AQR UCITS FUNDS

Société d'Investissement à Capital Variable

Semi-Annual Report and
Unaudited Financial Statements
for the period ended 30 September 2019

R.C.S. Luxembourg: B 165881

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General Information (Unaudited)

Board of Directors

Chairman
Antonio Thomas
Luxembourg Resident Independent Director

Members
Andrew Bastow
Executive Director

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Executive Director

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General Information (Unaudited) (continued)

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*Please be advised that the function of 'Paying Agent' may be subject to a different corresponding title such as Information, Facilities or Centralising Agent, depending on the jurisdiction.

AQR China A Equity UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks				
China				
Anhui Conch Cement Co Ltd - A	CNY	375,371	2,174,177	2.72
Anhui Gujing Distillery Co Ltd - A	CNY	10,000	161,121	0.20
Anhui Kouzi Distillery Co Ltd - A	CNY	64,800	506,488	0.63
Bank of Beijing Co Ltd - A	CNY	760,700	571,238	0.71
Bank of Guiyang Co Ltd - A	CNY	582,672	694,740	0.87
Bank of Jiangsu Co Ltd - A	CNY	165,103	155,214	0.19
Bank of Nanjing Co Ltd - A	CNY	205,400	247,205	0.31
Bank of Shanghai Co Ltd - A	CNY	737,737	966,423	1.21
Beijing SL Pharmaceutical Co Ltd - A	CNY	194,550	340,158	0.42
Caitong Securities Co Ltd - A	CNY	75,900	105,935	0.13
China Everbright Bank Co Ltd - A	CNY	452,400	249,717	0.31
China Fortune Land Development Co Ltd - A	CNY	12,000	45,345	0.06
China International Travel Service Corp Ltd - A	CNY	5,600	73,016	0.09
China Minsheng Banking Corp Ltd - A	CNY	804,600	678,606	0.85
China National Medicines Corp Ltd - A	CNY	190,150	725,943	0.91
China Pacific Insurance Group Co Ltd - A	CNY	130,200	636,091	0.79
China Resources Double Crane Pharmaceutical Co Ltd - A	CNY	856,764	1,464,444	1.83
China Resources Sanjiu Medical & Pharmaceutical Co Ltd - A	CNY	424,946	1,734,294	2.17
China TransInfo Technology Co Ltd - A	CNY	144,275	356,540	0.45
Chinese Universe Publishing and Media Group Co Ltd - A	CNY	309,586	566,474	0.71
Chongqing Zhifei Biological Products Co Ltd - A	CNY	79,723	530,008	0.66
Daqin Railway Co Ltd - A	CNY	560,301	595,807	0.74
Dong-E-E-Jiao Co Ltd - A	CNY	199,770	853,170	1.06
East Money Information Co Ltd - A	CNY	139,440	288,776	0.36
Fangda Carbon New Material Co Ltd - A	CNY	290,175	472,479	0.59
Financial Street Holdings Co Ltd - A	CNY	363,588	392,243	0.49
Fujian Sunner Development Co Ltd - A	CNY	638,564	2,206,288	2.75
Gemdale Corp - A	CNY	1,285,670	2,080,509	2.60
GF Securities Co Ltd - A	CNY	719,528	1,368,206	1.71
Gigadevice Semiconductor Beijing Inc - A	CNY	51,217	1,043,424	1.30
Gree Electric Appliances Inc of Zhuhai - A	CNY	91,900	737,780	0.92
Greenland Holdings Corp Ltd - A	CNY	24,000	23,739	0.03
GRG Banking Equipment Co Ltd - A	CNY	252,688	305,201	0.38
Guangshen Railway Co Ltd - A	CNY	1,071,600	462,426	0.58
Guangzhou Baiyunshan Pharmaceutical Holdings Co Ltd - A	CNY	38,300	186,200	0.23
Guosen Securities Co Ltd - A	CNY	120,392	207,154	0.26
Haier Smart Home Co Ltd - A	CNY	57,200	122,623	0.15
Haitong Securities Co Ltd - A	CNY	664,189	1,330,829	1.66
Hangzhou Hikvision Digital Technology Co Ltd - A	CNY	257,220	1,164,142	1.45
Heilongjiang Agriculture Co Ltd - A	CNY	1,006,200	1,365,925	1.71
Henan Shuanghui Investment & Development Co Ltd - A	CNY	315,348	1,091,271	1.36
Hithink RoyalFlush Information Network Co Ltd - A	CNY	10,900	151,529	0.19
HLA Corp Ltd - A	CNY	483,112	549,618	0.69
Huadong Medicine Co Ltd - A	CNY	127,982	469,811	0.59
Hualan Biological Engineering Inc - A	CNY	114,347	549,505	0.69
Huaxi Securities Co Ltd - A	CNY	55,900	76,919	0.10
Huaxin Cement Co Ltd - A	CNY	509,991	1,346,943	1.68
Huayu Automotive Systems Co Ltd - A	CNY	245,429	808,144	1.01
Hubei Biocause Pharmaceutical Co Ltd - A	CNY	102,500	101,247	0.13
Hubei Jumpcan Pharmaceutical Co Ltd - A	CNY	101,600	403,136	0.50
Hundsun Technologies Inc - A	CNY	84,857	879,076	1.10
Industrial Bank Co Ltd - A	CNY	862,703	2,118,833	2.65
Inspur Electronic Information Industry Co Ltd - A	CNY	100,600	362,322	0.45
Jafron Biomedical Co Ltd - A	CNY	93,641	995,727	1.24
Jiangsu Zhongnan Construction Group Co Ltd - A	CNY	76,800	83,503	0.10
Jiangxi Zhengbang Technology Co Ltd - A	CNY	319,989	677,504	0.85
Joincare Pharmaceutical Group Industry Co Ltd - A	CNY	192,760	264,935	0.33
Kweichow Moutai Co Ltd - A	CNY	24,500	3,947,443	4.93
Livzon Pharmaceutical Group Inc - A	CNY	414,022	1,539,532	1.92
LONGi Green Energy Technology Co Ltd - A	CNY	143,500	527,417	0.66
Luxshare Precision Industry Co Ltd - A	CNY	105,490	395,574	0.49
Luzhou Laojiao Co Ltd - A	CNY	73,120	873,041	1.09
New Hope Liuhe Co Ltd - A	CNY	391,965	942,896	1.18
Newland Digital Technology Co Ltd - A	CNY	503,400	1,155,305	1.44
Northeast Securities Co Ltd - A	CNY	202,100	230,228	0.29
Ping An Bank Co Ltd - A	CNY	561,890	1,227,322	1.53
Ping An Insurance Group Co of China Ltd - A	CNY	222,300	2,710,903	3.38
RiseSun Real Estate Development Co Ltd - A	CNY	1,453,284	1,685,888	2.10
Sansteel Minguang Co Ltd Fujian - A	CNY	944,306	1,063,764	1.33
Sany Heavy Industry Co Ltd - A	CNY	467,558	935,566	1.17
Shandong Buchang Pharmaceuticals Co Ltd - A	CNY	319,600	853,855	1.07
Shandong Hualu Hengsheng Chemical Co Ltd - A	CNY	157,000	361,405	0.45
Shanghai 2345 Network Holding Group Co Ltd - A	CNY	2,348,229	1,089,031	1.36
Shanghai AJ Group Co Ltd - A	CNY	800,909	974,053	1.22
Shanghai Jinjiang International Hotels Co Ltd - A	CNY	36,900	119,681	0.15
Shanghai Pudong Development Bank Co Ltd - A	CNY	609,100	1,010,349	1.26
Shanxi Xinghuacun Fen Wine Factory Co Ltd - A	CNY	6,000	64,994	0.08
Shengyi Technology Co Ltd - A	CNY	203,589	711,375	0.89
Shennan Circuits Co Ltd - A	CNY	9,020	190,844	0.24
Shenzhen Overseas Chinese Town Co Ltd - A	CNY	1,301,254	1,281,765	1.60
Sichuan Swellfun Co Ltd - A	CNY	64,000	406,374	0.51
Sinotrans Ltd - A	CNY	563,222	335,355	0.42
SooChow Securities Co Ltd - A	CNY	467,900	606,426	0.76
Suofeiya Home Collection Co Ltd - A	CNY	21,800	52,293	0.06
Suzhou Gold Mantis Construction Decoration Co Ltd - A	CNY	178,500	226,825	0.28
Tongkun Group Co Ltd - A	CNY	54,280	96,581	0.12
Tongwei Co Ltd - A	CNY	43,600	77,828	0.10
Wangsu Science & Technology Co Ltd - A	CNY	638,697	894,921	1.12
Weichai Power Co Ltd - A	CNY	1,569,895	2,468,140	3.08
Weifu High-Technology Group Co Ltd - A	CNY	13,386	30,719	0.04
Wens Foodstuffs Group Co Ltd - A	CNY	514,377	2,679,667	3.35
Wuhu Sanqi Interactive Entertainment Network Technology Group Co Ltd - A	CNY	485,661	1,226,873	1.53
Wuliangye Yibin Co Ltd - A	CNY	45,700	831,192	1.04
Yealink Network Technology Corp Ltd - A	CNY	153,503	1,305,284	1.63
Zhejiang Dahua Technology Co Ltd - A	CNY	388,174	939,364	1.18
Zhejiang Weixing New Building Materials Co Ltd - A	CNY	139,858	311,566	0.39
Zhengzhou Yutong Bus Co Ltd - A	CNY	53,000	103,217	0.13
Zoomlion Heavy Industry Science and Technology Co - A	CNY	1,515,250	1,210,119	1.51

AQR China A Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
China (continued)				
ZTE Corp - A	CNY	74,400	333,687	0.41
Total China			**77,148,783**	**96.34**
United States				
Yonyou Network Technology Co Ltd - A	CNY	110,380	477,739	0.60
Total United States			**477,739**	**0.60**
Total Common Stocks			**77,626,522**	**96.94**
Total Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.			**77,626,522**	**96.94**
Total Investments (Total Cost: $81,193,370)			**77,626,522**	**96.94**
Other Assets/(Liabilities)			**2,450,030**	**3.06**
Total Net Assets			**80,076,552**	**100.00**

A - China A Shares

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Industry Classification	Percent of Net Assets
Basic Materials	1.78
Communications	4.06
Consumer Cyclical	6.44
Consumer Non-cyclical	33.40
Energy	0.66
Financial	27.66
Industrial	13.15
Technology	9.79
Total Investments	**96.94**
Other Assets/(Liabilities)	**3.06**
Total Net Assets	**100.00**

AQR China A Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
FTSE CHINA A50	JPPC	122	30/10/2019	USD	1,657,980	(21,572)	(0.03)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Short Term Investments						
Australia						
National Australia Bank Ltd	0.000%	31/10/2019	USD	250,000	249,549	0.59
Total Australia					**249,549**	**0.59**
France						
Antalis SA	0.000%	01/10/2019	USD	400,000	399,978	0.95
Total France					**399,978**	**0.95**
Singapore						
United Overseas Bank Ltd	0.000%	29/01/2020	USD	300,000	297,817	0.71
Total Singapore					**297,817**	**0.71**
Sweden						
Skandinaviska Enskilda Banken AB	0.000%	18/12/2019	USD	250,000	248,853	0.59
Total Sweden					**248,853**	**0.59**
United States						
Albion Capital LLC	0.000%	28/10/2019	USD	250,000	249,592	0.59
Cooperatieve Rabobank UA	2.310%	12/11/2019	USD	250,000	250,072	0.60
Exxon Mobil Corp	0.000%	30/10/2019	USD	1,000,000	998,329	2.38
KBC Bank NV	2.100%	09/10/2019	USD	1,000,000	1,000,030	2.38
LMA Americas LLC	0.000%	05/02/2020	USD	250,000	248,212	0.59
Mizuho Bank Ltd	2.050%	10/12/2019	USD	400,000	399,920	0.95
MUFG Bank Ltd	0.000%	09/01/2020	USD	250,000	248,538	0.59
Natixis SA	0.000%	01/10/2019	USD	1,000,000	999,942	2.38
Norinchukin Bank	2.300%	18/10/2019	USD	250,000	250,026	0.60
Pfizer Inc	0.000%	28/01/2020	USD	1,000,000	993,283	2.37
Sumitomo Mitsui Trust Bank Limited	0.000%	16/12/2019	USD	500,000	497,741	1.19
The Coca-Cola Co	0.000%	27/01/2020	USD	250,000	248,343	0.59
The Coca-Cola Co	0.000%	21/02/2020	USD	250,000	248,019	0.59
The Toronto-Dominion Bank	2.100%	06/01/2020	USD	250,000	250,053	0.60
Toyota Motor Credit Corp	0.000%	25/11/2019	USD	1,000,000	996,866	2.38
Victory Receivables Corp	0.000%	10/10/2019	USD	750,000	749,585	1.79
Victory Receivables Corp	0.000%	15/10/2019	USD	250,000	249,786	0.59
Total United States					**8,878,337**	**21.16**
Other Investment Funds						
United States						
UBS (Irl) Select Money Market Fund - US Treasury^	0.000%		USD	3,268,498	3,268,498	7.79
Total United States					**3,268,498**	**7.79**
Total Other Investment Funds					**3,268,498**	**7.79**
Total Short Term Investments					**13,343,032**	**31.79**
Total Investments (Total Cost: $13,343,551)					**13,343,032**	**31.79**
Other Assets/(Liabilities)					**28,624,158**	**68.21**
Total Net Assets					**41,967,190**	**100.00**

^Seven-day effective yield at 30 September 2019 was 1.92%.

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Industry Classification	Percent of Net Assets
Consumer Cyclical	2.38
Consumer Non-cyclical	3.55
Energy	2.38
Financial	23.48
Total Investments	**31.79**
Other Assets/(Liabilities)	**68.21**
Total Net Assets	**100.00**

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Hedge Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	CHF	387,138	USD	396,257	18/12/2019	(5,173)	(0.01)
CITI	EUR	2,628,405	USD	2,928,030	18/12/2019	(45,511)	(0.11)
CITI	GBP	261,875	USD	325,205	18/12/2019	(1,722)	(0.01)
JPMC	CHF	387,132	USD	396,251	18/12/2019	(5,174)	(0.01)
JPMC	EUR	2,628,390	USD	2,928,017	18/12/2019	(45,515)	(0.11)
JPMC	GBP	261,876	USD	325,207	18/12/2019	(1,722)	(0.00)
CITI	GBP	353,126	USD	432,778	18/12/2019	3,424	0.01
CITI	USD	20,382	CHF	20,043	18/12/2019	135	0.00
CITI	USD	265,064	EUR	238,810	18/12/2019	3,166	0.01
CITI	USD	27,685	GBP	22,338	18/12/2019	91	0.00
JPMC	GBP	353,121	USD	432,773	18/12/2019	3,424	0.01
JPMC	USD	20,380	CHF	20,041	18/12/2019	135	0.00
JPMC	USD	265,059	EUR	238,806	18/12/2019	3,165	0.00
JPMC	USD	27,683	GBP	22,337	18/12/2019	91	0.00
Total Hedge Forward Foreign Exchange Contracts						**(91,186)**	**(0.22)**

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Total Return Basket Swap Contracts
Over-the-Counter

Counterparty†	Description‡	Termination Date	Fair Value in USD
JPMC	The Sub-Fund receives the total return on a portfolio of long and short positions and pays FFR plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	22.12.2020	716,070

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Canada					
City Office REIT Inc	USD	737	10,628	251	0.00
IMAX Corp	USD	664	14,462	(485)	(0.00)
lululemon athletica Inc	USD	840	160,591	(3,604)	(0.01)
Tucows Inc	USD	162	8,771	(186)	(0.00)
				(4,024)	**(0.01)**
India					
ATN International Inc	USD	150	8,877	(128)	(0.00)
				(128)	**(0.00)**
Ireland					
Allegion PLC	USD	1,845	190,662	3,284	0.01
				3,284	**0.01**
Israel					
SolarEdge Technologies Inc	USD	77	6,378	(18)	(0.00)
UroGen Pharma Ltd	USD	55	1,313	(449)	(0.00)
				(467)	**(0.00)**
Netherlands					
Cimpress NV	USD	106	14,075	197	0.00
Core Laboratories NV	USD	382	17,553	(1,551)	(0.00)
LyondellBasell Industries NV	USD	655	57,981	(314)	(0.00)
				(1,668)	**(0.00)**
Panama					
Banco Latinoamericano de Comercio Exterior SA	USD	89	1,776	10	0.00
				10	**0.00**
Puerto Rico					
EVERTEC Inc	USD	664	20,949	(1,129)	(0.00)
OFG Bancorp	USD	443	9,812	(40)	(0.00)
Popular Inc	USD	3,911	212,328	1,721	0.00
Triple-S Management Corp	USD	691	9,301	(699)	(0.00)
				(147)	**(0.00)**
Switzerland					
TE Connectivity Ltd	USD	978	91,394	(1,076)	(0.00)
				(1,076)	**(0.00)**
United Kingdom					
Amdocs Ltd	USD	1,048	69,283	(671)	(0.00)
Mimecast Ltd	USD	434	15,411	(1,403)	(0.01)
Novocure Ltd	USD	51	3,790	(237)	(0.00)
Oxford Immunotec Global PLC	USD	1,217	20,446	3,286	0.01
STERIS PLC	USD	294	42,121	(656)	(0.00)
				319	**0.00**
United States					
1-800-Flowers.com Inc	USD	1,936	28,595	19	0.00
1st Source Corp	USD	459	21,146	(716)	(0.00)
3M Co	USD	1,859	305,527	(6,178)	(0.02)
A10 Networks Inc	USD	2,121	14,826	(1,445)	(0.00)
AAON Inc	USD	517	23,725	(2,141)	(0.01)
AAR Corp	USD	114	4,791	(396)	(0.00)
Aaron's Inc	USD	1,131	72,441	3,291	0.01
Abbott Laboratories	USD	259	21,696	109	0.00
AbbVie Inc	USD	885	66,658	3,292	0.01
ABIOMED Inc	USD	568	99,224	(9,003)	(0.02)
Acceleron Pharma Inc	USD	39	1,550	(193)	(0.00)
Accenture PLC	USD	2,296	442,623	(3,069)	(0.01)
Acuity Brands Inc	USD	913	122,397	(1,023)	(0.00)
Acushnet Holdings Corp	USD	798	21,147	(1,197)	(0.00)
Addus HomeCare Corp	USD	688	54,613	381	0.00
Adobe Systems Inc	USD	979	272,113	(5,994)	(0.01)
ADTRAN Inc	USD	2,102	23,858	(463)	(0.00)
Advanced Drainage Systems Inc	USD	492	15,956	(418)	(0.00)
Advanced Emissions Solutions Inc	USD	882	12,445	(332)	(0.00)
Advanced Energy Industries Inc	USD	514	29,704	69	0.00
AdvanSix Inc	USD	224	5,746	(227)	(0.00)
Aerovironment Inc	USD	169	8,937	(1,589)	(0.00)
Aflac Inc	USD	2,953	155,239	384	0.00
Agilent Technologies Inc	USD	1,776	135,846	160	0.00
Agilysys Inc	USD	1,310	33,444	(2,567)	(0.01)
Agree Realty Corp	USD	163	11,914	34	0.00
Air Products & Chemicals Inc	USD	725	159,384	(1,254)	(0.00)
Aircastle Ltd	USD	145	3,283	(125)	(0.00)
Akamai Technologies Inc	USD	1,425	129,447	(305)	(0.00)
Alamo Group Inc	USD	233	27,487	(1,191)	(0.00)
Alarm.com Holdings Inc	USD	273	12,776	(672)	(0.00)
Alaska Air Group Inc	USD	765	49,404	(260)	(0.00)
Albany International Corp	USD	131	11,808	397	0.00
Alexander's Inc	USD	85	29,431	(309)	(0.00)
Align Technology Inc	USD	172	30,671	115	0.00
Alleghany Corp	USD	97	77,105	1,880	0.00
ALLETE Inc	USD	2,703	238,053	3,643	0.01
Allied Motion Technologies Inc	USD	536	19,135	(1,769)	(0.00)
Alphabet Inc - Class A	USD	379	462,763	(3,809)	(0.01)
Alphabet Inc - Class C	USD	146	178,088	(1,368)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Altair Engineering Inc	USD	138	4,798	(29)	(0.00)
Altria Group Inc	USD	2,010	81,586	(1,447)	(0.00)
Amazon.com Inc	USD	258	444,199	(25,358)	(0.06)
Ambarella Inc	USD	231	14,523	(372)	(0.00)
AMC Networks Inc	USD	2,536	123,300	(4,920)	(0.01)
Amedisys Inc	USD	581	75,762	(1,150)	(0.00)
AMERCO	USD	56	22,054	203	0.00
Ameren Corp	USD	3,704	297,913	9,525	0.02
Ameresco Inc	USD	1,082	17,301	812	0.00
American Assets Trust Inc	USD	98	4,611	(39)	(0.00)
American Campus Communities Inc	USD	1,558	75,033	1,280	0.00
American Electric Power Co Inc	USD	3,110	293,895	4,990	0.01
American Express Co	USD	1,124	133,891	79	0.00
American Financial Group Inc	USD	1,382	148,123	(1,517)	(0.00)
American National Insurance Co	USD	103	12,627	(99)	(0.00)
American Public Education Inc	USD	1,888	42,556	(3,512)	(0.01)
American States Water Co	USD	715	64,929	(114)	(0.00)
American Tower Corp	USD	638	140,826	(512)	(0.00)
American Water Works Co Inc	USD	1,083	135,288	3,261	0.01
America's Car-Mart Inc	USD	386	35,230	93	0.00
Americold Realty Trust	USD	1,657	61,516	390	0.00
Ameriprise Financial Inc	USD	664	97,568	564	0.00
AMERISAFE Inc	USD	1,620	107,600	(617)	(0.00)
AMETEK Inc	USD	380	34,595	247	0.00
AMN Healthcare Services Inc	USD	263	15,141	642	0.00
Amphastar Pharmaceuticals Inc	USD	1,067	21,681	(1,515)	(0.00)
Amphenol Corp	USD	1,392	133,980	1,516	0.00
Analog Devices Inc	USD	318	35,524	(1,135)	(0.00)
AngioDynamics Inc	USD	164	2,985	(64)	(0.00)
ANI Pharmaceuticals Inc	USD	304	22,399	(76)	(0.00)
Anika Therapeutics Inc	USD	699	38,082	101	0.00
ANSYS Inc	USD	634	138,751	1,724	0.00
Antares Pharma Inc	USD	1,664	5,708	(316)	(0.00)
Anthem Inc	USD	700	166,593	(11,803)	(0.03)
AO Smith Corp	USD	1,695	80,733	(2,593)	(0.01)
Aon PLC	USD	245	47,537	(124)	(0.00)
Apartment Investment & Management Co	USD	319	16,588	(57)	(0.00)
Apergy Corp	USD	739	19,872	(2,690)	(0.01)
Apogee Enterprises Inc	USD	378	14,810	(2,163)	(0.01)
Appfolio Inc	USD	258	24,022	(1,791)	(0.00)
Appian Corp	USD	120	5,628	(250)	(0.00)
Apple Inc	USD	2,775	615,356	3,141	0.01
Applied Industrial Technologies Inc	USD	534	29,789	(296)	(0.00)
Applied Materials Inc	USD	1,902	94,377	(3,005)	(0.01)
AptarGroup Inc	USD	1,266	150,553	2,418	0.01
Aqua America Inc	USD	1,049	47,132	1,080	0.00
ArcBest Corp	USD	178	5,481	(9)	(0.00)
Arch Capital Group Ltd	USD	1,284	54,557	1,965	0.00
Arch Coal Inc	USD	898	66,228	(6,069)	(0.02)
Arcosa Inc	USD	842	28,670	(463)	(0.00)
Argan Inc	USD	505	19,973	(934)	(0.00)
Argo Group International Holdings Ltd	USD	167	11,667	200	0.00
Arista Networks Inc	USD	121	29,249	(329)	(0.00)
Armada Hoffler Properties Inc	USD	2,219	40,120	(411)	(0.00)
Arrow Electronics Inc	USD	527	39,109	(374)	(0.00)
Arrowhead Pharmaceuticals Inc	USD	640	17,446	(1,232)	(0.00)
Arthur J Gallagher & Co	USD	490	43,742	(181)	(0.00)
Asbury Automotive Group Inc	USD	144	14,629	96	0.00
Aspen Technology Inc	USD	873	106,768	(3,803)	(0.01)
Assertio Therapeutics Inc	USD	7,600	9,728	(699)	(0.00)
Associated Banc-Corp	USD	655	13,283	85	0.00
Assured Guaranty Ltd	USD	3,224	144,371	(2,482)	(0.01)
Astec Industries Inc	USD	114	3,583	(52)	(0.00)
Astronics Corp	USD	1,197	34,928	(2,382)	(0.01)
AT&T Inc	USD	5,997	226,567	3,558	0.01
Athene Holding Ltd	USD	3,837	162,919	499	0.00
Atkore International Group Inc	USD	694	20,855	(1,076)	(0.00)
Atlantic Capital Bancshares Inc	USD	872	15,391	(314)	(0.00)
Atmos Energy Corp	USD	1,356	155,248	4,672	0.01
AtriCure Inc	USD	612	15,147	(765)	(0.00)
Atrion Corp	USD	66	51,203	(1,482)	(0.00)
Autodesk Inc	USD	429	62,304	(3,446)	(0.01)
Autoliv Inc	USD	427	33,204	(471)	(0.00)
Automatic Data Processing Inc	USD	1,061	171,394	2,142	0.00
AutoZone Inc	USD	136	148,364	(7,587)	(0.02)
AvalonBay Communities Inc	USD	787	169,118	2,660	0.01
Avangrid Inc	USD	268	14,049	381	0.00
Avery Dennison Corp	USD	1,027	116,575	(1,222)	(0.00)
Avid Technology Inc	USD	2,335	14,267	(630)	(0.00)
Avista Corp	USD	322	15,730	473	0.00
Avnet Inc	USD	1,512	66,672	113	0.00
AVX Corp	USD	80	1,229	(53)	(0.00)
Axcelis Technologies Inc	USD	1,199	20,179	(2,122)	(0.01)
Axon Enterprise Inc	USD	1,099	63,896	(4,233)	(0.01)
AZZ Inc	USD	236	10,209	(205)	(0.00)
Badger Meter Inc	USD	1,070	57,812	847	0.00
Balchem Corp	USD	194	19,284	(894)	(0.00)
Ball Corp	USD	636	46,269	(1,318)	(0.00)
BancFirst Corp	USD	448	24,972	(771)	(0.00)
Bandwidth Inc	USD	297	19,575	(1,447)	(0.00)
Bank of Hawaii Corp	USD	1,762	151,074	(1,068)	(0.00)
Bank of the Ozarks Inc	USD	1,782	48,470	(980)	(0.00)
Barrett Business Services Inc	USD	69	6,179	36	0.00
Baxter International Inc	USD	1,226	106,785	(584)	(0.00)
BB&T Corp	USD	1,163	62,174	814	0.00

