AQR International R.C. Equity Mutual Fund
December 31, 2016
Portfolio Exposures
NAV: $3,363,265

Asset Class	Security Description	Exposure	Quantity
Equity	A2A Ord Shs	35,286	27,199
Equity	AA Ord Shs	(7,433)	(2,171)
Equity	Abb Ord Shs	35,083	1,660
Equity	Aberdeen Asset Management Ord Shs	23,785	7,481
Equity	ABN AMRO Group Ord Shs	21,714	978
Equity	Acerinox Ord Shs	(10,157)	(764)
Equity	Acom Ord Shs	(5,696)	(1,300)
Equity	Acs Actividades De Construccion Y Servicios Ord Shs	7,061	223
Equity	Actelion Ord Shs	17,139	79
Equity	Adecco Ord Shs	14,821	226
Equity	Advantest Ord Shs	10,124	600
Equity	Aegon Ord Shs	8,757	1,588
Equity	Aeon Financial Services Ord Shs	(5,342)	(300)
Equity	Aeon Ord Shs	(1,420)	(100)
Equity	Ageas Ord Shs	6,268	158
Equity	Aggreko Ord Shs	(3,187)	(281)
Equity	AGL Energy Ord Shs	6,494	406
Equity	Akzo Nobel Ord Shs	1,002	16
Equity	Allianz Ord Shs	29,973	181
Equity	Alps Electric Ord Shs	(14,538)	(600)
Equity	Altice Class A Ord Shs	(19,265)	(970)
Equity	Alumina Ord Shs	(3,012)	(2,273)
Equity	Amada Holdings Ord Shs	11,189	1,000
Equity	Amec Foster Wheeler Ord Shs	12,370	2,130
Equity	Amer Sports Ord Shs	(3,573)	(134)
Equity	Anglo American Ord Shs	11,108	775
Equity	Ansell Ord Shs	966	54
Equity	Antofagasta Ord Shs	(4,279)	(513)
Equity	Aozora Bank Ord Shs	10,623	3,000
Equity	Aristocrat Leisure Ord Shs	6,510	580
Equity	Arkema Ord Shs	14,312	146
Equity	Asahi Group Holdings Ord Shs	9,491	300
Equity	Asahi Kasei Ord Shs	8,741	1,000
Equity	Ashtead Group Ord Shs	5,330	273
Equity	Asics Ord Shs	(14,014)	(700)
Equity	ASM International Ord Shs	9,893	220
Equity	ASML Holding Ord Shs	1,912	17
Equity	Asos Ord Shs	2,454	40
Equity	Astellas Pharma Ord Shs	12,528	900
Equity	Atos Ord Shs	53,187	503
Equity	Aurizon Holdings Ord Shs	26,679	7,296
Equity	Aurubis Ord Shs	15,375	266
Equity	Australia and New Zealand Banking Group Ord Shs	25,618	1,163
Equity	Autogrill Ord Shs	14,633	1,616
Equity	Axa Ord Shs	8,197	324
Equity	Azimut Holding Ord Shs	(13,985)	(836)
Equity	Baloise-Holding Ord Shs	2,903	23
Equity	Banca Generali Ord Shs	(24,044)	(1,006)
Equity	Banco Bilbao Vizcaya Argentaria Ord Shs	16,656	2,462
Equity	Banco BPM Ord Shs	(3,788)	(1,567)
Equity	Banco de Sabadell Ord Shs	2,803	2,009
Equity	Banco Popular Espanol Ord Shs	(11,982)	(12,375)
Equity	Banco Santander Ord Shs	32,602	6,233
Equity	Bandai Namco Holdings Ord Shs	8,295	300

Equity	Bank Of Kyoto Ord Shs	(22,326)	(3,000)
Equity	Barclays Ord Shs	3,117	1,129
Equity	Barratt Developments Ord Shs	27,625	4,835
