity	Dollarama Ord Shs	637,670	8,369
Equity	DSV Ord Shs	967,632	5,959
Equity	E.ON N Ord Shs	342,816	24,643
Equity	Ems-Chemie Holding Ord Shs	535,732	698
Equity	Eneos Holdings Ord Shs	302,684	62,600
Equity	Engie Ord Shs	179,460	10,717
Equity	Erste Group Bank Ord Shs	233,382	5,234
Equity	Experian Ord Shs	194,825	4,463
Equity	Fairfax Financial Holdings Sub Voting Ord Shs	842,013	781
Equity	Fast Retailing Ord Shs	1,420,013	4,556
Equity	Ferguson Ord Shs	153,492	701
Equity	Ferrari Ord Shs	3,779,488	8,665
Equity	Ferrovial Ord Shs	230,441	5,819



Equity	Fortescue Ord Shs	786,014	46,858
Equity	Fuji Electric Ord Shs	108,433	1,600
Equity	Fujifilm Holdings Ord Shs	374,333	16,800
Equity	Fujitsu Ord Shs	676,315	41,080
Equity	Geberit Ord Shs	148,384	251
Equity	Givaudan Ord Shs	449,885	101
Equity	Goodman Group Units	1,808,588	81,956
Equity	Hannover Rueck Ord Shs	807,752	2,949
Equity	Heidelberg Materials Ord Shs	868,895	7,894
Equity	Hennes & Mauritz Ord Shs Class B	200,479	12,270
Equity	Hermes International Ord Shs	4,337,459	1,698
Equity	Hexagon Ord Shs Class B	1,143,987	96,475
Equity	Hikari Tsushin Ord Shs	185,981	995
Equity	Hitachi Ord Shs	1,669,666	18,161
Equity	Holcim Ltd Ord Shs	716,699	7,913
Equity	Honda Motor Ord Shs	1,223,020	97,819
Equity	Hoya Ord Shs	816,162	6,587
Equity	HSBC Holdings Ord Shs	82,191	10,506
Equity	Hulic Ord Shs	130,919	12,600
Equity	Hydro One Ord Shs	218,077	7,477
Equity	Iberdrola Ord Shs	304,878	24,566
Equity	Ibiden Ord Shs	211,017	4,800
Equity	Idemitsu Kosan Ord Shs	128,144	18,600
Equity	Imperial Oil Ord Shs	444,143	6,438
Equity	Industria De Diseno Textil Inditex Ord Shs	856,432	16,997
Equity	Infineon Technologies Ord Shs	286,492	8,420
Equity	Informa Ord Shs	150,812	14,356
Equity	Inpex Ord Shs	171,059	11,054
Equity	Intact Financial Ord Shs	838,046	5,158
Equity	Intercontinental Hotels Group Ord Shs	689,687	6,621
Equity	Intesa Sanpaolo Ord Shs	1,543,542	425,117
Equity	Investor Ord Shs Class B	986,786	39,247
Equity	Itochu Ord Shs	3,276,030	76,629
Equity	Jackson Financial Ord Shs Class A	14,767	223
Equity	Japan Post Holdings Ord Shs	193,469	19,100
Equity	JAPAN TOBACCO	1,747,580	65,198
Equity	JD Sports Fashion Ord Shs	287,701	169,248
Equity	JFE Holdings Ord Shs	260,306	15,500
Equity	Kajima Ord Shs	258,356	12,500
Equity	Kansai Electric Power Ord Shs	253,917	17,500
Equity	Kawasaki Kisen Ord Shs	156,495	11,700
Equity	Keisei Electric Railway Ord Shs	187,321	4,600
Equity	Keyence Ord Shs	464,382	1,010
Equity	Kikkoman Ord Shs	253,537	19,475



