AQR Multi-Asset Fund

December 31, 2023

Portfolio Exposures

NAV: $268,306,392

Asset Class	Security Description	Exposure	Quantity
Equity	3M Ord Shs	444,823	4,069
Equity	A P Moller Maersk Ord Shs Class B	528,616	294
Equity	Abb Ord Shs	210,515	4,749
Equity	AbbVie Ord Shs	506,132	3,266
Equity	Abn Amro Bank Ord Shs	166,245	11,080
Equity	Acciona Ord Shs	(33,996)	(231)
Equity	Acerinox Ord Shs	210,899	17,928
Equity	Adidas N Ord Shs	(108,777)	(535)
Equity	Adient Ord Shs	24,943	686
Equity	Adobe Ord Shs	1,498,659	2,512
Equity	Advance Auto Parts Ord Shs	26,426	433
Equity	Advanced Drainage Systems Ord Shs	(169,049)	(1,202)
Equity	Advanced Micro Devices Ord Shs	196,203	1,331
Equity	Advantest Ord Shs	(244,910)	(7,200)
Equity	Adyen Ord Shs	(349,044)	(271)
Equity	Aeon Ord Shs	(13,406)	(600)
Equity	Affirm Holdings Ord Shs Class A	(319,803)	(6,508)
Equity	AGCO Ord Shs	344,562	2,838
Equity	Ageas Ord Shs	55,813	1,286
Equity	agilon health Ord Shs	(416,007)	(33,148)
Equity	Agnico Eagle Mines Ord Shs	259,672	4,732
Equity	Air Canada Voting and Variable Voting Ord Shs	704,980	49,937
Equity	AIR France-KLM Ord Shs	173,742	11,578
Equity	Ajinomoto Ord Shs	(69,434)	(1,800)
Equity	Align Technology Ord Shs	452,648	1,652
Equity	Allegro MicroSystems Ord Shs	111,545	3,685
Equity	Allison Transmission Holdings Ord Shs	1,039,489	17,876
Equity	Ally Financial Ord Shs	88,103	2,523
Equity	Alphabet Ord Shs Class C	1,352,646	9,598
Equity	Altria Group Ord Shs	614,177	15,225
Equity	Amazon Com Ord Shs	3,481,705	22,915
Equity	Amedisys Ord Shs	63,215	665
Equity	American Airlines Group Ord Shs	321,983	23,434
Equity	American Express Ord Shs	366,812	1,958
Equity	American International Group Ord Shs	333,398	4,921
Equity	American Tower REIT	156,513	725
Equity	Amgen Ord Shs	443,839	1,541
Equity	Amkor Technology Ord Shs	616,560	18,532

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

Equity	Analog Devices Ord Shs	244,229	1,230
Equity	Antofagasta Ord Shs	(353,856)	(16,530)
Equity	Aperam Ord Shs	30,094	829
Equity	APPLE	3,916,253	20,341
Equity	Applied Material Ord Shs	445,206	2,747
Equity	AppLovin Ord Shs Class A	347,691	8,725
Equity	Arcadium Lithium CDI Def	36,754	4,812
Equity	ArcelorMittal Ord Shs	178,044	6,281
Equity	Archer Daniels Midland Ord Shs	474,485	6,570
Equity	argenx Ord Shs	33,373	88
Equity	Arrow Electronics Ord Shs	266,627	2,181
Equity	Arrowhead Pharmaceuticals Ord Shs	(509,123)	(16,638)
Equity	Asahi Intecc Ord Shs	(107,804)	(5,300)
Equity	Asics Ord Shs	(84,585)	(2,700)
Equity	ASML Holding Ord Shs	395,884	526
Equity	Aspen Technology Ord Shs	(157,407)	(715)
Equity	AT&T	724,107	43,153
Equity	AutoDesk Ord Shs	126,610	520
Equity	Autoliv Ord Shs	76,251	692
Equity	Avery Dennison Ord Shs	(92,387)	(457)
Equity	Avis Budget Group Ord Shs	(104,761)	(591)
Equity	Aviva Ord Shs	11,818	2,133
Equity	Axfood Ord Shs	(56,964)	(2,105)
Equity	AXIS Capital Holdings Ord Shs	318,488	5,752
Equity	Axon Enterprise Ord Shs	(142,082)	(550)
Equity	Azbil Ord Shs	(23,160)	(700)
Equity	Azenta Ord Shs	(393,380)	(6,039)
Equity	Bachem Holding Ord Shs	(154,881)	(2,005)
Equity	Baker Hughes Ord Shs Class A	388,387	11,363
Equity	Ball Ord Shs	(193,325)	(3,361)
Equity	Baloise Holding Ord Shs	210,047	1,341
Equity	Banco BPM Ord Shs	435,890	82,579
Equity	Banco De Sabadell Ord Shs	645,354	525,187
Equity	Banco Santander Ord Shs	255,661	61,269
Equity	Bank of America Ord Shs	1,061,581	31,529
Equity	Bank of New York Mellon Ord Shs	114,926	2,208
Equity	Bankinter Ord Shs	39,751	6,212
Equity	Barclays Ord Shs	446,941	228,022
Equity	Baycurrent Consulting Ord Shs	(161,493)	(4,600)
Equity	Be Semiconductor Industries Ord Shs	414,884	2,754
Equity	Bechtle Ord Shs	37,885	756
Equity	Beijer Ref Ord Shs Class B	(23,441)	(1,753)
Equity	Bentley Systems Ord Shs Class B	(70,234)	(1,346)
Equity	Berkshire Hathaway Ord Shs Class B	796,065	2,232