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Benchmark Electronics Inc	USD	669	19,508	(67)	(0.00)
Berkshire Hathaway Inc	USD	598	124,384	(1,286)	(0.00)
Berry Petroleum Corp	USD	2,636	24,910	(2,610)	(0.01)
Berry Plastics Group Inc	USD	725	28,536	(109)	(0.00)
Best Buy Co Inc	USD	2,513	172,618	679	0.00
BG Staffing Inc	USD	2,610	50,869	(304)	(0.00)
Big Lots Inc	USD	336	8,158	709	0.00
Biogen Idec Inc	USD	809	187,542	(5,566)	(0.01)
BioSpecifics Technologies Corp	USD	971	53,424	(2,915)	(0.01)
Bio-Techne Corp	USD	198	39,475	337	0.00
BioTelemetry Inc	USD	362	14,795	(344)	(0.00)
BJ's Restaurants Inc	USD	384	14,930	165	0.00
Blackline Inc	USD	186	8,809	(608)	(0.00)
BlackRock Inc	USD	176	78,876	1,580	0.00
Bluerock Residential Growth REIT Inc	USD	599	7,110	9	0.00
BMC Stock Holdings Inc	USD	1,795	46,329	(307)	(0.00)
Bonanza Creek Energy Inc	USD	1,063	23,811	(3,055)	(0.01)
Booz Allen Hamilton Holding Corp	USD	2,749	196,334	(3,674)	(0.01)
BorgWarner Inc	USD	1,907	69,491	(4,005)	(0.01)
Boston Properties Inc	USD	329	42,790	(375)	(0.00)
Brady Corp	USD	1,054	56,389	(2,108)	(0.01)
Bright Horizons Family Solutions Inc	USD	463	69,158	(4,481)	(0.01)
Bristol-Myers Squibb Co	USD	2,187	112,149	3,368	0.01
Broadcom Inc	USD	793	216,648	(12,001)	(0.03)
Broadridge Financial Solutions Inc	USD	1,344	167,852	(3,078)	(0.01)
Brookline Bancorp Inc	USD	178	2,642	16	0.00
Brown & Brown Inc	USD	356	12,795	(164)	(0.00)
Brown-Forman Corp	USD	1,565	97,906	(2,392)	(0.01)
Bruker Corp	USD	279	12,438	472	0.00
Bryn Mawr Bank Corp	USD	537	19,611	(413)	(0.00)
Builders FirstSource Inc	USD	655	13,395	72	0.00
Cable One Inc	USD	129	161,895	119	0.00
Cabot Corp	USD	732	32,750	(878)	(0.00)
Cabot Microelectronics Corp	USD	75	10,485	(71)	(0.00)
Cabot Oil & Gas Corp	USD	14,314	251,926	(10,736)	(0.03)
CACI International Inc	USD	85	19,474	1,059	0.00
Cactus Inc	USD	546	16,025	(945)	(0.00)
Cadence Design Systems Inc	USD	2,622	172,842	(3,749)	(0.01)
Calavo Growers Inc	USD	243	23,119	450	0.00
Calix Inc	USD	2,790	18,163	279	0.00
Cal-Maine Foods Inc	USD	1,088	44,075	(5,516)	(0.01)
Camden National Corp	USD	798	35,032	(755)	(0.00)
Camden Property Trust	USD	1,474	164,056	689	0.00
Cannae Holdings Inc	USD	925	25,595	315	0.00
Cardinal Health Inc	USD	889	41,952	(951)	(0.00)
Cardiovascular Systems Inc	USD	400	18,936	(1,639)	(0.00)
CareDx Inc	USD	809	17,717	(1,262)	(0.00)
Career Education Corp	USD	1,401	22,192	(2,606)	(0.01)
CareTrust REIT Inc	USD	93	2,199	27	0.00
Cargurus Inc	USD	188	5,783	(778)	(0.00)
Carlisle Cos Inc	USD	539	77,821	(490)	(0.00)
Carolina Financial Corp	USD	319	11,344	(456)	(0.00)
Carriage Services Inc	USD	333	6,956	(460)	(0.00)
Casey's General Stores Inc	USD	495	80,517	(1,570)	(0.00)
Cass Information Systems Inc	USD	986	53,530	(2,573)	(0.01)
Catalyst Pharmaceuticals Inc	USD	4,637	24,901	(4,348)	(0.01)
Caterpillar Inc	USD	941	118,867	(5,505)	(0.01)
Cathay General Bancorp	USD	5,322	185,685	(910)	(0.00)
Cavco Industries Inc	USD	54	9,979	(752)	(0.00)
CBIZ Inc	USD	1,374	32,454	(522)	(0.00)
CBOE Holdings Inc	USD	783	90,851	1,997	0.00
CBRE Group Inc	USD	392	20,935	(194)	(0.00)
CDW Corp	USD	1,297	159,946	12,347	0.03
Celanese Corp	USD	1,019	123,951	(2,384)	(0.01)
Celgene Corp	USD	224	22,360	273	0.00
Central Garden & Pet Co	USD	53	1,474	76	0.00
Central Pacific Financial Corp	USD	1,327	38,310	(212)	(0.00)
Cerner Corp	USD	1,857	127,093	557	0.00
CEVA Inc	USD	597	17,803	(1,162)	(0.00)
CH Robinson Worldwide Inc	USD	2,624	222,200	(3,820)	(0.01)
Chart Industries Inc	USD	26	1,645	(90)	(0.00)
Chase Corp	USD	674	73,163	187	0.00
Chatham Lodging Trust	USD	547	9,999	82	0.00
Chemed Corp	USD	367	152,489	(2,819)	(0.01)
Chesapeake Utilities Corp	USD	388	37,345	921	0.00
Chevron Corporation	USD	1,773	210,349	(9,308)	(0.02)
Chipotle Mexican Grill Inc	USD	72	59,926	742	0.00
Choice Hotels International Inc	USD	1,040	92,508	(4,254)	(0.01)
Chubb Ltd	USD	765	123,058	872	0.00
Church & Dwight Co Inc	USD	732	55,273	2,020	0.00
Chuy's Holdings Inc	USD	661	16,201	(945)	(0.00)
Cincinnati Financial Corp	USD	898	104,141	1,605	0.00
Cintas Corp	USD	1,082	290,777	18,388	0.04
Cirrus Logic Inc	USD	1,149	61,529	(886)	(0.00)
Cisco Systems Inc	USD	5,278	259,678	(1,108)	(0.00)
Citrix Systems Inc	USD	551	52,957	215	0.00
City Holding Co	USD	618	47,401	(544)	(0.00)
Clarus Corp	USD	837	9,701	(75)	(0.00)
CME Group Inc	USD	770	164,695	(709)	(0.00)
CMS Energy Corp	USD	1,747	112,690	3,586	0.01
CNA Financial Corp	USD	347	17,027	(194)	(0.00)
Codexis Inc	USD	2,259	31,152	(1,830)	(0.00)
Cogent Communications Holdings Inc	USD	353	19,690	60	0.00
Cognex Corp	USD	3,007	145,659	(3,648)	(0.01)
Cognizant Technology Solutions Corp	USD	862	51,203	(3,965)	(0.01)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Cohen & Steers Inc	USD	602	33,236	819	0.00
Colgate-Palmolive Co	USD	2,645	195,148	10,368	0.02
Collegium Pharmaceutical Inc	USD	2,108	23,968	(1,108)	(0.00)
Columbia Sportswear Co	USD	655	63,109	(1,121)	(0.00)
Columbus McKinnon Corp	USD	1,083	39,226	(1,776)	(0.00)
Comcast Corp	USD	3,221	144,494	(5,830)	(0.01)
Comerica Inc	USD	1,492	98,159	463	0.00
Comfort Systems USA Inc	USD	540	23,998	999	0.00
Commerce Bancshares Inc	USD	1,447	87,688	(506)	(0.00)
Commercial Vehicle Group Inc	USD	932	6,710	9	0.00
Community Healthcare Trust Inc	USD	715	31,882	662	0.00
CommVault Systems Inc	USD	539	23,921	(340)	(0.00)
Computer Programs & Systems Inc	USD	1,533	34,692	(1,947)	(0.01)
ConnectOne Bancorp Inc	USD	796	17,608	(406)	(0.00)
ConocoPhillips	USD	1,725	99,188	(6,417)	(0.02)
CONSOL Energy Inc	USD	1,242	18,941	(2,551)	(0.01)
Consolidated Edison Inc	USD	3,027	286,960	10,188	0.02
Continental Building Products Inc	USD	1,143	31,878	1,292	0.00
Contura Energy Inc	USD	449	12,428	(2,241)	(0.01)
Copart Inc	USD	1,296	103,486	(3,531)	(0.01)
Corcept Therapeutics Inc	USD	2,054	29,557	1,849	0.00
Core-Mark Holding Co Inc	USD	331	10,529	(146)	(0.00)
CorVel Corp	USD	864	65,163	(4,364)	(0.01)
CoStar Group Inc	USD	265	154,617	(3,615)	(0.01)
Costco Wholesale Corp	USD	312	89,890	(847)	(0.00)
CRA International Inc	USD	71	3,040	75	0.00
Cracker Barrel Old Country Store Inc	USD	1,229	199,553	(5,118)	(0.01)
Crane Co	USD	897	72,011	(1,507)	(0.00)
Credit Acceptance Corp	USD	290	134,809	(7,047)	(0.02)
Crocs Inc	USD	615	16,833	(873)	(0.00)
Crown Castle International Corp	USD	57	7,937	(184)	(0.00)
CryoLife Inc	USD	520	14,222	(1,180)	(0.00)
CSG Systems International Inc	USD	603	31,127	(892)	(0.00)
CSW Industrials Inc	USD	1,328	91,964	(1,476)	(0.00)
CSX Corp	USD	742	51,643	(673)	(0.00)
CTS Corp	USD	1,192	39,110	(98)	(0.00)
CubeSmart	USD	2,372	83,044	(1,972)	(0.01)
Cullen/Frost Bankers Inc	USD	21	1,852	(22)	(0.00)
Cummins Inc	USD	1,502	243,474	(1,284)	(0.00)
Curtiss-Wright Corp	USD	1,252	162,697	(4,382)	(0.01)
Cutera Inc	USD	124	3,750	81	0.00
CVB Financial Corp	USD	143	2,992	(100)	(0.00)
CVR Energy Inc	USD	384	16,858	11	0.00
Darden Restaurants Inc	USD	2,255	266,000	(15,024)	(0.04)
Deckers Outdoor Corp	USD	654	94,496	968	0.00
Deluxe Corp	USD	224	10,956	132	0.00
Denny's Corp	USD	2,429	54,944	75	0.00
Devon Energy Corp	USD	3,224	77,376	(8,640)	(0.02)
Diamond Hill Investment Group Inc	USD	648	87,966	(146)	(0.00)
Dicerna Pharmaceuticals Inc	USD	250	3,708	128	0.00
Dick's Sporting Goods Inc	USD	3,262	131,817	6,263	0.01
Digi International Inc	USD	3,570	49,159	(1,619)	(0.00)
Digimarc Corp	USD	59	2,347	(104)	(0.00)
Dine Brands Global Inc	USD	70	5,209	19	0.00
Diodes Inc	USD	395	15,859	40	0.00
Discover Financial Services	USD	293	23,871	(712)	(0.00)
DMC Global Inc	USD	1,582	70,336	(3,143)	(0.01)
Dolby Laboratories Inc	USD	2,248	144,007	584	0.00
Dollar General Corp	USD	622	99,620	2,077	0.00
Dominion Resources Inc	USD	3,028	245,934	5,713	0.01
Domino's Pizza Inc	USD	603	146,125	(730)	(0.00)
Domtar Corp	USD	278	9,905	95	0.00
Donaldson Co Inc	USD	2,197	113,805	(2,241)	(0.01)
Dorman Products Inc	USD	318	25,357	(1,034)	(0.00)
Douglas Dynamics Inc	USD	430	19,664	899	0.00
DTE Energy Co	USD	974	129,600	1,759	0.00
Ducommun Inc	USD	269	11,408	(925)	(0.00)
Duke Energy Corp	USD	154	14,826	286	0.00
Duluth Holdings Inc	USD	1,145	9,824	(1,111)	(0.00)
Dunkin' Brands Group Inc	USD	145	11,422	(328)	(0.00)
DXP Enterprises Inc	USD	327	11,295	(598)	(0.00)
Eagle Pharmaceuticals Inc	USD	670	37,822	(1,312)	(0.00)
East West Bancorp Inc	USD	485	21,447	(340)	(0.00)
Easterly Government Properties Inc	USD	815	17,470	257	0.00
EastGroup Properties Inc	USD	273	34,289	(358)	(0.00)
Eastman Chemical Co	USD	1,753	128,565	1,139	0.00
Eaton Corp PLC	USD	1,805	149,671	(5,740)	(0.01)
Eaton Vance Corp	USD	221	10,005	(117)	(0.00)
eBay Inc	USD	180	6,952	(344)	(0.00)
Echo Global Logistics Inc	USD	744	16,800	(573)	(0.00)
Ecolab Inc	USD	1,373	272,746	4,949	0.01
Edwards Lifesciences Corp	USD	748	163,595	(749)	(0.00)
eGain Corp	USD	544	4,330	0	0.00
Electronic Arts Inc	USD	1,598	155,326	(1,762)	(0.00)
Eli Lilly & Co	USD	1,560	176,701	3,354	0.01
EMCOR Group Inc	USD	1,930	164,841	(2,470)	(0.01)
Emergent BioSolutions Inc	USD	187	9,567	(404)	(0.00)
Emerson Electric Co	USD	3,052	203,690	5,463	0.01
Employers Holdings Inc	USD	2,320	102,150	(1,015)	(0.00)
Enanta Pharmaceuticals Inc	USD	445	26,678	(4,014)	(0.01)
Encore Wire Corp	USD	598	33,966	(1,492)	(0.00)
Ennis Inc	USD	3,433	69,518	(2,632)	(0.01)
EnPro Industries Inc	USD	80	5,471	(138)	(0.00)
Enstar Group Ltd	USD	22	4,195	(24)	(0.00)
Entegris Inc	USD	386	17,922	(451)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Enterprise Financial Services Corp	USD	153	6,252	(118)	(0.00)
EOG Resources Inc	USD	3,919	290,672	(25,612)	(0.06)
EPAM Systems Inc	USD	626	113,281	(1,463)	(0.00)
ePlus Inc	USD	188	14,179	(713)	(0.00)
EPR Properties	USD	429	33,012	(129)	(0.00)
Equity Bancshares Inc	USD	119	3,203	(157)	(0.00)
Equity Commonwealth	USD	2,186	74,892	435	0.00
Equity LifeStyle Properties Inc	USD	1,163	155,923	83	0.00
Equity Residential	USD	1,570	135,664	742	0.00
Erie Indemnity Co	USD	1,408	255,820	(33,972)	(0.08)
ESCO Technologies Inc	USD	173	13,658	(294)	(0.00)
Esperion Therapeutics Inc	USD	244	9,201	195	0.00
Essent Group Ltd	USD	729	35,284	(274)	(0.00)
Essex Property Trust Inc	USD	638	208,760	(1,217)	(0.00)
Ethan Allen Interiors Inc	USD	2,950	56,286	(156)	(0.00)
Etsy Inc	USD	1,143	62,956	(2,304)	(0.01)
Euronet Worldwide Inc	USD	49	7,111	(44)	(0.00)
Evercore Inc	USD	446	35,403	(2,386)	(0.01)
Everest Re Group Ltd	USD	1,115	297,226	6,758	0.02
Evergy Inc	USD	3,004	201,148	5,872	0.01
Eversource Energy	USD	886	76,054	2,297	0.00
Evolus Inc	USD	71	1,143	(10)	(0.00)
Exelixis Inc	USD	6,108	110,249	(8,063)	(0.02)
Exelon Corp	USD	4,955	241,259	6,937	0.02
Expedia Inc	USD	645	86,191	606	0.00
Expeditors International of Washington Inc	USD	2,294	169,756	(2,341)	(0.01)
Exponent Inc	USD	1,838	128,697	(2,229)	(0.01)
Extra Space Storage Inc	USD	1,157	135,774	(460)	(0.00)
Extreme Networks Inc	USD	3,381	25,019	(592)	(0.00)
Exxon Mobil Corp	USD	2,720	193,990	(5,032)	(0.01)
F5 Networks Inc	USD	1,685	236,793	2,528	0.01
Fabrinet	USD	389	20,535	(1,059)	(0.00)
Facebook Inc	USD	3,033	539,025	(29,294)	(0.07)
FactSet Research Systems Inc	USD	247	59,789	(9,635)	(0.02)
Fair Isaac Corp	USD	264	79,459	(4,879)	(0.01)
Farmer Brothers Co	USD	106	1,393	(89)	(0.00)
FARO Technologies Inc	USD	322	15,823	(1,198)	(0.00)
Fastenal Co	USD	6,240	201,989	(6,771)	(0.02)
Fate Therapeutics Inc	USD	106	1,623	(130)	(0.00)
FB Financial Corp	USD	793	30,031	(309)	(0.00)
Federal Agricultural Mortgage Corp	USD	603	49,524	(1,142)	(0.00)
Federal Realty Investment Trust	USD	363	49,593	348	0.00
Federal Signal Corp	USD	163	5,382	11	0.00
Federated Investors Inc	USD	4,380	141,255	(677)	(0.00)
Ferro Corp	USD	299	3,498	(236)	(0.00)
FibroGen Inc	USD	206	7,737	(578)	(0.00)
Fiesta Restaurant Group Inc	USD	2,307	24,293	(46)	(0.00)
Fifth Third Bancorp	USD	6,134	168,378	(4,135)	(0.01)
First American Financial Corp	USD	1,229	72,880	1,893	0.00
First Bancorp/Southern Pines NC	USD	422	15,150	(439)	(0.00)
First Busey Corp	USD	268	6,807	(217)	(0.00)
First Citizens BancShares Inc	USD	403	191,627	(652)	(0.00)
First Commonwealth Financial Corp	USD	310	4,163	6	0.00
First Financial Bankshares Inc	USD	547	18,319	96	0.00
First Hawaiian Inc	USD	917	24,658	(266)	(0.00)
FirstCash Inc	USD	107	9,726	(603)	(0.00)
FirstEnergy Corp	USD	2,547	123,580	1,095	0.00
FleetCor Technologies Inc	USD	25	7,169	(149)	(0.00)
FLIR Systems Inc	USD	1,701	89,983	459	0.00
Flowers Foods Inc	USD	5,427	124,495	948	0.00
Fluent Inc	USD	5,413	14,886	(743)	(0.00)
FNF Group	USD	3,202	142,585	3,458	0.01
FormFactor Inc	USD	1,078	19,975	(787)	(0.00)
Forrester Research Inc	USD	586	19,279	(1,758)	(0.00)
Fortinet Inc	USD	1,416	107,389	(5,068)	(0.01)
Forward Air Corp	USD	285	18,308	100	0.00
Foundation Building Materials Inc	USD	633	9,748	(2,209)	(0.01)
Four Corners Property Trust Inc	USD	523	14,728	(309)	(0.00)
Fox Corp	USD	6,640	209,160	(9,030)	(0.02)
Fox Factory Holding Corp	USD	373	22,994	(1,913)	(0.01)
Franklin Electric Co Inc	USD	2,723	130,867	(2,834)	(0.01)
Franklin Resources Inc	USD	5,673	162,985	(4,141)	(0.01)
Freshpet Inc	USD	113	5,573	(254)	(0.00)
FTI Consulting Inc	USD	81	8,605	(328)	(0.00)
FTS International Inc	USD	1,101	2,620	(771)	(0.00)
Fulton Financial Corp	USD	608	9,868	(221)	(0.00)
FutureFuel Corp	USD	1,536	18,125	(377)	(0.00)
GameStop Corp	USD	808	4,420	486	0.00
Gaming and Leisure Properties Inc	USD	1,175	45,026	(271)	(0.00)
Garmin Ltd	USD	2,434	205,941	(1,121)	(0.00)
Generac Holdings Inc	USD	104	8,258	(297)	(0.00)
General Mills Inc	USD	879	48,468	97	0.00
Genesco Inc	USD	207	8,311	(236)	(0.00)
Gentex Corp	USD	5,575	154,205	565	0.00
Gentherm Inc	USD	1,141	47,032	(1,278)	(0.00)
Genuine Parts Co	USD	448	44,580	681	0.00
Getty Realty Corp	USD	1,741	56,217	(613)	(0.00)
Gibraltar Industries Inc	USD	515	23,860	(144)	(0.00)
Gilead Sciences Inc	USD	415	26,270	(1,191)	(0.00)
Gladstone Commercial Corp	USD	1,372	32,146	162	0.00
Globus Medical Inc	USD	2,011	102,742	(548)	(0.00)
Glu Mobile Inc	USD	901	4,442	(405)	(0.00)
GMS Inc	USD	42	1,201	(21)	(0.00)
GNC Holdings Inc	USD	707	1,591	(117)	(0.00)
Gold Resource Corp	USD	2,624	8,554	(1,496)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Goosehead Insurance Inc	USD	46	2,270	171	0.00
Graco Inc	USD	5,949	273,535	(2,018)	(0.01)
Graham Holdings Co	USD	107	70,329	(3,643)	(0.01)
Grand Canyon Education Inc	USD	561	55,623	(6,996)	(0.02)
Great Lakes Dredge & Dock Corp	USD	3,020	31,015	347	0.00
H&R Block Inc	USD	5,788	136,307	(2,894)	(0.01)
Hamilton Lane Inc	USD	921	52,838	(2,745)	(0.01)
Hanmi Financial Corp	USD	1,320	24,750	(541)	(0.00)
Hannon Armstrong Sustainable Infrastructure Capital Inc	USD	143	4,194	89	0.00
Harley-Davidson Inc	USD	2,577	92,489	2,351	0.01
Harris Corp	USD	746	156,824	(2,854)	(0.01)
Hasbro Inc	USD	913	109,259	425	0.00
Haverty Furniture Cos Inc	USD	2,805	57,755	1,476	0.00
Hawaiian Electric Industries Inc	USD	5,237	240,064	7,769	0.02
Hawaiian Holdings Inc	USD	105	2,753	(163)	(0.00)
Haynes International Inc	USD	707	25,127	(520)	(0.00)
HCA Holdings Inc	USD	375	44,681	(2,190)	(0.01)
HCI Group Inc	USD	569	24,581	239	0.00
HD Supply Holdings Inc	USD	837	32,785	(162)	(0.00)
Health Insurance Innovations Inc	USD	57	1,385	193	0.00
Healthcare Services Group Inc	USD	3,327	79,083	(4,520)	(0.01)
HealthEquity Inc	USD	632	36,081	(2,958)	(0.01)
HealthStream Inc	USD	1,572	41,171	(1,446)	(0.00)
Heartland Express Inc	USD	1,141	24,326	(196)	(0.00)
HEICO Corp	USD	847	105,045	(4,933)	(0.01)
Helen of Troy Ltd	USD	509	79,226	2,689	0.01
Helmerich & Payne Inc	USD	1,001	39,540	(4,565)	(0.01)
Henry Schein Inc	USD	2,845	179,207	1,120	0.00
Heritage Commerce Corp	USD	2,276	27,062	(1,024)	(0.00)
Heritage Financial Corp	USD	455	12,194	(469)	(0.00)
Heritage Insurance Holdings Inc	USD	1,166	17,537	19	0.00
Herman Miller Inc	USD	1,010	46,541	1,566	0.00
Heska Corp	USD	297	20,609	(175)	(0.00)
Hewlett-Packard Co	USD	6,575	123,479	(592)	(0.00)
Hexcel Corp	USD	1,187	97,144	(1,887)	(0.01)
Hibbett Sports Inc	USD	1,113	25,632	3,740	0.01
Hillenbrand Inc	USD	678	21,391	54	0.00
HNI Corp	USD	769	27,207	746	0.00
Homology Medicines Inc	USD	142	2,556	(506)	(0.00)
Honeywell International Inc	USD	1,024	172,646	2,191	0.00
Hooker Furniture Corp	USD	1,073	22,941	204	0.00
Hormel Foods Corp	USD	4,873	213,145	2,699	0.01
Houlihan Lokey Inc	USD	342	15,441	(469)	(0.00)
Hub Group Inc	USD	35	1,614	10	0.00
Hubbell Inc	USD	364	48,314	(451)	(0.00)
Humana Inc	USD	426	108,311	(8,320)	(0.02)
Huntington Bancshares Inc	USD	485	6,926	(131)	(0.00)
Huntington Ingalls Industries Inc	USD	245	52,485	(1,679)	(0.00)
Huron Consulting Group Inc	USD	350	21,476	(466)	(0.00)
Hyatt Hotels Corp	USD	1,171	86,127	(3,255)	(0.01)
Hyster-Yale Materials Handling Inc	USD	26	1,435	(49)	(0.00)
ICU Medical Inc	USD	229	36,090	(1,530)	(0.00)
IDACORP Inc	USD	3,425	388,155	11,987	0.03
IDEX Corp	USD	956	157,558	(5,721)	(0.01)
IDEXX Laboratories Inc	USD	400	109,340	596	0.00
Illinois Tool Works Inc	USD	2,834	439,922	(5,764)	(0.01)
Illumina Inc	USD	162	49,232	894	0.00
Immersion Corp	USD	276	2,100	(182)	(0.00)
Impinj Inc	USD	39	1,225	(21)	(0.00)
Incyte Corp	USD	1,410	104,114	(6,840)	(0.02)
Independence Realty Trust Inc	USD	1,115	15,978	(156)	(0.00)
Independent Bank Corp	USD	3,354	71,306	(1,744)	(0.00)
Industrial Logistics Properties Trust	USD	1,381	29,664	(471)	(0.00)
Ingevity Corp	USD	206	17,459	(649)	(0.00)
Ingles Markets Inc	USD	570	22,350	(1,077)	(0.00)
Ingredion Inc	USD	709	57,876	(766)	(0.00)
Innophos Holdings Inc	USD	141	4,568	(217)	(0.00)
Innospec Inc	USD	408	36,479	(2,012)	(0.01)
Innoviva Inc	USD	1,539	16,006	(1,465)	(0.00)
Insight Enterprises Inc	USD	394	21,725	906	0.00
Insperity Inc	USD	1,132	112,125	(1,789)	(0.00)
Inspire Medical Systems Inc	USD	116	7,100	(368)	(0.00)
Insteel Industries Inc	USD	254	5,232	(439)	(0.00)
Instructure Inc	USD	83	3,181	(89)	(0.00)
Intel Corp	USD	5,100	260,049	(4,896)	(0.01)
Inter Parfums Inc	USD	495	34,195	661	0.00
Intercontinental Exchange Inc	USD	1,550	143,856	(779)	(0.00)
InterDigital Inc	USD	653	34,198	(1,162)	(0.00)
International Bancshares Corp	USD	3,233	125,699	(2,775)	(0.01)
International Business Machines Corp	USD	1,467	211,761	3,154	0.01
International Paper Co	USD	3,407	142,310	0	0.00
International Seaways Inc	USD	426	8,171	222	0.00
International Speedway Corp	USD	235	10,575	(49)	(0.00)
Interpublic Group of Cos Inc	USD	2,197	47,345	593	0.00
Intersect ENT Inc	USD	1,991	33,170	(3,325)	(0.01)
Intuit Inc	USD	1,538	406,832	(6,435)	(0.02)
Intuitive Surgical Inc	USD	292	157,715	2,905	0.01
Investors Real Estate Trust	USD	335	24,964	581	0.00
IPG Photonics Corp	USD	166	22,400	(880)	(0.00)
iRadimed Corp	USD	1,224	26,793	(514)	(0.00)
iRobot Corp	USD	380	22,868	(1,009)	(0.00)
Ironwood Pharmaceuticals Inc	USD	867	7,543	(711)	(0.00)
ITT Inc	USD	1,161	71,390	93	0.00
J&J Snack Foods Corp	USD	342	65,910	(52)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
j2 Global Inc	USD	525	47,114	(721)	(0.00)
Jack Henry & Associates Inc	USD	1,061	153,527	(2,674)	(0.01)
James River Group Holdings Ltd	USD	997	50,747	857	0.00
Jazz Pharmaceuticals PLC	USD	240	30,509	(1,116)	(0.00)
JB Hunt Transport Services Inc	USD	139	15,487	(487)	(0.00)
JBG SMITH Properties	USD	279	11,065	70	0.00
Jernigan Capital Inc	USD	2,051	40,015	(1,046)	(0.00)
JetBlue Airways Corp	USD	1,390	23,310	(514)	(0.00)
John B Sanfilippo & Son Inc	USD	816	79,935	2,197	0.00
John Bean Technologies Corp	USD	41	4,115	(385)	(0.00)
John Wiley & Sons Inc	USD	951	41,739	(2,197)	(0.01)
Johnson & Johnson	USD	3,505	454,634	70	0.00
Johnson Outdoors Inc	USD	482	28,260	(395)	(0.00)
Juniper Networks Inc	USD	2,576	63,988	1,932	0.00
K12 Inc	USD	1,864	50,086	(2,997)	(0.01)
Kadant Inc	USD	471	41,255	(57)	(0.00)
Kaiser Aluminum Corp	USD	198	19,685	(95)	(0.00)
Kaman Corp	USD	378	22,385	(1,512)	(0.00)
Keane Group Inc	USD	232	1,404	(104)	(0.00)
Kelly Services Inc	USD	340	8,231	(180)	(0.00)
Kennametal Inc	USD	395	11,980	(375)	(0.00)
Keysight Technologies Inc	USD	741	72,047	(3,075)	(0.01)
Kforce Inc	USD	2,432	92,684	8,804	0.02
Kimball International Inc	USD	3,384	65,886	(1,997)	(0.01)
Kimberly-Clark Corp	USD	1,078	153,960	11,750	0.03
Kinder Morgan Inc	USD	473	9,767	(43)	(0.00)
Kinsale Capital Group Inc	USD	561	56,880	(375)	(0.00)
KLX Energy Services Holdings Inc	USD	130	1,148	(231)	(0.00)
Knoll Inc	USD	874	22,077	(114)	(0.00)
Kohl's Corp	USD	417	20,708	(173)	(0.00)
Krystal Biotech Inc	USD	312	10,898	(2,936)	(0.01)
Kulicke & Soffa Industries Inc	USD	473	11,082	118	0.00
Lakeland Bancorp Inc	USD	1,157	18,003	(417)	(0.00)
Lakeland Financial Corp	USD	1,049	46,355	(1,133)	(0.00)
Lam Research Corp	USD	358	81,821	(3,364)	(0.01)
Lamar Advertising Co	USD	1,200	98,472	2,524	0.01
Lamb Weston Holdings Inc	USD	1,640	120,294	(1,026)	(0.00)
Lancaster Colony Corp	USD	1,374	193,803	(5,112)	(0.01)
Landstar System Inc	USD	2,073	233,897	3,317	0.01
Lantheus Holdings Inc	USD	265	6,689	(92)	(0.00)
Las Vegas Sands Corp	USD	1,770	102,218	(1,148)	(0.00)
Lattice Semiconductor Corp	USD	386	7,149	(679)	(0.00)
La-Z-Boy Inc	USD	1,440	48,254	1,429	0.00
LCI Industries	USD	316	29,154	(452)	(0.00)
Lear Corp	USD	599	70,311	(2,396)	(0.01)
LeMaitre Vascular Inc	USD	1,992	68,027	(2,716)	(0.01)
Lennox International Inc	USD	665	160,617	2,647	0.01
LGI Homes Inc	USD	265	21,730	212	0.00
LHC Group Inc	USD	251	28,366	(1,604)	(0.00)
Liberty Media Corp-Liberty Braves	USD	97	2,697	(204)	(0.00)
Liberty Oilfield Services Inc	USD	1,353	14,518	(501)	(0.00)
Life Storage Inc	USD	330	35,072	277	0.00
Limelight Networks Inc	USD	1,440	4,327	(353)	(0.00)
Lincoln Electric Holdings Inc	USD	3,442	297,699	(9,203)	(0.02)
Lincoln National Corp	USD	771	46,676	(224)	(0.00)
Lindblad Expeditions Holdings Inc	USD	1,006	17,424	(82)	(0.00)
Linde PLC	USD	52	10,069	72	0.00
Lindsay Corp	USD	53	4,956	(50)	(0.00)
Littelfuse Inc	USD	217	38,669	68	0.00
Loral Space & Communications Inc	USD	378	15,861	340	0.00
Lowe's Cos Inc	USD	1,218	133,676	(3,191)	(0.01)
LTC Properties Inc	USD	412	21,329	461	0.00
Luminex Corp	USD	1,257	26,240	(1,655)	(0.00)
M&T Bank Corp	USD	162	25,630	15	0.00
M/I Homes Inc	USD	746	27,759	(205)	(0.00)
Manhattan Associates Inc	USD	1,629	130,369	(3,486)	(0.01)
Marcus & Millichap Inc	USD	845	30,412	(656)	(0.00)
MarineMax Inc	USD	763	11,758	435	0.00
MarketAxess Holdings Inc	USD	745	241,983	(12,311)	(0.03)
Marriott International Inc	USD	437	53,504	(3,551)	(0.01)
Marsh & McLennan Cos Inc	USD	97	9,694	(147)	(0.00)
Marten Transport Ltd	USD	1,054	22,260	(569)	(0.00)
Masco Corp	USD	535	22,251	161	0.00
Masimo Corp	USD	1,183	175,214	(5,760)	(0.01)
MasterCraft Boat Holdings Inc	USD	1,256	18,777	151	0.00
Match Group Inc	USD	212	15,094	(1,804)	(0.00)
Materion Corp	USD	904	55,668	(3,402)	(0.01)
Matrix Service Co	USD	1,836	31,910	(2,208)	(0.01)
Matson Inc	USD	629	23,814	(1,723)	(0.00)
Maxim Integrated Products Inc	USD	2,515	144,110	(3,521)	(0.01)
MAXIMUS Inc	USD	2,968	230,139	(7,991)	(0.02)
McCormick & Co Inc	USD	197	30,872	(447)	(0.00)
McDonald's Corp	USD	1,081	231,172	4,324	0.01
McGrath RentCorp	USD	388	27,071	566	0.00
McKesson Corp	USD	689	93,291	(5,753)	(0.01)
MDC Holdings Inc	USD	401	17,139	24	0.00
MDU Resources Group Inc	USD	1,098	31,194	96	0.00
Medifast Inc	USD	173	17,591	(720)	(0.00)
Medpace Holdings Inc	USD	40	3,334	(102)	(0.00)
Medtronic PLC	USD	1,337	144,623	(1,564)	(0.00)
Mercer International Inc	USD	181	2,230	(221)	(0.00)
Merck & Co Inc	USD	2,590	220,124	6,258	0.01
Mercury General Corp	USD	883	49,218	132	0.00
Mercury Systems Inc	USD	21	1,710	(46)	(0.00)
Meridian Bancorp Inc	USD	3,240	60,815	717	0.00