Equity	BASF N Ord Shs	13,227	142
Equity	Bayer Ord Shs	23,839	228
Equity	Bellway Ord Shs	7,251	237
Equity	Berendsen Ord Shs	12,036	1,119
Equity	Berkeley Group Holdings (The) Ord Shs	1,423	41
Equity	BHP BILLITON	14,081	776
Equity	BHP Billiton Ord Shs	2,244	139
Equity	Bilfinger Ord Shs	(5,748)	(149)
Equity	Billerud Korsnas Ord Shs	10,425	619
Equity	BNP Paribas Ord Shs	49,432	774
Equity	Boliden Ord Shs	22,023	841
Equity	Bollore Ord Shs	(20,964)	(5,933)
Equity	BP	26,812	4,258
Equity	BPER Banca Ord Shs	13,353	2,502
Equity	Bridgestone Ord Shs	14,452	400
Equity	British Land Ord Shs	949	122
Equity	Brother Industries Ord Shs	25,315	1,400
Equity	BT Group Ord Shs	33,521	7,394
Equity	BTG Ord Shs	(8,209)	(1,126)
Equity	Burberry Group Ord Shs	4,476	242
Equity	Calbee Ord Shs	(18,828)	(600)
Equity	Caltex Australia Ord Shs	3,463	157
Equity	Cap Gemini Ord Shs	4,311	51
Equity	Cargotec Ord Shs	4,840	107
Equity	Cellnex Telecom Ord Shs	(20,942)	(1,453)
Equity	Centrica Ord Shs	14,961	5,172
Equity	Cheung Kong Property Holdings Ord Shs	6,133	1,000
Equity	Chocoladefabriken Lindt & Spruengli Par Shs	(25,951)	(5)
Equity	Chr Hansen Holding Ord Shs	(11,983)	(216)
Equity	Chubu Electric Power Ord Shs	12,601	900
Equity	Chugoku Electric Power Ord Shs	(12,930)	(1,100)
Equity	Cimic Ord Shs	36,710	1,451
Equity	Citizen Watch Ord Shs	9,589	1,600
Equity	City Developments Ord Shs	2,293	400
Equity	Close Bros Group Ord Shs	8,196	459
Equity	CLP Holdings Ord Shs	4,595	500
Equity	CNP Assurances Ord Shs	27,771	1,496
Equity	Coca Cola HBC Ord Shs	1,028	47
Equity	Compagnie de Saint Gobain Ord Shs	22,172	475
Equity	Compagniie Plastic Omnium Ord Shs	6,590	206
Equity	Covestro Ord Shs	30,593	445
Equity	Credit Agricole Ord Shs	5,889	474
Equity	Daiichi Sankyo Ord Shs	4,101	200
Equity	Daikin Industries Ord Shs	9,204	100
Equity	Dainippon Sumitomo Pharma Ord Shs	12,063	700
Equity	Daiwa House Industry Ord Shs	2,740	100
Equity	Danske Bank Ord Shs	16,469	542
Equity	Dena Ord Shs	10,949	500
Equity	Deutsche Lufthansa Ord Shs	3,378	261
Equity	Deutsche Post Ord Shs	13,936	423
Equity	Dexus Property Group Units	7,857	1,128
Equity	Dialog Semicon Ord Shs	21,987	519
Equity	Dixons Carphone Ord Shs	20,055	4,577
Equity	DNB Ord Shs	8,667	581
Equity	Domino's Pizza Enterprises Ord Shs	(1,035)	(22)
Equity	Don Quijote Holdings Ord Shs	(14,833)	(400)
Equity	Ebro Foods Ord Shs	5,585	266

Equity	Edenred Ord Shs	(19,747)	(994)
Equity	EDF Ord Shs	(9,383)	(919)
Equity	Eiffage Ord Shs	6,499	93
Equity	Electric Power Development Ord Shs	(2,306)	(100)
