



# AQR International R.C. Equity Mutual Fund

September 30, 2017

## Portfolio Exposures

NAV: \$11,774,946

Asset Class	Security Description	Exposure	Quantity
Equity	A P Moller Maersk B Ord Shs	(22,800)	(12)
Equity	A2A Ord Shs	41,284	24,001
Equity	AA Ord Shs	(7,345)	(3,230)
Equity	Abb Ord Shs	55,001	2,223
Equity	ABN AMRO Group Ord Shs	118,510	3,956
Equity	Accor Ord Shs	(21,716)	(437)
Equity	Acom Ord Shs	(29,437)	(7,600)
Equity	Acs Actividades De Construccion Y Servicios Ord Shs	32,175	868
Equity	Adecco Ord Shs	144,940	1,860
Equity	Aegon Ord Shs	9,286	1,594
Equity	Aena SME Ord Shs	9,571	53
Equity	Aeon Financial Services Ord Shs	(16,709)	(800)
Equity	Ageas Ord Shs	3,431	73
Equity	Aggreko Ord Shs	23,798	1,889
Equity	AGL Energy Ord Shs	37,463	2,043
Equity	AIR France-KLM Ord Shs	13,153	834
Equity	Aisin Seiki Ord Shs	31,608	600
Equity	Akzo Nobel Ord Shs	8,958	97
Equity	Allianz Ord Shs	40,645	181
Equity	Alps Electric Ord Shs	(5,275)	(200)
Equity	Altice Class A Ord Shs	(88,583)	(4,422)
Equity	Altran Technologies Ord Shs	4,212	229
Equity	Amada Holdings Ord Shs	14,263	1,300
Equity	Amec Foster Wheeler Ord Shs	5,551	812
Equity	Amer Sports Ord Shs	(44,913)	(1,693)
Equity	AMP Ord Shs	(62,082)	(16,381)
Equity	Amundi Ord Shs	8,812	106
Equity	Anglo American Ord Shs	12,993	723
Equity	ANHEUSER-BUSCH INBEV	(84,189)	(703)
Equity	Ansell Ord Shs	20,419	1,168
Equity	Antofagasta Ord Shs	(8,938)	(702)
Equity	Aozora Bank Ord Shs	22,813	600
Equity	Aristocrat Leisure Ord Shs	12,490	758
Equity	Arkema Ord Shs	17,907	146
Equity	Asahi Glass Ord Shs	7,418	200
Equity	Asahi Group Holdings Ord Shs	12,142	300
Equity	Asahi Kasei Ord Shs	12,304	1,000
Equity	Ashtead Group Ord Shs	92,587	3,836



Equity	Asics Ord Shs	(10,422)	(700)
Equity	ASM International Ord Shs	47,237	747
Equity	ASML Holding Ord Shs	30,824	181
Equity	Asos Ord Shs	11,904	149
Equity	ASR Nederland Ord Shs	46,774	1,169
Equity	Assicurazioni Generali Ord Shs	10,713	575
Equity	Astellas Pharma Ord Shs	77,574	6,100
Equity	Atlas Copco Series B Ord Shs	11,878	307
Equity	Atos Ord Shs	160,750	1,036
Equity	Aurizon Holdings Ord Shs	28,052	7,296
Equity	Aurubis Ord Shs	42,459	524
Equity	AusNet Services Ord Shs	(4,076)	(3,074)
Equity	Australia and New Zealand Banking Group Ord Shs	124,350	5,354
Equity	Austria Mikro Systeme Ord Shs	(45,199)	(623)
Equity	Autogrill Ord Shs	41,522	3,193
Equity	Azimut Holding Ord Shs	(3,375)	(156)
Equity	B&M European Value Retail Ord Shs	6,755	1,299
Equity	BAE Systems Ord Shs	6,354	750
Equity	Baloise-Holding Ord Shs	9,183	58
Equity	Banca Generali Ord Shs	(29,181)	(841)
Equity	Banco Bilbao Vizcaya Argentaria Ord Shs	40,537	4,535
Equity	Banco Comercial Portugues Ord Shs	(15,311)	(52,798)
Equity	Banco de Sabadell Ord Shs	6,368	3,050
Equity	Banco Santander Ord Shs	113,345	16,231
Equity	Bandai Namco Holdings Ord Shs	20,575	600
Equity	Bank Of Kyoto Ord Shs	(30,489)	(600)
Equity	Bank Of Queensland Ord Shs	37,073	3,640
Equity	Bankia Ord Shs	(55,377)	(11,481)
Equity	Bankinter Ord Shs	4,419	467
Equity	Barclays Ord Shs	184,535	71,137
Equity	Barratt Developments Ord Shs	73,178	8,876
Equity	BASF N Ord Shs	42,578	400
Equity	Bayer Ord Shs	99,232	728
Equity	BBA Aviation Ord Shs	21,779	5,440
Equity	Beazley Ord Shs	(6,916)	(1,075)
Equity	Bellway Ord Shs	20,348	460
Equity	Bendigo and Adelaide Bank Ord Shs	27,849	3,057
Equity	Berkeley Group Holdings (The) Ord Shs	28,874	579
Equity	BHP BILLITON	41,104	2,032
Equity	BHP Billiton Ord Shs	28,517	1,617
Equity	Bilfinger Ord Shs	(14,492)	(346)
Equity	Billerud Korsnas Ord Shs	15,013	888
Equity	Biomerieux Ord Shs	13,434	165
Equity	BNP Paribas Ord Shs	107,231	1,329