Equity	BHP BILLITON	283,739	8,261
Equity	Billerud Aktiebolag Ord Shs	31,679	3,121
Equity	BJs Wholesale Club Holdings Ord Shs	(533,013)	(7,996)
Equity	Bluescope Steel Ord Shs	869,579	54,541
Equity	BMW Ord Shs	926,847	8,330
Equity	BNP Paribas Ord Shs	57,770	836
Equity	BOC Hong Kong Holdings Ord Shs	40,721	15,000
Equity	Boeing Ord Shs	695,962	2,670
Equity	Booking Holdings Ord Shs	1,138,658	321
Equity	Boston Beer Ord Shs Class A	26,956	78
Equity	Bouygues Ord Shs	20,568	546
Equity	BP	812,465	136,743
Equity	Brighthouse Financial Ord Shs	(84,302)	(1,593)
Equity	Bristol Myers Squibb Ord Shs	607,870	11,847
Equity	BRITISH AMERICAN TOBACCO	270,728	9,253
Equity	Broadcom Ord Shs	875,140	784
Equity	Brookfield Ord Shs Class A	(54,198)	(1,350)
Equity	Brookfield Renewable Subordinate Voting Ord Shs Class A	(20,829)	(723)
Equity	Builders FirstSource Ord Shs	413,844	2,479
Equity	Burberry Group Ord Shs	47,593	2,637
Equity	Cadence Bank Ord Shs	(160,230)	(5,415)
Equity	Caesars Entertainment Ord Shs	596,032	12,714
Equity	Cardinal Health Ord Shs	593,006	5,883
Equity	Carmax Ord Shs	138,285	1,802
Equity	Carnival Ord Shs	212,580	11,466
Equity	Catalent Ord Shs	(222,583)	(4,954)
Equity	CCL Industries Ord Shs Class B	12,243	272
Equity	Celanese Ord Shs	(577,666)	(3,718)
Equity	Cellnex Telecom Ord Shs	(387,917)	(9,853)
Equity	Celsius Holdings Ord Shs	12,485	229
Equity	Centene Ord Shs	687,259	9,261
Equity	Centrica Ord Shs	1,104,105	615,881
Equity	Ceridian HCM Holding Ord Shs	(279,555)	(4,165)
Equity	CF Industries Holdings Ord Shs	62,408	785
Equity	ChampionX Ord Shs	(85,790)	(2,937)
Equity	Chart Industries Ord Shs	(702,645)	(5,154)
Equity	CHEVRON	427,343	2,865
Equity	Chewy Ord Shs Class A	478,413	20,246
Equity	Chord Energy Ord Shs	23,106	139
Equity	Churchill Downs Ord Shs	(642,941)	(4,765)
Equity	Cigna Ord Shs	1,636,195	5,464
Equity	Cincinnati Financial Ord Shs	145,465	1,406
Equity	Cisco Systems Ord Shs	1,877,323	37,160
Equity	Citigroup Ord Shs	1,392,532	27,071

Equity	Citizens Financial Group Ord Shs	573,952	17,319
Equity	Civitas Resources Ord Shs	(24,138)	(353)
Equity	CK Hutchison Holdings Ord Shs	375,130	70,000
Equity	Clariant Ord Shs	11,557	783
Equity	Clarivate Ord Shs	(135,816)	(14,667)
Equity	Cleanaway Waste Management Ord Shs	(72,855)	(39,750)
Equity	Cleveland Cliffs Ord Shs	518,791	25,406
Equity	Cloudflare Ord Shs Class A	(162,024)	(1,946)
Equity	CNO Financial Group Ord Shs	29,044	1,041
Equity	Coca Cola Consolidated Ord Shs	549,613	592
Equity	Coca-Cola Ord Shs	298,304	5,062
Equity	Cognizant Technology Solutions Ord Shs Class A	99,700	1,320
Equity	Coinbase Global Ord Shs Class A	(283,142)	(1,628)
Equity	COMCAST	666,301	15,195
Equity	Commercial Metals Ord Shs	443,154	8,856
Equity	Commerzbank Ord Shs	170,401	14,344
Equity	COMMON WEALTH BANK OF AUSTRALIA	(169,261)	(2,222)
Equity	Compagnie de Saint Gobain Ord Shs	822,067	11,170
Equity	Concentrix Ord Shs	323,111	3,290
Equity	Confluent Ord Shs Class A	(299,380)	(12,794)
Equity	Constellation Software Inc. wts at 11.50 per 1 sh ex 08/22/28	0	(97)
Equity	Convatec Group Ord Shs	(60,440)	(19,418)
Equity	Corporacion Acciona Energias Renovables Ord Shs	(162,790)	(5,251)
Equity	Coterra Energy Ord Shs	237,489	9,306
Equity	Coty Ord Shs Class A	(26,393)	(2,125)
Equity	Covestro Ord Shs	(50,426)	(867)
Equity	Credit Acceptance Ord Shs	(146,501)	(275)
Equity	Crocs Ord Shs	653,590	6,997
Equity	CrowdStrike Holdings Ord Shs Class A	306,895	1,202
Equity	Crown Castle Ord Shs	35,824	311
Equity	CTS Eventim Ord Shs	(76,163)	(1,102)
Equity	CVS Health Ord Shs	1,910,042	24,190
Equity	Dai-Ichi Life Holdings Ord Shs	252,472	11,900
Equity	Daimler Truck Holding E Ord Shs	56,377	1,501
Equity	Danske Bank Ord Shs	344,988	12,912
Equity	Dassault Aviation Ord Shs	154,518	781
Equity	Datadog Ord Shs Class A	108,392	893
Equity	DCC Ord Shs	99,938	1,357
Equity	Delivery Hero Ord Shs	(23,084)	(836)
Equity	Dell Technologies Ord Shs Class C	664,403	8,685
Equity	Delta Air Lines Ord Shs	286,035	7,110
Equity	Deutsche Bank Ord Shs	846,616	62,021
Equity	Deutsche Lufthansa Ord Shs	301,357	33,916
Equity	Diasorin Ord Shs	(15,029)	(146)