Equity	Electrolux B Ord Shs	13,925	559
Equity	Endesa Ord Shs	26,024	1,226
Equity	Enel Ord Shs	40,202	9,101
Equity	Evonik Industries Ord Shs	19,457	650
Equity	Faurecia Ord Shs	1,321	34
Equity	Fiat Chrysler Automobiles Ord Shs	15,016	1,643
Equity	Fielmann Ord Shs	(11,450)	(173)
Equity	Fischer George Ord Shs	16,412	20
Equity	Fortescue Metals Group Ord Shs	20,749	4,865
Equity	Fraport Frankfurt Airport Services Worldwide Ord Shs	(3,792)	(64)
Equity	Fresenius Se and Co Kgaa Ord Shs	7,754	99
Equity	Fujifilm Holdings Ord Shs	7,605	200
Equity	Fujitsu Ord Shs	16,706	3,000
Equity	G4S Ord Shs	1,077	371
Equity	Galapagos Ord Shs	13,948	217
Equity	Galaxy Entertainment Group Ord Shs	4,360	1,000
Equity	Geberit Ord Shs	9,238	23
Equity	Gecina REIT	971	7
Equity	Genting Singapore Ord Shs	11,213	17,900
Equity	GLAXOSMITHKLINE	17,255	894
Equity	Glencore Ord Shs	18,153	5,297
Equity	GN Store Nord Ord Shs	12,452	600
Equity	Goodman Group Units	4,208	815
Equity	Groupe Eurotunnel Ord Shs	(30,644)	(3,216)
Equity	Gunma Bank Ord Shs	1,097	200
Equity	H.Lundbeck Ord Shs	21,355	524
Equity	Hamamatsu Photonics Ord Shs	(2,636)	(100)
Equity	Hammerson REIT Ord Shs	4,503	636
Equity	Hargreaves Lansdown Ord Shs	(5,501)	(367)
Equity	Haseko Ord Shs	12,233	1,200
Equity	Hella KGaA Hueck Ord Shs	3,214	85
Equity	Henderson Land Development Ord Shs	5,320	1,000
Equity	Hikma Pharmaceuticals Ord Shs	(50,524)	(2,160)
Equity	Hiroshima Bank Ord Shs	(4,681)	(1,000)
Equity	Hitachi Chemical Ord Shs	15,037	600
Equity	Hitachi Construction Machinery Ord Shs	10,850	500
Equity	Hitachi High Technologies Ord Shs	36,383	900
Equity	Hitachi Ord Shs	5,419	1,000
Equity	Hochtief Ord Shs	2,526	18
Equity	Hokuriku Electric Power Ord Shs	(29,202)	(2,600)
Equity	Holmen B Ord Shs	1,439	40
Equity	Hong Kong Exchanges and Clearing Ord Shs	7,089	300
Equity	Howden Joinery Group Ord Shs	4,188	883
Equity	HSBC Holdings Ord Shs	33,223	4,093
Equity	Idemitsu Kosan Ord Shs	10,649	400
Equity	Iluka Resources Ord Shs	(10,413)	(1,978)
Equity	Inchcape Ord Shs	3,097	357
Equity	Incitec Pivot Ord Shs	(8,555)	(3,282)
Equity	Indivior Ord Shs	32,453	8,867
Equity	Infineon Technologies Ord Shs	18,511	1,063
Equity	ING Groep Ord Shs	13,312	944
Equity	Ingenico Group Ord Shs	(7,282)	(91)
Equity	Inmarsat Ord Shs	(8,710)	(938)
Equity	Intermediate Capital Group Ord Shs	19,055	2,203
Equity	International Airlines Group Ord Shs	8,433	1,548
Equity	Intesa Sanpaolo Ord Shs	14,396	5,626

Equity	Investec Ord Shs	9,034	1,364
Equity	Investor B Ord Shs	4,085	109