Equity	Klepierre Reit Ord Shs	124,583	4,808
Equity	Komatsu Ord Shs	128,673	4,400
Equity	Konami Group Ord Shs	149,789	2,207
Equity	Kongsberg Gruppen Ord Shs	535,024	7,733
Equity	Koninklijke KPN NV Ord Shs	361,263	96,541
Equity	Koninklijke Philips Ord Shs	168,036	8,365
Equity	Kuehne und Nagel International Ord Shs	528,392	1,898
Equity	L'Air Liquide Societe Anonyme pour l'Etude et l'Exploitation des Procedes George Ord Shs	1,101,585	5,291
Equity	L'Oreal Ord Shs	2,411,039	5,091
Equity	Lasertec Ord Shs	193,461	700
Equity	Legrand Ord Shs	269,032	2,537
Equity	Leonardo Ord Shs	674,000	26,816
Equity	Logitech International Ord Shs	379,436	4,236
Equity	London Stock Exchange Group Ord Shs	345,545	2,881
Equity	Lonza Group Ord Shs	276,811	462
Equity	Lotus Bakeries Ord Shs	309,212	32
Equity	Lumine Group Ord Shs	60,049	2,271
Equity	Lvmh Ord Shs	1,436,566	1,596
Equity	Makita Ord Shs	316,202	11,200
Equity	Manulife Financial Ord Shs	283,994	11,369
Equity	Marubeni Ord Shs	1,408,704	81,042
Equity	Mazda Motor Ord Shs	800,790	68,992
Equity	Melrose Industries Ord Shs	888,600	104,471
Equity	Mitsubishi Electric Ord Shs	531,482	32,000
Equity	Mitsubishi Hc Capital Ord Shs	2,302,893	325,515
Equity	Mitsubishi Heavy Industries Ord Shs	1,357,277	141,720
Equity	Mitsubishi Ord Shs	3,081,480	133,656
Equity	Mitsubishi UFJ Financial Group Ord Shs	1,441,238	140,000
Equity	Mitsui Chemicals Ord Shs	80,180	2,800
Equity	Mitsui Fudosan Ord Shs	591,486	54,300
Equity	Mitsui Ord Shs	1,546,974	32,926
Equity	Mitsui OSK Lines Ord Shs	119,971	3,936
Equity	Mizuho Financial Group Ord Shs	794,725	39,461
Equity	MS&AD Insurance Group Holdings Ord Shs	795,850	44,400
Equity	Muenchener Rueckversicherungs-Gesellschaft N Ord Shs	3,354,798	6,870
Equity	Murata Manufacturing Ord Shs	240,865	12,900
Equity	Nemetschek Ord Shs	494,236	4,991
Equity	Nintendo Ord Shs	617,769	11,400
Equity	Nippon Sanso Holdings Ord Shs	583,906	18,600
Equity	Nippon Steel Ord Shs	905,547	37,339
Equity	Nippon Yusen Ord Shs	1,308,816	48,601
Equity	Nissan Chemical Ord Shs	164,204	4,338
Equity	NISSIN FOODS HOLDINGS Ord Shs	667,718	24,045
Equity	Nitori Holdings Ord Shs	344,376	2,207



Equity	Nomura Real Estate Holdings Ord Shs	130,913	4,500
Equity	Nomura Research Institute Ord Shs	685,130	24,422
Equity	Novartis Ord Shs	1,280,315	13,212
Equity	NOVO-NORDISK	9,771,957	76,615
Equity	Obic Ord Shs	1,162,956	7,723
Equity	Odakyu Electric Railway Ord Shs	63,140	4,600
Equity	Open Text Ord Shs	227,658	5,866
Equity	Oracle Japan Ord Shs	60,590	800
Equity	Orange Ord Shs	690,620	58,750
Equity	Oriental Land Ord Shs	380,912	11,881
Equity	Orix Ord Shs	172,317	7,900
Equity	Osaka Gas Ord Shs	488,913	21,800
Equity	Otsuka Holdings Ord Shs	467,268	11,200
Equity	Pan Pacific International Holdings Ord Shs	245,929	9,200
Equity	Pandora Ord Shs	1,103,427	6,841
Equity	Partners Group Holding Ord Shs	1,887,143	1,321
Equity	Prysmian Ord Shs	446,741	8,551
Equity	Publicis Groupe Ord Shs	949,704	8,705
Equity	Rational Ord Shs	88,852	103
Equity	REA Group Ord Shs	611,455	5,051
Equity	Recruit Holdings Ord Shs	918,745	20,718
Equity	Renesas Electronics Ord Shs	964,961	54,651
Equity	Resona Holdings Ord Shs	611,040	97,250
Equity	Restaurants Brands International Ord Shs	260,684	3,282
Equity	Rheinmetall Ord Shs	1,547,431	2,751
Equity	Rolls-Royce Holdings Ord Shs	1,984,552	367,997
Equity	RWE Ord Shs	394,513	11,615
Equity	SAAB Ord Shs Class B	554,811	6,227
Equity	Safran Ord Shs	1,530,541	6,749
Equity	Sage Group Ord Shs	734,925	45,950
Equity	SalMar Ord Shs	299,818	4,540
Equity	Sandvik Ord Shs	222,508	10,002
Equity	SAP Ord Shs	3,410,758	17,506
Equity	Schneider Electric Ord Shs	1,997,979	8,827
Equity	Scout24 N Ord Shs	387,078	5,132
Equity	Seb Ord Shs	138,930	1,085
Equity	Secom Ord Shs	384,066	5,300
Equity	Shell Ord Shs	8,515,731	256,683
Equity	Shimadzu Ord Shs	296,711	10,609
Equity	Shin Etsu Chemical Ord Shs	1,445,655	33,209
Equity	Shionogi Ord Shs	92,798	1,811
Equity	Shiseido Ord Shs	63,758	2,356
Equity	Shizuoka Financial Group Ord Shs	600,212	62,736
Equity	Shopify Subordinate Voting Ord Shs Class A	2,399,418	31,096