Equity	Boliden Ord Shs	79,950	2,367
Equity	Bollore Ord Shs	(29,662)	(5,933)
Equity	Boral Ord Shs	(17,365)	(3,269)
Equity	BP	32,339	5,050
Equity	BPER Banca Ord Shs	(20,512)	(3,429)
Equity	Bpost Ord Shs	28,038	943
Equity	Brambles Ord Shs	(19,710)	(2,791)
Equity	Bridgestone Ord Shs	13,608	300
Equity	British Land REIT Ord Shs	3,416	423
Equity	Brother Industries Ord Shs	46,515	2,000
Equity	BT Group Ord Shs	144,843	38,027
Equity	BTG Ord Shs	(12,879)	(1,420)
Equity	Bucher Industries Ord Shs	12,105	34
Equity	Burberry Group Ord Shs	56,388	2,388
Equity	Calbee Ord Shs	(45,676)	(1,300)
Equity	Caltex Australia Ord Shs	4,408	175
Equity	Capgemini Ord Shs	62,951	537
Equity	Cargotec Ord Shs	6,723	107
Equity	Carlsberg B Ord Shs	19,264	176
Equity	Cellnex Telecom Ord Shs	(82,921)	(3,623)
Equity	Centrica Ord Shs	9,145	3,645
Equity	Chr Hansen Holding Ord Shs	(33,628)	(392)
Equity	Chubu Electric Power Ord Shs	11,170	900
Equity	Chugai Pharmaceutical Ord Shs	(4,149)	(100)
Equity	Chugoku Electric Power Ord Shs	(23,355)	(2,200)
Equity	Cimic Ord Shs	83,948	2,420
Equity	Citizen Watch Ord Shs	28,228	4,100
Equity	City Developments Ord Shs	3,337	400
Equity	CK Asset Holdings Ord Shs	49,663	6,000
Equity	Close Bros Group Ord Shs	27,250	1,377
Equity	CLP Holdings Ord Shs	5,124	500
Equity	CNP Assurances Ord Shs	45,128	1,925
Equity	Cobham Ord Shs	(19,892)	(10,176)
Equity	Coca Cola HBC Ord Shs	57,827	1,707
Equity	Coca-Cola Bottlers Japan Ord Shs	(19,455)	(600)
Equity	Commerzbank Ord Shs	(4,232)	(311)
Equity	Compagnie de Saint Gobain Ord Shs	72,660	1,219
Equity	Compagnie Plastic Omnium Ord Shs	8,815	206
Equity	Compass Group Ord Shs	24,700	1,163
Equity	Covestro Ord Shs	126,427	1,470
Equity	Credit Agricole Ord Shs	8,618	474
Equity	Credit Saison Ord Shs	20,744	1,000
Equity	Credit Suisse Group AG Ord Shs	(60,284)	(3,805)
Equity	Crown Resorts Ord Shs	33,785	3,807