Equity	Dicks Sporting Ord Shs	149,889	1,020
Equity	Digital Realty Trust REIT Ord Shs	25,705	191
Equity	Direct Line Insurance Ord Shs	54,507	23,503
Equity	Discover Financial Services Ord Shs	929,885	8,273
Equity	DISH Network Ord Shs Class A	(55,681)	(9,650)
Equity	DKSH Holding Ord Shs	11,937	172
Equity	DocuSign Ord Shs	1,591,358	26,768
Equity	Domino's Pizza Enterprises Ord Shs	(12,971)	(323)
Equity	Dr Ing hc F Porsche Prf Shs	(295,780)	(3,353)
Equity	DraftKings Ord Shs Class A	166,345	4,719
Equity	DSM Firmenich Ord Shs	(46,927)	(462)
Equity	Eiffage Ord Shs	16,281	152
Equity	Eisai Ord Shs	(170,018)	(3,400)
Equity	Elastic Ord Shs	59,956	532
Equity	Electrolux Ord Shs Class B	141,807	13,234
Equity	Elevance Health Ord Shs	74,506	158
Equity	Empire Ord Shs Class A	54,035	2,041
Equity	Endeavour Mining Ord Shs	(63,131)	(2,819)
Equity	Endesa Ord Shs	(69,478)	(3,409)
Equity	EnerSys Ord Shs	446,445	4,422
Equity	Engie Ord Shs	51,211	2,914
Equity	ENI Ord Shs	51,818	3,058
Equity	Enphase Energy Ord Shs	161,211	1,220
Equity	Entegris Ord Shs	(487,428)	(4,068)
Equity	EOG Resources Ord Shs	95,188	787
Equity	EQT Ord Shs	(328,836)	(11,640)
Equity	Equinix REIT Ord Shs	49,129	61
Equity	Eurofins Scientific Ord Shs	(95,657)	(1,469)
Equity	Everest Group Ord Shs	16,265	46
Equity	Evraz Ord Shs	0	27,473
Equity	EXACT Sciences Ord Shs	487,972	6,596
Equity	Exelixis Ord Shs	241,651	10,073
Equity	Expedia Group Ord Shs	430,628	2,837
Equity	EXXON MOBIL	318,936	3,190
Equity	Fairfax Financial Holdings Sub Voting Ord Shs	65,563	71
Equity	Federated Hermes Ord Shs Class B	154,232	4,555
Equity	Ferrari Ord Shs	(533,064)	(1,582)
Equity	Fidelity National Information Services Ord Shs	415,144	6,911
Equity	First Citizens Bancshares Ord Shs Class A	126,288	89
Equity	First Financial Bankshares Ord Shs	(173,316)	(5,720)
Equity	First Horizon Ord Shs	725,148	51,211
Equity	First Quantum Minerals Ord Shs	151,633	18,502
Equity	First Solar Ord Shs	152,296	884
Equity	Flowserve Ord Shs	389,611	9,452

Equity	Fortinet Ord Shs	403,389	6,892
Equity	Fortrea Holdings Ord Shs	(53,606)	(1,536)
Equity	Fresenius Medical Care Ord Shs	74,809	1,785
Equity	Freshpet Ord Shs	(180,808)	(2,084)
Equity	Frontier Communications Parent Ord Shs	(43,230)	(1,706)
Equity	Gates Industrial Ord Shs	866,368	64,558
Equity	GCI LIBERTY INC - ESCROW	0	(114)
Equity	General Dynamics Ord Shs	376,522	1,450
Equity	GENERAL ELECTRIC	764,248	5,988
Equity	General Motors Ord Shs	1,551,133	43,183
Equity	Georg Fischer Ord Shs	137,892	1,899
Equity	Gilead Sciences Ord Shs	377,669	4,662
Equity	Ginkgo Bioworks Holdings Ord Shs Class A	(438,557)	(259,501)
Equity	Gitlab Ord Shs Class A	83,548	1,327
Equity	Glacier Bancorp Ord Shs	(80,822)	(1,956)
Equity	Global Payments Ord Shs	383,794	3,022
Equity	Globant Ord Shs	(39,029)	(164)
Equity	GMO Payment Gateway Ord Shs	(62,529)	(900)
Equity	Goodyear Tire & Rubber Ord Shs	(453,643)	(31,679)
Equity	GOOGLE	1,306,521	9,353
Equity	Grab Holdings Ord Shs Class A	161,585	47,948
Equity	H&R Block Ord Shs	13,350	276
Equity	Hang Lung Properties Ord Shs	32,044	23,000
Equity	Harbour Energy Ord Shs	98,044	24,926
Equity	Hawaiian Electric Industries Ord Shs	119,253	8,404
Equity	Hayward Holdings Ord Shs	(474,939)	(34,922)
Equity	Heidelberg Materials Ord Shs	28,417	318
Equity	Helvetia Holding Ord Shs	26,033	189
Equity	Hewlett Packard Enterprise Ord Shs	268,403	15,807
Equity	HF Sinclair Ord Shs	244,675	4,403
Equity	Hitachi Construction Machinery Ord Shs	36,999	1,400
Equity	Hochtief Ord Shs	39,090	353
Equity	Holcim Ltd Ord Shs	109,295	1,393
Equity	HOME DEPOT	224,218	647
Equity	Hong Kong Exchanges and Clearing Ord Shs	27,454	800
Equity	HSBC Holdings Ord Shs	683,412	84,371
Equity	HubSpot Ord Shs	300,720	518
Equity	Humana Ord Shs	911,500	1,991
Equity	Huntington Bancshares Ord Shs	207,120	16,283
Equity	Huntington Ingalls Industries Ord Shs	593,018	2,284
Equity	Hydro One Ord Shs	(161,271)	(5,378)
Equity	IAC Ord Shs	(48,032)	(917)
Equity	ICU Medical Ord Shs	(131,557)	(1,319)
Equity	IHI Ord Shs	13,705	700