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Meridian Bioscience Inc	USD	2,023	19,380	(749)	(0.00)
Meritage Homes Corporation	USD	118	8,216	6	0.00
Mesa Laboratories Inc	USD	163	37,984	(1,759)	(0.00)
MetLife Inc	USD	1,995	94,284	(339)	(0.00)
Mettler-Toledo International Inc	USD	255	179,869	(1,318)	(0.00)
MGE Energy Inc	USD	377	30,043	1,715	0.00
MGIC Investment Corp	USD	2,240	28,504	(321)	(0.00)
MGP Ingredients Inc	USD	46	2,296	(98)	(0.00)
Microsoft Corp	USD	5,381	744,192	3,298	0.01
MicroStrategy Inc	USD	208	30,717	(287)	(0.00)
Mid-America Apartment Communities Inc	USD	706	92,514	967	0.00
Middlesex Water Co	USD	872	57,343	2,237	0.00
MobileIron Inc	USD	2,238	14,558	(2,145)	(0.01)
Model N Inc	USD	687	19,030	(515)	(0.00)
Modine Manufacturing Co	USD	688	7,768	28	0.00
Monarch Casino & Resort Inc	USD	863	35,901	(2,889)	(0.01)
Monmouth Real Estate Investment Corp	USD	963	13,906	48	0.00
Monolithic Power Systems Inc	USD	1,322	206,272	(2,570)	(0.01)
Monster Beverage Corp	USD	1,770	103,474	832	0.00
Moog Inc	USD	105	8,581	(648)	(0.00)
Morningstar Inc	USD	338	49,791	(4,100)	(0.01)
Movado Group Inc	USD	644	16,016	213	0.00
MSA Safety Inc	USD	1,160	126,927	(2,524)	(0.01)
MSC Industrial Direct Co Inc	USD	2,185	157,298	3,299	0.01
MSCI Inc	USD	284	62,119	(6,083)	(0.02)
MSG Networks Inc	USD	2,019	33,233	(1,191)	(0.00)
MTS Systems Corp	USD	211	11,734	(262)	(0.00)
Murphy USA Inc	USD	653	56,387	(39)	(0.00)
Myers Industries Inc	USD	958	17,072	(332)	(0.00)
MYR Group Inc	USD	1,390	43,868	(1,223)	(0.00)
Myriad Genetics Inc	USD	447	12,811	63	0.00
Nanometrics Inc	USD	1,442	46,908	808	0.00
Napco Security Technologies Inc	USD	2,047	52,239	(2,178)	(0.01)
National Bank Holdings Corp	USD	742	25,747	(1,937)	(0.01)
National Beverage Corp	USD	225	9,824	(594)	(0.00)
National CineMedia Inc	USD	3,250	27,073	(98)	(0.00)
National General Holdings Corp	USD	2,564	58,921	(2,457)	(0.01)
National Health Investors Inc	USD	297	24,725	92	0.00
National HealthCare Corp	USD	605	49,779	(684)	(0.00)
National Instruments Corp	USD	3,468	146,315	(4,716)	(0.01)
National Presto Industries Inc	USD	644	57,387	(3,349)	(0.01)
National Retail Properties Inc	USD	412	23,274	651	0.00
National Storage Affiliates Trust	USD	132	4,444	12	0.00
National Western Life Group Inc	USD	52	14,180	(567)	(0.00)
Natus Medical Inc	USD	591	19,089	510	0.00
Neenah Inc	USD	331	21,422	(194)	(0.00)
Nelnet Inc	USD	210	13,383	(1,140)	(0.00)
Neogen Corp	USD	250	16,645	(1,807)	(0.00)
NetApp Inc	USD	2,390	125,714	(9,417)	(0.02)
New Jersey Resources Corp	USD	1,668	75,277	767	0.00
NewMarket Corp	USD	363	168,849	3,541	0.01
Newpark Resources Inc	USD	1,988	15,029	(775)	(0.00)
NexPoint Residential Trust Inc	USD	765	36,246	321	0.00
NextEra Energy Inc	USD	1,040	242,185	10,810	0.03
NextGen Healthcare Inc	USD	2,643	40,993	(1,850)	(0.00)
NIC Inc	USD	1,937	39,805	(1,491)	(0.00)
NIKE Inc	USD	3,191	297,114	17,614	0.04
NMI Holdings Inc	USD	420	11,306	(387)	(0.00)
Nordson Corp	USD	829	120,702	(134)	(0.00)
Norfolk Southern Corp	USD	443	80,365	301	0.00
Northern Trust Corp	USD	206	19,139	(676)	(0.00)
Northrop Grumman Corp	USD	547	205,125	(301)	(0.00)
Northwest Bancshares Inc	USD	2,720	45,138	(68)	(0.00)
Northwest Natural Holding Co	USD	611	43,986	428	0.00
NorthWestern Corp	USD	2,900	219,762	7,876	0.02
Novanta Inc	USD	248	20,135	(684)	(0.00)
Nu Skin Enterprises Inc	USD	612	25,796	(869)	(0.00)
Nucor Corp	USD	1,915	95,673	(5,733)	(0.01)
NV5 Global Inc	USD	324	21,714	(1,555)	(0.00)
NVIDIA Corp	USD	356	61,545	(2,614)	(0.01)
NVR Inc	USD	19	69,824	854	0.00
Occidental Petroleum Corp	USD	217	9,665	(148)	(0.00)
OceanFirst Financial Corp	USD	581	13,642	(6)	(0.00)
OGE Energy Corp	USD	4,799	219,362	5,210	0.01
Old Dominion Freight Line Inc	USD	2,034	349,360	(4,432)	(0.01)
Old Republic International Corp	USD	622	14,629	299	0.00
Omnicell Inc	USD	108	7,706	(325)	(0.00)
Omnicom Group Inc	USD	3,143	246,443	(2,258)	(0.01)
ONE Gas Inc	USD	1,826	175,168	7,022	0.02
OneSpan Inc	USD	235	3,365	20	0.00
Oracle Corp	USD	6,338	346,118	9,986	0.02
OraSure Technologies Inc	USD	1,584	11,658	(317)	(0.00)
O'Reilly Automotive Inc	USD	266	106,201	2,043	0.00
Ormat Technologies Inc	USD	417	31,012	468	0.00
Orthofix Medical Inc	USD	833	44,457	1,945	0.00
OrthoPediatrics Corp	USD	294	10,378	(908)	(0.00)
Oshkosh Corp	USD	404	30,235	(489)	(0.00)
OSI Systems Inc	USD	46	4,837	12	0.00
Otter Tail Corp	USD	772	41,904	494	0.00
Owens & Minor Inc	USD	257	1,466	(32)	(0.00)
Oxford Industries Inc	USD	530	38,208	(174)	(0.00)
Pacira Pharmaceuticals Inc	USD	336	13,285	534	0.00
Packaging Corp of America	USD	656	69,346	453	0.00
PacWest Bancorp	USD	584	21,152	(631)	(0.00)
Palo Alto Networks Inc	USD	34	6,944	(155)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Par Pacific Holdings Inc	USD	583	13,211	(23)	(0.00)
PAR Technology Corp	USD	341	7,956	(498)	(0.00)
Park Electrochemical Corp	USD	1,243	22,548	(413)	(0.00)
Park National Corp	USD	34	3,231	(116)	(0.00)
Parker-Hannifin Corp	USD	283	50,977	283	0.00
Patrick Industries Inc	USD	720	29,909	(826)	(0.00)
Patterson Cos Inc	USD	558	9,977	46	0.00
Paychex Inc	USD	2,352	193,758	(360)	(0.00)
PayPal Holdings Inc	USD	1,460	149,621	(6,198)	(0.02)
PC Connection Inc	USD	1,480	56,921	1,830	0.00
PDF Solutions Inc	USD	899	11,831	(297)	(0.00)
PDL BioPharma Inc	USD	10,439	22,861	(415)	(0.00)
Pegasystems Inc	USD	296	20,045	(1,228)	(0.00)
Penn Virginia Corp	USD	841	24,128	(4,247)	(0.01)
Penumbra Inc	USD	56	7,411	(153)	(0.00)
PepsiCo Inc	USD	2,516	343,837	2,440	0.01
Perficient Inc	USD	1,013	38,889	191	0.00
Performance Food Group Co	USD	629	28,840	(407)	(0.00)
PetMed Express Inc	USD	1,554	27,692	(482)	(0.00)
Pfizer Inc	USD	4,873	176,403	(1,462)	(0.00)
PGT Innovations Inc	USD	814	13,895	(114)	(0.00)
PH Glatfelter Co	USD	665	10,288	(106)	(0.00)
Phibro Animal Health Corp	USD	1,170	24,769	(1,346)	(0.00)
Philip Morris International Inc	USD	1,834	138,944	6,022	0.01
Phillips 66	USD	473	48,984	643	0.00
Photronics Inc	USD	1,262	13,781	(164)	(0.00)
Piedmont Office Realty Trust Inc	USD	110	2,309	31	0.00
Pinnacle West Capital Corp	USD	4,921	481,225	14,639	0.03
Piper Jaffray Cos	USD	132	9,921	(327)	(0.00)
PolyOne Corp	USD	2,169	70,644	(737)	(0.00)
Pool Corp	USD	704	140,328	6,377	0.01
Power Integrations Inc	USD	316	28,737	(228)	(0.00)
PPG Industries Inc	USD	1,475	173,947	1,062	0.00
PPL Corp	USD	1,183	37,667	852	0.00
Preferred Bank	USD	692	36,482	(284)	(0.00)
Premier Inc	USD	1,376	39,133	(10,403)	(0.03)
PriceSmart Inc	USD	17	1,238	17	0.00
Primerica Inc	USD	988	125,960	3,310	0.01
Progress Software Corp	USD	357	14,112	(332)	(0.00)
ProPetro Holding Corp	USD	2,881	25,468	(3,529)	(0.01)
Proto Labs Inc	USD	195	19,855	(878)	(0.00)
Provident Financial Services Inc	USD	1,589	39,217	(1,255)	(0.00)
Prudential Financial Inc	USD	736	65,946	964	0.00
PS Business Parks Inc	USD	755	137,720	279	0.00
Public Service Enterprise Group Inc	USD	3,290	204,803	3,153	0.01
Public Storage	USD	783	193,033	(3,084)	(0.01)
PulteGroup Inc	USD	2,571	93,044	2,005	0.00
QAD Inc	USD	714	32,937	1,092	0.00
Quaker Chemical Corp	USD	303	48,113	(2,337)	(0.01)
Qualys Inc	USD	287	21,393	(1,417)	(0.00)
Quanex Building Products Corp	USD	848	15,306	(806)	(0.00)
Quanterix Corp	USD	53	1,157	(219)	(0.00)
Quest Diagnostics Inc	USD	444	47,104	(71)	(0.00)
QuinStreet Inc	USD	575	7,297	(111)	(0.00)
Ra Pharmaceuticals Inc	USD	72	1,764	(81)	(0.00)
Radiant Logistics Inc	USD	5,085	27,052	727	0.00
Radius Health Inc	USD	205	5,336	(367)	(0.00)
RadNet Inc	USD	663	9,431	(660)	(0.00)
Ralph Lauren Corp	USD	465	43,970	(2,088)	(0.01)
Raven Industries Inc	USD	954	32,159	(849)	(0.00)
Raymond James Financial Inc	USD	648	53,641	(2,157)	(0.01)
Raytheon Co	USD	64	12,556	(308)	(0.00)
RBC Bearings Inc	USD	162	26,923	292	0.00
RE/MAX Holdings Inc	USD	155	4,957	606	0.00
Realty Income Corp	USD	887	68,281	1,073	0.00
Recro Pharma Inc	USD	219	2,462	(153)	(0.00)
Regal Beloit Corp	USD	181	13,186	(384)	(0.00)
Regeneron Pharmaceuticals Inc	USD	361	99,391	(4,621)	(0.01)
REGENXBIO Inc	USD	164	5,699	(725)	(0.00)
Regis Corp	USD	71	1,438	52	0.00
Reinsurance Group of America Inc	USD	477	76,678	838	0.00
Reliance Steel & Aluminum Co	USD	1,652	163,003	(7,435)	(0.02)
RenaissanceRe Holdings Ltd	USD	386	74,147	814	0.00
Rent-A-Center Inc	USD	1,278	32,832	(550)	(0.00)
Repligen Corp	USD	180	14,203	(246)	(0.00)
Republic Services Inc	USD	1,279	110,071	601	0.00
ResMed Inc	USD	585	79,063	714	0.00
Resources Connection Inc	USD	3,083	52,719	(1,043)	(0.00)
Retrophin Inc	USD	100	1,167	(34)	(0.00)
REX American Resources Corp	USD	781	58,911	(2,275)	(0.01)
RLI Corp	USD	147	13,618	131	0.00
Robert Half International Inc	USD	2,618	144,697	(1,597)	(0.00)
Rockwell Automation Inc	USD	1,336	217,715	(1,468)	(0.00)
Rollins Inc	USD	3,849	130,096	(4,619)	(0.01)
Roper Technologies Inc	USD	193	68,478	(878)	(0.00)
Rosetta Stone Inc	USD	947	15,985	(2,216)	(0.01)
Ross Stores Inc	USD	1,200	131,688	1,920	0.00
Royal Gold Inc	USD	332	41,321	(385)	(0.00)
RPM International Inc	USD	596	40,999	966	0.00
RPT Realty	USD	1,874	25,636	223	0.00
Rush Enterprises Inc	USD	536	20,510	(1,300)	(0.00)
Ruth's Hospitality Group Inc	USD	3,645	73,921	693	0.00
S&P Global Inc	USD	41	10,193	(307)	(0.00)
S&T Bancorp Inc	USD	680	24,997	(320)	(0.00)
Safety Insurance Group Inc	USD	996	102,339	276	0.00

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Sally Beauty Holdings Inc	USD	4,156	62,943	2,473	0.01
SandRidge Energy Inc	USD	1,096	5,195	(1,151)	(0.00)
Sandy Spring Bancorp Inc	USD	815	27,840	(1,491)	(0.00)
Saul Centers Inc	USD	309	16,939	(59)	(0.00)
SBA Communications Corp	USD	120	28,770	(832)	(0.00)
Schnitzer Steel Industries Inc	USD	1,876	37,708	(7,069)	(0.02)
Scholastic Corp	USD	427	16,102	(922)	(0.00)
Schweitzer-Mauduit International Inc	USD	103	3,912	56	0.00
Seaboard Corp	USD	3	13,008	408	0.00
SEACOR Holdings Inc	USD	411	19,477	(259)	(0.00)
Seagate Technology PLC	USD	1,061	56,679	(2,291)	(0.01)
SEI Investments Co	USD	2,503	148,228	(1,727)	(0.00)
Select Energy Services Inc	USD	467	4,026	(219)	(0.00)
Selective Insurance Group Inc	USD	169	12,658	(150)	(0.00)
Sempra Energy	USD	199	29,412	701	0.00
Semtech Corp	USD	172	8,443	64	0.00
Sensient Technologies Corp	USD	1,292	87,404	(1,374)	(0.00)
ServiceNow Inc	USD	57	14,334	(632)	(0.00)
ServisFirst Bancshares Inc	USD	62	2,079	(19)	(0.00)
Shenandoah Telecommunications Co	USD	218	6,821	(427)	(0.00)
Shoe Carnival Inc	USD	353	11,515	(46)	(0.00)
ShotSpotter Inc	USD	427	9,894	(1,746)	(0.00)
Shutterstock Inc	USD	43	1,528	(74)	(0.00)
Silicon Laboratories Inc	USD	83	9,220	(175)	(0.00)
Simon Property Group Inc	USD	749	117,705	2,232	0.00
Simpson Manufacturing Co Inc	USD	721	49,547	39	0.00
Sinclair Broadcast Group Inc	USD	131	5,512	(118)	(0.00)
SiteOne Landscape Supply Inc	USD	71	5,174	(318)	(0.00)
SJW Group	USD	534	36,606	136	0.00
Skechers U.S.A. Inc	USD	832	30,709	1,356	0.00
Skyworks Solutions Inc	USD	2,062	161,352	(5,567)	(0.01)
Sleep Number Corp	USD	755	31,023	(1,850)	(0.01)
SMART Global Holdings Inc	USD	675	17,132	(3,419)	(0.01)
Snap-on Inc	USD	1,392	218,544	(962)	(0.00)
Solaris Oilfield Infrastructure Inc	USD	2,302	31,077	(345)	(0.00)
Sonic Automotive Inc	USD	1,849	57,985	2,910	0.01
Sonoco Products Co	USD	1,539	90,385	108	0.00
Southside Bancshares Inc	USD	175	6,011	(67)	(0.00)
Southwest Airlines Co	USD	3,195	173,041	(4,931)	(0.01)
SP Plus Corp	USD	273	10,300	254	0.00
SpartanNash Co	USD	2,124	25,807	340	0.00
Spire Inc	USD	386	33,586	290	0.00
Sprouts Farmers Market Inc	USD	1,720	33,265	(869)	(0.00)
SPS Commerce Inc	USD	550	25,454	(1,394)	(0.00)
SPX Corp	USD	500	20,115	(635)	(0.00)
Standard Motor Products Inc	USD	847	40,876	(1,016)	(0.00)
Standex International Corp	USD	724	53,214	(1,957)	(0.01)
Stanley Black & Decker Inc	USD	261	37,414	188	0.00
Starbucks Corp	USD	78	6,876	(128)	(0.00)
Steel Dynamics Inc	USD	5,603	163,720	(9,749)	(0.02)
Steelcase Inc	USD	1,004	18,504	1,415	0.00
Stepan Co	USD	307	29,586	(295)	(0.00)
Sterling Construction Co Inc	USD	816	10,673	122	0.00
Steven Madden Ltd	USD	971	34,597	489	0.00
Stewart Information Services Corp	USD	809	31,365	1,050	0.00
Stifel Financial Corp	USD	219	12,527	(210)	(0.00)
Stitch Fix Inc	USD	312	5,822	(883)	(0.00)
Stoneridge Inc	USD	1,365	42,370	(1,471)	(0.00)
Strategic Education Inc	USD	25	3,375	(569)	(0.00)
Stryker Corp	USD	859	185,587	(2,019)	(0.01)
Sturm Ruger & Co Inc	USD	1,166	48,937	(1,632)	(0.00)
Sun Communities Inc	USD	1,124	167,240	(508)	(0.00)
Supernus Pharmaceuticals Inc	USD	687	18,906	(1,202)	(0.00)
Surmodics Inc	USD	215	9,767	(269)	(0.00)
SVB Financial Group	USD	42	8,731	(233)	(0.00)
Sykes Enterprises Inc	USD	1,739	53,631	(1,215)	(0.00)
Symantec Corp	USD	214	5,029	(199)	(0.00)
Synchrony Financial	USD	5,278	178,133	(1,108)	(0.00)
Synopsys Inc	USD	752	102,896	98	0.00
Sysco Corp	USD	3,935	311,298	2,751	0.01
Systemax Inc	USD	2,622	57,815	(1,515)	(0.00)
T Rowe Price Group Inc	USD	525	59,966	(1,953)	(0.01)
Tactile Systems Technology Inc	USD	654	27,756	(7,023)	(0.02)
Tandem Diabetes Care Inc	USD	162	9,500	(368)	(0.00)
Target Corp	USD	1,227	131,062	(571)	(0.00)
Tech Data Corp	USD	96	9,925	(58)	(0.00)
TechTarget Inc	USD	1,656	37,542	(3,260)	(0.01)
Teledyne Technologies Inc	USD	454	145,571	(288)	(0.00)
Tennant Co	USD	374	26,603	2	0.00
Teradyne Inc	USD	562	32,394	(202)	(0.00)
Terreno Realty Corp	USD	189	9,755	67	0.00
Tetra Tech Inc	USD	1,918	164,507	1,412	0.00
Texas Instruments Inc	USD	2,901	371,966	(3,776)	(0.01)
Texas Roadhouse Inc	USD	2,551	134,616	(3,360)	(0.01)
TFS Financial Corp	USD	2,612	47,042	(627)	(0.00)
The Allstate Corp	USD	1,505	163,443	993	0.00
The Bank of NT Butterfield & Son Ltd	USD	89	2,620	(109)	(0.00)
The Boston Beer Co Inc	USD	462	166,500	2,884	0.01
The Buckle Inc	USD	735	15,016	44	0.00
The Cato Corp	USD	1,218	21,242	502	0.00
The Charles Schwab Corp	USD	2,172	90,029	(3,606)	(0.01)
The Cheesecake Factory Inc	USD	1,251	51,566	(1,557)	(0.00)
The Chefs' Warehouse Inc	USD	205	8,270	(138)	(0.00)
The Children's Place Inc	USD	433	33,094	(2,772)	(0.01)
The Clorox Co	USD	899	136,181	(3,650)	(0.01)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
The Coca-Cola Co	USD	3,226	175,527	548	0.00
The Cooper Cos Inc	USD	262	77,657	(2,111)	(0.01)
The Dow Chemical Co	USD	1,745	82,521	(709)	(0.00)
The Estee Lauder Cos Inc	USD	623	123,634	4,430	0.01
The Hackett Group Inc	USD	4,461	74,543	(1,127)	(0.00)
The Hanover Insurance Group Inc	USD	1,150	155,423	4,520	0.01
The Hartford Financial Services Group Inc	USD	757	45,844	(129)	(0.00)
The Hershey Co	USD	1,248	193,053	2,270	0.00
The Home Depot Inc	USD	1,945	449,762	2,051	0.00
The Kroger Co	USD	3,456	89,061	340	0.00
The Marcus Corp	USD	269	9,940	129	0.00
The Meet Group Inc	USD	1,672	5,534	(184)	(0.00)
The Middleby Corp	USD	71	8,311	(241)	(0.00)
The Mosaic Co	USD	433	8,695	(749)	(0.00)
The NASDAQ OMX Group Inc	USD	324	32,377	(817)	(0.00)
The New York Times Co	USD	1,892	54,225	(1,135)	(0.00)
The PNC Financial Services Group Inc	USD	1,167	163,263	770	0.00
The Priceline Group	USD	65	127,202	(6,545)	(0.02)
The Procter & Gamble Co	USD	3,055	381,570	11,426	0.03
The Providence Service Corp	USD	425	24,778	(1,393)	(0.00)
The RMR Group Inc	USD	221	9,930	(464)	(0.00)
The Scotts Miracle-Gro Co	USD	341	34,192	(467)	(0.00)
The Sherwin-Williams Co	USD	405	222,499	4,803	0.01
The Simply Good Foods Co	USD	265	7,685	(64)	(0.00)
The Southern Co	USD	2,764	171,313	2,645	0.01
The TJX Cos Inc	USD	1,729	96,323	(270)	(0.00)
The Toro Co	USD	2,045	149,899	532	0.00
The Travelers Cos Inc	USD	1,473	218,976	1,988	0.00
The Walt Disney Co	USD	1,369	178,299	(8,310)	(0.02)
Thermo Fisher Scientific Inc	USD	35	10,184	9	0.00
Thermon Group Holdings Inc	USD	169	3,865	(177)	(0.00)
Tilly's Inc	USD	460	4,370	(285)	(0.00)
Tivity Health Inc	USD	161	2,632	(380)	(0.00)
T-Mobile US Inc	USD	1,168	91,081	(2,440)	(0.01)
Tompkins Financial Corp	USD	328	26,696	(738)	(0.00)
Tootsie Roll Industries Inc	USD	1,545	57,752	17	0.00
Torchmark Corp	USD	1,806	172,997	2,515	0.01
Tractor Supply Co	USD	1,113	100,059	(6,491)	(0.02)
Tredegar Corp	USD	1,300	25,467	(209)	(0.00)
Trex Co Inc	USD	435	39,111	1,001	0.00
TriCo Bancshares	USD	989	35,930	(475)	(0.00)
TriMas Corp	USD	1,103	34,138	(405)	(0.00)
Trinseo SA	USD	171	7,346	(139)	(0.00)
TripAdvisor Inc	USD	635	24,365	(1,949)	(0.01)
TriState Capital Holdings Inc	USD	135	2,858	(103)	(0.00)
TrueBlue Inc	USD	475	10,127	(19)	(0.00)
TrustCo Bank Corp NY	USD	3,588	29,529	(323)	(0.00)
Trustmark Corp	USD	1,310	44,881	(61)	(0.00)
TTEC Holdings Inc	USD	81	3,903	(38)	(0.00)
Tupperware Brands Corp	USD	3,010	47,648	1,114	0.00
Turning Point Brands Inc	USD	197	4,391	(784)	(0.00)
Turtle Beach Corp	USD	815	9,593	668	0.00
Tyler Technologies Inc	USD	196	50,740	(159)	(0.00)
Tyson Foods Inc	USD	3,750	319,388	(12,396)	(0.03)
Ubiquiti Networks Inc	USD	647	75,634	(317)	(0.00)
UDR Inc	USD	690	33,468	(3)	(0.00)
UGI Corp	USD	4,454	225,372	1,982	0.00
Ulta Beauty Inc	USD	383	95,750	6,185	0.01
UMB Financial Corp	USD	279	18,182	(209)	(0.00)
UMH Properties Inc	USD	1,417	19,739	71	0.00
Umpqua Holdings Corp	USD	1,025	16,923	(277)	(0.00)
UniFirst Corp	USD	108	21,104	(43)	(0.00)
Union Pacific Corp	USD	673	110,527	(1,797)	(0.00)
Unisys Corp	USD	233	1,727	(231)	(0.00)
United Continental Holdings Inc	USD	700	61,789	(1,197)	(0.00)
United Fire Group Inc	USD	1,190	55,894	(976)	(0.00)
United Parcel Service Inc	USD	81	9,667	(246)	(0.00)
UnitedHealth Group Inc	USD	1,403	301,617	(21,370)	(0.05)
Unitil Corp	USD	857	54,368	2,070	0.00
Universal Corp	USD	283	15,559	(512)	(0.00)
Universal Display Corp	USD	395	66,056	(3,933)	(0.01)
Universal Forest Products Inc	USD	851	34,134	(33)	(0.00)
Universal Health Realty Income Trust	USD	439	44,668	310	0.00
Universal Health Services Inc	USD	1,257	184,754	(5,596)	(0.01)
Universal Insurance Holdings Inc	USD	2,222	66,660	2,666	0.01
Univest Financial Corp	USD	728	18,448	(604)	(0.00)
Urstadt Biddle Properties Inc	USD	2,197	52,530	(948)	(0.00)
US Bancorp	USD	4,740	262,786	(2,180)	(0.01)
US Physical Therapy Inc	USD	239	30,965	(1,066)	(0.00)
USANA Health Sciences Inc	USD	257	17,728	(603)	(0.00)
Valero Energy Corp	USD	684	58,126	458	0.00
Valmont Industries Inc	USD	447	61,668	(1,399)	(0.00)
Valvoline Inc	USD	5,930	129,689	(474)	(0.00)
Varian Medical Systems Inc	USD	833	99,235	979	0.00
Varonis Systems Inc	USD	125	7,489	(265)	(0.00)
Vectrus Inc	USD	486	19,717	(730)	(0.00)
Veeva Systems Inc	USD	222	33,213	198	0.00
Veracyte Inc	USD	724	17,398	(1,202)	(0.00)
Vericel Corp	USD	969	14,603	(861)	(0.00)
VeriSign Inc	USD	505	95,278	(1,277)	(0.00)
Verisk Analytics Inc	USD	742	117,117	(601)	(0.00)
Verizon Communications Inc	USD	7,209	437,514	5,677	0.01
Verso Corp	USD	722	8,960	700	0.00
Vertex Pharmaceuticals Inc	USD	276	46,429	(1,239)	(0.00)
VF Corp	USD	1,030	91,649	1,136	0.00

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Viad Corp	USD	141	9,429	(97)	(0.00)
Vicor Corp	USD	781	23,149	(2,454)	(0.01)
Virtus Investment Partners Inc	USD	477	53,295	(3,419)	(0.01)
Virtusa Corp	USD	173	6,155	(650)	(0.00)
Vishay Precision Group Inc	USD	1,445	47,569	(2,717)	(0.01)
VMware Inc	USD	707	104,254	(4,475)	(0.01)
Vocera Communications Inc	USD	478	11,735	(239)	(0.00)
Vonage Holdings Corp	USD	2,470	28,257	(3,078)	(0.01)
Vulcan Materials Co	USD	248	37,369	637	0.00
W&T Offshore Inc	USD	2,701	11,857	(2,235)	(0.01)
Wabash National Corp	USD	908	13,266	(363)	(0.00)
Walker & Dunlop Inc	USD	68	3,831	(91)	(0.00)
Wal-Mart Stores Inc	USD	3,037	362,436	8,595	0.02
Warrior Met Coal Inc	USD	2,500	47,750	(7,050)	(0.02)
Washington Federal Inc	USD	262	9,752	(215)	(0.00)
Washington Trust Bancorp Inc	USD	602	29,251	(777)	(0.00)
Waste Management Inc	USD	1,544	176,556	757	0.00
Waters Corp	USD	1,170	263,426	(3,068)	(0.01)
Watsco Inc	USD	790	132,491	(537)	(0.00)
Watts Water Technologies Inc	USD	354	33,400	(1,039)	(0.00)
WD-40 Co	USD	293	54,164	629	0.00
Webster Financial Corp	USD	676	31,698	(860)	(0.00)
WEC Energy Group Inc	USD	1,599	152,545	3,044	0.01
Weis Markets Inc	USD	1,264	48,854	(1,678)	(0.00)
WellCare Health Plans Inc	USD	7	1,813	(59)	(0.00)
Wells Fargo & Co	USD	975	49,121	1,580	0.00
Werner Enterprises Inc	USD	1,581	55,793	791	0.00
West Pharmaceutical Services Inc	USD	849	120,545	(1,294)	(0.00)
Western Alliance Bancorp	USD	689	31,646	(458)	(0.00)
Westwood Holdings Group Inc	USD	1,248	35,056	(1,756)	(0.00)
White Mountains Insurance Group Ltd	USD	132	141,227	(1,595)	(0.00)
Whitestone REIT	USD	1,315	18,226	171	0.00
Williams-Sonoma Inc	USD	1,126	76,816	1,160	0.00
Wingstop Inc	USD	546	47,546	590	0.00
Wintrust Financial Corp	USD	1,997	128,846	(2,658)	(0.01)
Workiva Inc	USD	537	23,193	(1,074)	(0.00)
World Acceptance Corp	USD	224	28,394	(2,265)	(0.01)
World Fuel Services Corp	USD	2,205	87,142	(2,999)	(0.01)
Worthington Industries Inc	USD	310	11,145	(859)	(0.00)
WP Carey Inc	USD	78	7,072	153	0.00
WR Berkley Corp	USD	1,626	116,731	(374)	(0.00)
WR Grace & Co	USD	414	27,618	(120)	(0.00)
WW Grainger Inc	USD	626	184,050	1,484	0.00
Wyndham Worldwide Corp	USD	2,411	109,459	(3,976)	(0.01)
Wynn Resorts Ltd	USD	136	14,801	(694)	(0.00)
Xcel Energy Inc	USD	2,466	161,276	1,823	0.00
Xencor Inc	USD	651	21,945	(1,836)	(0.00)
Xilinx Inc	USD	1,706	163,759	(11,853)	(0.03)
Xperi Corp	USD	1,006	21,126	342	0.00
Yelp Inc	USD	287	9,936	(677)	(0.00)
Yum! Brands Inc	USD	765	86,414	122	0.00
Zix Corp	USD	300	2,121	(186)	(0.00)
Zoetis Inc	USD	1,127	140,706	2,739	0.01
Zumiez Inc	USD	160	4,898	(203)	(0.00)
				(716,011)	**(1.71)**
Total Long Positions				**(719,908)**	**(1.71)**
Short Positions					
Common Stocks					
Argentina					
MercadoLibre Inc	USD	(154)	(83,299)	1,398	0.00
				1,398	**0.00**
Australia					
Amcor PLC	USD	(7,617)	(73,733)	(286)	(0.00)
				(286)	**(0.00)**
Bermuda					
Teekay Corp	USD	(2,568)	(9,912)	1,844	0.01
				1,844	**0.01**
Canada					
Energy Fuels Inc	USD	(2,759)	(5,270)	414	0.00
Gran Tierra Energy Inc	USD	(6,033)	(7,662)	1,810	0.01
Resolute Forest Products Inc	USD	(2,697)	(12,784)	1,510	0.00
				3,734	**0.01**
Cayman Islands					
Fresh Del Monte Produce Inc	USD	(1,067)	(39,586)	(6,050)	(0.01)
				(6,050)	**(0.01)**
Ghana					
Kosmos Energy Ltd	USD	(6,095)	(38,033)	1,725	0.00
				1,725	**0.00**
Greece					
Costamare Inc	USD	(851)	(5,208)	196	0.00
				196	**0.00**
Ireland					
Adient plc	USD	(6,272)	(145,855)	5,290	0.01
Alkermes PLC	USD	(1,161)	(21,989)	2,197	0.01
Endo International PLC	USD	(2,280)	(7,228)	453	0.00
Mallinckrodt PLC	USD	(3,445)	(7,941)	1,395	0.00
nVent Electric PLC	USD	(1,329)	(29,039)	149	0.00
				9,484	**0.02**

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Italy					
International Game Technology PLC	USD	(11,090)	(155,371)	5,155	0.01
				5,155	**0.01**
Monaco					
GasLog Ltd	USD	(413)	(5,311)	402	0.00
Scorpio Tankers Inc	USD	(1,048)	(31,430)	587	0.00
				989	**0.00**
Netherlands					
Constellium NV	USD	(1,381)	(17,608)	1,215	0.01
Frank's International NV	USD	(1,655)	(7,679)	910	0.00
Mylan Inc	USD	(2,148)	(41,199)	4,833	0.01
Playa Hotels & Resorts NV	USD	(2,744)	(21,129)	655	0.00
				7,613	**0.02**
Norway					
Golar LNG Ltd	USD	(1,526)	(20,128)	(141)	(0.00)
				(141)	**(0.00)**
Panama					
Copa Holdings SA	USD	(1,047)	(102,041)	(1,958)	(0.01)
Liberty Latin America Ltd	USD	(2,739)	(47,385)	2,739	0.01
				781	**0.00**
Puerto Rico					
First BanCorp	USD	(5,293)	(52,692)	270	0.00
				270	**0.00**
Singapore					
DHT Holdings Inc	USD	(396)	(2,390)	(34)	(0.00)
WaVe Life Sciences Ltd	USD	(458)	(9,366)	1,980	0.01
				1,946	**0.01**
Sweden					
Spotify Technology SA	USD	(295)	(33,403)	4,056	0.01
				4,056	**0.01**
Switzerland					
CRISPR Therapeutics AG	USD	(83)	(3,463)	623	0.00
				623	**0.00**
United Kingdom					
Delphi Technologies PLC	USD	(740)	(9,820)	1,304	0.00
Ensco PLC	USD	(4,158)	(19,709)	10,104	0.03
Eros International PLC	USD	(5,255)	(9,617)	3,994	0.01
Gates Industrial Corp PLC	USD	(2,115)	(21,171)	368	0.00
LivaNova PLC	USD	(1,011)	(75,451)	6,579	0.02
Myovant Sciences Ltd	USD	(2,036)	(10,567)	1,588	0.00
Nielsen Holdings plc	USD	(6,976)	(147,438)	10,011	0.02
Noble Corp plc	USD	(17,103)	(21,721)	8,372	0.02
Quotient Ltd	USD	(1,527)	(11,911)	777	0.00
Tronox Holdings PLC	USD	(5,050)	(40,653)	7,249	0.02
Venator Materials PLC	USD	(6,182)	(14,837)	3,153	0.01
Willis Towers Watson PLC	USD	(143)	(27,708)	698	0.00
				54,197	**0.13**
United States					
2U Inc	USD	(4,163)	(65,984)	9,002	0.02
3D Systems Corp	USD	(3,226)	(26,260)	94	0.00
8x8 Inc	USD	(252)	(5,194)	756	0.00
Abeona Therapeutics Inc	USD	(5,713)	(13,311)	2,230	0.01
Abercrombie & Fitch Co	USD	(381)	(5,856)	331	0.00
ABM Industries Inc	USD	(34)	(1,247)	(7)	(0.00)
Acadia Healthcare Co Inc	USD	(5,938)	(180,575)	9,382	0.02
ACCO Brands Corp	USD	(3,894)	(38,823)	(1,012)	(0.00)
Accuray Inc	USD	(3,602)	(10,266)	591	0.00
Aclaris Therapeutics Inc	USD	(24,496)	(27,191)	16,902	0.04
Acorda Therapeutics Inc	USD	(2,169)	(6,312)	979	0.00
Activision Blizzard Inc	USD	(504)	(26,515)	1,311	0.00
Acxiom Corp	USD	(898)	(38,381)	3,278	0.01
Adamas Pharmaceuticals Inc	USD	(976)	(5,666)	632	0.00
ADMA Biologics Inc	USD	(876)	(4,038)	461	0.00
ADT Inc	USD	(9,772)	(60,000)	(1,173)	(0.00)
Aduro Biotech Inc	USD	(7,631)	(8,165)	1,138	0.00
Advance Auto Parts Inc	USD	(519)	(84,369)	(3,368)	(0.01)
Advanced Micro Devices Inc	USD	(2,638)	(75,289)	6,215	0.02
Adverum Biotechnologies Inc	USD	(883)	(4,706)	281	0.00
AECOM	USD	(2,902)	(108,651)	2,873	0.01
Aegion Corp	USD	(405)	(8,635)	(36)	(0.00)
Aerie Pharmaceuticals Inc	USD	(130)	(2,607)	309	0.00
Aerojet Rocketdyne Holdings Inc	USD	(435)	(22,372)	487	0.00
AES Corp	USD	(8,221)	(134,413)	(3,782)	(0.01)
Agios Pharmaceuticals Inc	USD	(3,107)	(106,694)	6,960	0.02
Aimmune Therapeutics Inc	USD	(121)	(2,543)	165	0.00
Air Lease Corp	USD	(1,869)	(78,311)	3,134	0.01
Air Transport Services Group Inc	USD	(923)	(19,401)	545	0.00
AK Steel Holding Corp	USD	(6,590)	(14,762)	2,389	0.01
Akebia Therapeutics Inc	USD	(1,819)	(7,440)	1,219	0.00
Akorn Inc	USD	(8,442)	(32,417)	(1,097)	(0.00)
Albemarle Corp	USD	(603)	(41,269)	(513)	(0.00)
Alcoa Corp	USD	(2,636)	(53,063)	5,008	0.01
Alexander & Baldwin Inc	USD	(258)	(6,347)	15	0.00
Allegheny Technologies Inc	USD	(2,124)	(42,862)	2,570	0.01
Allergan PLC	USD	(305)	(51,316)	(656)	(0.00)
Alliance Data Systems Corp	USD	(853)	(107,870)	4,124	0.01
Allison Transmission Holdings Inc	USD	(437)	(20,360)	140	0.00
Allscripts Healthcare Solution Inc	USD	(7,484)	(80,678)	(2,021)	(0.00)
Ally Financial Inc	USD	(6,195)	(206,479)	9,850	0.02
Alnylam Pharmaceuticals Inc	USD	(2,100)	(170,730)	12,733	0.03
Alteryx Inc	USD	(580)	(61,683)	6,368	0.02
Altice USA Inc	USD	(8,135)	(232,092)	7,558	0.02