Equity	Ipsen Ord Shs	11,956	165
Equity	iShares MSCI EAFE ETF	105,300	1,824
Equity	Itochu Ord Shs	15,968	1,200
Equity	ITOCHU Techno-Solutions Ord Shs	10,426	400
Equity	Iyo Bank Ord Shs	(2,073)	(300)
Equity	Japan Airlines Ord Shs	5,856	200
Equity	Japan Airport Terminal Ord Shs	(7,245)	(200)
Equity	JAPAN TOBACCO	3,296	100
Equity	JCDecaux Ord Shs	(1,561)	(53)
Equity	JTEKT Ord Shs	3,207	200
Equity	Jupiter Fund Management Ord Shs	3,223	588
Equity	Just Eat Ord Shs	(4,463)	(619)
Equity	Kajima Ord Shs	13,872	2,000
Equity	Kakaku.com Ord Shs	(1,658)	(100)
Equity	Kamigumi Ord Shs	9,551	1,000
Equity	Kao Ord Shs	4,751	100
Equity	KBC Groep Ord Shs	14,086	227
Equity	Keppel Ord Shs	(4,409)	(1,100)
Equity	Kerry Properties Ord Shs	19,005	7,000
Equity	Kingfisher Ord Shs	12,834	2,965
Equity	Kion Group Ord Shs	5,854	105
Equity	Kobe Steel Ord Shs	(958)	(100)
Equity	Komatsu Ord Shs	6,810	300
Equity	Konami Holdings Ord Shs	12,140	300
Equity	Konica Minolta Ord Shs	12,940	1,300
Equity	Koninkilijke DSM Ord Shs	15,500	258
Equity	Koninklijke Ahold Delhaize Ord Shs	5,408	256
Equity	Koninklijke Philips Ord Shs	24,317	795
Equity	Kuraray Ord Shs	1,506	100
Equity	Kyushu Financial Group Ord Shs	15,638	2,300
Equity	Lagardere Ord Shs	3,675	132
Equity	Land Securities Group REIT Ord Shs	3,530	268
Equity	Lanxess Ord Shs	3,420	52
Equity	Lendlease Group Units	12,682	1,198
Equity	Leonardo Ord Shs	9,906	704
Equity	Leroy Seafood Group Ord Shs	1,006	18
Equity	Linde Ord Shs	7,244	44
Equity	Link Real Estate Investment Trust REIT	3,250	500
Equity	Lloyds Banking Group Ord Shs	5,710	7,393
Equity	Luxottica Group Ord Shs	(12,612)	(234)
Equity	Macquarie Group Ord Shs Def	2,271	36
Equity	Magellan Financial Group Ord Shs	(32,668)	(1,898)
Equity	Man Group Ord Shs	3,852	2,635
Equity	Mapfre Ord Shs	9,259	3,027
Equity	Marks and Spencer Group Ord Shs	1,250	289
Equity	Marubeni Ord Shs	1,137	200
Equity	Marui Group Ord Shs	(5,854)	(400)
Equity	Matsumotokiyoshi Holdings Ord Shs	9,877	200
Equity	Mazda Motor Ord Shs	8,197	500
Equity	Mediclinic International Ord Shs	(9,898)	(1,039)
Equity	Michelin Ord Shs	32,220	289
Equity	Mitsubishi Chemical Ord Shs	3,899	600
Equity	Mitsubishi Electric Ord Shs	13,971	1,000
Equity	Mitsubishi Gas Chemical Ord Shs	20,526	1,200
Equity	Mitsubishi Motors Ord Shs	(3,426)	(600)
Equity	Mitsubishi Ord Shs	21,349	1,000
Equity	Mitsubishi UFJ Financial Group Ord Shs	1,235	200
Equity	Mitsubishi UFJ Lease & Finance Ord Shs	2,071	400

Equity	Mitsui Chemicals Ord Shs	13,504	3,000
Equity	Mitsui Ord Shs	1,378	100