Equity	Iida Group Holdings Ord Shs	173,681	11,600
Equity	Illumina Ord Shs	(145,924)	(1,048)
Equity	Imperial Oil Ord Shs	364,429	6,392
Equity	Incitec Pivot Ord Shs	150,660	77,859
Equity	Incyte Ord Shs	309,994	4,937
Equity	Infrastrutture Wireless Italiane Ord Shs	(209,619)	(16,582)
Equity	ING Groep Ord Shs	76,683	5,135
Equity	INPEX Ord Shs	48,617	3,600
Equity	Insperity Ord Shs	83,226	710
Equity	INTEL	359,036	7,145
Equity	Intercontinental Hotels Group Ord Shs	61,632	682
Equity	International Paper Ord Shs	100,786	2,788
Equity	Ionis Pharmaceuticals Ord Shs	(390,909)	(7,727)
Equity	Ipsen Ord Shs	29,067	244
Equity	Iridium Communications Ord Shs	36,427	885
Equity	Iss Ord Shs	184,242	9,647
Equity	Japan Airport Terminal Ord Shs	(22,021)	(500)
Equity	Japan Post Bank Ord Shs	81,461	8,000
Equity	Japan Post Insurance Ord Shs	500,711	28,200
Equity	Jb Hi-Fi Ord Shs	454,432	12,577
Equity	JFE Holdings Ord Shs	916,726	59,100
Equity	JOHNSON & JOHNSON	468,496	2,989
Equity	Johnson Controls International Ord Shs	44,902	779
Equity	JPMORGAN CHASE	18,881	111
Equity	JSR Ord Shs	8,552	300
Equity	Kansai Paint Ord Shs	30,748	1,800
Equity	Karuna Therapeutics Ord Shs	(475,715)	(1,503)
Equity	Kawasaki Kisen Ord Shs	193,051	4,500
Equity	KB Home Ord Shs	719,040	11,512
Equity	Keurig Dr Pepper Ord Shs	11,729	352
Equity	Keyence Ord Shs	(176,196)	(400)
Equity	Kinsale Capital Group Ord Shs	(81,048)	(242)
Equity	Kion Group Ord Shs	141,914	3,324
Equity	KLA Ord Shs	188,341	324
Equity	Kohl's Ord Shs	(514,032)	(17,923)
Equity	Koninklijke Philips Ord Shs	185,533	7,970
Equity	Koninklijke Vopak Ord Shs	87,849	2,614
Equity	Kraft Heinz Ord Shs	188,117	5,087
Equity	Kroger Ord Shs	332,403	7,272
Equity	Kuraray Ord Shs	46,497	4,600
Equity	Kyndryl Holdings Ord Shs	(158,115)	(7,609)
Equity	L3Harris Technologies Ord Shs	107,837	512
Equity	Lam Research Ord Shs	217,746	278
Equity	Las Vegas Sands Ord Shs	1,032,524	20,982

Equity	Legal and General Group Ord Shs	94,086	29,397
Equity	Lennar A Ord Shs	463,365	3,109
Equity	Leonardo Ord Shs	271,293	16,453
Equity	Liberty Global Ord Shs Class C	(388,458)	(20,840)
Equity	Light Wonder Ord Shs	(135,974)	(1,656)
Equity	Lion Ord Shs	79,795	8,600
Equity	Liontown Resources Ord Shs	(241,755)	(215,041)
Equity	Lithia Motors Ord Shs	(84,296)	(256)
Equity	Lockheed Martin Ord Shs	265,599	586
Equity	Lotus Bakeries Ord Shs	(90,863)	(10)
Equity	Lumentum Holdings Ord Shs	(407,251)	(7,769)
Equity	Lundin Mining Ord Shs	(18,013)	(2,200)
Equity	Lyft Ord Shs Class A	48,133	3,211
Equity	Lynas Rare Earths Ord Shs	(388,355)	(79,606)
Equity	LyondellBasell Industries Ord Shs Class A	101,545	1,068
Equity	MACOM Technology Solutions Ord Shs	(32,347)	(348)
Equity	Manulife Financial Ord Shs	60,820	2,750
Equity	Mapfre Ord Shs	92,047	42,909
Equity	Marathon Petroleum Ord Shs	565,103	3,809
Equity	Maravai Lifesciences Holdings Ord Shs Class A	145,187	22,166
Equity	Marks and Spencer Group Ord Shs	480,353	138,350
Equity	Marubeni Ord Shs	17,382	1,100
Equity	Marvell Technology Ord Shs	18,334	304
Equity	Masimo Ord Shs	(569,523)	(4,859)
Equity	Match Group Ord Shs	122,239	3,349
Equity	Mazda Motor Ord Shs	612,533	56,700
Equity	McDonalds Holdings (Japan) Ord Shs	90,984	2,100
Equity	McKesson Ord Shs	228,712	494
Equity	Medpace Holdings Ord Shs	456,117	1,488
Equity	Medtronic Ord Shs	118,874	1,443
Equity	Mercedes-Benz Group N Ord Shs	695,210	10,067
Equity	MERCK	120,903	1,109
Equity	Mercury Systems Ord Shs	(230,062)	(6,291)
Equity	Meta Platforms Ord Shs Class A	1,425,751	4,028
Equity	MetLife Ord Shs	208,442	3,152
Equity	Microchip Technology Ord Shs	284,247	3,152
Equity	MICROSOFT	3,915,705	10,413
Equity	Millicom International Cellular SDR	82,511	4,618
Equity	Mineral Resources Ord Shs	(592,032)	(12,413)
Equity	Mitsubishi Gas Chemical Ord Shs	97,561	6,100
Equity	Mitsubishi Motors Ord Shs	509,732	160,100
Equity	Mitsubishi Ord Shs	546,497	34,200
Equity	Mitsui Chemicals Ord Shs	77,101	2,600
Equity	Mitsui OSK Lines Ord Shs	221,005	6,900