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Altisource Portfolio Solutions SA	USD	(550)	(11,270)	572	0.00
Altra Industrial Motion Corp	USD	(464)	(12,848)	469	0.00
AMAG Pharmaceuticals Inc	USD	(95)	(1,132)	10	0.00
Ambac Financial Group Inc	USD	(1,498)	(28,627)	1,278	0.00
AMC Entertainment Holdings Inc	USD	(3,447)	(36,848)	2,343	0.01
American Airlines Group Inc	USD	(5,881)	(158,963)	8,290	0.02
American Axle & Manufacturing Holdings Inc	USD	(1,538)	(12,181)	235	0.00
American Eagle Outfitters Inc	USD	(4,865)	(78,618)	1,691	0.00
American Equity Investment Life Holding Co	USD	(221)	(5,390)	(40)	(0.00)
American Homes 4 Rent	USD	(986)	(25,444)	(666)	(0.00)
American International Group Inc	USD	(422)	(23,522)	565	0.00
American Outdoor Brands Corp	USD	(1,466)	(8,899)	(306)	(0.00)
American Woodmark Corp	USD	(207)	(18,173)	313	0.00
Ameris Bancorp	USD	(346)	(13,992)	(581)	(0.00)
Amkor Technology Inc	USD	(3,286)	(29,705)	258	0.00
Anixter International Inc	USD	(208)	(14,406)	(383)	(0.00)
Antero Resources Corp	USD	(25,496)	(79,548)	20,657	0.05
Apache Corp	USD	(2,491)	(64,143)	424	0.00
Applied Optoelectronics Inc	USD	(2,621)	(28,962)	655	0.00
Aramark	USD	(1,484)	(64,064)	(556)	(0.00)
Archrock Inc	USD	(2,738)	(27,134)	1,914	0.00
Arconic Inc	USD	(8,710)	(227,984)	9,276	0.02
Armstrong Flooring Inc	USD	(3,187)	(20,939)	1,133	0.00
Artisan Partners Asset Management Inc	USD	(434)	(12,347)	234	0.00
ASGN Inc	USD	(1,385)	(86,618)	3,946	0.01
Ashford Hospitality Trust Inc	USD	(10,503)	(36,340)	(3,781)	(0.01)
Ashland Inc	USD	(698)	(53,411)	558	0.00
Assembly Biosciences Inc	USD	(723)	(7,404)	1,815	0.00
Assurant Inc	USD	(359)	(45,166)	438	0.00
Asure Software Inc	USD	(1,862)	(12,233)	291	0.00
At Home Group Inc	USD	(3,323)	(31,170)	(166)	(0.00)
Atara Biotherapeutics Inc	USD	(798)	(10,502)	1,783	0.00
Atlas Air Worldwide Holdings Inc	USD	(764)	(19,058)	350	0.00
Atlassian Corp PLC	USD	(351)	(43,566)	3,313	0.01
Audentes Therapeutics Inc	USD	(221)	(6,192)	681	0.00
AutoNation Inc	USD	(2,621)	(130,447)	1,363	0.00
Avalara Inc	USD	(406)	(27,474)	2,791	0.01
Avanos Medical Inc	USD	(4,423)	(166,880)	(1,512)	(0.00)
Avaya Holdings Corp	USD	(2,790)	(28,598)	899	0.00
Avis Budget Group Inc	USD	(3,717)	(102,589)	7,099	0.02
Axalta Coating Systems Ltd	USD	(2,130)	(64,113)	3,472	0.01
Axos Financial Inc	USD	(855)	(23,521)	31	0.00
B&G Foods Inc	USD	(212)	(4,026)	144	0.00
Baker Hughes a GE Co	USD	(4,373)	(102,416)	(46)	(0.00)
Banc of California Inc	USD	(6,340)	(89,014)	1,430	0.00
BankUnited Inc	USD	(1,258)	(42,508)	(516)	(0.00)
Barnes & Noble Education Inc	USD	(3,266)	(10,321)	400	0.00
Beacon Roofing Supply Inc	USD	(809)	(27,037)	752	0.00
Beazer Homes USA Inc	USD	(3,048)	(44,684)	(1,158)	(0.00)
Belden Inc	USD	(1,022)	(54,330)	491	0.00
Bellicum Pharmaceuticals Inc	USD	(11,345)	(12,026)	603	0.00
Benefitfocus Inc	USD	(194)	(4,573)	344	0.00
Berkshire Hills Bancorp Inc	USD	(612)	(18,238)	1,200	0.00
BGC Partners Inc	USD	(19,794)	(109,164)	1,116	0.00
BioCryst Pharmaceuticals Inc	USD	(3,970)	(12,307)	(716)	(0.00)
BioMarin Pharmaceutical Inc	USD	(409)	(27,890)	2,785	0.01
Blackbaud Inc	USD	(754)	(67,121)	3,936	0.01
Blucora Inc	USD	(724)	(15,769)	42	0.00
Bluebird Bio Inc	USD	(1,587)	(145,417)	23,504	0.06
BlueLinx Holdings Inc	USD	(207)	(6,612)	29	0.00
Blueprint Medicines Corp	USD	(76)	(5,594)	558	0.00
Boingo Wireless Inc	USD	(701)	(7,788)	943	0.00
BOK Financial Corp	USD	(935)	(74,566)	524	0.00
Boot Barn Holdings Inc	USD	(218)	(7,567)	368	0.00
Boston Private Financial Holdings Inc	USD	(1,364)	(16,041)	218	0.00
Bottomline Technologies DE Inc	USD	(31)	(1,216)	24	0.00
Box Inc	USD	(904)	(14,609)	1,455	0.00
Boyd Gaming Corp	USD	(2,299)	(54,900)	6,418	0.02
Braemar Hotels & Resorts Inc	USD	(233)	(2,223)	(17)	(0.00)
Brandywine Realty Trust	USD	(2,021)	(30,719)	(563)	(0.00)
Briggs & Stratton Corp	USD	(3,264)	(19,682)	483	0.00
Brighthouse Financial Inc	USD	(1,844)	(74,903)	(1,026)	(0.00)
BrightSphere Investment Group PLC	USD	(2,913)	(28,955)	1,777	0.00
Brixmor Property Group Inc	USD	(4,278)	(86,672)	(2,396)	(0.01)
Brookdale Senior Living Inc	USD	(9,461)	(71,431)	2,079	0.01
Brookfield Property REIT Inc	USD	(414)	(8,470)	(52)	(0.00)
Brooks Automation Inc	USD	(581)	(21,520)	796	0.00
Bunge Ltd	USD	(1,394)	(78,663)	321	0.00
Cadence BanCorp	USD	(539)	(9,530)	(16)	(0.00)
CAI International Inc	USD	(781)	(17,073)	657	0.00
CalAmp Corp	USD	(596)	(6,890)	(143)	(0.00)
Caleres Inc	USD	(471)	(10,984)	(332)	(0.00)
California Resources Corp	USD	(390)	(3,877)	1,716	0.00
Callaway Golf Co	USD	(859)	(16,364)	275	0.00
Callon Petroleum Co	USD	(17,406)	(75,194)	6,689	0.02
Camping World Holdings Inc	USD	(2,153)	(18,817)	(41)	(0.00)
Cantel Medical Corp	USD	(359)	(27,119)	5,004	0.01
Cara Therapeutics Inc	USD	(367)	(6,826)	1,883	0.00
Carbon Black Inc	USD	(379)	(9,848)	(13)	(0.00)
Carbonite Inc	USD	(198)	(3,041)	(20)	(0.00)
Cardlytics Inc	USD	(205)	(6,847)	160	0.00
Cardtronics PLC	USD	(202)	(6,086)	20	0.00
Care.com Inc	USD	(1,362)	(13,811)	67	0.00
CarMax Inc	USD	(1,506)	(131,670)	(2,020)	(0.00)
Carpenter Technology Corp	USD	(917)	(47,024)	3,796	0.01

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Carrols Restaurant Group Inc	USD	(4,243)	(34,750)	1,875	0.00
Cars.com Inc	USD	(5,612)	(48,993)	10,887	0.03
Carvana Co	USD	(334)	(21,443)	4,862	0.01
Casa Systems Inc	USD	(2,040)	(16,034)	(1,265)	(0.00)
Castlight Health Inc	USD	(10,662)	(14,927)	1,569	0.00
Catalent Inc	USD	(2,903)	(138,270)	8,180	0.02
Catalyst Biosciences Inc	USD	(1,429)	(7,359)	783	0.00
CatchMark Timber Trust Inc	USD	(1,445)	(15,360)	(116)	(0.00)
CBL & Associates Properties Inc	USD	(28,515)	(39,351)	(9,125)	(0.02)
CBS Corp	USD	(424)	(17,100)	1,259	0.00
CDK Global Inc	USD	(1,812)	(85,979)	(2,355)	(0.01)
Centennial Resource Development Inc	USD	(19,905)	(87,184)	5,118	0.01
CenterState Bank Corp	USD	(1,314)	(31,746)	447	0.00
Century Aluminum Co	USD	(6,276)	(41,547)	2,782	0.01
Century Communities Inc	USD	(128)	(3,903)	(70)	(0.00)
CenturyLink Inc	USD	(6,697)	(83,076)	2,531	0.01
Ceridian HCM Holding Inc	USD	(2,444)	(119,683)	8,407	0.02
Cerus Corp	USD	(1,872)	(9,660)	166	0.00
CF Industries Holdings Inc	USD	(3,655)	(175,477)	9,393	0.02
Chaparral Energy Inc	USD	(11,041)	(14,022)	4,937	0.01
Charter Communications Inc	USD	(313)	(128,327)	4,745	0.01
Chegg Inc	USD	(916)	(27,086)	3,824	0.01
Cheniere Energy Inc	USD	(3,696)	(233,144)	9,557	0.02
Chesapeake Energy Corp	USD	(34,786)	(48,526)	8,121	0.02
Ciena Corp	USD	(325)	(12,825)	319	0.00
Cigna Corp	USD	(877)	(132,006)	9,629	0.02
Cincinnati Bell Inc	USD	(3,003)	(15,315)	2,673	0.01
CIRCOR International Inc	USD	(388)	(14,515)	365	0.00
Cision Ltd	USD	(2,522)	(19,092)	(76)	(0.00)
CIT Group Inc	USD	(242)	(10,967)	264	0.00
Citigroup Inc	USD	(541)	(37,399)	71	0.00
Clean Energy Fuels Corp	USD	(5,386)	(11,257)	862	0.00
Clean Harbors Inc	USD	(662)	(50,590)	(258)	(0.00)
Clearwater Paper Corp	USD	(2,034)	(42,816)	(6,176)	(0.01)
Cloudera Inc	USD	(4,514)	(39,543)	677	0.00
CNO Financial Group Inc	USD	(10,049)	(160,583)	201	0.00
Coach Inc	USD	(374)	(9,645)	(236)	(0.00)
Coeur Mining Inc	USD	(6,431)	(32,477)	(579)	(0.00)
Coherent Inc	USD	(278)	(42,214)	2,338	0.01
Coherus Biosciences Inc	USD	(318)	(6,376)	13	0.00
Cohu Inc	USD	(1,000)	(13,480)	590	0.00
Colony NorthStar Inc	USD	(31,572)	(188,169)	(8,524)	(0.02)
Columbia Banking System Inc	USD	(208)	(7,729)	8	0.00
Columbia Financial Inc	USD	(961)	(15,184)	10	0.00
Columbia Property Trust Inc	USD	(2,086)	(44,223)	126	0.00
Commercial Metals Co	USD	(1,720)	(28,999)	3,492	0.01
CommScope Holding Co Inc	USD	(16,618)	(193,350)	12,514	0.03
Communications Sales & Leasing Inc	USD	(12,943)	(100,049)	3,696	0.01
Community Health Systems Inc	USD	(6,865)	(24,577)	264	0.00
Compass Minerals International Inc	USD	(1,009)	(56,110)	1,564	0.00
comScore Inc	USD	(9,901)	(17,426)	3,271	0.01
ConAgra Foods Inc	USD	(5,102)	(155,866)	(2,499)	(0.01)
Concert Pharmaceuticals Inc	USD	(129)	(804)	627	0.00
Concho Resources Inc	USD	(1,452)	(99,404)	7,721	0.02
Conn's Inc	USD	(337)	(8,179)	411	0.00
CONSOL Energy Inc	USD	(6,165)	(42,785)	6,264	0.02
Consolidated Communications Holdings Inc	USD	(441)	(2,099)	(207)	(0.00)
Constellation Brands Inc	USD	(406)	(83,729)	(242)	(0.00)
CoreLogic Inc	USD	(1,134)	(51,869)	380	0.00
CorePoint Lodging Inc	USD	(4,616)	(46,760)	2,446	0.01
CoreSite Realty Corp	USD	(59)	(7,159)	(356)	(0.00)
Corning Inc	USD	(1,956)	(55,570)	(352)	(0.00)
Corporate Office Properties Trust	USD	(2,564)	(76,561)	(1,566)	(0.00)
Coty Inc	USD	(12,164)	(128,695)	(390)	(0.00)
Coupa Software Inc	USD	(1,167)	(147,065)	13,121	0.03
Cousins Properties Inc	USD	(1,917)	(71,964)	(3,106)	(0.01)
Covanta Holding Corp	USD	(3,062)	(52,789)	1,133	0.00
Covetrus Inc	USD	(2,172)	(25,738)	2,657	0.01
Cowen Inc	USD	(372)	(5,703)	283	0.00
Cree Inc	USD	(743)	(35,939)	2,288	0.01
Crown Holdings Inc	USD	(3,608)	(237,695)	(7,912)	(0.02)
CryoPort Inc	USD	(123)	(1,970)	177	0.00
Cubic Corp	USD	(34)	(2,432)	50	0.00
Curo Group Holdings Corp	USD	(1,053)	(14,110)	1,264	0.00
CVS Health Corp	USD	(804)	(50,234)	(30)	(0.00)
Cymabay Therapeutics Inc	USD	(1,949)	(10,037)	1,256	0.00
CyrusOne Inc	USD	(1,130)	(88,863)	(5,029)	(0.01)
CytomX Therapeutics Inc	USD	(253)	(1,976)	249	0.00
Dana Holding Corp	USD	(3,120)	(43,992)	2,964	0.01
Darling Ingredients Inc	USD	(920)	(17,471)	1,122	0.00
Daseke Inc	USD	(4,861)	(12,396)	2,552	0.01
Dave & Buster's Entertainment Inc	USD	(330)	(12,834)	541	0.00
DaVita HealthCare Partners Inc	USD	(1,833)	(104,188)	8,817	0.02
Dean Foods Co	USD	(13,866)	(15,946)	2,248	0.01
Deciphera Pharmaceuticals Inc	USD	(36)	(1,209)	106	0.00
Delek US Holdings Inc	USD	(124)	(4,448)	223	0.00
Dell Technologies Inc	USD	(551)	(28,354)	1,317	0.00
Delphi Automotive PLC	USD	(234)	(20,466)	510	0.00
Denbury Resources Inc	USD	(21,395)	(25,460)	3,609	0.01
DENTSPLY International Inc	USD	(802)	(42,554)	(1,339)	(0.00)
Dermira Inc	USD	(1,672)	(10,433)	4,063	0.01
DexCom Inc	USD	(670)	(99,642)	3,337	0.01
Diamond Offshore Drilling Inc	USD	(5,157)	(28,312)	12,316	0.03
DiamondRock Hospitality Co	USD	(1,636)	(16,900)	(360)	(0.00)
Diebold Inc	USD	(908)	(9,915)	2,406	0.01

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Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Diplomat Pharmacy Inc	USD	(6,968)	(34,805)	3,279	0.01
Discovery Communications Inc	USD	(1,149)	(30,782)	471	0.00
DISH Network Corp	USD	(6,766)	(230,450)	7,209	0.02
DocuSign Inc	USD	(774)	(46,804)	1,107	0.00
Donnelley Financial Solutions Inc	USD	(199)	(2,426)	26	0.00
DowDuPont Inc	USD	(3,613)	(255,656)	1,248	0.00
DR Horton Inc	USD	(548)	(28,841)	(82)	(0.00)
Dropbox Inc	USD	(632)	(12,596)	600	0.00
DSW Inc	USD	(556)	(9,530)	(40)	(0.00)
Dycom Industries Inc	USD	(1,095)	(55,462)	3,395	0.01
E*TRADE Financial Corp	USD	(3,015)	(130,067)	5,648	0.01
Eagle Bulk Shipping Inc	USD	(3,468)	(15,294)	832	0.00
Eagle Materials Inc	USD	(590)	(53,177)	(1,033)	(0.00)
Ebix Inc	USD	(150)	(6,252)	458	0.00
EchoStar Corp	USD	(339)	(13,526)	(115)	(0.00)
Edgewell Personal Care Co	USD	(2,035)	(65,995)	570	0.00
Edison International SA	USD	(2,739)	(207,397)	(10,709)	(0.03)
Editas Medicine Inc	USD	(52)	(1,172)	167	0.00
eHealth Inc	USD	(92)	(6,126)	1,222	0.00
elf Beauty Inc	USD	(1,093)	(19,128)	(1,443)	(0.00)
Empire State Realty Trust Inc	USD	(3,811)	(54,288)	(1,010)	(0.00)
Encompass Health Corp	USD	(1,806)	(112,116)	2,614	0.01
Encore Capital Group Inc	USD	(350)	(11,470)	438	0.00
Endurance International Group Holdings Inc	USD	(4,955)	(18,334)	3,441	0.01
Energizer Holdings Inc	USD	(3,592)	(157,976)	(2,119)	(0.00)
Energy Recovery Inc	USD	(169)	(1,578)	127	0.00
EnerSys	USD	(940)	(62,980)	(1,730)	(0.00)
Entercom Communications Corp	USD	(9,075)	(30,583)	3,993	0.01
Envestnet Inc	USD	(386)	(22,025)	1,216	0.00
Epizyme Inc	USD	(879)	(8,869)	1,442	0.00
Equifax Inc	USD	(608)	(86,075)	189	0.00
Equitrans Midstream Corp	USD	(10,726)	(153,167)	(5,810)	(0.01)
Everbridge Inc	USD	(39)	(2,355)	151	0.00
Everett Spinco Inc	USD	(2,135)	(63,004)	5,365	0.01
Everi Holdings Inc	USD	(1,895)	(16,089)	1,007	0.00
Evolent Health Inc	USD	(5,121)	(37,793)	2,206	0.01
Evoqua Water Technologies Corp	USD	(1,531)	(25,767)	306	0.00
Exact Sciences Corp	USD	(1,006)	(92,250)	14,153	0.03
Express Inc	USD	(6,343)	(20,868)	(1,142)	(0.00)
Extended Stay America Inc	USD	(1,283)	(18,597)	(71)	(0.00)
Exterran Corp	USD	(108)	(1,418)	9	0.00
FedEx Corp	USD	(233)	(33,902)	6,477	0.02
Fidelity National Information Services Inc	USD	(255)	(33,642)	632	0.00
FireEye Inc	USD	(10,671)	(139,043)	13,125	0.03
First Financial Bancorp	USD	(457)	(11,329)	55	0.00
First Horizon National Corp	USD	(4,144)	(67,299)	41	0.00
First Midwest Bancorp Inc	USD	(640)	(12,576)	70	0.00
First Solar Inc	USD	(1,954)	(111,749)	16,863	0.04
Fiserv Inc	USD	(364)	(37,627)	528	0.00
Fitbit Inc	USD	(4,635)	(17,891)	(510)	(0.00)
Five Below Inc	USD	(256)	(32,189)	1,198	0.00
Five Prime Therapeutics Inc	USD	(3,246)	(13,860)	3,117	0.01
Flagstar Bancorp Inc	USD	(2,834)	(106,190)	(227)	(0.00)
Flexion Therapeutics Inc	USD	(190)	(2,664)	89	0.00
Flextronics International Ltd	USD	(12,906)	(134,351)	4,130	0.01
Floor & Decor Holdings Inc	USD	(1,973)	(100,741)	(4,084)	(0.01)
Flotek Industries Inc	USD	(12,220)	(26,151)	2,420	0.01
Flowserve Corp	USD	(1,742)	(81,421)	4,303	0.01
Fluidigm Corp	USD	(1,812)	(8,480)	1,188	0.00
Fluor Corp	USD	(2,089)	(38,814)	6,163	0.02
FNB Corp	USD	(7,259)	(84,059)	(687)	(0.00)
Ford Motor Co	USD	(17,572)	(160,520)	2,078	0.01
ForeScout Technologies Inc	USD	(47)	(1,719)	5	0.00
Fortive Corp	USD	(1,693)	(115,632)	872	0.00
Forum Energy Technologies Inc	USD	(1,557)	(2,320)	701	0.00
Fossil Group Inc	USD	(693)	(8,399)	270	0.00
Freeport-McMoRan Inc	USD	(15,977)	(153,219)	12,740	0.03
Front Yard Residential Corp	USD	(1,239)	(14,249)	0	0.00
G1 Therapeutics Inc	USD	(167)	(4,502)	1,540	0.00
Gannett Co Inc	USD	(302)	(3,298)	(85)	(0.00)
Gardner Denver Holdings Inc	USD	(2,724)	(77,443)	7,164	0.02
Gartner Inc	USD	(97)	(13,800)	157	0.00
GATX Corp	USD	(226)	(17,556)	716	0.00
GCI Liberty Inc	USD	(1,680)	(103,505)	2,503	0.01
GCP Applied Technologies Inc	USD	(200)	(3,770)	406	0.00
Genco Shipping & Trading Ltd	USD	(2,189)	(20,380)	684	0.00
General Electric Co	USD	(26,184)	(234,870)	9,530	0.02
General Motors Co	USD	(725)	(26,948)	812	0.00
Genesee & Wyoming Inc	USD	(89)	(9,861)	(27)	(0.00)
GenMark Diagnostics Inc	USD	(1,234)	(7,503)	(407)	(0.00)
G-III Apparel Group Ltd	USD	(967)	(24,542)	(609)	(0.00)
Glacier Bancorp Inc	USD	(343)	(13,912)	185	0.00
Global Blood Therapeutics Inc	USD	(177)	(8,554)	813	0.00
Global Payments Inc	USD	(1,358)	(213,518)	8,841	0.02
GlycoMimetics Inc	USD	(1,535)	(6,846)	293	0.00
GoDaddy Inc	USD	(918)	(60,193)	1,377	0.00
Golden Entertainment Inc	USD	(1,500)	(19,785)	1,650	0.00
GoPro Inc	USD	(1,101)	(5,731)	(652)	(0.00)
GrafTech International Ltd	USD	(3,555)	(45,326)	1,866	0.00
Granite Construction Inc	USD	(1,461)	(46,664)	2,498	0.01
Graphic Packaging Holding Co	USD	(6,111)	(89,648)	(2,549)	(0.01)
Gray Television Inc	USD	(1,891)	(30,445)	1,209	0.00
Green Dot Corp	USD	(1,419)	(36,128)	1,313	0.00
Green Plains Inc	USD	(2,216)	(23,334)	1,219	0.00
Greenhill & Co Inc	USD	(366)	(4,769)	450	0.00

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Schedule of Investments (Unaudited) (continued)
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Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Greif Inc	USD	(964)	(36,468)	163	0.00
Griffon Corp	USD	(1,441)	(30,275)	403	0.00
Groupon Inc	USD	(4,976)	(13,236)	1,294	0.00
GrubHub Inc	USD	(461)	(25,581)	3,363	0.01
GTT Communications Inc	USD	(3,330)	(28,438)	2,517	0.01
Guess? Inc	USD	(752)	(14,010)	(481)	(0.00)
Guidewire Software Inc	USD	(196)	(20,374)	759	0.00
H&E Equipment Services Inc	USD	(132)	(3,813)	(92)	(0.00)
Haemonetics Corp	USD	(104)	(13,140)	73	0.00
Halliburton Co	USD	(1,829)	(34,367)	4,097	0.01
Hanesbrands Inc	USD	(8,209)	(124,079)	(2,264)	(0.01)
Harmonic Inc	USD	(209)	(1,373)	38	0.00
Harsco Corp	USD	(563)	(10,843)	916	0.00
HCP Inc	USD	(290)	(10,368)	(186)	(0.00)
Hecla Mining Co	USD	(17,993)	(33,017)	2,175	0.01
Helix Energy Solutions Group Inc	USD	(3,189)	(25,927)	3,795	0.01
Heron Therapeutics Inc	USD	(242)	(4,680)	496	0.00
Hertz Global Holdings Inc	USD	(3,132)	(42,564)	3,132	0.01
Hertz Global Holdings Inc	USD	(1,027)	(47,550)	1,068	0.00
Hess Corp	USD	(2,308)	(138,342)	15,223	0.04
Hewlett Packard Enterprise Co	USD	(2,691)	(40,419)	(81)	(0.00)
HighPoint Resources Corp	USD	(18,017)	(27,836)	3,069	0.01
Hilltop Holdings Inc	USD	(296)	(7,051)	204	0.00
Hilton Grand Vacations Inc	USD	(2,210)	(71,096)	2,394	0.01
Hilton Worldwide Holdings Inc	USD	(353)	(32,550)	935	0.00
Hope Bancorp Inc	USD	(3,635)	(52,526)	696	0.00
Horace Mann Educators Corp	USD	(74)	(3,458)	(42)	(0.00)
Horizon Pharma PLC	USD	(939)	(25,879)	(394)	(0.00)
Host Hotels & Resorts Inc	USD	(761)	(13,120)	8	0.00
Hostess Brands Inc	USD	(795)	(11,019)	273	0.00
Houghton Mifflin Harcourt Co	USD	(5,214)	(27,530)	2,078	0.01
HubSpot Inc	USD	(430)	(64,672)	5,004	0.01
Huntsman Corp	USD	(1,885)	(43,261)	(570)	(0.00)
IAA Inc	USD	(652)	(27,941)	357	0.00
IAC/InterActiveCorp	USD	(162)	(35,400)	1,986	0.01
IBERIABANK Corp	USD	(97)	(7,353)	53	0.00
Ichor Holdings Ltd	USD	(53)	(1,290)	84	0.00
II-VI Inc	USD	(41)	(1,439)	222	0.00
ImmunoGen Inc	USD	(5,530)	(13,770)	3,696	0.01
Immunomedics Inc	USD	(799)	(10,175)	3,759	0.01
INC Research Holdings Inc	USD	(3,073)	(164,406)	3,342	0.01
Independent Bank Group Inc	USD	(122)	(6,423)	100	0.00
Infinera Corp	USD	(6,378)	(35,781)	(954)	(0.00)
Inogen Inc	USD	(659)	(32,120)	987	0.00
Inovalon Holdings Inc	USD	(1,063)	(17,433)	1,042	0.00
Inovio Pharmaceuticals Inc	USD	(2,328)	(4,854)	363	0.00
Inphi Corp	USD	(217)	(13,131)	478	0.00
Insulet Corp	USD	(947)	(159,560)	(21,037)	(0.05)
Integra LifeSciences Holdings Corp	USD	(1,123)	(67,543)	1,162	0.00
Intellia Therapeutics Inc	USD	(164)	(2,188)	126	0.00
Intelsat SA	USD	(1,436)	(33,014)	503	0.00
Interface Inc	USD	(624)	(8,954)	(824)	(0.00)
International Flavors & Fragrances Inc	USD	(118)	(14,348)	(42)	(0.00)
INTL. FCStone Inc	USD	(142)	(5,921)	301	0.00
Intra-Cellular Therapies Inc	USD	(1,252)	(9,265)	2,191	0.01
Intrepid Potash Inc	USD	(3,511)	(11,235)	1,615	0.00
Invacare Corp	USD	(3,267)	(24,339)	(294)	(0.00)
Invesco Ltd	USD	(5,502)	(93,864)	(196)	(0.00)
Invitae Corp	USD	(110)	(2,071)	223	0.00
ION Geophysical Corp	USD	(957)	(8,402)	593	0.00
Iovance Biotherapeutics Inc	USD	(650)	(11,765)	1,547	0.00
Iridium Communications Inc	USD	(1,078)	(23,177)	2,490	0.01
Iron Mountain Inc	USD	(2,250)	(72,810)	(270)	(0.00)
Isis Pharmaceuticals Inc	USD	(1,240)	(74,363)	5,964	0.01
Itron Inc	USD	(365)	(26,879)	726	0.00
J. Jill Inc	USD	(995)	(1,900)	(30)	(0.00)
Jabil Circuit Inc	USD	(2,809)	(100,309)	(12,697)	(0.03)
Jack in the Box Inc	USD	(536)	(48,872)	(831)	(0.00)
Jagged Peak Energy Inc	USD	(1,755)	(12,504)	1,606	0.00
Jefferies Financial Group Inc	USD	(2,928)	(52,704)	5,300	0.01
JELD-WEN Holding Inc	USD	(1,677)	(32,852)	(721)	(0.00)
Johnson Controls International plc	USD	(2,822)	(124,281)	(508)	(0.00)
Kadmon Holdings Inc	USD	(4,111)	(10,319)	452	0.00
Kala Pharmaceuticals Inc	USD	(6,048)	(23,708)	2,749	0.01
Kansas City Southern	USD	(383)	(50,882)	(196)	(0.00)
KAR Auction Services Inc	USD	(2,386)	(58,791)	3,237	0.01
Karyopharm Therapeutics Inc	USD	(2,113)	(20,623)	4,036	0.01
KB Home	USD	(2,665)	(88,398)	(5,143)	(0.01)
KBR Inc	USD	(3,487)	(85,327)	5,614	0.01
Kellogg Co	USD	(150)	(9,590)	33	0.00
KEMET Corp	USD	(478)	(8,590)	636	0.00
Kemper Corp	USD	(1,180)	(92,241)	(1,898)	(0.00)
Kimco Realty Corp	USD	(2,080)	(43,472)	(1,706)	(0.00)
Kirkland's Inc	USD	(7,968)	(12,271)	(882)	(0.00)
KLA-Tencor Corp	USD	(339)	(53,732)	(1,029)	(0.00)
Knight-Swift Transportation Holdings Inc	USD	(6,476)	(231,128)	(205)	(0.00)
Knowles Corp	USD	(1,092)	(22,441)	(317)	(0.00)
Kontoor Brands Inc	USD	(94)	(3,288)	(64)	(0.00)
Koppers Holdings Inc	USD	(359)	(10,443)	280	0.00
Korn Ferry	USD	(1,637)	(62,304)	704	0.00
Kraton Corp	USD	(164)	(5,200)	362	0.00
Kratos Defense & Security Solutions Inc	USD	(1,919)	(35,444)	3,952	0.01
Kronos Worldwide Inc	USD	(1,236)	(14,993)	661	0.00
Kura Oncology Inc	USD	(189)	(2,809)	306	0.00
L Brands Inc	USD	(8,687)	(169,223)	(1,042)	(0.00)

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Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
La Jolla Pharmaceutical Co	USD	(959)	(8,947)	1,786	0.00
Laboratory Corp of America Holdings	USD	(526)	(87,469)	2,677	0.01
Lannett Co Inc	USD	(583)	(6,553)	1,475	0.00
Laredo Petroleum Inc	USD	(1,748)	(4,387)	370	0.00
Laureate Education Inc	USD	(581)	(9,563)	378	0.00
Legg Mason Inc	USD	(3,903)	(149,914)	2,147	0.01
Leidos Holdings Inc	USD	(571)	(48,809)	697	0.00
LendingClub Corp	USD	(1,905)	(25,565)	2,819	0.01
LendingTree Inc	USD	(182)	(55,967)	3,938	0.01
Lennar Corp	USD	(5,148)	(284,170)	(9,572)	(0.02)
Lexington Realty Trust	USD	(232)	(2,378)	9	0.00
Liberty Broadband Corp	USD	(737)	(76,696)	3,534	0.01
Liberty Global Inc	USD	(6,605)	(157,860)	17,834	0.04
Liberty Interactive Corp QVC Group	USD	(4,713)	(48,190)	3,158	0.01
Liberty Media Corp-Liberty SiriusXM	USD	(2,538)	(106,266)	838	0.00
Liberty Property Trust	USD	(567)	(29,132)	(23)	(0.00)
Liberty TripAdvisor Holdings Inc	USD	(939)	(8,705)	601	0.00
Ligand Pharmaceuticals Inc	USD	(1,101)	(110,067)	(979)	(0.00)
Lions Gate Entertainment Corp	USD	(15,793)	(143,243)	23,517	0.06
Live Oak Bancshares Inc	USD	(862)	(15,783)	625	0.00
LivePerson Inc	USD	(184)	(6,550)	403	0.00
LKQ Corp	USD	(697)	(21,865)	599	0.00
Loews Corp	USD	(3,067)	(158,288)	(858)	(0.00)
LogMeIn Inc	USD	(570)	(40,025)	(695)	(0.00)
LPL Financial Holdings Inc	USD	(1,365)	(110,920)	4,027	0.01
LSC Communications Inc	USD	(11,688)	(15,194)	772	0.00
Lumentum Holdings Inc	USD	(1,659)	(88,989)	8,342	0.02
Lydall Inc	USD	(167)	(4,265)	(43)	(0.00)
MACOM Technology Solutions Holdings Inc	USD	(1,889)	(40,916)	2,299	0.01
Macquarie Infrastructure Corp	USD	(946)	(37,263)	(293)	(0.00)
MacroGenics Inc	USD	(997)	(12,453)	463	0.00
Macy's Inc	USD	(6,052)	(92,838)	6,986	0.02
Magellan Health Inc	USD	(61)	(3,764)	29	0.00
Magenta Therapeutics Inc	USD	(293)	(2,930)	291	0.00
Magnolia Oil & Gas Corp	USD	(192)	(2,104)	150	0.00
Mammoth Energy Services Inc	USD	(463)	(1,130)	19	0.00
Manitowoc Foodservice Inc	USD	(2,151)	(36,266)	731	0.00
ManTech International Corp	USD	(48)	(3,431)	(76)	(0.00)
Marathon Oil Corp	USD	(757)	(9,213)	386	0.00
Marathon Petroleum Corp	USD	(234)	(14,405)	(232)	(0.00)
Marinus Pharmaceuticals Inc	USD	(16,604)	(25,570)	3,258	0.01
Marriott Vacations Worldwide Corp	USD	(605)	(62,109)	4,241	0.01
Marvell Technology Group Ltd	USD	(5,644)	(139,040)	6,857	0.02
Masonite International Corp	USD	(400)	(23,140)	(48)	(0.00)
MasTec Inc	USD	(274)	(17,706)	200	0.00
Matador Resources Co	USD	(5,247)	(85,264)	3,825	0.01
Mattel Inc	USD	(6,678)	(76,330)	935	0.00
Matthews International Corp	USD	(72)	(2,595)	67	0.00
Maxar Technologies Inc	USD	(3,080)	(23,716)	4,073	0.01
MaxLinear Inc	USD	(357)	(8,057)	82	0.00
MBIA Inc	USD	(4,915)	(45,365)	2,564	0.01
Medical Properties Trust Inc	USD	(2,294)	(44,825)	(823)	(0.00)
MEDNAX Inc	USD	(1,914)	(42,893)	1,357	0.00
Meredith Corp	USD	(1,091)	(39,636)	(164)	(0.00)
Merit Medical Systems Inc	USD	(168)	(5,102)	187	0.00
Meta Financial Group Inc	USD	(2,583)	(83,922)	2,690	0.01
MGM Resorts International	USD	(5,111)	(140,501)	10,784	0.03
Michael Kors Holdings Ltd	USD	(2,775)	(90,770)	(2,597)	(0.01)
Microchip Technology Inc	USD	(843)	(77,438)	1,450	0.00
Micron Technology Inc	USD	(1,168)	(50,025)	9,356	0.02
Minerals Technologies Inc	USD	(615)	(32,484)	683	0.00
Mirati Therapeutics Inc	USD	(47)	(3,744)	403	0.00
MKS Instruments Inc	USD	(839)	(76,307)	2,030	0.01
Mobile Mini Inc	USD	(805)	(29,906)	(1,538)	(0.00)
Mohawk Industries Inc	USD	(1,011)	(125,758)	(2,267)	(0.01)
Molina Healthcare Inc	USD	(934)	(100,143)	7,021	0.02
Molson Coors Brewing Co	USD	(1,083)	(62,511)	(2,209)	(0.00)
Momenta Pharmaceuticals Inc	USD	(1,731)	(22,936)	1,212	0.00
MongoDB Inc	USD	(483)	(56,791)	8,897	0.02
Montage Resources Corp	USD	(2,892)	(10,700)	2,170	0.01
Morgan Stanley	USD	(2,409)	(102,816)	3,686	0.01
Motorcar Parts of America Inc	USD	(491)	(8,072)	(24)	(0.00)
Mr Cooper Group Inc	USD	(846)	(9,044)	(169)	(0.00)
MRC Global Inc	USD	(983)	(11,619)	1,690	0.00
Murphy Oil Corp	USD	(6,494)	(144,232)	6,245	0.02
MyoKardia Inc	USD	(203)	(10,452)	589	0.00
National Fuel Gas Co	USD	(2,559)	(120,247)	3,212	0.01
National Oilwell Varco Inc	USD	(3,255)	(69,641)	3,611	0.01
National Vision Holdings Inc	USD	(387)	(9,265)	1,052	0.00
Nautilus Inc	USD	(9,566)	(13,249)	254	0.00
Navient Corp	USD	(8,444)	(107,408)	4,432	0.01
Navistar International Corp	USD	(527)	(14,851)	532	0.00
NCI Building Systems Inc	USD	(7,821)	(46,691)	704	0.00
NCR Corp	USD	(2,611)	(81,607)	4,217	0.01
Nektar Therapeutics	USD	(4,582)	(83,576)	10,710	0.03
NeoGenomics Inc	USD	(105)	(2,008)	244	0.00
NeoPhotonics Corp	USD	(715)	(4,240)	626	0.00
Netflix Inc	USD	(541)	(144,139)	13,748	0.03
NetScout Systems Inc	USD	(2,932)	(67,583)	2,785	0.01
New Relic Inc	USD	(266)	(16,386)	304	0.00
New Senior Investment Group Inc	USD	(3,883)	(25,938)	(233)	(0.00)
New York Community Bancorp Inc	USD	(8,135)	(103,070)	1,139	0.00
Newell Rubbermaid Inc	USD	(9,746)	(183,615)	(3,216)	(0.01)
Newmark Group Inc	USD	(2,560)	(23,578)	1,562	0.00
News Corp	USD	(14,987)	(208,319)	5,245	0.01