Equity	Mixi Ord Shs	7,322	200
Equity	Mizuho Financial Group Ord Shs	15,110	8,400
Equity	Mondi Ord Shs	1,894	92
Equity	Moneysupermarket.Com Group Ord Shs	8,271	2,276
Equity	Monotaro Ord Shs	(10,246)	(500)
Equity	Morrison(Wm.)Supermarkets Ord Shs	8,398	2,946
Equity	MS&AD Insurance Group Holdings Ord Shs	27,964	900
Equity	Muenchener Rueckversicherungs-Gesellschaft N Ord Shs	24,633	130
Equity	Nankai Electric Railway Ord Shs	(5,084)	(1,000)
Equity	National Australia Bank Ord Shs	30,025	1,352
Equity	NCC B Ord Shs	5,508	222
Equity	Neste Ord Shs	36,111	938
Equity	NESTLE	28,031	390
Equity	New World Development Ord Shs	5,288	5,000
Equity	Newcrest Mining Ord Shs	23,182	1,581
Equity	NGK Spark Plug Ord Shs	(20,047)	(900)
Equity	NH Foods Ord Shs	27,050	1,000
Equity	Nippon Express Ord Shs	32,357	6,000
Equity	Nippon Telegraph And Telephone Ord Shs	16,846	400
Equity	Nippon Yusen Ord Shs	(3,721)	(2,000)
Equity	NOK Ord Shs	(2,029)	(100)
Equity	Nokia Ord Shs	(8,464)	(1,749)
Equity	Nomura Real Estate Master Fund REIT Ord Shs	1,516	1
Equity	Nordea Bank Ord Shs	6,378	572
Equity	Norsk Hydro Ord Shs	4,289	894
Equity	Novartis Ord Shs	21,727	298
Equity	NOVO-NORDISK	5,528	153
Equity	Novozymes B Ord Shs	(15,198)	(440)
Equity	Ntt Docomo Ord Shs	6,850	300
Equity	Obayashi Ord Shs	8,619	900
Equity	Oil Search Ord Shs	(10,259)	(1,976)
Equity	Orange Ord Shs	990	65
Equity	Orica Ord Shs	14,620	1,142
Equity	Orient Ord Shs	(2,181)	(1,200)
Equity	Origin Energy Ord Shs	17,785	3,727
Equity	Orix Ord Shs	15,639	1,000
Equity	Osram Licht N Ord Shs	3,048	58
Equity	Partners Group Holding Ord Shs	18,783	40
Equity	Pearson Ord Shs	1,851	183
Equity	Pennon Group Ord Shs	(3,015)	(295)
Equity	Peugeot Ord Shs	33,569	2,054
Equity	Platinum Asset Management Ord Shs	(9,615)	(2,515)
Equity	Playtech Ord Shs	3,082	302
Equity	Prosegur Compania De Seguridad Ord Shs	7,017	1,120
Equity	Publicis Groupe Ord Shs	4,701	68
Equity	QBE Insurance Group Ord Shs	13,715	1,525
Equity	Qiagen Ord Shs	(7,823)	(278)
Equity	Randstad Holding Ord Shs	13,533	249
Equity	REA Group Ord Shs	(11,838)	(296)
Equity	Reckitt Benckiser Group Ord Shs	19,995	235
Equity	Relx Ord Shs	4,691	262
Equity	Renault Par Shs	4,635	52
Equity	Repsol Ord Shs	30,150	2,130
Equity	Resona Holdings Ord Shs	26,214	5,100
Equity	Rheinmetall Ord Shs	10,851	161
Equity	RICOH Ord Shs	(847)	(100)
Equity	Rio Tinto Ord Shs	4,424	102
Equity	Rio Tinto Ord Shs	15,494	397

Equity	ROCHE HOLDING	22,428	98
Equity	Rohm Ord Shs	5,770	100
Equity	ROYAL DUTCH SHELL 'B'	26,091	897