Equity	Cyber Agent Ord Shs	(2,914)	(100)
Equity	Daicel Ord Shs	24,093	2,000
Equity	Daiichi Sankyo Ord Shs	6,764	300
Equity	Dainippon Sumitomo Pharma Ord Shs	36,416	2,800
Equity	Daiwa House Industry Ord Shs	13,805	400
Equity	Daiwa House REIT Ord Shs	2,393	1
Equity	Danske Bank Ord Shs	25,521	638
Equity	DBS Group Holdings Ord Shs	3,066	200
Equity	Dena Ord Shs	8,962	400
Equity	Denso Ord Shs	5,058	100
Equity	Deutsche Boerse Ord Shs	14,095	130
Equity	Deutsche Lufthansa Ord Shs	93,859	3,377
Equity	Deutsche Post Ord Shs	26,984	606
Equity	Deutsche Wohnen Ord Shs	9,427	222
Equity	DEXUS Units	17,793	2,387
Equity	DFDS A/S Ord Shs	12,114	212
Equity	Diageo Ord Shs	3,818	116
Equity	Dialog Semicon Ord Shs	33,925	768
Equity	Diasorin Ord Shs	4,014	45
Equity	Distribuidora Internacional De Alimentacion Ord Shs	3,290	564
Equity	Dixons Carphone Ord Shs	59,651	22,989
Equity	DNB Ord Shs	13,832	686
Equity	Domino's Pizza Enterprises Ord Shs	(39,800)	(1,107)
Equity	DONG Energy Ord Shs	(8,817)	(154)
Equity	Edenred Ord Shs	(32,547)	(1,197)
Equity	Eiffage Ord Shs	9,631	93
Equity	Electricite de France Ord Shs	(44,045)	(3,626)
Equity	Electrolux B Ord Shs	22,942	677
Equity	Endesa Ord Shs	39,396	1,747
Equity	Enel Ord Shs	54,818	9,101
Equity	Energias De Port Ord Shs	36,610	9,723
Equity	Engie Ord Shs	23,206	1,366
Equity	ENI Ord Shs	95,415	5,765
Equity	Essentra Ord Shs	(14,521)	(1,959)
Equity	Essity Ord Shs Class B	70,452	2,595
Equity	Eurofins Scientific Ord Shs	(10,744)	(17)
Equity	Eutelsat Communications Ord Shs	33,507	1,131
Equity	Evonik Industries Ord Shs	23,222	650
Equity	Evraz Ord Shs	7,710	1,836
Equity	Ezaki Glico Ord Shs	10,554	200
Equity	Familymart Uny Holdings Ord Shs	(21,072)	(400)
Equity	Faurecia Ord Shs	19,649	283
Equity	Ferrari Ord Shs	(15,143)	(137)
Equity	Fiat Chrysler Automobiles Ord Shs	127,570	7,118



Equity	Fielmann Ord Shs	(14,040)	(162)
Equity	FinecoBank Banca Fineco Ord Shs	(4,451)	(502)
Equity	Fischer George Ord Shs	24,680	20
Equity	Fortescue Metals Group Ord Shs	82,029	20,339
Equity	Freni Brembo Ord Shs	(53,530)	(3,162)
Equity	Fresenius Medical Care Ord Shs	53,720	549
Equity	Fresenius Se and Co Kгаа Ord Shs	26,707	331
Equity	Fuji Electric Ord Shs	5,543	1,000
Equity	Fujifilm Holdings Ord Shs	27,157	700
Equity	Fujitsu Ord Shs	103,963	14,000
Equity	G4S Ord Shs	14,319	3,835
Equity	Galaxy Entertainment Group Ord Shs	14,083	2,000
Equity	Galp Energia SGPS Ord Shs	29,090	1,641
Equity	GEA Group Ord Shs	(37,767)	(830)
Equity	Geberit Ord Shs	10,889	23
Equity	Gecina REIT Ord Shs	3,406	21
Equity	GEDI Gruppo Editoriale Ord Shs	249	281
Equity	Genmab Ord Shs	22,303	101
Equity	Genting Singapore Ord Shs	63,241	73,400
Equity	Getinge B Ord Shs	3,311	177
Equity	GKN Ord Shs	48,543	10,457
Equity	GLAXOSMITHKLINE	60,570	3,033
Equity	Glencore Ord Shs	4,832	1,053
Equity	GN Store Nord Ord Shs	54,954	1,603
Equity	Goodman Group Units	26,366	4,078
Equity	Grifols Ord Shs Class A	14,512	498
Equity	Groupe Eurotunnel Ord Shs	(45,774)	(3,796)
Equity	Gungho Online Entertainment Ord Shs	19,445	7,200
Equity	Gunma Bank Ord Shs	17,313	2,800
Equity	H.Lundbeck Ord Shs	77,568	1,344
Equity	Hamamatsu Photonics Ord Shs	(3,020)	(100)
Equity	Hammerson REIT Ord Shs	14,669	2,036
Equity	Hang Lung Properties Ord Shs	4,747	2,000
Equity	Hargreaves Lansdown Ord Shs	(7,287)	(367)
Equity	Haseko Ord Shs	95,945	7,200
Equity	Hays Ord Shs	19,282	7,588
Equity	Healthscope Ord Shs	(4,892)	(3,733)
Equity	Henderson Land Development Ord Shs	7,288	1,100
Equity	Hera Ord Shs	6,708	2,133
Equity	Hermes International Ord Shs	4,034	8
Equity	Hikari Tsushin Ord Shs	12,526	100
Equity	Hikma Pharmaceuticals Ord Shs	(44,160)	(2,718)
Equity	Hitachi Chemical Ord Shs	27,406	1,000
Equity	Hitachi Construction Machinery Ord Shs	2,963	100