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Nine Energy Service Inc	USD	(1,056)	(6,410)	165	0.00
NiSource Inc	USD	(2,727)	(82,028)	(1,773)	(0.00)
nLight Inc	USD	(486)	(7,528)	113	0.00
NN Inc	USD	(2,364)	(16,808)	976	0.00
Noble Energy Inc	USD	(4,154)	(92,676)	9,289	0.02
Noodles & Co	USD	(699)	(3,817)	134	0.00
Nordic American Tankers Ltd	USD	(5,837)	(12,783)	(992)	(0.00)
Nordstrom Inc	USD	(1,020)	(33,905)	(1,130)	(0.00)
Northern Oil and Gas Inc	USD	(1,590)	(3,069)	128	0.00
Norwegian Cruise Line Holdings Ltd	USD	(165)	(8,517)	386	0.00
NOW Inc	USD	(795)	(9,079)	771	0.00
NRG Energy Inc	USD	(957)	(37,878)	(526)	(0.00)
Nuance Communications Inc	USD	(4,122)	(66,488)	5,111	0.01
Nutanix Inc	USD	(1,387)	(35,729)	1,498	0.00
Nuvectra Corp	USD	(14,832)	(19,430)	1,663	0.00
Oasis Petroleum Inc	USD	(16,164)	(55,927)	9,213	0.02
Oceaneering International Inc	USD	(4,579)	(61,404)	6,034	0.01
Office Depot Inc	USD	(14,353)	(24,185)	(1,938)	(0.00)
Office Properties Income Trust	USD	(1,717)	(53,330)	(1,906)	(0.00)
Oil States International Inc	USD	(725)	(9,273)	1,450	0.00
Okta Inc	USD	(404)	(39,095)	3,202	0.01
Old National Bancorp	USD	(4,029)	(70,024)	2,135	0.01
Olin Corp	USD	(7,071)	(131,521)	355	0.00
On Deck Capital Inc	USD	(4,466)	(14,961)	736	0.00
ON Semiconductor Corp	USD	(2,438)	(45,798)	1,708	0.00
OPKO Health Inc	USD	(5,097)	(10,729)	311	0.00
Opus Bank	USD	(241)	(5,271)	84	0.00
ORBCOMM Inc	USD	(1,048)	(5,114)	527	0.00
Owens Corning	USD	(1,483)	(93,296)	(5,102)	(0.01)
Owens-Illinois Inc	USD	(12,124)	(120,755)	5,698	0.01
Pacific Premier Bancorp Inc	USD	(2,203)	(68,932)	1,745	0.00
Papa John's International Inc	USD	(220)	(11,429)	13	0.00
Paramount Group Inc	USD	(6,801)	(90,793)	(1,224)	(0.00)
Party City Holdco Inc	USD	(3,250)	(18,460)	113	0.00
Pattern Energy Group Inc	USD	(657)	(17,726)	335	0.00
Patterson-UTI Energy Inc	USD	(907)	(7,646)	1,297	0.00
Paycom Software Inc	USD	(99)	(20,485)	846	0.00
Paylocity Holding Corp	USD	(893)	(85,737)	986	0.00
PBF Energy Inc	USD	(4,077)	(108,815)	(10,039)	(0.02)
pdvWireless Inc	USD	(56)	(2,010)	145	0.00
Pebblebrook Hotel Trust	USD	(4,308)	(119,375)	1,982	0.01
Penn National Gaming Inc	USD	(6,565)	(121,453)	11,906	0.03
Penske Automotive Group Inc	USD	(1,682)	(78,465)	(84)	(0.00)
PerkinElmer Inc	USD	(635)	(54,527)	63	0.00
Perrigo Co PLC	USD	(1,598)	(88,545)	495	0.00
Perspecta Inc	USD	(1,682)	(43,698)	336	0.00
PetIQ Inc	USD	(237)	(6,424)	(307)	(0.00)
Physicians Realty Trust	USD	(69)	(1,231)	(19)	(0.00)
Pilgrim's Pride Corp	USD	(1,625)	(51,415)	(583)	(0.00)
Pinnacle Financial Partners Inc	USD	(279)	(15,886)	(126)	(0.00)
PJT Partners Inc	USD	(384)	(15,429)	403	0.00
Planet Fitness Inc	USD	(448)	(25,742)	2,379	0.01
Plantronics Inc	USD	(1,956)	(73,330)	(1,951)	(0.00)
Platform Specialty Products Corp	USD	(10,878)	(111,717)	3,843	0.01
PlayAGS Inc	USD	(261)	(2,639)	102	0.00
Pluralsight Inc	USD	(6,312)	(103,075)	11,172	0.03
PNM Resources Inc	USD	(4,793)	(252,687)	(11,407)	(0.03)
Polaris Industries Inc	USD	(296)	(25,864)	1,009	0.00
PolarityTE Inc	USD	(657)	(2,227)	472	0.00
Post Holdings Inc	USD	(1,630)	(170,954)	2,347	0.01
Potbelly Corp	USD	(301)	(1,246)	32	0.00
PotlatchDeltic Corp	USD	(2,060)	(84,625)	1,360	0.00
PRA Group Inc	USD	(466)	(15,961)	308	0.00
PRA Health Sciences Inc	USD	(448)	(44,464)	2,643	0.01
Preferred Apartment Communities Inc	USD	(1,344)	(19,475)	40	0.00
Prestige Brands Holdings Inc	USD	(3,417)	(118,741)	(1,640)	(0.00)
Primo Water Corp	USD	(978)	(12,166)	531	0.00
ProAssurance Corp	USD	(38)	(1,533)	6	0.00
PROS Holdings Inc	USD	(125)	(7,445)	335	0.00
PTC Inc	USD	(800)	(54,136)	(232)	(0.00)
Pure Storage Inc	USD	(3,606)	(60,653)	2,202	0.01
PVH Corp	USD	(562)	(49,355)	(142)	(0.00)
Q2 Holdings Inc	USD	(227)	(17,947)	471	0.00
QEP Resources Inc	USD	(26,295)	(99,658)	9,072	0.02
QTS Realty Trust Inc	USD	(128)	(6,586)	(265)	(0.00)
Quad/Graphics Inc	USD	(2,426)	(25,158)	243	0.00
QUALCOMM Inc	USD	(454)	(34,817)	908	0.00
Quanta Services Inc	USD	(312)	(11,669)	256	0.00
Quidel Corp	USD	(26)	(1,575)	113	0.00
Quintiles Transnational Holdings Inc	USD	(1,028)	(152,946)	4,276	0.01
Quotient Technology Inc	USD	(1,862)	(14,468)	158	0.00
Radian Group Inc	USD	(1,345)	(31,070)	202	0.00
Range Resources Corp	USD	(10,050)	(39,999)	9,647	0.02
Rapid7 Inc	USD	(357)	(15,944)	2,242	0.01
Realogy Holdings Corp	USD	(6,061)	(39,457)	(4,667)	(0.01)
RealPage Inc	USD	(675)	(41,850)	860	0.00
Reata Pharmaceuticals Inc	USD	(31)	(2,544)	207	0.00
Red Rock Resorts Inc	USD	(1,249)	(25,355)	2,182	0.01
Redfin Corp	USD	(1,034)	(17,123)	1,892	0.00
Regions Financial Corp	USD	(7,452)	(118,263)	1,982	0.01
Renasant Corp	USD	(472)	(16,478)	557	0.00
Renewable Energy Group Inc	USD	(738)	(10,841)	(468)	(0.00)
Resideo Technologies Inc	USD	(4,130)	(58,068)	5,782	0.01
Restoration Hardware Holdings Inc	USD	(62)	(10,632)	77	0.00
REV Group Inc	USD	(1,464)	(16,031)	(154)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Revance Therapeutics Inc	USD	(1,870)	(25,245)	1,870	0.00
Rhythm Pharmaceuticals Inc	USD	(57)	(1,205)	176	0.00
Ring Energy Inc	USD	(13,506)	(22,285)	(405)	(0.00)
RLJ Lodging Trust	USD	(1,254)	(21,481)	276	0.00
Roan Resources Inc	USD	(9,958)	(13,145)	3,370	0.01
Rockwell Medical Inc	USD	(5,166)	(15,550)	1,390	0.00
Rogers Corp	USD	(53)	(7,084)	654	0.00
Roku Inc	USD	(53)	(5,330)	2,648	0.01
Royal Caribbean Cruises Ltd	USD	(203)	(21,956)	1,204	0.00
RR Donnelley & Sons Co	USD	(3,438)	(12,136)	(1,031)	(0.00)
Ryder System Inc	USD	(911)	(46,579)	1,868	0.00
Ryman Hospitality Properties Inc	USD	(21)	(1,737)	(24)	(0.00)
Sabra Health Care REIT Inc	USD	(5,451)	(125,537)	(1,260)	(0.00)
Sabre Corp	USD	(8,675)	(192,932)	8,597	0.02
Sage Therapeutics Inc	USD	(727)	(103,547)	15,099	0.04
SailPoint Technologies Holding Inc	USD	(656)	(12,162)	1,939	0.00
Sanderson Farms Inc	USD	(532)	(80,247)	2,644	0.01
Santander Consumer USA Holdings Inc	USD	(899)	(23,248)	441	0.00
Savara Inc	USD	(2,686)	(7,467)	(403)	(0.00)
Schneider National Inc	USD	(3,336)	(71,657)	1,893	0.00
Science Applications International Corp	USD	(1,066)	(91,772)	(2,025)	(0.00)
Scientific Games Corp	USD	(829)	(17,326)	2,271	0.01
Scorpio Bulkers Inc	USD	(2,645)	(16,267)	873	0.00
Sealed Air Corp	USD	(1,160)	(48,244)	199	0.00
Seattle Genetics Inc	USD	(255)	(21,667)	(3,284)	(0.01)
SeaWorld Entertainment Inc	USD	(262)	(6,878)	595	0.00
Select Medical Holdings Corp	USD	(1,199)	(19,867)	588	0.00
Senior Housing Properties Trust	USD	(13,984)	(129,841)	(5,365)	(0.01)
Sensata Technologies Holding PLC	USD	(1,670)	(82,598)	3,758	0.01
Senseonics Holdings Inc	USD	(14,409)	(14,409)	1,009	0.00
Seritage Growth Properties	USD	(139)	(5,983)	79	0.00
Service Corp International	USD	(185)	(8,832)	(41)	(0.00)
ServiceMaster Global Holdings Inc	USD	(374)	(20,989)	56	0.00
Shake Shack Inc	USD	(265)	(25,472)	1,428	0.00
Sientra Inc	USD	(2,217)	(14,721)	639	0.00
Signature Bank	USD	(2,279)	(273,594)	980	0.00
Signet Jewelers Ltd	USD	(2,603)	(45,631)	(3,670)	(0.01)
Simmons First National Corp	USD	(779)	(19,576)	187	0.00
SITE Centers Corp	USD	(6,141)	(93,098)	(2,763)	(0.01)
Six Flags Entertainment Corp	USD	(709)	(35,528)	2,825	0.01
SkyWest Inc	USD	(50)	(2,873)	90	0.00
SL Green Realty Corp	USD	(846)	(69,499)	(482)	(0.00)
SLM Corp	USD	(1,089)	(9,725)	490	0.00
Smartsheet Inc	USD	(913)	(32,494)	3,983	0.01
Snap Inc	USD	(5,358)	(84,469)	5,761	0.01
SolarWinds Corp	USD	(3,215)	(59,027)	2,508	0.01
Solid Biosciences Inc	USD	(751)	(8,013)	(203)	(0.00)
Sotheby's	USD	(2,166)	(123,505)	(227)	(0.00)
South Jersey Industries Inc	USD	(283)	(9,263)	(104)	(0.00)
South State Corp	USD	(235)	(17,630)	533	0.00
Southwestern Energy Co	USD	(3,940)	(7,821)	45	0.00
Spectrum Brands Holdings Inc	USD	(1,332)	(70,703)	(3,271)	(0.01)
Spectrum Pharmaceuticals Inc	USD	(807)	(6,972)	646	0.00
Spirit AeroSystems Holdings Inc	USD	(371)	(30,678)	979	0.00
Spirit Realty Capital Inc	USD	(359)	(17,304)	(208)	(0.00)
Splunk Inc	USD	(740)	(86,550)	1,317	0.00
Springleaf Holdings Inc	USD	(2,550)	(92,999)	3,564	0.01
SPX FLOW Inc	USD	(356)	(14,439)	222	0.00
Square Inc	USD	(695)	(42,624)	(1,202)	(0.00)
SS&C Technologies Holdings Inc	USD	(278)	(14,078)	364	0.00
STAG Industrial Inc	USD	(304)	(8,980)	61	0.00
State Street Corp	USD	(228)	(13,450)	(14)	(0.00)
Stericycle Inc	USD	(4,229)	(212,423)	1,649	0.00
Sterling Bancorp	USD	(6,574)	(131,743)	3,879	0.01
Stratasys Ltd	USD	(198)	(4,166)	721	0.00
Summit Hotel Properties Inc	USD	(415)	(4,839)	112	0.00
Summit Materials Inc	USD	(1,228)	(27,262)	688	0.00
Sun Hydraulics Corp	USD	(399)	(16,219)	1,233	0.00
SunCoke Energy Inc	USD	(1,344)	(7,594)	2,003	0.01
SunPower Corp	USD	(3,917)	(43,831)	12,965	0.03
Sunrun Inc	USD	(1,880)	(30,456)	2,406	0.01
Sunstone Hotel Investors Inc	USD	(388)	(5,331)	23	0.00
Superior Energy Services Inc	USD	(6,696)	(870)	1,482	0.00
Superior Industries International Inc	USD	(8,451)	(24,846)	3,677	0.01
Switch Inc	USD	(1,514)	(23,573)	694	0.00
Synaptics Inc	USD	(1,285)	(51,130)	(1,741)	(0.00)
SYNNEX Corp	USD	(477)	(53,767)	(8,009)	(0.02)
Synovus Financial Corp	USD	(1,649)	(58,803)	1,913	0.00
Tabula Rasa HealthCare Inc	USD	(378)	(20,798)	1,060	0.00
Take-Two Interactive Software Inc	USD	(104)	(13,017)	598	0.00
Targa Resources Corp	USD	(7,252)	(289,282)	10,370	0.03
Taubman Centers Inc	USD	(1,860)	(77,432)	298	0.00
Taylor Morrison Home Corp	USD	(656)	(16,800)	(485)	(0.00)
Team Inc	USD	(103)	(1,884)	(14)	(0.00)
Teekay Tankers Ltd	USD	(2,358)	(2,948)	(24)	(0.00)
TEGNA Inc	USD	(3,143)	(48,591)	(741)	(0.00)
Teladoc Health Inc	USD	(237)	(15,810)	472	0.00
Telaria Inc	USD	(1,657)	(11,483)	1,242	0.00
Teleflex Inc	USD	(165)	(55,849)	123	0.00
Telephone & Data Systems Inc	USD	(1,170)	(29,952)	445	0.00
Tenet Healthcare Corp	USD	(7,245)	(156,420)	19,790	0.05
Tenneco Inc	USD	(2,091)	(25,197)	2,449	0.01
Terex Corp	USD	(2,938)	(75,330)	6,133	0.01
TerraForm Power Inc	USD	(1,009)	(18,182)	(444)	(0.00)
Tesla Motors Inc	USD	(435)	(105,705)	714	0.00

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Texas Capital Bancshares Inc	USD	(1,841)	(100,519)	2,890	0.01
Textron Inc	USD	(1,635)	(80,377)	6,017	0.01
The Andersons Inc	USD	(770)	(17,109)	4,443	0.01
The Brink's Co	USD	(1,347)	(111,612)	2,519	0.01
The Chemours Co	USD	(2,949)	(42,495)	6,517	0.02
The Container Store Group Inc	USD	(1,059)	(4,681)	156	0.00
The EW Scripps Co	USD	(1,319)	(17,424)	330	0.00
The Gap Inc	USD	(742)	(12,807)	705	0.00
The Goldman Sachs Group Inc	USD	(114)	(23,622)	992	0.00
The Goodyear Tire & Rubber Co	USD	(3,258)	(46,296)	(1,753)	(0.00)
The Greenbrier Cos Inc	USD	(792)	(23,681)	(103)	(0.00)
The Hain Celestial Group Inc	USD	(1,315)	(28,036)	1,433	0.00
The Howard Hughes Corp	USD	(382)	(49,034)	162	0.00
The Kraft Heinz Co	USD	(6,313)	(174,807)	4,230	0.01
The Macerich Co	USD	(2,885)	(92,464)	569	0.00
The Madison Square Garden Co	USD	(41)	(10,774)	358	0.00
The Manitowoc Co Inc	USD	(764)	(9,328)	1,375	0.00
The Medicines Co	USD	(118)	(5,747)	(119)	(0.00)
The St Joe Co	USD	(162)	(2,796)	(57)	(0.00)
The Trade Desk Inc	USD	(121)	(22,193)	2,687	0.01
The Wendy's Co	USD	(4,013)	(80,380)	241	0.00
The Williams Cos Inc	USD	(5,569)	(134,658)	4,091	0.01
Third Point Reinsurance Ltd	USD	(3,383)	(33,999)	237	0.00
Thor Industries Inc	USD	(857)	(49,200)	(3,870)	(0.01)
Tidewater Inc	USD	(671)	(10,186)	1,946	0.01
Tile Shop Holdings Inc	USD	(1,730)	(5,527)	(649)	(0.00)
TimkenSteel Corp	USD	(2,187)	(13,428)	2,450	0.01
Titan International Inc	USD	(9,161)	(25,559)	3,999	0.01
Titan Machinery Inc	USD	(425)	(6,175)	191	0.00
TiVo Corp	USD	(2,934)	(22,885)	1,027	0.00
Tocagen Inc	USD	(13,824)	(9,002)	1,655	0.00
Toll Brothers Inc	USD	(2,142)	(86,430)	707	0.00
TPI Composites Inc	USD	(505)	(9,332)	399	0.00
TransDigm Group Inc	USD	(185)	(96,385)	849	0.00
TransEnterix Inc	USD	(19,591)	(11,874)	1,039	0.00
Transocean Ltd	USD	(30,691)	(135,992)	46,381	0.11
TransUnion	USD	(945)	(75,912)	1,484	0.00
TreeHouse Foods Inc	USD	(1,733)	(96,563)	3,761	0.01
TRI Pointe Group Inc	USD	(8,516)	(126,463)	169	0.00
Trimble Navigation Ltd	USD	(984)	(37,874)	776	0.00
TriNet Group Inc	USD	(390)	(24,465)	1,151	0.00
Trinity Industries Inc	USD	(636)	(12,625)	95	0.00
Triton International Ltd	USD	(693)	(23,513)	693	0.00
Triumph Group Inc	USD	(988)	(23,356)	1,917	0.00
TrueCar Inc	USD	(5,659)	(19,156)	3,197	0.01
TTM Technologies Inc	USD	(3,146)	(38,539)	(346)	(0.00)
Tutor Perini Corp	USD	(3,197)	(45,621)	(3,550)	(0.01)
Twilio Inc	USD	(1,050)	(112,298)	5,553	0.01
Twitter Inc	USD	(3,947)	(163,287)	7,381	0.02
Ultra Clean Holdings Inc	USD	(504)	(7,268)	942	0.00
Ultragenyx Pharmaceutical Inc	USD	(342)	(14,696)	84	0.00
Under Armour Inc	USD	(394)	(7,807)	459	0.00
Unifi Inc	USD	(134)	(2,960)	109	0.00
Union Bankshares Corp	USD	(1,105)	(41,493)	1,967	0.01
Unit Corp	USD	(6,227)	(20,425)	4,747	0.01
United Community Banks Inc	USD	(441)	(12,573)	(357)	(0.00)
United Insurance Holdings Corp	USD	(2,459)	(34,205)	(664)	(0.00)
United Natural Foods Inc	USD	(2,619)	(30,249)	4,112	0.01
United Rentals Inc	USD	(674)	(82,902)	2,669	0.01
United States Steel Corp	USD	(9,230)	(102,361)	13,039	0.03
United Therapeutics Corp	USD	(406)	(32,452)	2,180	0.01
Univar Inc	USD	(5,759)	(118,866)	11,748	0.03
Universal Electronics Inc	USD	(105)	(5,385)	(456)	(0.00)
Unum Group	USD	(415)	(12,251)	(121)	(0.00)
Upland Software Inc	USD	(77)	(2,586)	181	0.00
Urban Edge Properties	USD	(3,531)	(69,984)	(1,518)	(0.00)
US Ecology Inc	USD	(52)	(3,360)	(35)	(0.00)
US Silica Holdings Inc	USD	(2,328)	(21,813)	4,571	0.01
USA Technologies Inc	USD	(2,580)	(16,125)	3,457	0.01
Valley National Bancorp	USD	(11,704)	(127,691)	1,170	0.00
Veeco Instruments Inc	USD	(1,471)	(17,240)	(177)	(0.00)
Veoneer Inc	USD	(1,745)	(26,018)	4,422	0.01
VEREIT Inc	USD	(17,731)	(174,562)	701	0.00
Veritex Holdings Inc	USD	(1,960)	(47,765)	1,349	0.00
Veritone Inc	USD	(2,107)	(7,596)	1,011	0.00
Verra Mobility Corp	USD	(3,168)	(44,891)	1,837	0.00
ViaSat Inc	USD	(910)	(69,060)	2,548	0.01
VICI Properties Inc	USD	(1,323)	(29,900)	(54)	(0.00)
ViewRay Inc	USD	(6,441)	(18,292)	4,809	0.01
Virtu Financial Inc	USD	(2,580)	(41,306)	10,939	0.03
Vista Outdoor Inc	USD	(7,075)	(44,856)	708	0.00
Visteon Corp	USD	(213)	(17,317)	(718)	(0.00)
Vistra Energy Corp	USD	(3,601)	(96,507)	(504)	(0.00)
Vivint Solar Inc	USD	(2,869)	(17,673)	5,250	0.01
Voyager Therapeutics Inc	USD	(359)	(6,103)	137	0.00
WABCO Holdings Inc	USD	(14)	(1,878)	1	0.00
Wabtec Corp	USD	(3,371)	(242,038)	12,159	0.03
Waddell & Reed Financial Inc	USD	(877)	(15,269)	202	0.00
Waitr Holdings Inc	USD	(9,545)	(12,981)	2,360	0.01
Walgreens Boots Alliance Inc	USD	(285)	(15,675)	(46)	(0.00)
Washington Prime Group Inc	USD	(5,284)	(22,298)	(1,235)	(0.00)
Washington Real Estate Investment Trust	USD	(406)	(11,202)	102	0.00
Wayfair Inc	USD	(339)	(38,199)	7,261	0.02
Weight Watchers International Inc	USD	(1,037)	(38,711)	(2,029)	(0.00)
WesBanco Inc	USD	(296)	(11,064)	59	0.00

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Western Digital Corp	USD	(2,336)	(137,777)	11,516	0.03
Westlake Chemical Corp	USD	(305)	(19,974)	67	0.00
WestRock Co	USD	(4,696)	(170,934)	3,084	0.01
WEX Inc	USD	(152)	(30,768)	1,148	0.00
Weyerhaeuser Co	USD	(4,413)	(123,012)	(199)	(0.00)
WideOpenWest Inc	USD	(4,548)	(27,288)	1,757	0.00
Willdan Group Inc	USD	(218)	(7,652)	916	0.00
William Lyon Homes	USD	(1,721)	(35,108)	224	0.00
WillScot Corp	USD	(1,697)	(27,084)	(68)	(0.00)
WisdomTree Investments Inc	USD	(11,793)	(60,970)	3,774	0.01
Wolverine World Wide Inc	USD	(187)	(5,283)	146	0.00
Workday Inc	USD	(276)	(46,862)	1,457	0.00
World Wrestling Entertainment Inc	USD	(291)	(20,577)	1,513	0.00
WPX Energy Inc	USD	(3,782)	(39,295)	3,467	0.01
Wright Medical Group NV	USD	(988)	(20,639)	(67)	(0.00)
WSFS Financial Corp	USD	(138)	(6,112)	152	0.00
Wyndham Hotels & Resorts Inc	USD	(1,652)	(85,508)	2,065	0.01
Xenia Hotels & Resorts Inc	USD	(322)	(6,823)	55	0.00
Xerox Corp	USD	(305)	(9,257)	116	0.00
XPO Logistics Inc	USD	(1,282)	(90,061)	4,110	0.01
Yext Inc	USD	(583)	(9,182)	1,265	0.00
YRC Worldwide Inc	USD	(4,648)	(14,037)	6,665	0.02
ZAGG Inc	USD	(2,880)	(18,202)	159	0.00
Zayo Group Holdings Inc	USD	(3,788)	(128,413)	(303)	(0.00)
Zebra Technologies Corp	USD	(74)	(15,089)	525	0.00
Zendesk Inc	USD	(1,491)	(107,501)	6,579	0.02
Zillow Group Inc	USD	(4,841)	(142,810)	12,186	0.03
Zimmer Biomet Holdings Inc	USD	(997)	(135,931)	2,493	0.01
Zogenix Inc	USD	(120)	(4,834)	284	0.00
Zscaler Inc	USD	(281)	(13,218)	1,012	0.00
Zuora Inc	USD	(559)	(8,329)	447	0.00
Zynga Inc	USD	(4,918)	(28,401)	1,303	0.00
				1,326,909	**3.16**
Total Short Positions				**1,414,443**	**3.37**
Total of Long and Short Equity Positions				**694,535**	**1.66**
Net Cash and Other Receivables/(Payables)				**21,535**	**0.05**
Total of Total Return Basket Swap Contract - JPMC - USD				**716,070**	**1.71**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays RBACR-1D plus or minus a specified spread, which is denominated in AUD based on the local currency of the positions within the swap.	28.10.2020	5,092

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Australia					
AGL Energy Ltd	AUD	7,940	102,871	966	0.00
Alumina Ltd	AUD	15,930	25,529	(323)	(0.00)
Aristocrat Leisure Ltd	AUD	1,451	30,024	30	0.00
Aurizon Holdings Ltd	AUD	4,469	17,829	30	0.00
Bendigo & Adelaide Bank Ltd	AUD	8,027	62,366	271	0.00
BHP Group Ltd	AUD	766	19,020	(606)	(0.00)
CIMIC Group Ltd	AUD	3,146	66,904	(694)	(0.00)
Coca-Cola Amatil Ltd	AUD	4,349	31,319	(696)	(0.00)
Cochlear Ltd	AUD	105	14,779	(82)	(0.00)
Coles Group Ltd	AUD	2,528	26,325	1,060	0.00
CSL Ltd	AUD	60	9,481	(46)	(0.00)
Flight Centre Travel Group Ltd	AUD	330	10,622	132	0.00
Fortescue Metals Group Ltd	AUD	6,618	39,381	251	0.00
Harvey Norman Holdings Ltd	AUD	38,984	119,415	547	0.00
Incitec Pivot Ltd	AUD	4,506	10,329	42	0.00
Magellan Financial Group Ltd	AUD	392	13,635	8	0.00
Medibank Pvt Ltd	AUD	52,350	120,357	113	0.00
Newcrest Mining Ltd	AUD	2,361	55,479	(319)	(0.00)
Orica Ltd	AUD	959	14,617	(78)	(0.00)
QBE Insurance Group Ltd	AUD	3,487	29,615	72	0.00
REA Group Ltd	AUD	203	14,855	294	0.00
Santos Ltd	AUD	6,598	34,488	(482)	(0.00)
Sonic Healthcare Ltd	AUD	3,599	68,264	262	0.00
Telstra Corp Ltd	AUD	7,247	17,200	(294)	(0.00)
Washington H Soul Pattinson & Co Ltd	AUD	3,755	53,398	(2,948)	(0.01)
Wesfarmers Ltd	AUD	3,865	104,018	1,509	0.00
Woodside Petroleum Ltd	AUD	5,136	112,455	(3,182)	(0.01)
Woolworths Ltd	AUD	2,924	73,710	410	0.00
				(3,753)	**(0.01)**
Papua New Guinea					
Oil Search Ltd	AUD	4,990	24,699	(1,146)	(0.00)
				(1,146)	**(0.00)**
Total Long Positions				**(4,899)**	**(0.01)**

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions					
Common Stocks					
Australia					
AMP Ltd	AUD	(887)	(1,095)	9	0.00
APA Group	AUD	(2,513)	(19,474)	(170)	(0.00)
Atlas Arteria Ltd	AUD	(3,004)	(15,844)	(145)	(0.00)
Bank of Queensland Ltd	AUD	(4,934)	(33,097)	(601)	(0.00)
Boral Ltd	AUD	(3,126)	(10,210)	57	0.00
Challenger Ltd	AUD	(8,856)	(44,135)	456	0.00
LendLease Group	AUD	(3,758)	(44,623)	(1,296)	(0.00)
Origin Energy Ltd	AUD	(8,335)	(44,920)	(56)	(0.00)
Platinum Asset Management Ltd	AUD	(6,022)	(17,266)	(814)	(0.00)
SEEK Ltd	AUD	(3,853)	(55,938)	(469)	(0.00)
Tabcorp Holdings Ltd	AUD	(3,386)	(11,105)	(160)	(0.00)
Treasury Wine Estates Ltd	AUD	(1,194)	(14,993)	(81)	(0.00)
Viva Energy Group Ltd	AUD	(8,601)	(11,341)	58	0.00
WiseTech Global Ltd	AUD	(893)	(20,972)	23	0.00
WorleyParsons Ltd	AUD	(6,827)	(60,060)	4,749	0.01
				1,560	**0.00**
Total Short Positions				**1,560**	**0.00**
Total of Long and Short Equity Positions				**(3,339)**	**(0.01)**
Net Cash and Other Receivables/(Payables)				**8,431**	**0.02**
Total of Total Return Basket Swap Contract - MSIL - AUD				**5,092**	**0.01**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays DISC-1D plus or minus a specified spread, which is denominated in CAD based on the local currency of the positions within the swap.	30.10.2019	60,446