Equity	Mizuho Financial Group Ord Shs	930,615	54,400
Equity	MKS Instruments Ord Shs	(92,274)	(897)
Equity	Molson Coors Beverage Company Ord Shs Class B	883,138	14,428
Equity	Mosaic Ord Shs	611,626	17,118
Equity	MP Materials Ord Shs Class A	(363,434)	(18,309)
Equity	MS&AD Insurance Group Holdings Ord Shs	15,731	400
Equity	MSCI International Australia Net Index AUD Real time	(310,906)	(51)
Equity	MSCI International Canada Net Index CAD Real time	(1,954,441)	(272)
Equity	MSCI International Italy Net Index EUR Real time	1,757,240	9,972
Equity	MSCI International Netherlands Net Index EUR Real time	(615,838)	(1,369)
Equity	MSCI International Spain Net Index EUR Real time	236,899	872
Equity	MSCI International Sweden Net Index SEK Real time	(1,462,590)	(235)
Equity	MSCI International Switzerland Net Index CHF Real time	(2,459,519)	(587)
Equity	Ncino Ord Shs	(12,914)	(384)
Equity	NCR Voyix Ord Shs	13,596	804
Equity	Neogen Ord Shs	(405,116)	(20,145)
Equity	Netflix Ord Shs	251,717	517
Equity	Neurocrine Biosciences Ord Shs	405,426	3,077
Equity	New Fortress Energy Ord Shs Class A	(11,734)	(311)
Equity	New World Development Company Ord Shs	90,016	58,000
Equity	New York Community Bancorp Ord Shs	367,646	35,938
Equity	News Ord Shs Class A	(413,201)	(16,831)
Equity	NEXON Ord Shs	(14,576)	(800)
Equity	Nexstar Media Group Ord Shs	32,291	206
Equity	NGK Insulators Ord Shs	109,956	9,200
Equity	Nippon Express Holdings Ord Shs	45,461	800
Equity	Nippon Steel Ord Shs	863,471	37,700
Equity	Nippon Yusen Ord Shs	406,028	13,100
Equity	NN Group Ord Shs	791,409	20,051
Equity	Nordstrom Ord Shs	(135,552)	(7,347)
Equity	Northern Star Resources Ord Shs	52,743	5,671
Equity	Northern Trust Ord Shs	202,765	2,403
Equity	Norwegian Cruise Line Holdings Ord Shs	(693,564)	(34,609)
Equity	Novanta Ord Shs	(248,910)	(1,478)
Equity	Novartis Ord Shs	849,961	8,427
Equity	Novocure Ord Shs	12,974	869
Equity	NSK Ord Shs	162,853	30,100
Equity	Ntt Data Group Ord Shs	(89,301)	(6,300)
Equity	Nutanix Ord Shs Class A	15,738	330
Equity	Nutrien Ord Shs	132,790	2,355
Equity	NVIDIA Ord Shs	3,329,364	6,723
Equity	NXP Semiconductors Ord Shs	146,076	636
Equity	Obayashi Ord Shs	19,897	2,300
Equity	Ocado Group Ord Shs	(66,709)	(6,901)

Equity	Oji Holdings Ord Shs	12,321	3,200
Equity	Ollie's Bargain Outlet Holdings Ord Shs	168,703	2,223
Equity	OneMain Holdings Ord Shs	173,627	3,529
Equity	Oracle Ord Shs	361,203	3,426
Equity	Ormat Tech Ord Shs	(147,336)	(1,944)
Equity	Ovintiv Ord Shs	132,594	3,019
Equity	Owens Corning Ord Shs	648,358	4,374
Equity	PACCAR Ord Shs	88,373	905
Equity	Palo Alto Networks Ord Shs	60,156	204
Equity	Pan American Silver Ord Shs	(99,466)	(6,088)
Equity	Panasonic Holdings Ord Shs	79,220	8,000
Equity	Paramount Global Ord Shs Class B	(89,701)	(6,065)
Equity	Parkland Ord Shs	323,478	10,027
Equity	Patterson Companies Ord Shs	11,921	419
Equity	Paycom Software Ord Shs	25,427	123
Equity	Paycor Hcm Ord Shs	(266,377)	(12,338)
Equity	PayPal Holdings Ord Shs	748,895	12,195
Equity	PBF Energy Ord Shs Class A	197,908	4,502
Equity	Peloton Interactive Class A Ord Shs	(96,715)	(15,881)
Equity	Permian Resources Ord Shs Class A	(375,591)	(27,617)
Equity	Persimmon Ord Shs	(16,660)	(941)
Equity	Petco Health and Wellness Company Ord Shs Class A	240,100	75,981
Equity	PFIZER	371,218	12,894
Equity	Pinterest Ord Shs Class A	113,861	3,074
Equity	Pioneer Natural Resource Ord Shs	55,320	246
Equity	Planet Fitness Ord Shs Class A	(306,600)	(4,200)
Equity	Playtika Holding Ord Shs	226,118	25,931
Equity	Polaris Ord Shs	110,123	1,162
Equity	Power Integrations Ord Shs	(11,988)	(146)
Equity	PPG Industries Ord Shs	39,780	266
Equity	Premier Ord Shs Class A	149,879	6,703
Equity	ProLogis REIT Ord Shs	159,693	1,198
Equity	Proximus Ord Shs	702,471	74,767
Equity	Prudential Financial Ord Shs	20,638	199
Equity	Public Storage REIT Ord Shs	33,855	111
Equity	Pultegroup Ord Shs	646,364	6,262
Equity	Pure Storage Ord Shs Class A	107,016	3,001
Equity	Qantas Airways Ord Shs	296,788	81,115
Equity	Qorvo Ord Shs	13,175	117
Equity	QUALCOMM Ord Shs	665,009	4,598
Equity	Quanta Services Ord Shs	(682,360)	(3,162)
Equity	QuantumScape Ord Shs Class A	(295,709)	(42,548)
Equity	QuidelOrtho Ord Shs	(34,565)	(469)
Equity	R1 RCM Ord Shs	(95,458)	(9,031)