Equity	Hitachi High Technologies Ord Shs	36,246	1,000
Equity	Hitachi Metals Ord Shs	4,174	300
Equity	Hitachi Ord Shs	112,703	16,000
Equity	Hochtief Ord Shs	8,944	53
Equity	Hokuriku Electric Power Ord Shs	(41,931)	(5,000)
Equity	Holmen B Ord Shs	3,363	72
Equity	Hong Kong Exchanges and Clearing Ord Shs	18,820	700
Equity	Howden Joinery Group Ord Shs	12,606	2,180
Equity	Hoya Ord Shs	5,397	100
Equity	HSBC Holdings Ord Shs	93,414	9,446
Equity	Huhtamaki Ord Shs	(4,845)	(120)
Equity	i-CABLE Communications Ord Shs	144	4,401
Equity	Iberdrola Ord Shs	10,395	1,338
Equity	Iluka Resources Ord Shs	(70,524)	(9,461)
Equity	Imerys Ord Shs	17,172	190
Equity	Inchcape Ord Shs	4,134	357
Equity	Incitec Pivot Ord Shs	(6,895)	(2,441)
Equity	Indivior Ord Shs	79,749	17,498
Equity	Infineon Technologies Ord Shs	68,094	2,708
Equity	ING Groep Ord Shs	55,954	3,034
Equity	Inmarsat Ord Shs	(16,015)	(1,855)
Equity	Intermediate Capital Group Ord Shs	38,553	3,070
Equity	International Airlines Group Ord Shs	12,326	1,548
Equity	Intesa Sanpaolo Ord Shs	120,312	34,014
Equity	Investec Ord Shs	52,507	7,181
Equity	Investor B Ord Shs	15,131	307
Equity	Ipsen Ord Shs	11,964	90
Equity	iShares MSCI EAFE ETF	324,869	4,744
Equity	Isuzu Motors Ord Shs	6,623	500
Equity	Itochu Ord Shs	19,647	1,200
Equity	ITOCHU Techno-Solutions Ord Shs	33,581	900
Equity	Iwg Ord Shs	5,340	1,286
Equity	James Hardie Industries CDI	(14,321)	(1,030)
Equity	Japan Airlines Ord Shs	98,105	2,900
Equity	Japan Airport Terminal Ord Shs	(17,812)	(500)
Equity	JAPAN TOBACCO	3,276	100
Equity	JCDecaux Ord Shs	(5,580)	(149)
Equity	JD Sports Fashion Ord Shs	9,275	1,846
Equity	JFE Holdings Ord Shs	56,614	2,900
Equity	JTEKT Ord Shs	2,768	200
Equity	Jupiter Fund Management Ord Shs	4,555	615
Equity	Just Eat Ord Shs	(36,584)	(4,079)
Equity	Jxtg Holdings Ord Shs	3,600	700
Equity	Jyske Bank Ord Shs	11,197	194



Equity	Kajima Ord Shs	69,524	7,000
Equity	Kakaku.com Ord Shs	(7,644)	(600)
Equity	Kamigumi Ord Shs	23,142	1,000
Equity	Kansai Paint Ord Shs	(25,159)	(1,000)
Equity	Kao Ord Shs	17,643	300
Equity	KBC Groep Ord Shs	18,733	221
Equity	Keppel Ord Shs	(23,896)	(5,000)
Equity	Kerry Properties Ord Shs	60,055	14,500
Equity	Kesko Ord Shs	3,433	64
Equity	Kindred Group SDR	8,954	780
Equity	Kingfisher Ord Shs	11,874	2,965
Equity	Kirin Holdings Ord Shs	4,705	200
Equity	Komatsu Ord Shs	11,375	400
Equity	Konami Holdings Ord Shs	4,806	100
Equity	Koninklijke DSM Ord Shs	21,125	258
Equity	Koninklijke Ahold Delhaize Ord Shs	34,637	1,852
Equity	Koninklijke Philips Ord Shs	106,746	2,585
Equity	Kuraray Ord Shs	3,738	200
Equity	Kyushu Electric Power Ord Shs	(13,801)	(1,300)
Equity	Kyushu Financial Group Ord Shs	9,836	1,600
Equity	L'Oreal Ord Shs	3,828	18
Equity	LafargeHolcim Ltd Ord Shs	27,844	476
Equity	Lagardere Ord Shs	24,947	745
Equity	Land Securities Group REIT Ord Shs	3,273	251
Equity	Lendlease Group Units	32,185	2,289
Equity	Leonardo Ord Shs	54,190	2,892
Equity	Leroy Seafood Group Ord Shs	12,865	2,010
Equity	Linde Ord Shs	30,664	147
Equity	Link Real Estate Investment Trust REIT Units	4,052	500
Equity	Lion Ord Shs	18,247	1,000
Equity	Lloyds Banking Group Ord Shs	88,648	97,555
Equity	London Stock Exchange Group Ord Shs	6,988	136
Equity	Lonza Group Ord Shs	50,138	191
Equity	Luxottica Group Ord Shs	3,131	56
Equity	Lvmh Moet Hennessy Louis Vuitton Societe Europeenne Ord Shs	5,520	20
Equity	Macquarie Group Ord Shs Def	34,529	484
Equity	Magellan Financial Group Ord Shs	(77,045)	(3,998)
Equity	Man Group Ord Shs	3,417	1,517
Equity	Mapfre Ord Shs	49,283	15,137
Equity	Marine Harvest Ord Shs	50,948	2,575
Equity	Marks and Spencer Group Ord Shs	3,471	732
Equity	Marubeni Ord Shs	22,530	3,300
Equity	Matsumotokiyoshi Holdings Ord Shs	46,826	700
Equity	Mazda Motor Ord Shs	29,117	1,900