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Canada					
Air Canada	CAD	1,064	34,725	(635)	(0.00)
Algonquin Power & Utilities Corp	CAD	795	10,944	(104)	(0.00)
Alimentation Couche-Tard Inc	CAD	5,858	180,831	1,747	0.00
ARC Resources Ltd	CAD	1,892	9,186	(1,243)	(0.00)
Bank of Montreal	CAD	140	10,335	111	0.00
BCE Inc	CAD	1,524	73,950	806	0.00
Canadian Imperial Bank of Commerce	CAD	1,011	83,648	213	0.00
Canadian Natural Resources Ltd	CAD	1,863	49,786	(2,054)	(0.00)
Canadian Pacific Railway Ltd	CAD	361	80,157	(3,811)	(0.01)
Canadian Tire Corp Ltd	CAD	210	23,590	719	0.00
Canadian Utilities Ltd	CAD	2,968	88,079	1,298	0.00
CCL Industries Inc	CAD	1,158	46,537	(2,623)	(0.01)
CGI Group Inc	CAD	572	45,287	618	0.00
CI Financial Corp	CAD	3,833	56,237	(174)	(0.00)
Constellation Software Inc	CAD	66	65,307	1,082	0.00
Cronos Group Inc	CAD	1,094	9,897	(1,709)	(0.00)
Empire Co Ltd	CAD	2,188	59,595	374	0.00
Encana Corp	CAD	3,158	14,308	(1,387)	(0.00)
Fairfax Financial Holdings Ltd	CAD	28	12,290	(154)	(0.00)
Fortis Inc	CAD	1,587	67,768	1,103	0.00
Gildan Activewear Inc	CAD	2,020	71,981	(2,593)	(0.01)
Hydro One Ltd	CAD	5,831	108,712	1,709	0.00
Imperial Oil Ltd	CAD	1,980	52,300	(1,434)	(0.00)
Industrial Alliance Insurance & Financial Services Inc	CAD	1,082	49,610	604	0.00
Intact Financial Corp	CAD	1,011	102,314	2,328	0.01
Loblaw Cos Ltd	CAD	1,448	82,355	3,401	0.01
Magna International Inc	CAD	985	51,924	(1,123)	(0.00)
Manulife Financial Corp	CAD	7,474	137,171	367	0.00
Metro Inc	CAD	1,329	58,647	1,295	0.00
National Bank of Canada	CAD	427	21,268	442	0.00
Onex Corp	CAD	153	9,560	(86)	(0.00)
Power Financial Corp	CAD	1,034	24,064	(14)	(0.00)
PrairieSky Royalty Ltd	CAD	2,567	35,453	(1,323)	(0.00)
Rogers Communications Inc	CAD	1,940	95,279	(3,311)	(0.01)
Royal Bank of Canada	CAD	86	6,999	9	0.00
Sun Life Financial Inc	CAD	4,388	196,488	2,618	0.01
Suncor Energy Inc	CAD	327	10,393	(65)	(0.00)
The Toronto-Dominion Bank	CAD	440	25,643	481	0.00
Thomson Reuters Corp	CAD	1,115	74,816	(631)	(0.00)
TMX Group Ltd	CAD	96	8,402	(36)	(0.00)
Tourmaline Oil Corp	CAD	2,487	25,109	(2,366)	(0.01)
Vermilion Energy Inc	CAD	836	14,065	(455)	(0.00)
				(6,006)	**(0.02)**
Total Long Positions				**(6,006)**	**(0.02)**

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions					
Common Stocks					
Canada					
Agnico Eagle Mines Ltd	CAD	(234)	(12,784)	723	0.00
Alamos Gold Inc	CAD	(1,195)	(7,192)	363	0.00
AltaGas Ltd	CAD	(6,011)	(90,190)	(91)	(0.00)
Barrick Gold Corp	CAD	(1,897)	(33,190)	1,152	0.00
BlackBerry Ltd	CAD	(9,162)	(47,598)	22,070	0.05
Bombardier Inc	CAD	(45,467)	(60,426)	3,156	0.01
Brookfield Asset Management Inc	CAD	(796)	(42,153)	559	0.00
Cenovus Energy Inc	CAD	(3,739)	(36,026)	1,976	0.01
Element Fleet Management Corp	CAD	(11,939)	(95,833)	811	0.00
Enbridge Inc	CAD	(789)	(28,068)	(244)	(0.00)
George Weston Ltd	CAD	(161)	(13,630)	(170)	(0.00)
Husky Energy Inc	CAD	(11,824)	(85,089)	4,060	0.01
Inter Pipeline Ltd	CAD	(1,932)	(34,109)	2,028	0.01
Kinross Gold Corp	CAD	(9,561)	(45,123)	4,311	0.01
Lundin Mining Corp	CAD	(7,995)	(37,672)	2,740	0.01
Pan American Silver Corp	CAD	(871)	(13,805)	907	0.00
Saputo Inc	CAD	(1,517)	(46,588)	(389)	(0.00)
Shopify Inc	CAD	(116)	(36,352)	(678)	(0.00)
SNC-Lavalin Group Inc	CAD	(6,532)	(92,828)	6,166	0.01
The Stars Group Inc	CAD	(3,410)	(51,370)	3,910	0.01
TransCanada Corp	CAD	(2,431)	(126,589)	(2,520)	(0.01)
Valeant Pharmaceuticals International Inc	CAD	(451)	(9,808)	610	0.00
Wheaton Precious Metals Corp	CAD	(4,025)	(106,833)	3,720	0.01
Yamana Gold Inc	CAD	(22,230)	(71,677)	5,013	0.01
				60,183	**0.14**
Zambia					
First Quantum Minerals Ltd	CAD	(8,018)	(65,389)	(1,211)	(0.00)
				(1,211)	**(0.00)**
Total Short Positions				**58,972**	**0.14**
Total of Long and Short Equity Positions				**52,966**	**0.12**
Net Cash and Other Receivables/(Payables)				**7,480**	**0.02**
Total of Total Return Basket Swap Contract - MSIL - CAD				**60,446**	**0.14**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays SARON-1D plus or minus a specified spread, which is denominated in CHF based on the local currency of the positions within the swap.	30.01.2020	58,175

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Switzerland					
Adecco Group AG	CHF	729	40,246	(892)	(0.00)
Ascom Holding AG	CHF	521	5,416	199	0.00
Banque Cantonale Vaudoise	CHF	46	35,264	785	0.00
Bell Food Group AG	CHF	45	12,079	339	0.00
BKW AG	CHF	557	41,638	950	0.00
Bucher Industries AG	CHF	449	140,386	(1,712)	(0.00)
Burkhalter Holding AG	CHF	236	17,097	(799)	(0.00)
Cembra Money Bank AG	CHF	251	26,168	630	0.00
Chocoladefabriken Lindt & Spruengli AG	CHF	41	304,024	1,262	0.00
Conzzeta AG	CHF	9	7,848	172	0.00
dormakaba Holding AG	CHF	18	11,568	(45)	(0.00)
Emmi AG	CHF	31	25,413	(265)	(0.00)
EMS-Chemie Holding AG	CHF	343	213,558	3,268	0.01
Flughafen Zuerich AG	CHF	456	84,282	2,974	0.01
Forbo Holding AG	CHF	31	46,223	(187)	(0.00)
Galenica AG	CHF	488	28,107	1,110	0.00
Geberit AG	CHF	750	359,046	1,191	0.00
Georg Fischer AG	CHF	25	21,686	(539)	(0.00)
Givaudan SA	CHF	15	41,767	15	0.00
Gurit Holding AG	CHF	17	22,687	2,490	0.01
Huber + Suhner AG	CHF	669	43,029	(2,004)	(0.00)
Inficon Holding AG	CHF	67	43,295	(399)	(0.00)
Interroll Holding AG	CHF	11	20,508	265	0.00
Kardex AG	CHF	59	8,170	(284)	(0.00)
Komax Holding AG	CHF	55	11,523	166	0.00
Kuehne + Nagel International AG	CHF	2,899	427,025	(10,965)	(0.03)
Landis+Gyr Group AG	CHF	30	2,693	42	0.00
LEM Holding SA	CHF	43	51,086	(2,363)	(0.01)
Mobilezone Holding AG	CHF	1,194	11,717	(156)	(0.00)
Nestle SA	CHF	5,252	570,943	7,088	0.02
Novartis AG	CHF	1,627	141,395	1,159	0.00
Orior AG	CHF	675	57,164	1,053	0.00
Partners Group Holding AG	CHF	391	301,705	942	0.00
Rieter Holding AG	CHF	13	1,850	(53)	(0.00)
Roche Holding AG	CHF	1,251	364,906	13,852	0.03
Schweiter Technologies AG	CHF	6	5,689	(24)	(0.00)
SFS Group AG	CHF	51	4,061	28	0.00
SGS SA	CHF	35	86,745	527	0.00
Sika AG	CHF	405	59,149	(1,057)	(0.00)
Sonova Holding AG	CHF	752	175,059	9,144	0.02
Straumann Holding AG	CHF	173	141,545	2,000	0.00
Sunrise Communications Group AG	CHF	858	67,152	689	0.00
Swisscom AG	CHF	308	152,455	1,329	0.00

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Switzerland (continued)					
Tecan Group AG	CHF	142	33,940	(108)	(0.00)
Temenos Group AG	CHF	305	51,201	490	0.00
VZ Holding AG	CHF	90	26,731	271	0.00
Ypsomed Holding AG	CHF	71	9,105	(71)	(0.00)
				32,507	**0.08**
Total Long Positions				**32,507**	**0.08**
Short Positions					
Common Stocks					
Austria					
ams AG	CHF	(424)	(18,771)	1,242	0.00
				1,242	**0.00**
Liechtenstein					
Liechtensteinische Landesbank AG	CHF	(32)	(2,020)	(22)	(0.00)
				(22)	**(0.00)**
Switzerland					
Alcon Inc	CHF	(1,997)	(117,063)	1,042	0.00
Arbonia AG	CHF	(210)	(2,503)	4	0.00
Aryzta AG	CHF	(50,238)	(38,120)	8,198	0.02
Autoneum Holding AG	CHF	(73)	(8,079)	670	0.00
Bachem Holding AG	CHF	(53)	(7,626)	(85)	(0.00)
Baloise Holding AG	CHF	(234)	(42,029)	(1,127)	(0.00)
Basilea Pharmaceutica AG	CHF	(181)	(7,977)	254	0.00
Bobst Group SA	CHF	(374)	(19,270)	48	0.00
Burckhardt Compression Holding AG	CHF	(104)	(26,089)	684	0.00
Cie Financiere Richemont SA	CHF	(675)	(49,457)	4,023	0.01
Clariant AG	CHF	(531)	(10,366)	328	0.00
Credit Suisse Group AG	CHF	(20,719)	(253,946)	8,634	0.02
Daetwyler Holding AG	CHF	(98)	(15,950)	570	0.00
DKSH Holding AG	CHF	(231)	(11,511)	(197)	(0.00)
Dufry AG	CHF	(1,734)	(145,005)	383	0.00
EFG International AG	CHF	(2,758)	(17,075)	217	0.00
GAM Holding AG	CHF	(9,625)	(38,631)	2,065	0.00
Idorsia Ltd	CHF	(1,967)	(48,751)	663	0.00
Implenia AG	CHF	(819)	(30,735)	(1,348)	(0.00)
Julius Baer Group Ltd	CHF	(1,645)	(72,924)	(694)	(0.00)
Leonteq AG	CHF	(53)	(1,758)	(3)	(0.00)
Logitech International SA	CHF	(58)	(2,344)	77	0.00
Lonza Group AG	CHF	(956)	(325,094)	(297)	(0.00)
Meyer Burger Technology AG	CHF	(64,258)	(25,791)	207	0.00
OC Oerlikon Corp AG	CHF	(2,708)	(27,064)	1,060	0.00
St Galler Kantonalbank AG	CHF	(151)	(66,212)	(320)	(0.00)
Sulzer AG	CHF	(901)	(88,961)	2,531	0.01
Swiss Re AG	CHF	(3,150)	(328,718)	(7,586)	(0.02)
Swissquote Group Holding SA	CHF	(242)	(10,058)	148	0.00
The Swatch Group AG	CHF	(367)	(97,329)	3,683	0.01
u-blox Holding AG	CHF	(321)	(22,981)	1,644	0.00
UBS Group AG	CHF	(8,305)	(94,208)	(387)	(0.00)
Valora Holding AG	CHF	(16)	(4,335)	48	0.00
VAT Group AG	CHF	(117)	(14,781)	922	0.00
Vifor Pharma AG	CHF	(781)	(125,347)	(344)	(0.00)
Vontobel Holding AG	CHF	(183)	(9,907)	55	0.00
				25,770	**0.06**
Total Short Positions				**26,990**	**0.06**
Total of Long and Short Equity Positions				**59,497**	**0.14**
Net Cash and Other Receivables/(Payables)				**(1,322)**	**0.00**
Total of Total Return Basket Swap Contract - MSIL - CHF				**58,175**	**0.14**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-week CIBOR plus or minus a specified spread, which is denominated in DKK based on the local currency of the positions within the swap.	28.10.2020	21,799

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Denmark					
Alm Brand A/S	DKK	1,773	13,916	(94)	(0.00)
Carlsberg A/S	DKK	414	61,331	1,336	0.00
Coloplast A/S	DKK	3,010	364,990	13,390	0.03
DSV A/S	DKK	937	88,936	(766)	(0.00)
Genmab A/S	DKK	313	63,942	1,623	0.00
GN Store Nord A/S	DKK	594	24,044	(589)	(0.00)
H Lundbeck A/S	DKK	4,832	159,746	(2,187)	(0.01)
Netcompany Group A/S	DKK	42	1,662	65	0.00
NNIT A/S	DKK	1,130	13,976	1,568	0.00
Novo Nordisk A/S	DKK	7,822	404,912	11,651	0.03
Novozymes A/S	DKK	911	38,006	(1,463)	(0.00)
Orsted A/S	DKK	259	24,167	(320)	(0.00)
Pandora A/S	DKK	1,070	43,358	(1,193)	(0.00)
Per Aarsleff Holding A/S	DKK	1,461	47,255	(2,368)	(0.01)
Ringkjoebing Landbobank A/S	DKK	380	23,833	284	0.00
Rockwool International A/S	DKK	724	145,368	(2,643)	(0.01)
Royal Unibrew A/S	DKK	357	29,423	1,045	0.00

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Denmark (continued)					
Scandinavian Tobacco Group A/S	DKK	2,024	23,703	414	0.00
SimCorp A/S	DKK	550	48,108	(1,446)	(0.00)
Zealand Pharma A/S	DKK	115	2,927	116	0.00
				18,423	**0.04**
Total Long Positions				**18,423**	**0.04**
Short Positions					
Common Stocks					
Denmark					
Ambu A/S	DKK	(422)	(7,050)	(194)	(0.00)
AP Moeller - Maersk A/S	DKK	(110)	(124,840)	3,084	0.01
Bang & Olufsen A/S	DKK	(4,559)	(26,975)	1,185	0.00
Danske Bank A/S	DKK	(17,613)	(245,208)	4,401	0.01
Dfds A/S	DKK	(2,161)	(77,880)	2,461	0.01
FLSmidth & Co A/S	DKK	(928)	(40,396)	1,694	0.00
Jyske Bank A/S	DKK	(4,627)	(148,915)	(8,296)	(0.02)
Maersk Drilling A/S	DKK	(41)	(2,300)	61	0.00
Matas A/S	DKK	(963)	(7,087)	(1)	(0.00)
Nilfisk Holding A/S	DKK	(74)	(1,709)	110	0.00
Schouw & Co A/S	DKK	(306)	(21,430)	71	0.00
Spar Nord Bank A/S	DKK	(261)	(2,332)	(130)	(0.00)
Sydbank A/S	DKK	(856)	(15,162)	(2,412)	(0.01)
William Demant Holding A/S	DKK	(944)	(24,371)	1,268	0.00
				3,302	**0.01**
Total Short Positions				**3,302**	**0.01**
Total of Long and Short Equity Positions				**21,725**	**0.05**
Net Cash and Other Receivables/(Payables)				**74**	**0.00**
Total of Total Return Basket Swap Contract - MSIL - DKK				**21,799**	**0.05**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays EONIA-1D plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	28.10.2020	242,385

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Belgium					
AGFA-Gevaert NV	EUR	2,392	9,811	756	0.00
Barco NV	EUR	138	27,292	(181)	(0.00)
bpost SA	EUR	3,302	34,402	(482)	(0.00)
Colruyt SA	EUR	2,245	123,262	5,825	0.01
Dieteren SA	EUR	263	14,279	961	0.00
Elia System Operator SA/NV	EUR	143	11,631	218	0.00
Fagron	EUR	798	14,120	(17)	(0.00)
Gimv NV	EUR	592	35,692	710	0.00
KBC Group NV	EUR	1,774	114,576	67	0.00
Melexis NV	EUR	28	1,932	(168)	(0.00)
Orange Belgium SA	EUR	1,671	34,505	(1,581)	(0.00)
Proximus SADP	EUR	4,465	132,993	6,329	0.02
Solvay SA	EUR	94	9,740	(180)	(0.00)
Tessenderlo Group SA	EUR	151	4,791	(82)	(0.00)
				12,175	**0.03**
Finland					
Cramo OYJ	EUR	1,171	12,435	434	0.00
Elisa OYJ	EUR	5,594	290,184	7,944	0.02
Fortum OYJ	EUR	2,765	65,144	516	0.00
Kemira OYJ	EUR	604	8,831	33	0.00
Neste OYJ	EUR	6,385	210,578	10,303	0.02
Nokian Renkaat OYJ	EUR	6,866	193,504	(6,184)	(0.01)
Orion OYJ	EUR	2,072	77,597	3,352	0.01
Rovio Entertainment Oyj	EUR	3,432	15,611	(423)	(0.00)
Sampo OYJ	EUR	2,098	83,602	(2,653)	(0.01)
Sanoma OYJ	EUR	1,713	19,162	179	0.00
Stora Enso OYJ	EUR	13,610	164,037	(4,377)	(0.01)
Tieto OYJ	EUR	1,005	25,859	(342)	(0.00)
Tokmanni Group Corp	EUR	4,113	45,380	32	0.00
UPM-Kymmene OYJ	EUR	759	22,434	480	0.00
Valmet OYJ	EUR	298	5,806	(110)	(0.00)
YIT OYJ	EUR	432	2,484	108	0.00
				9,292	**0.02**
France					
Aeroports de Paris	EUR	134	23,886	526	0.00
Air Liquide SA	EUR	464	65,764	1,037	0.00
Albioma SA	EUR	62	1,622	68	0.00
Alstom SA	EUR	2,691	110,548	(359)	(0.00)
Alten SA	EUR	53	6,061	46	0.00
Amundi SA	EUR	325	22,642	532	0.00
Beneteau SA	EUR	343	3,620	(224)	(0.00)
BioMerieux	EUR	672	55,571	2,883	0.01
Bureau Veritas SA	EUR	1,093	26,300	83	0.00
Cap Gemini SA	EUR	61	7,249	92	0.00
Carrefour SA	EUR	6,539	115,100	(1,984)	(0.00)
Cie Generale des Etablissements Michelin	EUR	1,587	176,916	899	0.00

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
France (continued)					
CNP Assurances	EUR	4,603	89,328	351	0.00
Coface SA	EUR	1,539	17,450	(538)	(0.00)
Danone SA	EUR	1,747	154,049	1,128	0.00
Dassault Aviation SA	EUR	57	80,663	(1,989)	(0.00)
Dassault Systemes	EUR	1,129	161,308	(489)	(0.00)
Devoteam SA	EUR	94	7,809	(82)	(0.00)
Engie SA	EUR	5,608	91,009	5,717	0.01
Essilor International SA	EUR	609	87,975	996	0.00
Europcar Mobility Group	EUR	1,136	6,248	(685)	(0.00)
Eutelsat Communications SA	EUR	6,513	121,814	850	0.00
Gaztransport Et Technigaz SA	EUR	548	54,369	2,868	0.01
Groupe Eurotunnel SE	EUR	5,894	88,485	2,892	0.01
Hermes International	EUR	403	277,419	352	0.00
Iliad SA	EUR	1,347	127,266	10,603	0.03
Innate Pharma SA	EUR	1,689	13,065	(441)	(0.00)
Interparfums SA	EUR	263	11,240	180	0.00
IPSOS	EUR	436	12,454	511	0.00
Kaufman & Broad SA	EUR	988	38,929	47	0.00
Lagardere SCA	EUR	351	7,745	(166)	(0.00)
Legrand SA	EUR	814	58,058	(355)	(0.00)
Manitou BF SA	EUR	527	10,446	(506)	(0.00)
Mersen SA	EUR	703	21,729	(632)	(0.00)
Metropole Television SA	EUR	3,254	53,180	(2,972)	(0.01)
Natixis SA	EUR	6,156	25,397	362	0.00
Neopost SA	EUR	635	13,029	(14)	(0.00)
Orange SA	EUR	10,026	156,748	5,358	0.01
Pernod Ricard SA	EUR	40	7,141	(116)	(0.00)
Peugeot SA	EUR	14,068	351,232	(10,276)	(0.02)
Publicis Groupe SA	EUR	1,983	97,570	177	0.00
Rubis SCA	EUR	458	26,565	3	0.00
Safran SA	EUR	257	40,684	745	0.00
Sartorius Stedim Biotech	EUR	859	120,343	(2,435)	(0.01)
Schneider Electric SE	EUR	2,920	255,001	(89)	(0.00)
SCOR SE	EUR	199	8,197	193	0.00
Societe BIC SA	EUR	2,884	194,159	2,342	0.01
Sodexo SA	EUR	1,554	174,084	2,880	0.01
Thales SA	EUR	193	22,157	(231)	(0.00)
TOTAL SA	EUR	7,471	389,547	436	0.00
Trigano SA	EUR	224	18,023	(5,263)	(0.01)
Ubisoft Entertainment SA	EUR	263	19,194	(998)	(0.00)
Veolia Environnement SA	EUR	7,194	182,120	8,975	0.02
Vicat SA	EUR	70	3,049	(76)	(0.00)
Virbac SA	EUR	143	33,052	1,637	0.00
				24,849	**0.06**
Germany					
1&1 Drillisch AG	EUR	3,751	118,678	(3,396)	(0.01)
adidas AG	EUR	1,262	391,993	19,015	0.05
Allianz SE	EUR	781	181,494	2,868	0.01
Amadeus Fire AG	EUR	623	68,738	812	0.00
Axel Springer SE	EUR	141	9,731	46	0.00
BASF SE	EUR	1,065	74,219	(418)	(0.00)
Bechtle AG	EUR	15	1,530	29	0.00
Befesa SA	EUR	630	22,563	137	0.00
Beiersdorf AG	EUR	1,114	131,960	(1,700)	(0.00)
bet-at-home.com AG	EUR	200	10,183	(148)	(0.00)
Borussia Dortmund GmbH & Co KGaA	EUR	1,791	18,033	(558)	(0.00)
Brenntag AG	EUR	1,281	62,163	(3,464)	(0.01)
Carl Zeiss Meditec AG	EUR	648	73,898	1,700	0.00
Cewe Stiftung & Co KGAA	EUR	499	42,108	(2,435)	(0.01)
CompuGroup Medical SE	EUR	832	50,343	4,672	0.01
Continental AG	EUR	953	121,959	(5,694)	(0.01)
Covestro AG	EUR	380	18,888	667	0.00
CTS Eventim AG & Co KGaA	EUR	1,461	81,554	2,613	0.01
Deutsche Beteiligungs AG	EUR	174	6,564	607	0.00
Deutsche Telekom AG	EUR	14,719	247,194	3,140	0.01
Draegerwerk AG & Co KGaA	EUR	120	5,343	(374)	(0.00)
E.ON SE	EUR	22,091	214,450	(626)	(0.00)
Eckert & Ziegler Strahlen- und Medizintechnik AG	EUR	119	20,499	519	0.00
Elmos Semiconductor AG	EUR	638	16,937	(166)	(0.00)
Encavis AG	EUR	480	4,443	251	0.00
Evonik Industries AG	EUR	986	24,273	(892)	(0.00)
Fielmann AG	EUR	1,170	85,911	3,891	0.01
FUCHS PETROLUB SE	EUR	3,745	139,393	(2,688)	(0.01)
Gerresheimer AG	EUR	227	16,272	(564)	(0.00)
Hamburger Hafen und Logistik AG	EUR	318	7,891	139	0.00
Hannover Rueck SE	EUR	1,069	180,416	7,386	0.02
HeidelbergCement AG	EUR	1,129	81,264	(246)	(0.00)
Hella KGaA Hueck & Co	EUR	2,985	133,691	(9,825)	(0.02)
Henkel AG & Co KGaA	EUR	1,468	144,940	(5,410)	(0.01)
HOCHTIEF AG	EUR	1,786	203,092	195	0.00
HUGO BOSS AG	EUR	3,604	193,005	(9,929)	(0.02)
JOST Werke AG	EUR	1,251	35,939	(3,189)	(0.01)
KION Group AG	EUR	1,210	63,480	(792)	(0.00)
Knorr-Bremse AG	EUR	1,172	110,233	(4,428)	(0.01)
MTU Aero Engines AG	EUR	248	66,027	838	0.00
Muenchener Rueckversicherungs-Gesellschaft AG	EUR	355	92,077	3,793	0.01
Pfeiffer Vacuum Technology AG	EUR	24	3,266	(602)	(0.00)
ProSiebenSat.1 Media SE	EUR	1,640	22,475	(1,065)	(0.00)
Rational AG	EUR	84	60,215	(595)	(0.00)
Rheinmetall AG	EUR	257	32,559	(378)	(0.00)
Rhon-Klinikum AG	EUR	1,250	28,619	(733)	(0.00)
Salzgitter AG	EUR	4,180	70,204	(12,145)	(0.03)
SAP SE	EUR	652	77,055	100	0.00
Siemens AG	EUR	1,145	122,512	1,411	0.00

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Germany (continued)					
Siemens Healthineers AG	EUR	2,040	80,413	620	0.00
Software AG	EUR	3,007	82,615	(1,475)	(0.00)
Stabilus SA	EUR	185	9,040	(169)	(0.00)
Stroeer SE & Co KGaA	EUR	306	23,387	177	0.00
Symrise AG	EUR	777	75,563	1,288	0.00
Takkt AG	EUR	2,591	34,124	(188)	(0.00)
Telefonica Deutschland Holding AG	EUR	25,755	71,855	1,699	0.00
Uniper SE	EUR	6,767	222,217	3,320	0.01
Varta AG	EUR	244	24,022	2,235	0.01
Washtec AG	EUR	34	1,724	(79)	(0.00)
XING SE	EUR	187	51,071	(6,422)	(0.02)
Zalando SE	EUR	487	22,130	368	0.00
				(16,257)	**(0.04)**
Italy					
A2A SpA	EUR	137,492	252,733	12,904	0.03
ACEA SpA	EUR	1,488	29,591	1,526	0.00
Ascopiave SpA	EUR	8,097	34,472	606	0.00
Assicurazioni Generali SpA	EUR	10,511	203,924	5,386	0.01
ASTM SpA	EUR	39	1,235	11	0.00
Azimut Holding SpA	EUR	4,314	80,874	541	0.00
Banca Farmafactoring SpA	EUR	2,241	11,715	37	0.00
Banca Generali SpA	EUR	1,276	39,481	278	0.00
Brunello Cucinelli SpA	EUR	129	4,022	76	0.00
Buzzi Unicem SpA	EUR	780	17,697	708	0.00
Cairo Communication SpA	EUR	4,159	10,497	23	0.00
Cementir Holding SpA	EUR	4,679	31,475	(216)	(0.00)
DiaSorin SpA	EUR	986	113,949	3,655	0.01
doBank SpA	EUR	964	10,762	(210)	(0.00)
Enav SpA	EUR	13,146	74,529	1,081	0.00
Enel SpA	EUR	14,916	111,428	5,448	0.01
Eni SpA	EUR	17,367	266,104	(1,438)	(0.00)
Falck Renewables SpA	EUR	3,810	16,092	(72)	(0.00)
Hera SpA	EUR	53,712	219,364	9,811	0.02
IMA Industria Macchine Automatiche SpA	EUR	84	5,889	(18)	(0.00)
Infrastrutture Wireless Italiane SpA	EUR	124	1,276	49	0.00
Intesa Sanpaolo SpA	EUR	48,976	116,136	2,395	0.01
Iren SpA	EUR	9,266	26,933	2,081	0.00
Italgas SpA	EUR	22,449	145,137	5,043	0.01
MARR SpA	EUR	903	19,690	(491)	(0.00)
Mediobanca SpA	EUR	15,942	173,599	8,169	0.02
Moncler SpA	EUR	6,451	229,493	(9,401)	(0.02)
Piaggio & C SpA	EUR	8,697	25,412	(38)	(0.00)
Recordati SpA	EUR	1,713	73,639	1,083	0.00
Reply SpA	EUR	126	7,432	271	0.00
Saras SpA	EUR	11,891	20,237	1,387	0.00
Societa Cattolica di Assicurazioni SC	EUR	790	6,753	35	0.00
Technogym SpA	EUR	7,523	83,086	1,551	0.00
Terna Rete Elettrica Nazionale SpA	EUR	5,667	36,292	1,582	0.00
Tinexta Spa	EUR	2,154	28,322	1,198	0.00
Unipol Gruppo Finanziario SpA	EUR	4,326	22,993	689	0.00
UnipolSai SpA	EUR	39,795	105,516	1,519	0.00
				57,259	**0.14**
Luxembourg					
Tenaris SA	EUR	11,300	119,823	(2,983)	(0.01)
				(2,983)	**(0.01)**
Netherlands					
Aalberts Industries NV	EUR	678	26,773	(378)	(0.00)
Accell Group NV	EUR	114	2,753	(45)	(0.00)
Adyen NV	EUR	11	7,241	(338)	(0.00)
Akzo Nobel NV	EUR	981	87,595	1,316	0.00
ASM International NV	EUR	1,224	111,802	33	0.00
Brunel International NV	EUR	711	8,124	(155)	(0.00)
Corbion NV	EUR	530	15,417	220	0.00
Ferrari NV	EUR	1,259	193,883	3,294	0.01
Flow Traders	EUR	2,040	53,690	(2,006)	(0.00)
ForFarmers NV	EUR	3,401	21,580	148	0.00
Heineken NV	EUR	950	102,683	1,616	0.00
IMCD NV	EUR	384	28,490	(188)	(0.00)
ING Groep NV	EUR	410	4,273	30	0.00
Intertrust NV	EUR	1,406	27,301	(15)	(0.00)
Koninklijke Ahold NV	EUR	2,233	56,128	1,132	0.00
Koninklijke KPN NV	EUR	24,206	75,530	2,164	0.01
Koninklijke Philips NV	EUR	2,315	106,863	(3,414)	(0.01)
Koninklijke Volkerwessels NV	EUR	390	6,939	242	0.00
Pharming Group NV	EUR	14,475	19,253	363	0.00
Randstad Holding NV	EUR	4,019	197,572	(3,780)	(0.01)
Wolters Kluwer NV	EUR	2,548	185,123	8,889	0.02
				9,128	**0.02**
Portugal					
Altri SGPS SA	EUR	3,186	20,998	(399)	(0.00)
CTT-Correios de Portugal SA	EUR	3,002	6,906	(268)	(0.00)
Galp Energia SGPS SA	EUR	4,635	69,407	600	0.00
Jeronimo Martins SGPS SA	EUR	3,255	55,183	(1,690)	(0.00)
NOS SGPS SA	EUR	747	4,084	(86)	(0.00)
REN - Redes Energeticas Nacionais SGPS SA	EUR	21,550	60,029	565	0.00
				(1,278)	**(0.00)**
Spain					
Aena SA	EUR	176	32,246	1,132	0.00
Almirall SA	EUR	600	10,447	137	0.00
Applus Services SA	EUR	1,011	13,106	(158)	(0.00)
Atresmedia Corporacion de Medios de Comunicacion SA	EUR	428	1,647	(68)	(0.00)
Banco Bilbao Vizcaya Argentaria SA	EUR	33,656	174,404	2,036	0.00