Equity	Range Resources Ord Shs	(67,546)	(2,219)
Equity	RB Global Ord Shs	(218,209)	(3,258)
Equity	REA Group Ord Shs	(40,237)	(326)
Equity	Reece Ord Shs	(13,089)	(858)
Equity	Regeneron Pharmaceuticals Ord Shs	23,714	27
Equity	Reinsurance Group of America Ord Shs	129,262	799
Equity	RenaissanceRe Holding Ord Shs	79,772	407
Equity	Renesas Electronics Ord Shs	197,015	10,900
Equity	Rentokil Initial Ord Shs	(43,245)	(7,697)
Equity	Repligen Ord Shs	(669,395)	(3,723)
Equity	Reply Ord Shs	(108,450)	(822)
Equity	Repsol Ord Shs	108,654	7,317
Equity	Rexel Ord Shs	340,775	12,461
Equity	RH Ord Shs	(709,462)	(2,434)
Equity	Rheinmetall Ord Shs	(71,611)	(226)
Equity	RingCentral Ord Shs Class A	(147,241)	(4,337)
Equity	Rivian Automotive Ord Shs Class A	76,456	3,259
Equity	Roblox Ord Shs Class A	(470,322)	(10,287)
Equity	Roivant Sciences Ord Shs	(75,679)	(6,739)
Equity	Roku Ord Shs Class A	661,144	7,213
Equity	Rolls-Royce Holdings Ord Shs	450,337	117,890
Equity	Ross Stores Ord Shs	114,864	830
Equity	RTX Ord Shs	14,556	173
Equity	Ryohin Keikaku Ord Shs	46,847	2,800
Equity	SALESFORCE.COM	1,347,803	5,122
Equity	Salmar Ord Shs	(38,224)	(682)
Equity	Sandoz Group Ord Shs	62,131	1,932
Equity	Sartorius Pref Shs	(82,403)	(224)
Equity	Sartorius Stedim Biotech Ord Shs	(121,369)	(459)
Equity	Schlumberger Ord Shs	(106,110)	(2,039)
Equity	Scor Ord Shs	332,475	11,381
Equity	Sea ADS Representing Ord Shs Class A	213,800	5,279
Equity	Seagate Technology Holdings Ord Shs	(492,585)	(5,770)
Equity	Sega Sammy Holdings Ord Shs	62,925	4,500
Equity	Sensata Technologies Holding Ord Shs	279,220	7,432
Equity	SentinelOne Ord Shs Class A	(289,931)	(10,566)
Equity	ServiceNow Ord Shs	230,316	326
Equity	Shell Ord Shs	1,261,430	38,486
Equity	Shimamura Ord Shs	189,980	1,700
Equity	Shopify Subordinate Voting Ord Shs Class A	532,514	6,834
Equity	Siemens Healthineers Ord Shs	(434,212)	(7,477)
Equity	SIG Group N Ord Shs	(157,270)	(6,839)
Equity	Signify Ord Shs	408,727	12,210
Equity	Sika Ord Shs	(157,757)	(485)

Equity	Simon Property Group REIT Ord Shs	53,633	376
Equity	Singapore Airlines Ord Shs	147,142	29,600
Equity	Sirius XM Holdings Ord Shs	249,722	45,653
Equity	SITC International Holdings Ord Shs	13,809	8,000
Equity	SiteOne Landscape Supply Ord Shs	(96,688)	(595)
Equity	Skanska Ord Shs Class B	120,942	6,691
Equity	Skechers USA Ord Shs Class A	291,938	4,683
Equity	SKF Ord Shs Class B	298,549	14,962
Equity	Skyworks Solutions Ord Shs	187,517	1,668
Equity	SLM Ord Shs	14,761	772
Equity	Smartsheet Ord Shs Class A	420,959	8,803
Equity	Snap Ord Shs Class A	(291,670)	(17,228)
Equity	Snowflake Ord Shs Class A	718,987	3,613
Equity	Societe Generale Ord Shs	576,623	21,739
Equity	Sojitz Ord Shs	638,694	28,280
Equity	Solaredge Technologies Ord Shs	(368,784)	(3,940)
Equity	Sonic Healthcare Ord Shs	128,720	5,889
Equity	Sotera Health Company Ord Shs	(42,850)	(2,543)
Equity	South32 Ord Shs	265,066	116,826
Equity	SouthState Ord Shs	(125,831)	(1,490)
Equity	Southwest Gas Holdings Ord Shs	(213,363)	(3,368)
Equity	Spirit Aerosystems Ord Shs Class A	28,729	904
Equity	Splunk Ord Shs	43,724	287
Equity	SS And C Technologies Holdings Ord Shs	105,843	1,732
Equity	SSAB Ord Shs Class B	107,548	14,076
Equity	Stanley Electric Ord Shs	24,456	1,300
Equity	Starbucks Ord Shs	24,771	258
Equity	State Street Ord Shs	219,599	2,835
Equity	Stellantis Ord Shs	821,313	35,173
Equity	Stmicroelectronics Ord Shs	105,051	2,103
Equity	Straumann Holding Ord Shs	(53,663)	(333)
Equity	Subaru Ord Shs	273,224	14,900
Equity	SUMCO Ord Shs	11,995	800
Equity	Sumitomo Forestry Ord Shs	89,410	3,000
Equity	Sumitomo Heavy Industries Ord Shs	27,729	1,100
Equity	Suncor Energy Ord Shs	625,383	19,504
Equity	Sunrun Ord Shs	(287,383)	(14,640)
Equity	Super Micro Computer Ord Shs	433,781	1,526
Equity	Swedbank Ord Shs Class A	149,730	7,430
Equity	Swiss Re Ord Shs	876,881	7,803
Equity	Synchrony Financial Ord Shs	816,235	21,373
Equity	Sysmex Ord Shs	(156,018)	(2,800)
Equity	Take Two Interactive Software Ord Shs	(181,713)	(1,129)
Equity	Tandem Diabetes Care Ord Shs	(212,266)	(7,176)

Equity	Tapestry Ord Shs	58,528	1,590
Equity	Taylor Morrison Home Ord Shs	368,168	6,901
Equity	TD Synnex Ord Shs	324,659	3,017
Equity	TeamViewer Ord Shs	375,997	24,222
Equity	TechnipFMC Ord Shs	(349,671)	(17,362)
Equity	Teck Resources Subordinate Voting Class B Ord Shs	(29,403)	(695)
Equity	Tegna Ord Shs	585,776	38,286
Equity	Telecom Italia Ord Shs	(139,584)	(429,739)
Equity	Telefonica Deutschland Holding Ord Shs	52,064	20,050
Equity	TEMENOS Ord Shs	56,240	605
Equity	Tempur Sealy International Ord Shs	(513,574)	(10,076)
Equity	Tenet Healthcare Ord Shs	128,696	1,703
Equity	Teradata Ord Shs	110,863	2,548
Equity	Terex Ord Shs	599,423	10,432
Equity	Terumo Ord Shs	(55,716)	(1,700)
Equity	Tesla Ord Shs	1,455,347	5,857
Equity	TEXAS CAPITAL BANCSHARES	72,838	1,127
Equity	Texas Roadhouse Ord Shs	90,939	744
Equity	Textron Ord Shs	298,037	3,706
Equity	TFI International Ord Shs	71,884	528
Equity	The Swatch Group Ord Shs	37,491	138
Equity	THK Ord Shs	35,285	1,800
Equity	thyssenkrupp Ord Shs	562,881	80,772
Equity	Toast Ord Shs Class A	57,172	3,131
Equity	Tokyo Electric Power Holdings Ord Shs	(67,553)	(12,900)
Equity	Tokyo Electron Ord Shs	465,612	2,600
Equity	Tokyo Gas Ord Shs	48,217	2,100
Equity	Toll Brothers Ord Shs	892,937	8,687
Equity	Topgolf Callaway Brands Ord Shs	(126,378)	(8,813)
Equity	Toro Ord Shs	(31,773)	(331)
Equity	Tosoh Ord Shs	85,564	6,700
Equity	TOTAL S.A	472,598	6,949
Equity	Toyota Tsusho Ord Shs	123,714	2,100
Equity	Tractor Supply Ord Shs	(168,153)	(782)
Equity	Travel Leisure Ord Shs	415,253	10,623
Equity	Travis Perkins Ord Shs	30,765	2,913
Equity	Trelleborg Ord Shs Class B	170,702	5,101
Equity	Trex Ord Shs	(327,186)	(3,952)
Equity	TripAdvisor Ord Shs	698,649	32,450
Equity	Truist Financial Ord Shs	548,077	14,845
Equity	TUI N Ord Shs	89,423	11,445
Equity	Uber Technologies Ord Shs	668,835	10,863
Equity	Ulta Beauty Ord Shs	421,391	860
Equity	Ultragenyx Pharmaceutical Ord Shs	19,176	401