Equity	Royal Mail Ord Shs	54,330	9,515
Equity	RWE Ord Shs	12,163	976
Equity	Saab B Ord Shs	13,156	351
Equity	Salmar Ord Shs	25,307	844
Equity	Salvatore Ferragamo Ord Shs	(4,542)	(192)
Equity	Salzgitter Ord Shs	10,191	288
Equity	SANOFI	14,519	179
Equity	SAP Ord Shs	2,708	31
Equity	Sartorius Pref Shs	(18,516)	(249)
Equity	SBM Offshore Ord Shs	(1,369)	(87)
Equity	Scentre Group Ord Shs	3,669	1,092
Equity	Schibsted Ord Shs	(33,164)	(1,441)
Equity	Schneider Electric SE Ord Shs	15,340	220
Equity	Scor Ord Shs	1,004	29
Equity	Seb Ord Shs	39,518	291
Equity	Seek Ord Shs	(2,920)	(271)
Equity	Sega Sammy Holdings Ord Shs	13,419	900
Equity	Segro REIT	6,278	1,109
Equity	Seibu Holdings Ord Shs	(3,594)	(200)
Equity	Seiko Epson Ord Shs	10,610	500
Equity	Sekisui Chemical Ord Shs	7,991	500
Equity	Seven Bank Ord Shs	(27,860)	(9,700)
Equity	SFR Group Ord Shs	(22,724)	(803)
Equity	Shikoku Electric Power Ord Shs	(1,015)	(100)
Equity	Shimizu Ord Shs	9,165	1,000
Equity	Shin Etsu Chemical Ord Shs	7,774	100
Equity	Shinsei Bank Ord Shs	5,041	3,000
Equity	Shionogi Ord Shs	14,401	300
Equity	Siemens N Ord Shs	24,023	195
Equity	Sika Ord Shs	14,440	3
Equity	Sino Land Ord Shs	11,990	8,000
Equity	SJM Hldgs Ord Shs	2,353	3,000
Equity	Skanska B Ord Shs	4,451	188
Equity	Sky Plc Ord Shs	3,037	248
Equity	Societe Generale Ord Shs	20,363	413
Equity	Sodexo Ord Shs	9,905	86
Equity	Softbank Group Ord Shs	13,315	200
Equity	Software Ord Shs	19,314	531
Equity	Sojitz Ord Shs	15,340	6,300
Equity	Sompo Holdings Ord Shs	13,581	400
Equity	Sony Financial Holdings Ord Shs	(17,202)	(1,100)
Equity	South32 Ord Shs	47,215	23,711
Equity	Square Enix Hldg Ord Shs	7,729	300
Equity	Ssab A Ord Shs	8,013	2,105
Equity	STADA Arzneimittel NPV REGDVINKULIERT Ord Shs	17,172	331
Equity	Stmicroelectronics Ord Shs	29,868	2,622
Equity	Stockland Units	1,681	507
Equity	Subsea 7 Ord Shs	5,308	418
Equity	Suedzucker AG Ord Shs	41,427	1,731
Equity	Sumitomo Electric Industries Ord Shs	2,892	200
Equity	Sumitomo Heavy Industries Ord Shs	19,368	3,000
Equity	Sumitomo Mitsui Financial Group Ord Shs	22,943	600
Equity	Sumitomo Mitsui Trust Holdings Ord Shs	14,346	400
Equity	Sumitomo Ord Shs	7,076	600
Equity	Sumitomo Rubber Industries Ord Shs	4,774	300
Equity	Sun Hung Kai Properties Ord Shs	12,640	1,000
Equity	Suncorp Group Ord Shs	1,057	108

Equity	Suzuki Motor Ord Shs	14,109	400
Equity	Swedish Match Ord Shs	8,326	261
Equity	Swiss Re Ord Shs	30,003	316
Equity	Syngenta Ord Shs	8,713	22
Equity	T&D Holdings Ord Shs	7,950	600
Equity	Taiheiyo Cement Ord Shs	6,345	2,000