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Spain (continued)					
Bankinter SA	EUR	4,043	25,398	115	0.00
Cia de Distribucion Integral Logista Holdings SA	EUR	684	13,378	(127)	(0.00)
Construcciones y Auxiliar de Ferrocarriles SA	EUR	102	4,604	139	0.00
Ebro Foods SA	EUR	837	16,681	(456)	(0.00)
Enagas SA	EUR	361	8,364	362	0.00
Endesa SA	EUR	6,772	177,048	3,080	0.01
Faes Farma SA	EUR	16,149	82,222	177	0.00
Fomento de Construcciones y Contratas SA	EUR	350	3,984	(237)	(0.00)
Gas Natural SDG SA	EUR	9,872	261,970	6,166	0.01
Global Dominion Access SA	EUR	377	1,533	(23)	(0.00)
Grupo Catalana Occidente SA	EUR	705	22,329	(1,883)	(0.00)
Iberdrola SA	EUR	21,331	220,980	4,753	0.01
Industria de Diseno Textil SA	EUR	963	29,849	1,858	0.00
Mapfre SA	EUR	3,828	10,334	(9)	(0.00)
Mediaset Espana Comunicacion SA	EUR	1,441	9,329	(101)	(0.00)
Prosegur Cash SA	EUR	1,072	1,524	(58)	(0.00)
Red Electrica Corp SA	EUR	9,137	184,788	731	0.00
Talgo SA	EUR	3,255	18,063	(1,065)	(0.00)
Telefonica SA	EUR	1,348	10,283	351	0.00
Viscofan SA	EUR	309	14,493	(101)	(0.00)
Zardoya Otis SA	EUR	1,141	7,744	(93)	(0.00)
				16,658	**0.04**
United Kingdom					
Dialog Semiconductor PLC	EUR	1,642	77,390	448	0.00
				448	**0.00**
United States					
Kone OYJ	EUR	2,072	118,372	678	0.00
				678	**0.00**
Total Long Positions				**109,969**	**0.26**
Short Positions					
Common Stocks					
Austria					
S&T AG	EUR	(1,783)	(35,574)	3,195	0.01
				3,195	**0.01**
Belgium					
Anheuser-Busch InBev SA	EUR	(1,106)	(105,738)	(326)	(0.00)
Bekaert SA	EUR	(451)	(12,902)	(49)	(0.00)
Cie dEntreprises CFE	EUR	(75)	(6,934)	139	0.00
Econocom Group SA	EUR	(3,032)	(7,570)	678	0.00
Euronav NV	EUR	(342)	(3,097)	(170)	(0.00)
Galapagos NV	EUR	(82)	(12,588)	241	0.00
Ion Beam Applications	EUR	(173)	(3,010)	(134)	(0.00)
Kinepolis Group NV	EUR	(99)	(6,066)	(76)	(0.00)
Mithra Pharmaceuticals SA	EUR	(51)	(1,667)	(121)	(0.00)
Ontex Group NV	EUR	(457)	(8,022)	(414)	(0.00)
Umicore SA	EUR	(1,562)	(59,144)	(2,589)	(0.01)
				(2,821)	**(0.01)**
Finland					
Cargotec OYJ	EUR	(1,100)	(35,259)	1,103	0.00
Finnair OYJ	EUR	(1,939)	(13,604)	222	0.00
Huhtamaki OYJ	EUR	(777)	(30,996)	500	0.00
Metsa Board OYJ	EUR	(1,522)	(8,985)	(224)	(0.00)
Metso OYJ	EUR	(123)	(4,606)	495	0.00
Nokia OYJ	EUR	(6,046)	(30,575)	(165)	(0.00)
Outokumpu OYJ	EUR	(69,338)	(184,227)	41,559	0.10
Outotec OYJ	EUR	(4,466)	(26,342)	1,977	0.00
				45,467	**0.11**
France					
Accor SA	EUR	(1,893)	(79,148)	1,054	0.00
Air France-KLM	EUR	(6,609)	(69,230)	(3,199)	(0.01)
Airbus Group NV	EUR	(203)	(26,426)	567	0.00
Akka Technologies	EUR	(186)	(12,816)	122	0.00
ALD SA	EUR	(856)	(12,468)	167	0.00
Atos SE	EUR	(2,316)	(163,621)	3,910	0.01
BNP Paribas SA	EUR	(1,822)	(88,466)	(1,470)	(0.00)
Bollore SA	EUR	(14,710)	(60,847)	898	0.00
Cellectis SA	EUR	(267)	(2,767)	546	0.00
CGG SA	EUR	(5,367)	(12,048)	1,071	0.00
Chargeurs SA	EUR	(950)	(16,675)	849	0.00
Cie Plastic Omnium SA	EUR	(525)	(14,298)	859	0.00
Derichebourg SA	EUR	(533)	(1,860)	83	0.00
Edenred	EUR	(1,079)	(51,749)	(645)	(0.00)
Elior Participations SCA	EUR	(7,111)	(94,274)	2,869	0.01
Elis SA	EUR	(2,367)	(42,090)	1,058	0.00
Eramet	EUR	(807)	(40,138)	4,401	0.01
Eurofins Scientific SE	EUR	(213)	(99,531)	1,918	0.00
Faurecia	EUR	(2,478)	(117,981)	2,999	0.01
Fnac Darty SA	EUR	(60)	(3,814)	92	0.00
Ingenico Group	EUR	(972)	(95,142)	3,116	0.01
Ipsen SA	EUR	(128)	(12,190)	426	0.00
Jacquet Metal Service SA	EUR	(184)	(3,121)	269	0.00
Kering SA	EUR	(228)	(115,824)	(537)	(0.00)
Korian SA	EUR	(2,692)	(111,352)	(7,044)	(0.02)
LVMH Moet Hennessy Louis Vuitton SE	EUR	(28)	(11,063)	147	0.00
Maisons du Monde SA	EUR	(731)	(11,492)	951	0.00
Nexans SA	EUR	(364)	(13,382)	(210)	(0.00)
Orpea	EUR	(1,562)	(190,562)	(6,131)	(0.01)
Renault SA	EUR	(4,758)	(273,117)	18,561	0.04
Rexel SA	EUR	(2,153)	(23,234)	1,883	0.00
Sanofi	EUR	(224)	(20,746)	(1,209)	(0.00)
SEB SA	EUR	(497)	(75,101)	2,655	0.01

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
France (continued)					
SMCP SA	EUR	(435)	(6,061)	218	0.00
Societe Generale SA	EUR	(2,271)	(62,246)	(124)	(0.00)
SOITEC	EUR	(120)	(11,729)	628	0.00
Solocal Group	EUR	(12,446)	(9,892)	340	0.00
Sopra Steria Group	EUR	(678)	(84,859)	961	0.00
SPIE SA	EUR	(949)	(18,924)	755	0.00
Suez Environnement Co	EUR	(1,037)	(16,286)	(396)	(0.00)
Tarkett SA	EUR	(130)	(1,894)	6	0.00
Technicolor SA	EUR	(38,938)	(33,792)	(307)	(0.00)
Valeo SA	EUR	(1,982)	(64,589)	(324)	(0.00)
Vallourec SA	EUR	(3,227)	(8,514)	459	0.00
Worldline SA	EUR	(713)	(45,203)	1,258	0.00
				34,500	**0.08**
Germany					
Aareal Bank AG	EUR	(381)	(11,573)	(581)	(0.00)
AIXTRON SE	EUR	(203)	(2,058)	204	0.00
Aurubis AG	EUR	(329)	(14,696)	408	0.00
Bayer AG	EUR	(803)	(57,098)	1,427	0.00
Bayerische Motoren Werke AG	EUR	(3,491)	(245,491)	(283)	(0.00)
Bilfinger SE	EUR	(1,794)	(51,753)	(614)	(0.00)
CANCOM SE	EUR	(97)	(5,298)	67	0.00
CECONOMY AG	EUR	(8,485)	(46,171)	1,378	0.00
Commerzbank AG	EUR	(20,192)	(117,292)	6,536	0.02
Daimler AG	EUR	(4,323)	(214,283)	7,400	0.02
Delivery Hero SE	EUR	(1,503)	(67,184)	2,363	0.01
Deutsche Bank AG	EUR	(38,591)	(288,332)	17,659	0.04
Deutsche Lufthansa AG	EUR	(5,352)	(84,841)	(746)	(0.00)
Deutsche Pfandbriefbank AG	EUR	(2,059)	(25,075)	(293)	(0.00)
Deutz AG	EUR	(851)	(4,936)	189	0.00
Duerr AG	EUR	(913)	(23,531)	691	0.00
Evotec SE	EUR	(1,353)	(30,181)	440	0.00
Freenet AG	EUR	(2,269)	(46,816)	(2,103)	(0.01)
GEA Group AG	EUR	(3,565)	(97,169)	6,607	0.02
Hornbach Holding AG & Co KGaA	EUR	(164)	(9,333)	(483)	(0.00)
Infineon Technologies AG	EUR	(543)	(9,750)	1,019	0.00
Isra Vision AG	EUR	(822)	(34,252)	1,075	0.00
Jenoptik AG	EUR	(311)	(7,697)	310	0.00
Jungheinrich AG	EUR	(1,329)	(28,559)	3,898	0.01
K+S AG	EUR	(7,808)	(107,004)	19,281	0.05
Kloeckner & Co SE	EUR	(1,819)	(10,997)	506	0.00
LANXESS AG	EUR	(122)	(7,385)	101	0.00
Merck KGaA	EUR	(1,010)	(114,465)	(5,869)	(0.01)
MorphoSys AG	EUR	(40)	(4,479)	100	0.00
Nemetschek SE	EUR	(32)	(1,631)	23	0.00
Nordex SE	EUR	(7,047)	(76,753)	(3,364)	(0.01)
Norma Group SE	EUR	(180)	(6,229)	208	0.00
Puma SE	EUR	(2,074)	(158,622)	(4,296)	(0.01)
QIAGEN NV	EUR	(306)	(10,055)	149	0.00
RIB Software SE	EUR	(784)	(18,206)	(833)	(0.00)
Rocket Internet SE	EUR	(97)	(2,519)	114	0.00
RWE AG	EUR	(6,859)	(214,844)	(17,798)	(0.04)
SAF-Holland SA	EUR	(354)	(2,501)	1,115	0.00
SGL Carbon SE	EUR	(1,114)	(5,310)	331	0.00
Siltronic AG	EUR	(45)	(3,411)	85	0.00
SMA Solar Technology AG	EUR	(324)	(9,213)	(834)	(0.00)
ThyssenKrupp AG	EUR	(12,768)	(176,162)	3,174	0.01
United Internet AG	EUR	(214)	(7,671)	126	0.00
Wacker Chemie AG	EUR	(1,254)	(82,577)	10,537	0.03
Wacker Neuson SE	EUR	(138)	(2,398)	373	0.00
				49,797	**0.12**
Italy					
Anima Holding SpA	EUR	(675)	(2,576)	3	0.00
Arnoldo Mondadori Editore SpA	EUR	(3,401)	(5,970)	(601)	(0.00)
Atlantia SpA	EUR	(4,614)	(111,625)	(7,193)	(0.02)
Autogrill SpA	EUR	(4,417)	(42,642)	630	0.00
Banca Popolare di Sondrio SCPA	EUR	(7,549)	(13,852)	1,007	0.00
Banco BPM SpA	EUR	(104,208)	(211,945)	(1,874)	(0.00)
Biesse SpA	EUR	(880)	(10,208)	278	0.00
Brembo SpA	EUR	(999)	(9,732)	252	0.00
Credito Emiliano SpA	EUR	(5,963)	(32,343)	(130)	(0.00)
Credito Valtellinese SpA	EUR	(318,395)	(21,626)	660	0.00
Datalogic SpA	EUR	(1,427)	(20,241)	1,114	0.00
Davide Campari-Milano SpA	EUR	(10,686)	(96,640)	(216)	(0.00)
De' Longhi SpA	EUR	(553)	(10,406)	1,133	0.00
El.En. SpA	EUR	(225)	(5,907)	(196)	(0.00)
ERG SpA	EUR	(146)	(2,942)	72	0.00
Fila SpA	EUR	(1,030)	(15,362)	561	0.00
Fincantieri SpA	EUR	(26,411)	(27,844)	202	0.00
La Doria SpA	EUR	(1,952)	(19,068)	423	0.00
Leonardo-Finmeccanica SpA	EUR	(15,385)	(181,405)	8,183	0.02
OVS SpA	EUR	(12,388)	(23,352)	(674)	(0.00)
Pirelli & C SpA	EUR	(3,537)	(21,101)	609	0.00
Prysmian SpA	EUR	(5,593)	(120,004)	2,785	0.01
Saipem SpA	EUR	(33,066)	(150,329)	7,921	0.02
Salvatore Ferragamo SpA	EUR	(5,394)	(99,680)	4,008	0.01
Snam SpA	EUR	(13,107)	(66,162)	(2,429)	(0.01)
Tamburi Investment Partners SpA	EUR	(505)	(3,408)	(182)	(0.00)
Telecom Italia SpA	EUR	(248,049)	(140,951)	(3,452)	(0.01)
UniCredit SpA	EUR	(17,161)	(202,290)	339	0.00
Unione di Banche Italiane SCpA	EUR	(65,890)	(184,692)	(7,710)	(0.02)
				5,523	**0.01**
Luxembourg					
APERAM SA	EUR	(821)	(20,068)	608	0.00

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Luxembourg (continued)					
ArcelorMittal	EUR	(8,716)	(121,843)	11,068	0.03
				11,676	**0.03**
Netherlands					
Aegon NV	EUR	(23,015)	(95,852)	(571)	(0.00)
Altice NV	EUR	(50,462)	(265,013)	(36,526)	(0.09)
Arcadis NV	EUR	(1,010)	(18,896)	1,299	0.00
BE Semiconductor Industries NV	EUR	(404)	(12,584)	264	0.00
Fugro NV	EUR	(829)	(5,609)	1,240	0.00
Koninklijke Vopak NV	EUR	(386)	(19,885)	(1,368)	(0.00)
OCI NV	EUR	(3,728)	(88,483)	(3,170)	(0.01)
SBM Offshore NV	EUR	(9,795)	(162,214)	6,538	0.02
STMicroelectronics NV	EUR	(3,463)	(66,676)	547	0.00
Takeaway.com NV	EUR	(182)	(14,555)	(12)	(0.00)
TKH Group NV	EUR	(47)	(2,355)	51	0.00
TomTom NV	EUR	(186)	(2,093)	88	0.00
				(31,620)	**(0.08)**
Portugal					
Banco Comercial Portugues SA	EUR	(44,917)	(9,329)	735	0.00
Mota-Engil SGPS SA	EUR	(12,560)	(24,731)	3,615	0.01
Semapa-Sociedade de Investimento e Gestao	EUR	(502)	(6,371)	438	0.00
				4,788	**0.01**
Spain					
Acerinox SA	EUR	(6,712)	(57,444)	2,312	0.01
Banco de Sabadell SA	EUR	(53,066)	(51,260)	(1,493)	(0.00)
Banco Santander SA	EUR	(12,624)	(51,172)	(971)	(0.00)
Bankia SA	EUR	(4,366)	(8,209)	(248)	(0.00)
CaixaBank SA	EUR	(17,320)	(45,433)	(2,134)	(0.01)
Cellnex Telecom SAU	EUR	(7,897)	(325,963)	(11,452)	(0.03)
Ence Energia y Celulosa SA	EUR	(3,142)	(11,832)	254	0.00
Ercros SA	EUR	(7,316)	(16,351)	80	0.00
Euskaltel SA	EUR	(194)	(1,720)	(59)	(0.00)
Ferrovial SA	EUR	(627)	(18,170)	(547)	(0.00)
Fluidra SA	EUR	(539)	(6,405)	235	0.00
Grifols SA	EUR	(5,584)	(165,105)	(956)	(0.00)
Indra Sistemas SA	EUR	(2,021)	(17,495)	(135)	(0.00)
Liberbank SA	EUR	(83,366)	(25,558)	428	0.00
Masmovil Ibercom SA	EUR	(255)	(5,204)	(72)	(0.00)
Neinor Homes SA	EUR	(1,017)	(13,638)	(743)	(0.00)
Prosegur Cia de Seguridad SA	EUR	(2,749)	(10,652)	(306)	(0.00)
Sacyr SA	EUR	(6,833)	(17,417)	387	0.00
Solaria Energia y Medio Ambiente SA	EUR	(811)	(5,031)	(128)	(0.00)
Tubacex SA	EUR	(607)	(1,747)	132	0.00
Unicaja Banco SA	EUR	(27,159)	(21,601)	(459)	(0.00)
				(15,875)	**(0.04)**
United Kingdom					
CNH Industrial NV	EUR	(7,187)	(73,294)	4,151	0.01
				4,151	**0.01**
Total Short Positions				**108,781**	**0.26**
Total of Long and Short Equity Positions				**218,750**	**0.52**
Net Cash and Other Receivables/(Payables)				**23,635**	**0.06**
Total of Total Return Basket Swap Contract - MSIL - EUR				**242,385**	**0.58**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays SONIA-1D plus or minus a specified spread, which is denominated in GBP based on the local currency of the positions within the swap.	28.10.2020	40,225

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Australia					
BHP Billiton PLC	GBP	4,302	91,904	(3,168)	(0.01)
				(3,168)	**(0.01)**
Chile					
Antofagasta PLC	GBP	4,233	46,883	(228)	(0.00)
				(228)	**(0.00)**
Gibraltar					
888 Holdings PLC	GBP	9,659	18,306	(369)	(0.00)
				(369)	**(0.00)**
Ireland					
DCC PLC	GBP	611	53,572	572	0.00
Grafton Group PLC	GBP	902	8,397	205	0.00
Greencore Group PLC	GBP	595	1,657	4	0.00
				781	**0.00**
Netherlands					
Rhi Magnesita NV	GBP	323	16,141	(772)	(0.00)
Royal Dutch Shell PLC - A Shares	GBP	3,479	102,243	2,228	0.01
				1,456	**0.00**
South Africa					
Anglo American PLC	GBP	4,713	108,938	(2,844)	(0.01)
				(2,844)	**(0.01)**

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Switzerland					
Coca-Cola HBC AG	GBP	546	17,851	20	0.00
				20	**0.00**
United Kingdom					
Abcam PLC	GBP	2,122	29,920	131	0.00
Admiral Group PLC	GBP	8,415	220,621	725	0.00
Advanced Medical Solutions Group PLC	GBP	9,439	28,885	(828)	(0.00)
AG Barr PLC	GBP	4,056	29,119	(1,399)	(0.00)
Alliance Pharma PLC	GBP	10,991	9,691	338	0.00
Anglo Pacific Group PLC	GBP	7,801	19,359	(142)	(0.00)
Ashmore Group PLC	GBP	21,024	130,486	4,841	0.01
ASOS PLC	GBP	1,165	36,124	(3,859)	(0.01)
Auto Trader Group PLC	GBP	28,329	178,894	(2,983)	(0.01)
Avast PLC	GBP	11,395	54,025	603	0.00
Aviva PLC	GBP	25,513	125,483	3,362	0.01
BAE Systems PLC	GBP	21,969	154,314	(4,220)	(0.01)
Barclays PLC	GBP	102,717	190,116	1,402	0.00
Barratt Developments PLC	GBP	11,977	95,545	914	0.00
Bellway PLC	GBP	2,671	109,695	3,139	0.01
Berkeley Group Holdings PLC	GBP	846	43,756	799	0.00
boohoo Group PLC	GBP	6,526	21,112	(589)	(0.00)
Brewin Dolphin Holdings PLC	GBP	2,624	10,224	39	0.00
Bunzl PLC	GBP	3,474	91,679	599	0.00
Burberry Group PLC	GBP	836	22,330	(62)	(0.00)
Burford Capital Ltd	GBP	2,922	29,632	108	0.00
Centamin PLC	GBP	3,388	5,269	25	0.00
Central Asia Metals PLC	GBP	7,949	20,351	1,534	0.00
Close Brothers Group PLC	GBP	705	12,198	69	0.00
Compass Group PLC	GBP	3,335	86,121	4,066	0.01
Computacenter PLC	GBP	533	8,441	39	0.00
Costain Group PLC	GBP	884	1,672	(157)	(0.00)
Cranswick PLC	GBP	174	6,325	(171)	(0.00)
Croda International PLC	GBP	1,553	93,174	1,492	0.00
Dart Group PLC	GBP	2,690	30,277	3,743	0.01
Dechra Pharmaceuticals PLC	GBP	278	9,497	(358)	(0.00)
Diageo PLC	GBP	655	26,989	544	0.00
Diploma PLC	GBP	1,086	21,999	(348)	(0.00)
Direct Line Insurance Group PLC	GBP	78,339	290,762	(868)	(0.00)
Diversified Gas & Oil PLC	GBP	13,829	18,692	(900)	(0.00)
Drax Group PLC	GBP	4,189	14,227	(1,011)	(0.00)
Dunelm Group PLC	GBP	8,758	91,026	(1,864)	(0.00)
EMIS Group PLC	GBP	2,100	26,585	(724)	(0.00)
EnQuest PLC	GBP	7,328	1,715	(72)	(0.00)
Euromoney Institutional Investor PLC	GBP	965	17,588	713	0.00
Evraz PLC	GBP	16,084	92,933	(4,747)	(0.01)
Experian PLC	GBP	3,539	113,659	4,968	0.01
Ferguson Newco PLC	GBP	656	48,308	(727)	(0.00)
Ferrexpo PLC	GBP	9,851	19,379	(4,349)	(0.01)
Fevertree Drinks PLC	GBP	52	1,575	42	0.00
First Derivatives PLC	GBP	98	2,697	(193)	(0.00)
Forterra PLC	GBP	4,164	14,640	267	0.00
Frontier Developments PLC	GBP	1,247	15,786	192	0.00
Games Workshop Group PLC	GBP	514	30,017	432	0.00
Genus PLC	GBP	685	23,585	(725)	(0.00)
GlaxoSmithKline PLC	GBP	8,650	186,922	11,611	0.03
Gocompare.Com Group PLC	GBP	20,843	21,047	1,694	0.00
Greggs PLC	GBP	844	21,639	863	0.00
Halma PLC	GBP	4,732	115,058	(903)	(0.00)
Hargreaves Lansdown PLC	GBP	7,097	184,056	8,477	0.02
Hays PLC	GBP	72,165	133,746	(805)	(0.00)
Hikma Pharmaceuticals PLC	GBP	641	17,445	1,839	0.00
Hill & Smith Holdings PLC	GBP	615	9,399	361	0.00
Hiscox Ltd	GBP	345	7,074	115	0.00
HomeServe PLC	GBP	1,101	16,189	372	0.00
Howden Joinery Group PLC	GBP	24,011	165,878	1,675	0.00
HSBC Holdings PLC	GBP	1,327	10,217	173	0.00
Hunting PLC	GBP	3,270	18,596	(1,472)	(0.00)
Ibstock PLC	GBP	567	1,641	56	0.00
Indivior PLC	GBP	3,120	1,871	(97)	(0.00)
InterContinental Hotels Group PLC	GBP	1,507	94,256	724	0.00
International Consolidated Airlines Group SA	GBP	4,211	24,590	1,691	0.00
Investec PLC	GBP	1,562	8,117	(1,429)	(0.00)
iomart Group PLC	GBP	4,129	17,822	508	0.00
J D Wetherspoon PLC	GBP	199	3,791	96	0.00
JD Sports Fashion PLC	GBP	11,889	110,215	6,255	0.01
John Laing Group PLC	GBP	3,598	16,141	243	0.00
Johnson Matthey PLC	GBP	515	19,280	(507)	(0.00)
Jupiter Fund Management PLC	GBP	11,567	50,909	(271)	(0.00)
Learning Technologies Group PLC	GBP	7,883	11,164	58	0.00
Legal & General Group PLC	GBP	59,935	183,706	2,288	0.01
Lloyds Banking Group PLC	GBP	143,444	96,059	2,085	0.00
Man Group PLC	GBP	15,439	33,424	1,483	0.00
Marshalls PLC	GBP	3,605	29,544	44	0.00
Marstons PLC	GBP	14,096	21,256	(862)	(0.00)
McCarthy & Stone PLC	GBP	12,996	23,222	11	0.00
Meggitt PLC	GBP	2,221	17,444	191	0.00
Mondi PLC	GBP	9,439	180,225	(8,048)	(0.02)
Moneysupermarket.com Group PLC	GBP	32,505	150,907	2,522	0.01
Morgan Sindall Group PLC	GBP	95	1,411	(40)	(0.00)
National Express Group PLC	GBP	1,608	8,594	297	0.00
NCC Group PLC	GBP	665	1,422	(80)	(0.00)
Next PLC	GBP	493	37,823	1,009	0.00
Numis Corp PLC	GBP	3,956	10,985	(537)	(0.00)
Oxford Biomedica PLC	GBP	807	5,466	532	0.00
Pagegroup PLC	GBP	4,261	22,878	(126)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United Kingdom (continued)					
Persimmon PLC	GBP	6,956	185,624	10,194	0.02
Polypipe Group plc	GBP	793	3,945	105	0.00
PZ Cussons PLC	GBP	551	1,374	(61)	(0.00)
QinetiQ Group PLC	GBP	3,377	12,002	(591)	(0.00)
Redde PLC	GBP	21,388	30,974	(1,001)	(0.00)
Redrow PLC	GBP	625	4,756	(62)	(0.00)
RELX PLC	GBP	5,475	130,225	3,068	0.01
Renishaw PLC	GBP	49	2,201	(115)	(0.00)
Rightmove PLC	GBP	25,822	175,655	2,766	0.01
Rio Tinto PLC	GBP	3,619	188,069	(1,227)	(0.00)
Rotork PLC	GBP	2,992	11,459	(453)	(0.00)
Royal Bank of Scotland Group PLC	GBP	18,855	48,226	813	0.00
Royal Dutch Shell PLC - B Shares	GBP	1,751	51,653	1,369	0.00
Royal Mail PLC	GBP	21,717	56,674	(3,873)	(0.01)
RWS Holdings PLC	GBP	3,707	26,705	1,914	0.00
Sabre Insurance Group PLC	GBP	8,495	30,599	1,569	0.00
Schroders PLC	GBP	1,178	44,520	(253)	(0.00)
Serica Energy PLC	GBP	1,649	2,714	191	0.00
Smith & Nephew PLC	GBP	5,956	143,977	3,997	0.01
Smiths Group PLC	GBP	2,116	41,014	(2,319)	(0.01)
Softcat PLC	GBP	2,471	30,323	(167)	(0.00)
Spectris PLC	GBP	957	28,755	(471)	(0.00)
Spirax-Sarco Engineering PLC	GBP	223	21,667	(481)	(0.00)
SSP Group Plc	GBP	941	7,208	(533)	(0.00)
Stagecoach Group PLC	GBP	3,729	6,172	165	0.00
Tate & Lyle PLC	GBP	8,103	73,825	(53)	(0.00)
Taylor Wimpey PLC	GBP	12,578	24,945	(165)	(0.00)
Telecom Plus PLC	GBP	2,021	29,915	(398)	(0.00)
The Go-Ahead Group PLC	GBP	52	1,285	20	0.00
The Sage Group PLC	GBP	19,339	164,133	2,672	0.01
Unilever PLC	GBP	347	20,923	(175)	(0.00)
Vectura Group PLC	GBP	8,427	8,873	193	0.00
Vesuvius PLC	GBP	254	1,419	(103)	(0.00)
Victrex PLC	GBP	187	4,969	(120)	(0.00)
WH Smith PLC	GBP	1,675	40,965	(144)	(0.00)
				52,197	**0.12**
Total Long Positions				**47,845**	**0.11**
Short Positions					
Common Stocks					
Germany					
TUI AG	GBP	(9,324)	(108,069)	(8,119)	(0.02)
				(8,119)	**(0.02)**
Ireland					
UDG Healthcare PLC	GBP	(658)	(6,081)	49	0.00
				49	**0.00**
South Africa					
Mediclinic International PLC	GBP	(7,184)	(29,194)	2,467	0.01
Old Mutual Ltd	GBP	(86,157)	(110,342)	6,578	0.02
				9,045	**0.02**
Switzerland					
Glencore PLC	GBP	(25,693)	(77,612)	2,579	0.01
				2,579	**0.01**
United Kingdom					
AA PLC	GBP	(35,666)	(26,506)	2,973	0.01
Arrow Global Group PLC	GBP	(1,188)	(3,201)	(85)	(0.00)
B&M European Value Retail SA	GBP	(20,518)	(96,444)	(2,097)	(0.00)
Babcock International Group PLC	GBP	(11,704)	(80,453)	(577)	(0.00)
Balfour Beatty PLC	GBP	(6,864)	(18,748)	811	0.00
BBA Aviation PLC	GBP	(31,130)	(119,452)	1,615	0.00
Beazley PLC	GBP	(7,661)	(59,011)	(2,972)	(0.01)
British American Tobacco PLC	GBP	(3,654)	(134,992)	(2,250)	(0.01)
BT Group PLC	GBP	(55,502)	(122,616)	(3,622)	(0.01)
Capita PLC	GBP	(63,846)	(113,763)	(1,292)	(0.00)
Card Factory PLC	GBP	(1,429)	(2,925)	(37)	(0.00)
Centrica PLC	GBP	(30,033)	(27,494)	(556)	(0.00)
Cineworld Group PLC	GBP	(7,996)	(22,421)	1,339	0.00
Coats Group PLC	GBP	(1,813)	(1,660)	36	0.00
ConvaTec Group PLC	GBP	(46,526)	(100,065)	227	0.00
Countryside Properties PLC	GBP	(1,524)	(6,271)	(276)	(0.00)
Crest Nicholson Holdings plc	GBP	(499)	(2,315)	54	0.00
CYBG PLC	GBP	(57,690)	(81,592)	5,991	0.01
Daily Mail & General Trust PLC	GBP	(2,011)	(21,050)	(297)	(0.00)
Dignity PLC	GBP	(3,394)	(21,713)	(365)	(0.00)
Dixons Carphone PLC	GBP	(41,953)	(61,737)	1,963	0.00
Dominos Pizza Group PLC	GBP	(644)	(1,992)	49	0.00
DS Smith PLC	GBP	(4,890)	(21,721)	(132)	(0.00)
easyJet PLC	GBP	(7,141)	(101,436)	(9,211)	(0.02)
Elementis PLC	GBP	(5,050)	(9,191)	504	0.00
Essentra PLC	GBP	(2,089)	(10,902)	67	0.00
Firstgroup PLC	GBP	(9,816)	(16,669)	(816)	(0.00)
Future PLC	GBP	(258)	(3,895)	133	0.00
G4S PLC	GBP	(27,399)	(63,500)	2,969	0.01
GB Group PLC	GBP	(1,685)	(11,288)	137	0.00
GVC Holdings PLC	GBP	(18,694)	(171,136)	(6,538)	(0.02)
Hastings Group Holdings PLC	GBP	(2,343)	(5,926)	(16)	(0.00)
Hochschild Mining PLC	GBP	(4,738)	(12,054)	231	0.00
Hurricane Energy PLC	GBP	(30,012)	(15,585)	1,681	0.00
Imperial Brands PLC	GBP	(4,015)	(90,292)	15,738	0.04
Inchcape PLC	GBP	(4,257)	(33,262)	524	0.00
Inmarsat PLC	GBP	(7,242)	(52,367)	(232)	(0.00)
IntegraFin Holdings PLC	GBP	(1,806)	(8,763)	89	0.00
Intermediate Capital Group PLC	GBP	(2,703)	(48,614)	(1,095)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United Kingdom (continued)					
IWG PLC	GBP	(38,106)	(192,583)	(3,050)	(0.01)
J Sainsbury PLC	GBP	(41,777)	(114,159)	(3,225)	(0.01)
John Wood Group PLC	GBP	(25,578)	(119,472)	15,389	0.04
Just Group PLC	GBP	(33,918)	(22,283)	209	0.00
KAZ Minerals PLC	GBP	(5,730)	(30,186)	804	0.00
Keller Group PLC	GBP	(353)	(2,478)	569	0.00
Keywords Studios PLC	GBP	(247)	(3,446)	661	0.00
Kingfisher PLC	GBP	(15,927)	(40,756)	(1,236)	(0.00)
Lancashire Holdings Ltd	GBP	(1,419)	(12,822)	(275)	(0.00)
Marks & Spencer Group PLC	GBP	(43,699)	(99,931)	8,935	0.02
Melrose Industries PLC	GBP	(32,552)	(81,415)	762	0.00
Merlin Entertainments PLC	GBP	(1,807)	(10,065)	(2)	(0.00)
Micro Focus International PLC	GBP	(7,207)	(101,016)	2,308	0.01
Mitie Group PLC	GBP	(1,261)	(2,273)	149	0.00
N Brown Group PLC	GBP	(14,311)	(19,632)	(80)	(0.00)
National Grid PLC	GBP	(10,211)	(111,207)	(3,207)	(0.01)
Ocado Group PLC	GBP	(10,499)	(172,925)	1,439	0.00
On the Beach Group PLC	GBP	(249)	(1,167)	(6)	(0.00)
OneSavings Bank PLC	GBP	(923)	(4,196)	70	0.00
Paragon Banking Group PLC	GBP	(3,081)	(18,341)	(645)	(0.00)
Pennon Group PLC	GBP	(2,302)	(23,353)	(1,175)	(0.00)
Petrofac Ltd	GBP	(3,672)	(18,097)	1,827	0.00
Pets at Home Group Plc	GBP	(3,581)	(9,278)	838	0.00
Premier Oil PLC	GBP	(6,579)	(6,195)	1,115	0.00
Provident Financial PLC	GBP	(1,727)	(8,681)	376	0.00
Quilter PLC	GBP	(16,459)	(27,910)	(91)	(0.00)
Rathbone Brothers PLC	GBP	(52)	(1,434)	99	0.00
Reckitt Benckiser Group PLC	GBP	(1,577)	(123,899)	(438)	(0.00)
Renewi PLC	GBP	(61,755)	(23,081)	198	0.00
Rolls-Royce Holdings PLC	GBP	(1,731)	(16,981)	286	0.00
RPS Group PLC	GBP	(10,734)	(19,559)	(495)	(0.00)
Saga PLC	GBP	(34,862)	(21,830)	(1,407)	(0.00)
Sanne Group PLC	GBP	(902)	(6,098)	(67)	(0.00)
Senior PLC	GBP	(2,529)	(5,886)	326	0.00
Serco Group PLC	GBP	(15,691)	(28,636)	250	0.00
Severn Trent PLC	GBP	(8,610)	(230,080)	(9,755)	(0.02)
Smart Metering Systems PLC	GBP	(2,532)	(12,665)	(1,441)	(0.00)
Sophos Group PLC	GBP	(5,194)	(25,591)	1,733	0.00
Spire Healthcare Group PLC	GBP	(19,453)	(27,237)	359	0.00
Sports Direct International PLC	GBP	(7,618)	(25,892)	131	0.00
SSE PLC	GBP	(8,795)	(135,599)	(4,278)	(0.01)
St James's Place PLC	GBP	(2,541)	(30,703)	519	0.00
Standard Chartered PLC	GBP	(15,637)	(131,828)	1,040	0.00
Standard Life Aberdeen PLC	GBP	(49,115)	(173,645)	(10,946)	(0.03)
Stobart Group Ltd	GBP	(18,856)	(29,443)	(604)	(0.00)
Ted Baker PLC	GBP	(862)	(10,254)	711	0.00
Tesco PLC	GBP	(44,348)	(132,763)	(4,697)	(0.01)
The Restaurant Group PLC	GBP	(17,147)	(30,322)	(739)	(0.00)
The Weir Group PLC	GBP	(4,719)	(82,635)	7,990	0.02
Ultra Electronics Holdings PLC	GBP	(56)	(1,395)	44	0.00
United Utilities Group PLC	GBP	(8,697)	(88,164)	(2,977)	(0.01)
Vodafone Group PLC	GBP	(73,497)	(147,130)	(4,942)	(0.01)
Whitbread PLC	GBP	(716)	(37,932)	831	0.00
William Hill PLC	GBP	(21,645)	(49,991)	(1,206)	(0.00)
WM Morrison Supermarkets PLC	GBP	(31,653)	(78,817)	193	0.00
WPP PLC	GBP	(10,549)	(131,919)	(2,195)	(0.01)
				(4,353)	**(0.01)**
Total Short Positions				**(799)**	**(0.00)**
Total of Long and Short Equity Positions				**47,046**	**0.11**
Net Cash and Other Receivables/(Payables)				**(6,821)**	**(0.02)**
Total of Total Return Basket Swap Contract - MSIL GBP				**40,225**	**0.09**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays HONIX-1D plus or minus a specified spread, which is denominated in HKD based on the local currency of the positions within the swap.	30.10.2020	(3,407)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
China					
BOC Hong Kong Holdings Ltd	HKD	7,500	25,448	(861)	(0.00)
				(861)	**(0.00)**
Hong Kong					
CLP Holdings Ltd	HKD	1,500	15,757	287	0.00
Hang Lung Properties Ltd	HKD	12,000	27,247	0	0.00
Hang Seng Bank Ltd	HKD	1,000	21,558	(599)	(0.00)
Henderson Land Development Co Ltd	HKD	12,400	57,734	(2,452)	(0.01)
HKT Trust & HKT Ltd	HKD	15,000	23,803	(488)	(0.00)
Hong Kong & China Gas Co Ltd	HKD	10,000	19,491	(280)	(0.00)
Hong Kong Exchanges & Clearing Ltd	HKD	100	2,934	(33)	(0.00)
Hysan Development Co Ltd	HKD	22,000	88,680	40	0.00
MTR Corp Ltd	HKD	1,500	8,419	(423)	(0.00)
New World Development Co Ltd	HKD	27,000	35,061	0	0.00
NWS Holdings Ltd	HKD	18,000	27,875	(4,179)	(0.01)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Hong Kong (continued)					
Power Assets Holdings Ltd	HKD	5,500	36,938	(154)	(0.00)
Sino Land Co Ltd	HKD	48,000	72,128	(245)	(0.00)
SJM Holdings Ltd	HKD	8,000	7,603	(357)	(0.00)
Sun Hung Kai Properties Ltd	HKD	1,000	14,389	(28)	(0.00)
Swire Pacific Ltd	HKD	5,500	51,181	(2,736)	(0.01)
Swire Properties Ltd	HKD	3,200	10,042	(231)	(0.00)
Vitasoy International Holdings Ltd	HKD	4,000	16,200	(2,959)	(0.01)
VTech Holdings Ltd	HKD	3,300	28,772	(779)	(0.00)
Wynn Macau Ltd	HKD	5,200	10,149	(650)	(0.00)
				(16,266)	**(0.04)**
Total Long Positions				**(17,127)**	**(0.04)**
Short Positions					
Common Stocks					
Hong Kong					
ASM Pacific Technology Ltd	HKD	(4,100)	(50,051)	1,151	0.00
Galaxy Entertainment Group Ltd	HKD	(4,000)	(24,874)	1,115	0.00
HK Electric Investments & HK Electric Investments Ltd	HKD	(10,000)	(9,529)	242	0.00
MGM China Holdings Ltd	HKD	(21,200)	(33,046)	869	0.00
Shangri-La Asia Ltd	HKD	(8,000)	(8,164)	133	0.00
The Wharf Holdings Ltd	HKD	(17,000)	(37,082)	(10)	(0.00)
Wharf Real Estate Investment Co Ltd	HKD	(24,000)	(131,030)	3,559	0.01
Wheelock & Co Ltd	HKD	(3,000)	(17,087)	612	0.00
Xinyi Glass Holdings Ltd	HKD	(12,000)	(13,210)	184	0.00
				7,855	**0.02**
Italy					
PRADA SpA	HKD	(11,000)	(31,992)	3,578	0.01
				3,578	**0.01**
Total Short Positions				**11,433**	**0.03**
Total of Long and Short Equity Positions				**(5,694)**	**(0.01)**
Net Cash and Other Receivables/(Payables)				**2,287**	**0.01**
Total of Total Return Basket Swap Contract - MSIL - HKD				**(3,407)**	**0.00**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays MUTSC-1D plus or minus a specified spread, which is denominated in JPY based on the local currency of the positions within the swap.	29.10.2020	112,856