Equity	Unicredit Ord Shs	606,778	22,373
Equity	Unipol Gruppo Finanziario Ord Shs	823,595	144,513
Equity	United Airlines Holdings Ord Shs	437,439	10,602
Equity	United Therapeutics Ord Shs	39,140	178
Equity	Unity Software Ord Shs	(347,851)	(8,507)
Equity	Unum Ord Shs	767,790	16,979
Equity	Valaris Ord Shs	(11,451)	(167)
Equity	Valero Energy Ord Shs	840,320	6,464
Equity	Valmet Ord Shs	48,515	1,683
Equity	Veeva Systems Ord Shs Class A	92,987	483
Equity	Verallia Ord Shs	47,801	1,242
Equity	Verizon Communications Ord Shs	784,386	20,806
Equity	Vertex Pharmaceuticals Ord Shs	616,845	1,516
Equity	Vertiv Holdings Ord Shs Class A	191,784	3,993
Equity	Vestas Wind Systems Ord Shs	(92,647)	(2,919)
Equity	VF Ord Shs	(13,066)	(695)
Equity	ViaSat Ord Shs	(95,813)	(3,428)
Equity	Viatris Ord Shs	317,070	29,277
Equity	Victoria s Secret Ord Shs	551,873	20,794
Equity	Virtu Financial Ord Shs Class A	444,768	21,953
Equity	Vistra Ord Shs	26,771	695
Equity	VODAFONE	276,291	316,171
Equity	Volkswagen Non-Voting Pref Shs	474,105	3,841
Equity	Volvo Car Ord Shs Class B	82,663	25,612
Equity	Wacker Chemie Ord Shs	(29,782)	(236)
Equity	WALMART	814,262	5,165
Equity	Walt Disney Ord Shs	129,747	1,437
Equity	Waters Ord Shs	(207,744)	(631)
Equity	Watsco Ord Shs	(345,347)	(806)
Equity	Wayfair Ord Shs Class A	208,484	3,379
Equity	Weatherford International Ord Shs	(120,918)	(1,236)
Equity	Wendys Ord Shs	21,623	1,110
Equity	West Fraser Timber Ord Shs	169,453	1,979
Equity	Western Alliance Ord Shs	(139,146)	(2,115)
Equity	Western Digital Ord Shs	(100,550)	(1,920)
Equity	Western Union Ord Shs	984,056	82,555
Equity	WH Group Ord Shs	88,095	136,500
Equity	Whitbread Ord Shs	17,987	386
Equity	Whitehaven Coal Ord Shs	348,039	68,657
Equity	Wise Ord Shs Class A	(86,992)	(7,809)
Equity	Wolfspeed Ord Shs	(251,314)	(5,776)
Equity	Woodward Ord Shs	23,278	171
Equity	Workday Ord Shs Class A	469,026	1,699
Equity	Worldline Ord Shs	260,822	15,076

Equity	Worthington Enterprises Ord Shs	168,219	2,923
Equity	Xero Ord Shs	29,229	382
Equity	Yamada Holdings Ord Shs	115,953	37,300
Equity	Yara International Ord Shs	11,915	335
Equity	Yaskawa Electric Ord Shs	(45,942)	(1,100)
Equity	Yeti Holdings Ord Shs	(73,683)	(1,423)
Equity	Zoom Video Communications Ord Shs Class A	215,083	2,991
Equity	Zscaler Ord Shs	341,202	1,540
Fixed Income	Australia 10 Yr Bond Future	51,768,063	651
Fixed Income	Australia 3 Yr Bond Future	4,295,550	59
Fixed Income	Canada 10 Yr Bond Future	(6,843,440)	(73)
Fixed Income	Euro 30yr Bond Future	1,713,596	11
Fixed Income	Euro Bund 10 Yr Bund Future	(5,451,931)	(36)
Fixed Income	Euro-Bobl 5yr Future	6,452,322	49
Fixed Income	Euro-Schatz 2yr Future	705,753	6
Fixed Income	French 10 Yr Bond Future (OAT)	4,788,110	33
Fixed Income	Italian 10 Yr Bond Future (BTP)	3,422,820	26
Fixed Income	OSE Japan 10 Yr Bond Future	34,283,496	33
Fixed Income	U.K. 10 Yr Gilt Future	1,177,654	9
Fixed Income	U.S. 10 Yr Treasury Note Futures	56,705,391	503
Fixed Income	U.S. 2 Yr Treasury Note Futures	5,559,047	27
Fixed Income	U.S. 5 Yr Treasury Note Futures	25,867,625	238
Fixed Income	U.S. Treasury Bond Futures	13,947,500	112
Fixed Income	Ultra U.S. Treasury Bond Futures	7,053,969	53
TIPS	DBRI 0.500 04/15/30	6,561,289	4,600,000
TIPS	FRTR 0.100 03/01/29	3,010,902	2,300,000
TIPS	FRTR 0.100 07/25/31	2,063,553	1,600,000
TIPS	FRTR 0.700 07/25/30	3,407,233	2,400,000
TIPS	FRTR 1.850 07/25/27	5,152,292	3,306,452
TIPS	TII 0.125 01/15/30	1,193,624	1,100,000
TIPS	TII 0.125 01/15/31	1,690,025	1,600,000
TIPS	TII 0.125 01/15/32	3,709,165	3,800,000
TIPS	TII 0.125 07/15/30	1,085,388	1,000,000
TIPS	TII 0.125 07/15/31	2,554,594	2,500,000
TIPS	TII 0.250 07/15/29	1,224,843	1,100,000
TIPS	TII 0.500 01/15/28	1,183,538	1,000,000
TIPS	TII 0.625 07/15/32	3,495,916	3,600,000
TIPS	TII 0.750 07/15/28	1,295,406	1,100,000
TIPS	TII 1.125 01/15/33	1,966,288	2,000,000
TIPS	TII 1.250 04/15/28	501,014	500,000
TIPS	TII 1.375 07/15/33	1,879,674	1,900,000
TIPS	TII 1.625 10/15/27	1,448,377	1,400,000
TIPS	UKTI 0.125 03/22/29	1,843,144	900,000
TIPS	UKTI 0.125 08/10/28	1,048,548	600,000