Equity	Taisei Ord Shs	14,027	2,000
Equity	Talanx Ord Shs	13,236	395
Equity	Tate And Lyle Ord Shs	45,844	5,244
Equity	Taylor Wimpey Ord Shs	3,623	1,910
Equity	TDC Ord Shs	16,979	3,301
Equity	Tecnicas Reunidas Ord Shs	15,987	389
Equity	Teijin Ord Shs	2,031	100
Equity	Telefonica Deutschland Holding Ord Shs	(7,315)	(1,704)
Equity	Telefonica Ord Shs	6,168	663
Equity	Telenet Group Holding Ord Shs	(7,562)	(136)
Equity	Teleperformance Ord Shs	22,415	223
Equity	Temenos Group Ord Shs	16,603	238
Equity	Tenaris Ord Shs	(38,250)	(2,137)
Equity	Terna Rete Elettrica Nazionale Ord Shs	(1,129)	(246)
Equity	Thales Ord Shs	5,247	54
Equity	THK Ord Shs	6,652	300
Equity	Tokio Marine Holdings Ord Shs	4,112	100
Equity	Tokyo Electron Ord Shs	18,939	200
Equity	Toshiba Ord Shs	4,854	2,000
Equity	Tosoh Ord Shs	21,271	3,000
Equity	TOTAL S.A	11,202	218
Equity	Toyo Seikan Group Holdings Ord Shs	3,742	200
Equity	Toyota Boshoku Ord Shs	6,911	300
Equity	Toyota Motor Ord Shs	29,485	500
Equity	Toyota Tsusho Ord Shs	2,611	100
Equity	TPG Telecom Ord Shs	(12,983)	(2,629)
Equity	TUI Ord Shs	7,645	532
Equity	Ubisoft Entertainment Ord Shs	11,836	332
Equity	UBS Group Registered Ord Shs	12,947	825
Equity	UCB Ord Shs	12,142	189
Equity	Umicore Ord Shs	14,107	247
Equity	Unilever Ord Shs	12,571	309
Equity	Unipol Gruppo Finanziario Ord Shs	10,094	2,795
Equity	United Internet Ord Shs	(26,684)	(682)
Equity	UPM-Kymmene Ord Shs	18,783	763
Equity	Valeo Ord Shs	9,389	163
Equity	Vestas Wind Systems Ord Shs	25,263	388
Equity	Volkswagen Non-Voting Pref Shs	(3,094)	(22)
Equity	Vonovia Ord Shs	3,618	111
Equity	VOPAK Ord Shs	2,177	46
Equity	Westfield Corporation Ord Shs	1,963	289
Equity	WH Group Ord Shs	6,470	8,000
Equity	WH Smith Ord Shs	11,724	609
Equity	Wharf (Holdings) Ord Shs	6,649	1,000
Equity	Wheelock and Ord Shs	11,260	2,000
Equity	William Hill Ord Shs	16,161	4,507
Equity	Wilmar International Ord Shs	1,491	600
Equity	Wolseley Ord Shs	3,188	52
Equity	Wolters Kluwer Ord Shs	6,317	174
Equity	WPP Ord Shs	18,714	834
Equity	Yakult Honsha Ord Shs	(13,941)	(300)
Equity	Yamada Denki Ord Shs	1,080	200
Equity	Yamaha Ord Shs	3,061	100
Equity	Yamato Holdings Ord Shs	6,113	300

Equity	Yangzijiang Shipbuilding Holdings Ord Shs	13,990	24,800
Equity	Yokogawa Electric Ord Shs	7,258	500
Equity	Yoox Net-A-Porter Group Ord Shs	(966)	(34)
Equity	Yue Yuen Industrial (Holdings) Ord Shs	16,339	4,500
Equity	Zurich Insurance Group Ord Shs	35,038	127

Disclosures:

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