Equity	Mebuki Financial Group Ord Shs	27,051	7,000
Equity	Medibank Private Ord Shs	(16,068)	(7,013)
Equity	Mediclinic International Ord Shs	(12,008)	(1,377)
Equity	Mediobanca Banca Di Credito Finanziario Ord Shs	24,678	2,299
Equity	Medipal Holdings Ord Shs	5,208	300
Equity	Melia Hotels International Ord Shs	9,152	633
Equity	Michelin Ord Shs	63,219	433
Equity	Millicom International Cellular SDR	(22,719)	(345)
Equity	Minebea Mitsumi Ord Shs	9,381	600
Equity	Mirvac Group Units	4,706	2,619
Equity	Mitsubishi Chemical Ord Shs	5,714	600
Equity	Mitsubishi Electric Ord Shs	28,112	1,800
Equity	Mitsubishi Estate Ord Shs	8,691	500
Equity	Mitsubishi Gas Chemical Ord Shs	49,196	2,100
Equity	Mitsubishi Materials Ord Shs	20,735	600
Equity	Mitsubishi Ord Shs	44,147	1,900
Equity	Mitsubishi UFJ Financial Group Ord Shs	42,843	6,600
Equity	Mitsubishi UFJ Lease & Finance Ord Shs	3,177	600
Equity	Mitsui Chemicals Ord Shs	24,306	800
Equity	Mitsui Fudosan Ord Shs	8,671	400
Equity	Mitsui Ord Shs	2,955	200
Equity	Mitsui OSK Lines Ord Shs	18,176	600
Equity	Mixi Ord Shs	14,472	300
Equity	Mizuho Financial Group Ord Shs	4,377	2,500
Equity	Moncler Ord Shs	56,440	1,955
Equity	Mondi Ord Shs	45,865	1,705
Equity	Moneysupermarket.Com Group Ord Shs	28,112	6,589
Equity	Monotaro Ord Shs	(26,740)	(1,000)
Equity	Morrison(Wm.)Supermarkets Ord Shs	39,053	12,434
Equity	MS&AD Insurance Group Holdings Ord Shs	93,339	2,900
Equity	MTU Aero Engines Holding Ord Shs	22,973	144
Equity	Muenchener Rueckversicherungs-Gesellschaft N Ord Shs	27,802	130
Equity	Nabtesco Ord Shs	3,713	100
Equity	Nankai Electric Railway Ord Shs	(4,946)	(200)
Equity	National Australia Bank Ord Shs	66,463	2,689
Equity	NCC B Ord Shs	14,936	631
Equity	Neste Ord Shs	91,602	2,097
Equity	NESTLE	146,510	1,748
Equity	Nets Ord Shs	(7,121)	(275)
Equity	New World Development Ord Shs	51,714	36,000
Equity	Newcrest Mining Ord Shs	24,740	1,500
Equity	NEXON Ord Shs	7,825	300
Equity	Next Ord Shs	19,054	270
Equity	NGK Spark Plug Ord Shs	(55,319)	(2,600)