TIPS	UKTI 0.125 08/10/31	1,165,945	700,000
TIPS	UKTI 0.750 03/22/34	1,966,394	900,000
TIPS	UKTI 0.750 11/22/33	411,390	300,000
TIPS	UKTI 1.250 11/22/32	2,211,253	900,000
Equity	AEX Index Future	(7,296,984)	(42)
Equity	CAC40 Index Future	(10,659,901)	(128)
Equity	DAX Index Future	(14,795,719)	(32)
Equity	DJ Euro Stoxx 50 Future	13,778,272	276
Equity	E-Mini S&P 500 Index Future	23,372,167	98
Equity	FTSE MIB Index Future	23,121,697	138
Equity	FTSE100 Index Future	7,195,455	73
Equity	Hang Seng Index Future	654,888	6
Equity	IBEX 35 Index Future	1,449,919	13
Equity	OMX Index Future	(9,975,399)	(420)
Equity	OSE Japan Topix Index Future	24,834,300	148
Equity	Russell 2000 EMini CME	912,183	9
Equity	S&P Mid 400 E-Mini Index Future	556,308	2
Equity	S&P/TSE 60 Index Future	(7,260,885)	(38)
Equity	SPI 200 Index Future	(12,412,780)	(96)
Equity	Swiss Market Index Future	(17,869,174)	(135)
Currency	AUD vs USD Forward	(3,649,992)	(5,357,000)
Currency	BRL vs USD Forward	7,996,130	38,842,000
Currency	CAD vs USD Forward	28,374,500	37,565,000
Currency	CHF vs USD Forward	(30,263,236)	(25,465,000)
Currency	CLP vs USD Forward	2,080,525	1,832,963,000
Currency	CNH vs USD Forward	9,266,404	66,050,000
Currency	COP vs USD Forward	1,419,230	5,500,000,000
Currency	CZK vs USD Forward	2,951,468	66,000,000
Currency	EUR vs USD Forward	(28,695,640)	(25,991,250)
Currency	GBP vs USD Forward	3,895,178	3,056,000
Currency	HUF vs USD Forward	7,146,791	2,476,018,000
Currency	IDR vs USD Forward	259,791	4,000,000,000
Currency	ILS vs USD Forward	(1,252,128)	(4,523,000)
Currency	INR vs USD Forward	14,539,028	1,209,847,000
Currency	JPY vs USD Forward	19,993,881	2,819,637,000
Currency	KRW vs USD Forward	3,039,495	3,914,564,999
Currency	MXN vs USD Forward	19,277,378	327,113,000
Currency	NOK vs USD Forward	17,219,309	174,875,000
Currency	NZD vs USD Forward	(20,667,664)	(32,702,000)
Currency	PHP vs USD Forward	(2,347,630)	(130,000,000)
Currency	PLN vs USD Forward	857,670	3,373,000
Currency	SEK vs USD Forward	(11,312,015)	(114,119,000)
Currency	SGD vs USD Forward	(6,531,277)	(8,619,000)
Currency	TWD vs USD Forward	1,531,419	47,000,000

Currency	ZAR vs USD Forward	3,534,799	64,731,002
Commodity	Brent Oil Future	8,237,170	107
Commodity	CME Aluminum Future	(59,638)	(1)
Commodity	Coffee Future	1,412,250	20
Commodity	Corn Future	4,170,563	177
Commodity	Cotton No. 2 Future	405,000	10
Commodity	Feeder Cattle Future	557,750	5
Commodity	Gas Oil Future (100MT)	3,175,925	43
Commodity	Gold Future	11,618,080	56
Commodity	Heating Oil ULSD Future	90,644	1
Commodity	HG COPPER	(291,788)	(3)
Commodity	Lead Future	1,191,688	23
Commodity	Lean Hog Future	679,750	25
Commodity	Live Cattle Future	337,000	5
Commodity	LME Aluminum	(892,875)	(15)
Commodity	LME Copper	5,561,075	26
Commodity	Natural Gas Future	(309,160)	(12)
Commodity	Nickel Future	(298,674)	(3)
Commodity	Silver Future	722,580	6
Commodity	Soy Meal Future	3,242,400	84
Commodity	Soy Oil Future	(780,516)	(27)
Commodity	Soybean Future	2,790,700	43
Commodity	Sugar Future	2,328,010	101
Commodity	TOCOM Platinum Future	(112,030)	(7)
Commodity	Unleaded Gas RBOB Future	2,132,978	24
Commodity	Wheat Future	659,400	21
Commodity	Wheat Future (KCB)	192,600	6
Commodity	WTI Crude Future	(2,070,440)	(29)
Commodity	Zinc Future	2,463,738	37

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. AQR009542 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.