Equity	Siemens Energy N Ord Shs	371,999	20,262
Equity	Siemens N Ord Shs	2,609,809	13,660
Equity	Sika Ord Shs	1,073,685	3,604
Equity	SKF Ord Shs Class B	156,152	7,636
Equity	Sodexo Ord Shs	400,993	4,673
Equity	Softbank Group Ord Shs	248,870	4,200
Equity	Sony Group Ord Shs	466,359	5,432
Equity	SSE Ord Shs	204,093	9,787
Equity	Stellantis Ord Shs	1,541,859	54,208
Equity	Stmicroelectronics Ord Shs	438,840	10,182
Equity	Subaru Ord Shs	419,473	18,400
Equity	Sumitomo Mitsui Financial Group Ord Shs	4,183,451	71,021
Equity	Sumitomo Ord Shs	445,523	18,451
Equity	Sumitomo Realty & Development Ord Shs	436,945	11,400
Equity	Suncorp Group Ord Shs	267,398	25,011
Equity	Suzuki Motor Ord Shs	515,372	44,836
Equity	Swiss Re Ord Shs	233,289	1,814
Equity	Symrise Ord Shs	80,856	675
Equity	T&D Holdings Ord Shs	348,635	20,300
Equity	Taisei Ord Shs	75,134	2,022
Equity	Talanx Ord Shs	785,489	9,912
Equity	TDK Ord Shs	267,099	5,400
Equity	Techtronic Industries Ord Shs	343,831	25,361
Equity	Teck Resources Subordinate Voting Class B Ord Shs	275,138	6,010
Equity	TEMENOS Ord Shs	277,201	3,876
Equity	Terumo Ord Shs	633,582	35,114
Equity	Thomson Reuters Ord Shs	2,396,579	15,397
Equity	Tobu Railway Ord Shs	241,567	9,663
Equity	Tokio Marine Holdings Ord Shs	755,614	24,300
Equity	Tokyo Electric Power Holdings Ord Shs	510,557	81,800
Equity	Tokyo Electron Ord Shs	2,336,081	8,929
Equity	Tokyo Gas Ord Shs	327,944	14,127
Equity	Toppan Holdings Ord Shs	492,425	19,200
Equity	Toyota Industries Ord Shs	455,288	4,400
Equity	Toyota Motor Ord Shs	6,150,138	245,300
Equity	Toyota Tsusho Ord Shs	500,745	7,378
Equity	UBS Group Ord Shs	1,659,046	53,922
Equity	Unicharm Ord Shs	126,471	3,957
Equity	Unicredit Ord Shs	2,786,805	73,382
Equity	Universal Music Group Ord Shs	153,874	5,112
Equity	UPM-Kymmene Ord Shs	253,132	7,595
Equity	USS Ord Shs	62,806	7,524
Equity	VAT Group Ord Shs	407,384	786
Equity	Vivendi Ord Shs	74,903	6,869



Equity	Volvo Ord Shs Class B	1,035,817	38,151
Equity	Wartsila Ord Shs	392,735	25,817
Equity	Wesfarmers Ord Shs	90,897	2,036
Equity	Wheaton Precious Metals Ord Shs	373,152	7,921
Equity	Whitbread Ord Shs	709,305	16,935
Equity	Wise Ord Shs Class A	231,248	19,704
Equity	WiseTech global Ord Shs	443,291	7,229
Equity	Wolters Kluwer Ord Shs	2,750,132	17,543
Equity	WSP Global Ord Shs	1,817,682	10,904
Equity	Xero Ord Shs	332,409	3,820
Equity	Yamato Holdings Ord Shs	58,500	4,100
Equity	Yaskawa Electric Ord Shs	113,234	2,700
Equity	Yokogawa Electric Ord Shs	348,834	15,100
Equity	Zensho Holdings Ord Shs	225,674	5,300
Equity	MSCI EAFE	7,753,053	66

Disclosures:

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

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