Equity	NH Foods Ord Shs	82,486	3,000
Equity	NHK Spring Ord Shs	18,319	1,700
Equity	NIDEC Ord Shs	(12,277)	(100)
Equity	Nikon Ord Shs	15,599	900
Equity	Nippon Electric Glass Ord Shs	23,213	600
Equity	Nippon Express Ord Shs	39,071	600
Equity	Nippon Paint Holdings Ord Shs	(37,378)	(1,100)
Equity	Nippon Shinyaku Ord Shs	6,938	100
Equity	Nippon Telegraph And Telephone Ord Shs	50,395	1,100
Equity	Nippon Yusen Ord Shs	(4,156)	(200)
Equity	NN Group Ord Shs	50,108	1,197
Equity	Nokia Ord Shs	34,328	5,716
Equity	Nomura Holdings Ord Shs	32,461	5,800
Equity	Nomura Real Estate Master Fund REIT Ord Shs	3,899	3
Equity	Nordea Bank Ord Shs	9,711	718
Equity	Norsk Hydro Ord Shs	8,779	1,207
Equity	Novartis Ord Shs	115,748	1,351
Equity	NOVO-NORDISK	83,919	1,755
Equity	Novozymes B Ord Shs	(67,958)	(1,324)
Equity	NSK Ord Shs	4,043	300
Equity	Ntt Docomo Ord Shs	20,552	900
Equity	Obayashi Ord Shs	43,143	3,600
Equity	OCI Ord Shs	(48,712)	(2,080)
Equity	Odakyu Electric Railway Ord Shs	(9,483)	(500)
Equity	Oil Search Ord Shs	(70,469)	(12,830)
Equity	Old Mutual Ord Shs	61,156	23,472
Equity	Orange Ord Shs	19,236	1,174
Equity	Orica Ord Shs	38,238	2,465
Equity	Orient Ord Shs	(8,942)	(5,500)
Equity	Origin Energy Ord Shs	49,589	8,449
Equity	Orion B Ord Shs	7,333	158
Equity	Orix Ord Shs	19,343	1,200
Equity	Osram Licht N Ord Shs	4,629	58
Equity	Otsuka Ord Shs	6,405	100
Equity	Outokumpu Ord Shs	(9,519)	(916)
Equity	Oversea-Chinese Banking Ord Shs	8,218	1,000
Equity	Panasonic Ord Shs	23,176	1,600
Equity	Pandora Holding Ord Shs	(44,331)	(449)
Equity	Partners Group Holding Ord Shs	27,160	40
Equity	Paysafe Group Ord Shs	8,644	1,106
Equity	Pennon Group Ord Shs	(3,422)	(320)
Equity	Persimmon Ord Shs	69,595	2,009
Equity	Persol Holdings Ord Shs	4,660	200
Equity	Petrofac Ord Shs	(40,656)	(6,734)



Equity	Peugeot Ord Shs	138,878	5,830
Equity	Philips Lighting Ord Shs	35,245	873
Equity	Platinum Asset Management Ord Shs	(29,852)	(6,278)
Equity	Playtech Ord Shs	7,258	589
Equity	Pola Orbis Holdings Ord Shs	21,174	700
Equity	Proximus Ord Shs	9,030	262
Equity	Publicis Groupe Ord Shs	4,750	68
Equity	Qantas Airways Ord Shs	69,926	15,286
Equity	QBE Insurance Group Ord Shs	102,452	13,044
Equity	Qiagen Ord Shs	(14,009)	(445)
Equity	Randstad Holding Ord Shs	39,848	644
Equity	REA Group Ord Shs	(20,871)	(397)
Equity	Reckitt Benckiser Group Ord Shs	25,228	276
Equity	Relx Ord Shs	14,759	672
Equity	Renault Par Shs	45,098	459
Equity	Repsol Ord Shs	157,341	8,537
Equity	Resona Holdings Ord Shs	63,672	12,400
Equity	Rexel Stock Ord Shs	11,025	637
Equity	Rheinmetall Ord Shs	61,666	547
Equity	RICOH Ord Shs	(9,719)	(1,000)
Equity	Rio Tinto Ord Shs	17,592	337
Equity	Rio Tinto Ord Shs	26,000	558
Equity	ROCHE HOLDING	182,922	716
Equity	Rohm Ord Shs	25,692	300
Equity	Rolls-Royce Holdings Ord Shs	4,534	381
Equity	Royal Bank of Scotland Group Ord Shs	3,477	966
Equity	ROYAL DUTCH SHELL 'B'	90,074	2,926
Equity	Royal Mail Ord Shs	49,046	9,515
Equity	RWE Ord Shs	105,543	4,645
Equity	Saab B Ord Shs	9,116	180
Equity	Saipem Ord Shs	(56,293)	(13,053)
Equity	Salmar Ord Shs	22,754	805
Equity	Salzgitter Ord Shs	43,785	965
Equity	Sandvik Ord Shs	12,221	710
Equity	SANOFI	165,461	1,666
Equity	Santen Pharmaceutical Ord Shs	(14,176)	(900)
Equity	SAP Ord Shs	3,397	31
Equity	Sartorius Pref Shs	(72,668)	(760)
Equity	Sats Ord Shs	(4,753)	(1,400)
Equity	SBM Offshore Ord Shs	(3,610)	(199)
Equity	Scentre Group Stapled Securities	5,214	1,691
Equity	Schaeffler Pref Shs	29,563	1,832
Equity	Schibsted Ord Shs	(80,453)	(3,121)
Equity	Schneider Electric SE Ord Shs	19,150	220



Equity	Scor Ord Shs	3,523	84
Equity	Seb Ord Shs	32,842	179
Equity	Seek Ord Shs	(6,908)	(530)
Equity	Sega Sammy Holdings Ord Shs	26,534	1,900
Equity	Segro REIT Ord Shs	22,264	3,096
Equity	Sekisui Chemical Ord Shs	9,834	500
Equity	Seven & I Holdings Ord Shs	50,180	1,300
Equity	Seven Bank Ord Shs	(28,854)	(8,000)
Equity	SFR Group Ord Shs	(45,476)	(1,115)
Equity	Shimamura Ord Shs	35,979	300
Equity	Shimano Ord Shs	(26,634)	(200)
Equity	Shimizu Ord Shs	11,078	1,000
Equity	Shin Etsu Chemical Ord Shs	17,874	200
Equity	Shinsei Bank Ord Shs	31,999	2,000
Equity	Shionogi Ord Shs	32,786	600
Equity	Shire Ord Shs	18,753	369
Equity	Shiseido Ord Shs	23,997	600
Equity	Shizuoka Bank Ord Shs	(17,981)	(2,000)
Equity	Siemens N Ord Shs	55,945	397
Equity	Sika Ord Shs	29,785	4
Equity	Singapore Press Holdings Ord Shs	(17,426)	(8,700)
Equity	Sino Land Ord Shs	14,053	8,000
Equity	SJM Hldgs Ord Shs	26,547	29,000
Equity	Skandinaviska Enskilda Banken Ord Shs	11,121	846
Equity	Skanska B Ord Shs	11,837	512
Equity	Sky Plc Ord Shs	3,044	248
Equity	Snam Ord Shs	(3,306)	(686)
Equity	Societe B I C Ord Shs	5,155	43
Equity	Societe Generale Ord Shs	29,632	506
Equity	Sodexo Ord Shs	11,474	92
Equity	Softbank Group Ord Shs	32,280	400
Equity	Software Ord Shs	32,570	667
Equity	Sojitz Ord Shs	17,406	6,300
Equity	Solvay Ord Shs	40,645	272
Equity	Sompo Holdings Ord Shs	70,008	1,800
Equity	Sony Financial Holdings Ord Shs	(34,439)	(2,100)
Equity	Sony Ord Shs	18,594	500
Equity	Sosei Group Ord Shs	(25,319)	(300)
Equity	South32 Ord Shs	152,219	59,326
Equity	Spectris Ord Shs	21,502	665
Equity	Sports Direct International Ord Shs	3,635	660
Equity	Square Enix Hldg Ord Shs	11,273	300
Equity	Standard Life Aberdeen Ord Shs	3,513	604
Equity	Stmicroelectronics Ord Shs	36,512	1,889



Equity	Stockland Units	3,360	996
Equity	Stora Enso Series R Ord Shs	7,120	504
Equity	Straumann Holding Ord Shs	9,642	15
Equity	Subaru Ord Shs	32,461	900
Equity	Subsea 7 Ord Shs	7,487	456
Equity	Suedzucker AG Ord Shs	96,775	4,504
Equity	SUMCO Ord Shs	3,145	200
Equity	Sumitomo Electric Industries Ord Shs	6,531	400
Equity	Sumitomo Heavy Industries Ord Shs	40,066	1,000
Equity	Sumitomo Mitsui Financial Group Ord Shs	19,189	500
Equity	Sumitomo Ord Shs	8,627	600
Equity	Sun Hung Kai Properties Ord Shs	32,494	2,000
Equity	Suncorp Group Ord Shs	58,079	5,672
Equity	Sunrise Communications Group Ord Shs	6,845	83
Equity	Suruga Bank Ord Shs	(38,794)	(1,800)
Equity	Suzuki Motor Ord Shs	26,216	500
Equity	Svenska Cellulosa B Ord Shs	28,801	3,407
Equity	Swedish Match Ord Shs	9,136	261
Equity	Swiss Life Holding Ord Shs	70,152	199
Equity	Swiss Re Ord Shs	48,128	531
Equity	Sydney Airport Units	(3,336)	(598)
Equity	Symrise Ord Shs	(9,725)	(128)
Equity	Tabcorp Holdings Ord Shs	(29,169)	(8,706)
Equity	Taiheiyo Cement Ord Shs	7,720	200
Equity	Taisei Ord Shs	94,345	1,800
Equity	Talanx Ord Shs	38,254	946
Equity	Tate And Lyle Ord Shs	50,986	5,860
Equity	Taylor Wimpey Ord Shs	88,104	33,590
Equity	TDC Ord Shs	66,445	11,338
Equity	TDK Ord Shs	6,787	100
Equity	Teijin Ord Shs	5,911	300
Equity	Tele2 B Ord Shs	15,255	1,336
Equity	Telecom Italia Ord Shs	6,184	6,601
Equity	Telefonica Ord Shs	48,303	4,445
Equity	Telenor Ord Shs	3,448	163
Equity	Teleperformance Ord Shs	36,581	245
Equity	Telstra Corporation Ord Shs	6,739	2,461
Equity	Temenos Group Ord Shs	91,897	900
Equity	Tenaris Ord Shs	(133,338)	(9,399)
Equity	TESCO	(26,196)	(10,433)
Equity	Thales Ord Shs	42,122	372
Equity	THK Ord Shs	17,012	500
Equity	ThyssenKrupp Ord Shs	(32,134)	(1,084)
Equity	Tokyo Electric Power Holdings Ord Shs	39,526	9,800



Equity	Tokyo Electron Ord Shs	61,405	400
Equity	Tokyo Gas Ord Shs	19,601	800
Equity	Tosoh Ord Shs	78,852	3,500
Equity	TOTAL S.A	122,547	2,281
Equity	Toyo Seikan Group Holdings Ord Shs	11,691	700
Equity	Toyo Suisan Ord Shs	11,020	300
Equity	Toyoda Gosei Ord Shs	2,362	100
Equity	Toyota Boshoku Ord Shs	25,404	1,200
Equity	Toyota Industries Ord Shs	(11,496)	(200)
Equity	Toyota Motor Ord Shs	35,766	600
Equity	Toyota Tsusho Ord Shs	6,565	200
Equity	TPG Telecom Ord Shs	(10,566)	(2,765)
Equity	Transurban Group Ord Shs	(20,060)	(2,152)
Equity	TUI Ord Shs	28,179	1,659
Equity	Ubisoft Entertainment Ord Shs	16,914	246
Equity	UBS Group Registered Ord Shs	38,553	2,254
Equity	UCB Ord Shs	44,858	630
Equity	Umicore Ord Shs	20,437	247
Equity	Unibail-Rodamco SE REIT Ord Shs	5,108	21
Equity	Unicredit Ord Shs	(18,640)	(875)
Equity	Unilever Ord Shs	59,742	1,031
Equity	Unione Di Banche Italiane Ord Shs	(11,947)	(2,304)
Equity	Uniper Ord Shs	178,660	6,514
Equity	Unipol Gruppo Finanziario Ord Shs	3,480	759
Equity	UPM-Kymmene Ord Shs	79,209	2,922
Equity	Valeo Ord Shs	22,191	299
Equity	Vestas Wind Systems Ord Shs	80,871	901
Equity	Vifor Pharma AG Ord Shs	(87,538)	(743)
Equity	Vocus Group Ord Shs	(6,734)	(3,591)
Equity	Volvo Class B Ord Shs	12,099	629
Equity	Vonovia Ord Shs	4,724	111
Equity	VOPAK Ord Shs	(16,099)	(367)
Equity	Wacker Chemie Ord Shs	3,728	26
Equity	Welcia holdings Ord Shs	3,762	100
Equity	Westfield Corporation Stapled Securities	3,494	568
Equity	WH Smith Ord Shs	10,981	405
Equity	Wharf (Holdings) Ord Shs	26,733	3,000
Equity	Wheelock and Ord Shs	21,106	3,000
Equity	William Hill Ord Shs	22,800	6,733
Equity	WireCard Ord Shs	(57,379)	(627)
Equity	Wolters Kluwer Ord Shs	37,252	806
Equity	Wood Group (John) Ord Shs	(71,560)	(7,838)
Equity	Woolworths Ord Shs	3,303	167
Equity	WPP Ord Shs	36,383	1,958



Equity	Yahoo Japan Ord Shs	(8,065)	(1,700)
Equity	Yamazaki Baking Ord Shs	16,247	900
Equity	Yangzijiang Shipbuilding Holdings Ord Shs	56,549	53,700
Equity	Yara International Ord Shs	(8,290)	(185)
Equity	Yaskawa Electric Ord Shs	(31,671)	(1,000)
Equity	Yokogawa Electric Ord Shs	11,915	700
Equity	Zalando Ord Shs	(38,847)	(775)
Equity	Zurich Insurance Group Ord Shs	79,681	261

## Disclosures:

AQR Funds are distributed by ALPS Distributors, Inc.

Investors should carefully consider the investment objectives, risks, charges and expenses of the Funds before investing. To obtain a prospectus containing this and other important information, please call 1-866-290-2688 or visit ["http://aqr.funds.com/Reference\\_Materials/Prospectus\\_and\\_Reports/Content/default.fs"](http://aqr.funds.com/Reference_Materials/Prospectus_and_Reports/Content/default.fs) 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. AQR005447 1/12/2018

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.