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Japan					
ABC-Mart Inc	JPY	3,800	241,666	4,127	0.01
Adastria Co Ltd	JPY	1,600	35,977	607	0.00
ADEKA Corp	JPY	100	1,240	(39)	(0.00)
Advan Co Ltd	JPY	600	6,393	(56)	(0.00)
Advantest Corp	JPY	2,000	88,405	1,133	0.00
Aeon Delight Co Ltd	JPY	100	3,138	(106)	(0.00)
AEON Financial Service Co Ltd	JPY	3,800	57,198	(2,814)	(0.01)
Ai Holdings Corp	JPY	200	3,416	78	0.00
Ain Holdings Inc	JPY	200	11,645	93	0.00
Air Water Inc	JPY	500	8,942	(323)	(0.00)
Aisin Seiki Co Ltd	JPY	3,200	100,569	(7,702)	(0.02)
Akatsuki Inc	JPY	100	6,184	(602)	(0.00)
Alfresa Holdings Corp	JPY	4,300	96,051	(4,347)	(0.01)
Altech Corp	JPY	310	4,402	(3)	(0.00)
Amada Holdings Co Ltd	JPY	1,000	10,775	(185)	(0.00)
Amano Corp	JPY	400	12,182	(125)	(0.00)
Amuse Inc	JPY	300	7,518	(64)	(0.00)
ANA Holdings Inc	JPY	7,700	259,031	(7,621)	(0.02)
Aozora Bank Ltd	JPY	1,600	40,020	(563)	(0.00)
Arcland Sakamoto Co Ltd	JPY	700	8,119	(441)	(0.00)
Arcland Service Holdings Co Ltd	JPY	700	12,571	(33)	(0.00)
Arcs Co Ltd	JPY	1,000	20,912	(268)	(0.00)
Ariake Japan Co Ltd	JPY	100	7,794	65	0.00
As One Corp	JPY	200	16,570	389	0.00
Asahi Co Ltd	JPY	2,400	26,416	(935)	(0.00)
Asahi Intecc Co Ltd	JPY	4,300	112,928	6,847	0.02
Asahi Kasei Corp	JPY	7,900	77,812	(2,304)	(0.01)
Astellas Pharma Inc	JPY	12,300	175,178	1,082	0.00
Atom Corp	JPY	600	5,410	(244)	(0.00)
Autobacs Seven Co Ltd	JPY	300	4,910	(175)	(0.00)
Axial Retailing Inc	JPY	1,200	43,657	(1,477)	(0.00)
Azbil Corp	JPY	900	24,069	(325)	(0.00)
Bandai Namco Holdings Inc	JPY	3,400	211,821	9,722	0.02
Belc Co Ltd	JPY	100	4,888	19	0.00
Benefit One Inc	JPY	700	13,232	1,387	0.00
Bengo4.com Inc	JPY	100	3,749	(111)	(0.00)
BML Inc	JPY	1,200	32,281	(833)	(0.00)
Bridgestone Corp	JPY	7,700	298,235	(6,053)	(0.01)
Broadleaf Co Ltd	JPY	300	1,616	17	0.00
Brother Industries Ltd	JPY	5,600	101,399	(1,452)	(0.00)
Bunka Shutter Co Ltd	JPY	800	6,843	148	0.00
Calbee Inc	JPY	5,200	161,740	(1,444)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
Canon Electronics Inc	JPY	100	1,697	5	0.00
Canon Inc	JPY	3,400	90,724	(1,967)	(0.00)
Canon Marketing Japan Inc	JPY	800	16,989	244	0.00
Capcom Co Ltd	JPY	1,600	42,405	2,109	0.01
Casio Computer Co Ltd	JPY	2,800	43,416	1,270	0.00
Central Japan Railway Co	JPY	600	123,416	56	0.00
Chiyoda Co Ltd	JPY	100	1,565	13	0.00
Chubu Electric Power Co Inc	JPY	6,400	92,719	(1,481)	(0.00)
Chudenko Corp	JPY	300	6,493	(161)	(0.00)
Chugai Pharmaceutical Co Ltd	JPY	2,100	163,296	14,089	0.03
CI Takiron Corp	JPY	1,900	11,010	(488)	(0.00)
Computer Engineering & Consulting Ltd	JPY	200	3,736	(344)	(0.00)
Concordia Financial Group Ltd	JPY	21,800	83,547	(2,623)	(0.01)
Cosmos Pharmaceutical Corp	JPY	300	58,736	(1,389)	(0.00)
Create SD Holdings Co Ltd	JPY	1,000	23,328	333	0.00
Cybozu Inc	JPY	500	4,693	(116)	(0.00)
Dai Nippon Printing Co Ltd	JPY	800	20,669	(117)	(0.00)
Daicel Corp	JPY	1,900	16,058	141	0.00
Daiichi Jitsugyo Co Ltd	JPY	100	2,874	177	0.00
Daiichikosho Co Ltd	JPY	200	9,239	(102)	(0.00)
Daikin Industries Ltd	JPY	600	78,760	(861)	(0.00)
Daiwa Industries Ltd	JPY	1,300	13,310	(493)	(0.00)
DCM Holdings Co Ltd	JPY	600	5,888	17	0.00
DeNA Co Ltd	JPY	2,300	40,603	(570)	(0.00)
Descente Ltd	JPY	100	1,322	(66)	(0.00)
Digital Arts Inc	JPY	200	13,219	537	0.00
Dip Corp	JPY	500	12,145	303	0.00
Disco Corp	JPY	300	56,820	(2,399)	(0.01)
Don Quijote Holdings Co Ltd	JPY	5,800	96,913	3,705	0.01
Doutor Nichires Holdings Co Ltd	JPY	1,000	19,829	128	0.00
DTS Corp	JPY	600	12,486	33	0.00
Duskin Co Ltd	JPY	700	18,040	(469)	(0.00)
Earth Corp	JPY	100	5,128	222	0.00
East Japan Railway Co	JPY	1,800	171,794	(2,213)	(0.01)
EDION Corp	JPY	700	6,759	(6)	(0.00)
eGuarantee Inc	JPY	100	1,378	199	0.00
Eiken Chemical Co Ltd	JPY	500	7,558	(153)	(0.00)
Elan Corp	JPY	300	4,907	(45)	(0.00)
Elecom Co Ltd	JPY	600	23,550	389	0.00
Electric Power Development Co Ltd	JPY	2,600	59,329	(2,720)	(0.01)
EM Systems Co Ltd	JPY	700	13,141	811	0.00
Enigmo Inc	JPY	700	6,299	(536)	(0.00)
en-japan Inc	JPY	200	7,656	(157)	(0.00)
EPS Holdings Inc	JPY	200	2,372	(59)	(0.00)
ESPEC Corp	JPY	400	6,958	(156)	(0.00)
Ezaki Glico Co Ltd	JPY	4,200	174,376	(10,692)	(0.03)
FamilyMart Co Ltd	JPY	1,600	38,998	(414)	(0.00)
Fancl Corp	JPY	2,300	61,170	932	0.00
FANUC Corp	JPY	800	150,632	1,512	0.00
Fast Retailing Co Ltd	JPY	100	59,440	(583)	(0.00)
FCC Co Ltd	JPY	800	15,404	(511)	(0.00)
FP Corp	JPY	100	6,239	287	0.00
France Bed Holdings Co Ltd	JPY	3,900	36,464	(1,473)	(0.00)
Fuji Co Ltd	JPY	200	3,473	(93)	(0.00)
Fuji Corp	JPY	100	1,486	31	0.00
Fuji Pharma Co Ltd	JPY	200	2,438	(6)	(0.00)
Fuji Seal International Inc	JPY	400	10,105	(267)	(0.00)
Fujicco Co Ltd	JPY	900	16,238	(267)	(0.00)
FUJIFILM Holdings Corp	JPY	3,500	153,576	(1,814)	(0.00)
Fujimi Inc	JPY	200	4,695	2	0.00
Fujio Food System Co Ltd	JPY	300	8,109	486	0.00
Fujiya Co Ltd	JPY	400	7,517	(130)	(0.00)
Fukui Computer Holdings Inc	JPY	500	11,377	1,277	0.00
Fukushima Industries Corp	JPY	100	2,902	(74)	(0.00)
FULLCAST Holdings Co Ltd	JPY	500	10,132	440	0.00
Funai Soken Holdings Inc	JPY	500	11,377	329	0.00
Future Corp	JPY	700	12,189	810	0.00
Fuyo General Lease Co Ltd	JPY	200	11,997	(407)	(0.00)
Geo Holdings Corp	JPY	400	4,751	(189)	(0.00)
Giken Ltd	JPY	100	3,166	79	0.00
GMO Financial Holdings Inc	JPY	2,000	11,053	(222)	(0.00)
GNI Group Ltd	JPY	100	1,764	(55)	(0.00)
Goldwin Inc	JPY	400	34,288	2,203	0.01
Gree Inc	JPY	700	3,188	(39)	(0.00)
G-Tekt Corp	JPY	200	3,105	(63)	(0.00)
GungHo Online Entertainment Inc	JPY	460	10,433	451	0.00
Hakuhodo DY Holdings Inc	JPY	4,200	60,692	(3,383)	(0.01)
Hamakyorex Co Ltd	JPY	300	9,637	(361)	(0.00)
Hamamatsu Photonics KK	JPY	1,700	63,106	1,574	0.00
Hankyu Hanshin Holdings Inc	JPY	600	23,134	(742)	(0.00)
Hazama Ando Corp	JPY	700	5,210	207	0.00
Heiwa Corp	JPY	700	14,418	389	0.00
Heiwado Co Ltd	JPY	200	3,755	(143)	(0.00)
Hiday Hidaka Corp	JPY	1,240	23,956	(184)	(0.00)
Hioki EE Corp	JPY	200	6,748	148	0.00
Hitachi Capital Corp	JPY	900	18,287	(841)	(0.00)
Hitachi High-Technologies Corp	JPY	2,300	132,858	1,407	0.00
Hitachi Transport System Ltd	JPY	200	5,851	(9)	(0.00)
Hokuto Corp	JPY	1,100	20,203	377	0.00
Hoshizaki Corp	JPY	800	62,874	1,333	0.00
House Foods Group Inc	JPY	700	26,179	(399)	(0.00)
Hoya Corp	JPY	1,300	106,130	(1,405)	(0.00)
IBJ Leasing Co Ltd	JPY	100	2,705	(86)	(0.00)
Ichibanya Co Ltd	JPY	400	18,810	148	0.00
Ichikoh Industries Ltd	JPY	300	2,238	(136)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
Icom Inc	JPY	100	2,054	54	0.00
Inaba Denki Sangyo Co Ltd	JPY	400	17,477	(463)	(0.00)
Ines Corp	JPY	200	2,161	194	0.00
Infocom Corp	JPY	600	14,008	761	0.00
Information Services International-Dentsu Ltd	JPY	100	3,124	5	0.00
Inpex Corp	JPY	3,600	33,029	(3,696)	(0.01)
Isuzu Motors Ltd	JPY	600	6,612	(330)	(0.00)
Ito En Ltd	JPY	500	23,559	(223)	(0.00)
ITOCHU Corp	JPY	5,900	121,851	(1,802)	(0.00)
Itochu Enex Co Ltd	JPY	1,000	7,600	(352)	(0.00)
Itochu Techno-Solutions Corp	JPY	1,700	45,040	(323)	(0.00)
Itoham Yonekyu Holdings Inc	JPY	500	3,138	(56)	(0.00)
Itokuro Inc	JPY	200	3,860	289	0.00
JAC Recruitment Co Ltd	JPY	1,700	32,544	677	0.00
Japan Airlines Co Ltd	JPY	7,100	211,110	(11,699)	(0.03)
Japan Aviation Electronics Industry Ltd	JPY	400	5,669	(337)	(0.00)
Japan Cash Machine Co Ltd	JPY	400	3,392	(222)	(0.00)
Japan Material Co Ltd	JPY	600	7,387	305	0.00
Japan Meat Co Ltd	JPY	700	14,593	45	0.00
Japan Post Bank Co Ltd	JPY	1,200	11,631	(333)	(0.00)
Japan Tobacco Inc	JPY	4,800	105,131	1,306	0.00
JCR Pharmaceuticals Co Ltd	JPY	300	22,995	897	0.00
JINS Inc	JPY	300	17,801	(158)	(0.00)
J-Oil Mills Inc	JPY	500	18,977	93	0.00
Justsystems Corp	JPY	200	7,572	648	0.00
Kagome Co Ltd	JPY	100	2,526	(34)	(0.00)
Kakaku.com Inc	JPY	6,800	167,317	6,527	0.02
Kaken Pharmaceutical Co Ltd	JPY	1,500	69,567	(1,870)	(0.00)
Kameda Seika Co Ltd	JPY	300	13,205	(97)	(0.00)
Kamigumi Co Ltd	JPY	1,000	22,661	(528)	(0.00)
Kandenko Co Ltd	JPY	600	5,365	(228)	(0.00)
Kaneka Corp	JPY	3,800	118,371	(3,869)	(0.01)
Kanematsu Electronics Ltd	JPY	300	8,554	(28)	(0.00)
Kao Corp	JPY	900	66,518	1,591	0.00
Kappa Create Co Ltd	JPY	800	10,486	(304)	(0.00)
Kato Sangyo Co Ltd	JPY	300	9,303	(97)	(0.00)
KDDI Corp	JPY	11,900	311,201	(10,919)	(0.03)
Keihin Corp	JPY	200	2,935	(167)	(0.00)
Keio Corp	JPY	300	18,690	(260)	(0.00)
Keisei Electric Railway Co Ltd	JPY	900	37,033	851	0.00
Kewpie Corp	JPY	4,300	100,430	(3,423)	(0.01)
Key Coffee Inc	JPY	800	16,218	(30)	(0.00)
Keyence Corp	JPY	200	123,860	(426)	(0.00)
Kinden Corp	JPY	900	13,355	(267)	(0.00)
Kisoji Co Ltd	JPY	1,200	30,237	(494)	(0.00)
Kissei Pharmaceutical Co Ltd	JPY	100	2,408	2	0.00
Kitanotatsujin Corp	JPY	400	2,592	(29)	(0.00)
Kobayashi Pharmaceutical Co Ltd	JPY	600	45,656	(417)	(0.00)
Koei Tecmo Holdings Co Ltd	JPY	800	17,381	602	0.00
Koito Manufacturing Co Ltd	JPY	4,300	210,174	(5,175)	(0.01)
Kokuyo Co Ltd	JPY	600	8,376	118	0.00
Konami Holdings Corp	JPY	400	19,329	926	0.00
Kose Corp	JPY	600	101,365	(4,843)	(0.01)
Kotobuki Spirits Co Ltd	JPY	200	13,127	379	0.00
Kourakuen Holdings Corp	JPY	200	4,340	(180)	(0.00)
Krosaki Harima Corp	JPY	100	5,230	(9)	(0.00)
Kumagai Gumi Co Ltd	JPY	100	2,847	0	0.00
Kura Corp	JPY	100	4,143	(28)	(0.00)
Kurita Water Industries Ltd	JPY	1,900	50,884	(475)	(0.00)
Kyocera Corp	JPY	500	31,034	(671)	(0.00)
KYORIN Holdings Inc	JPY	900	14,905	(419)	(0.00)
Kyowa Exeo Corp	JPY	100	2,425	(7)	(0.00)
Kyowa Hakko Kirin Co Ltd	JPY	5,100	99,049	(94)	(0.00)
Kyudenko Corp	JPY	200	6,665	0	0.00
Kyushu Railway Co	JPY	8,000	255,126	8,517	0.02
Lasertec Corp	JPY	100	6,258	148	0.00
Lawson Inc	JPY	400	20,477	(1,148)	(0.00)
Lintec Corp	JPY	200	3,956	(6)	(0.00)
Lion Corp	JPY	6,900	136,116	1,621	0.00
LIXIL VIVA Corp	JPY	100	1,503	(16)	(0.00)
M3 Inc	JPY	5,500	132,479	5,672	0.01
Maeda Road Construction Co Ltd	JPY	300	6,526	(186)	(0.00)
Makita Corp	JPY	1,800	56,654	1,250	0.00
Mandom Corp	JPY	200	4,956	(193)	(0.00)
Mani Inc	JPY	500	13,150	1,365	0.00
Maruichi Steel Tube Ltd	JPY	3,600	95,078	323	0.00
Maruwa Unyu Kikan Co Ltd	JPY	200	4,964	252	0.00
Maruzen Showa Unyu Co Ltd	JPY	900	25,078	(1,245)	(0.00)
Marvelous Inc	JPY	2,500	19,278	745	0.00
Matsui Securities Co Ltd	JPY	300	2,522	(42)	(0.00)
Matsumotokiyoshi Holdings Co Ltd	JPY	1,500	54,918	(1,736)	(0.00)
Matsuyafoods Holdings Co Ltd	JPY	200	7,202	0	0.00
Mazda Motor Corp	JPY	22,400	198,961	(9,953)	(0.02)
McDonald's Holdings Co Japan Ltd	JPY	1,600	77,464	2,953	0.01
Medipal Holdings Corp	JPY	3,900	86,863	(1,458)	(0.00)
MEIJI Holdings Co Ltd	JPY	1,900	138,598	(216)	(0.00)
Meitec Corp	JPY	200	9,794	(130)	(0.00)
Melco Holdings Inc	JPY	100	2,496	(77)	(0.00)
Menicon Co Ltd	JPY	100	3,508	(32)	(0.00)
Micronics Japan Co Ltd	JPY	700	5,599	(123)	(0.00)
Mie Kotsu Group Holdings Inc	JPY	1,500	7,623	(42)	(0.00)
Milbon Co Ltd	JPY	200	9,850	518	0.00
Ministop Co Ltd	JPY	100	1,288	(56)	(0.00)
Miroku Jyoho Service Co Ltd	JPY	300	8,187	239	0.00
MISUMI Group Inc	JPY	3,200	75,331	(1,748)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
Mitsubishi Electric Corp	JPY	11,900	157,804	(4,351)	(0.01)
Mitsubishi Shokuhin Co Ltd	JPY	600	15,024	(28)	(0.00)
Mitsuboshi Belting Ltd	JPY	100	1,640	(102)	(0.00)
Miura Co Ltd	JPY	400	11,146	(190)	(0.00)
Mixi Inc	JPY	1,700	35,770	(236)	(0.00)
Mochida Pharmaceutical Co Ltd	JPY	800	30,586	(444)	(0.00)
Modec Inc	JPY	300	7,301	(489)	(0.00)
MonotaRO Co Ltd	JPY	2,200	57,553	(743)	(0.00)
Morinaga & Co Ltd	JPY	600	29,160	1,027	0.00
MOS Food Services Inc	JPY	200	4,580	(61)	(0.00)
MS&AD Insurance Group Holdings Inc	JPY	700	22,680	(616)	(0.00)
Nagaileben Co Ltd	JPY	400	8,472	237	0.00
Nagoya Railroad Co Ltd	JPY	3,400	101,662	(3,107)	(0.01)
Nakanishi Inc	JPY	1,400	22,071	(816)	(0.00)
NEC Capital Solutions Ltd	JPY	100	2,010	29	0.00
Nexon Co Ltd	JPY	6,000	72,816	(7,921)	(0.02)
Nifco Inc	JPY	4,300	102,738	(2,923)	(0.01)
Nihon Kohden Corp	JPY	200	5,878	213	0.00
Nihon Trim Co Ltd	JPY	200	8,498	120	0.00
Nihon Unisys Ltd	JPY	1,300	41,879	1,146	0.00
Nikkon Holdings Co Ltd	JPY	400	9,109	(256)	(0.00)
Nikon Corp	JPY	7,400	92,342	(4,316)	(0.01)
Nintendo Co Ltd	JPY	100	37,047	(1,731)	(0.00)
Nippo Corp	JPY	100	1,851	59	0.00
Nippon Ceramic Co Ltd	JPY	100	2,522	(35)	(0.00)
Nippon Express Co Ltd	JPY	400	20,403	(741)	(0.00)
Nippon Flour Mills Co Ltd	JPY	900	14,072	(275)	(0.00)
Nippon Kanzai Co Ltd	JPY	300	5,185	(44)	(0.00)
Nippon Kayaku Co Ltd	JPY	200	2,388	(13)	(0.00)
Nippon Seiki Co Ltd	JPY	100	1,531	(15)	(0.00)
Nippon Shinyaku Co Ltd	JPY	1,000	84,147	3,517	0.01
Nippon Shokubai Co Ltd	JPY	700	39,787	(1,879)	(0.00)
Nippon Telegraph & Telephone Corp	JPY	1,500	71,595	(2,708)	(0.01)
Nishimatsuya Chain Co Ltd	JPY	200	1,703	(81)	(0.00)
Nishimoto Co Ltd	JPY	600	19,190	0	0.00
Nishi-Nippon Financial Holdings Inc	JPY	1,500	10,511	486	0.00
Nissan Chemical Corp	JPY	2,700	112,349	0	0.00
Nissan Shatai Co Ltd	JPY	200	1,620	(115)	(0.00)
Nisshin Seifun Group Inc	JPY	4,400	81,381	(1,311)	(0.00)
Nissin Electric Co Ltd	JPY	200	2,427	54	0.00
Nissin Foods Holdings Co Ltd	JPY	800	57,764	1,555	0.00
Nitori Holdings Co Ltd	JPY	1,400	204,897	(1,802)	(0.00)
Nittetsu Mining Co Ltd	JPY	200	7,869	(28)	(0.00)
Nitto Denko Corp	JPY	600	28,904	(1,055)	(0.00)
NOF Corp	JPY	700	23,036	(389)	(0.00)
Nohmi Bosai Ltd	JPY	100	1,910	(88)	(0.00)
Nomura Co Ltd	JPY	1,000	12,590	415	0.00
Nomura Research Institute Ltd	JPY	400	7,965	263	0.00
NSD Co Ltd	JPY	600	17,246	389	0.00
NTT DOCOMO Inc	JPY	100	2,548	(84)	(0.00)
NuFlare Technology Inc	JPY	200	14,200	(130)	(0.00)
Obayashi Corp	JPY	7,200	71,717	(1,329)	(0.00)
OBIC Business Consultants Co Ltd	JPY	200	8,100	93	0.00
Obic Co Ltd	JPY	500	57,024	3,610	0.01
Ohsho Food Service Corp	JPY	200	12,941	37	0.00
Oisix ra daichi Inc	JPY	200	2,607	(28)	(0.00)
Okamoto Industries Inc	JPY	200	7,350	(380)	(0.00)
Okumura Corp	JPY	200	5,341	(91)	(0.00)
Omron Corp	JPY	2,500	136,774	926	0.00
Ono Pharmaceutical Co Ltd	JPY	3,000	54,349	(1,777)	(0.00)
Optim Corp	JPY	100	2,562	(31)	(0.00)
Oracle Corp Japan	JPY	1,300	112,761	1,277	0.00
Orient Corp	JPY	15,800	21,208	293	0.00
Oriental Land Co Ltd	JPY	700	106,531	4,925	0.01
ORIX Corp	JPY	8,800	131,236	(11,731)	(0.03)
Osaka Gas Co Ltd	JPY	3,000	57,403	778	0.00
Osaka Soda Co Ltd	JPY	300	7,690	264	0.00
OSJB Holdings Corp	JPY	800	1,822	7	0.00
Otsuka Corp	JPY	2,700	107,600	5,749	0.01
PAL GROUP Holdings Co Ltd	JPY	700	21,643	111	0.00
PALTAC Corporation	JPY	100	4,888	(56)	(0.00)
Paramount Bed Holdings Co Ltd	JPY	100	3,633	(185)	(0.00)
PeptiDream Inc	JPY	2,400	113,974	(5,388)	(0.01)
Persol Holdings Co Ltd	JPY	1,900	35,916	(4,397)	(0.01)
Pilot Corp	JPY	100	3,703	51	0.00
Piolax Inc	JPY	200	3,425	(59)	(0.00)
Plenus Co Ltd	JPY	100	1,676	17	0.00
Pola Orbis Holdings Inc	JPY	5,200	116,443	(3,441)	(0.01)
Press Kogyo Co Ltd	JPY	400	1,666	(67)	(0.00)
Prima Meat Packers Ltd	JPY	100	1,989	(93)	(0.00)
Proto Corp	JPY	600	6,510	(122)	(0.00)
Raito Kogyo Co Ltd	JPY	300	3,938	42	0.00
Rakus Co Ltd	JPY	600	9,315	928	0.00
Recruit Holdings Co Ltd	JPY	2,800	85,173	933	0.00
Rengo Co Ltd	JPY	200	1,440	(54)	(0.00)
Resona Holdings Inc	JPY	6,600	28,288	(1,069)	(0.00)
Riken Corp	JPY	100	3,462	(65)	(0.00)
Ringer Hut Co Ltd	JPY	500	11,932	255	0.00
Rinnai Corp	JPY	700	47,045	(518)	(0.00)
Riso Kyoiku Co Ltd	JPY	4,600	18,694	(298)	(0.00)
Rock Field Co Ltd	JPY	1,900	25,398	(123)	(0.00)
Rohto Pharmaceutical Co Ltd	JPY	800	21,832	504	0.00
Roland DG Corp	JPY	600	11,092	(128)	(0.00)
Royal Holdings Co Ltd	JPY	100	2,528	81	0.00
Ryohin Keikaku Co Ltd	JPY	2,700	50,438	(1,111)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
S Foods Inc	JPY	200	5,521	(404)	(0.00)
Saizeriya Co Ltd	JPY	300	7,712	256	0.00
Sakai Moving Service Co Ltd	JPY	700	40,176	(241)	(0.00)
Sakata Seed Corp	JPY	100	3,416	(65)	(0.00)
San-A Co Ltd	JPY	300	13,233	(139)	(0.00)
San-Ai Oil Co Ltd	JPY	200	1,964	(128)	(0.00)
Sangetsu Corp	JPY	800	15,048	(322)	(0.00)
Sanki Engineering Co Ltd	JPY	700	8,294	(32)	(0.00)
Sankyo Co Ltd	JPY	2,800	96,293	(2,301)	(0.01)
Sankyu Inc	JPY	800	41,546	823	0.00
Santen Pharmaceutical Co Ltd	JPY	1,600	27,816	(397)	(0.00)
Sanwa Holdings Corp	JPY	200	2,237	(100)	(0.00)
Sawai Pharmaceutical Co Ltd	JPY	300	15,496	(139)	(0.00)
SBS Holdings Inc	JPY	200	2,899	56	0.00
SCSK Corp	JPY	1,500	70,400	139	0.00
Secom Co Ltd	JPY	1,300	118,634	3,404	0.01
Seino Holdings Co Ltd	JPY	1,400	17,522	(761)	(0.00)
Sekisui Chemical Co Ltd	JPY	3,400	52,656	(2,235)	(0.01)
Sekisui House Ltd	JPY	600	11,803	(92)	(0.00)
Sekisui Jushi Corp	JPY	600	11,803	(39)	(0.00)
Senko Group Holdings Co Ltd	JPY	1,200	9,342	122	0.00
Seria Co Ltd	JPY	500	12,141	(417)	(0.00)
Seven & i Holdings Co Ltd	JPY	600	22,950	(72)	(0.00)
Seven Bank Ltd	JPY	41,400	113,440	(766)	(0.00)
SG Holdings Co Ltd	JPY	5,300	129,771	(4,121)	(0.01)
Shimamura Co Ltd	JPY	2,200	174,330	425	0.00
Shimano Inc	JPY	700	105,494	212	0.00
Shimizu Corp	JPY	4,200	38,025	(974)	(0.00)
Shin-Etsu Chemical Co Ltd	JPY	400	42,805	(533)	(0.00)
Shin-Etsu Polymer Co Ltd	JPY	600	4,166	(106)	(0.00)
Shinko Plantech Co Ltd	JPY	1,800	18,362	(1,783)	(0.00)
Shinnihon Corp	JPY	200	1,398	9	0.00
Shionogi & Co Ltd	JPY	4,100	227,687	4,099	0.01
Shizuoka Gas Co Ltd	JPY	2,000	16,959	115	0.00
Shoei Co Ltd	JPY	400	16,774	(537)	(0.00)
Showa Corp	JPY	1,300	18,737	481	0.00
Showa Denko KK	JPY	500	13,076	(1,088)	(0.00)
Showa Sangyo Co Ltd	JPY	1,200	34,048	(389)	(0.00)
Sinko Industries Ltd	JPY	100	1,614	40	0.00
Skylark Holdings Co Ltd	JPY	3,800	69,158	522	0.00
SMC Corp	JPY	200	85,351	2,129	0.01
SoftBank Corp	JPY	6,700	90,801	(4,151)	(0.01)
Sohgo Security Services Co Ltd	JPY	1,600	83,832	2,758	0.01
Sompo Japan Nipponkoa Holdings Inc	JPY	2,400	100,355	(4,356)	(0.01)
Sony Corp	JPY	200	11,751	(361)	(0.00)
Sparx Group Co Ltd	JPY	800	1,844	(7)	(0.00)
Square Enix Holdings Co Ltd	JPY	800	38,880	4,777	0.01
St Marc Holdings Co Ltd	JPY	600	13,214	(233)	(0.00)
Stanley Electric Co Ltd	JPY	3,300	87,246	244	0.00
Start Today Co Ltd	JPY	100	2,307	19	0.00
Starts Corp Inc	JPY	300	7,326	147	0.00
Studio Alice Co Ltd	JPY	300	5,571	58	0.00
Sugi Holdings Co Ltd	JPY	2,300	124,555	(983)	(0.00)
Sumitomo Bakelite Co Ltd	JPY	100	3,907	88	0.00
Sumitomo Corp	JPY	1,800	28,127	(1,491)	(0.00)
Sumitomo Dainippon Pharma Co Ltd	JPY	6,000	98,588	(6,765)	(0.02)
Sumitomo Densetsu Co Ltd	JPY	100	2,037	78	0.00
Sumitomo Heavy Industries Ltd	JPY	1,900	56,283	(3,282)	(0.01)
Sumitomo Mitsui Trust Holdings Inc	JPY	2,600	93,771	(3,009)	(0.01)
Sumitomo Rubber Industries Ltd	JPY	2,500	29,669	(397)	(0.00)
Sundrug Co Ltd	JPY	4,900	154,224	(1,514)	(0.00)
Suntory Beverage & Food Ltd	JPY	1,300	55,598	(1,264)	(0.00)
Suzuken Co Ltd	JPY	2,100	112,752	(1,944)	(0.00)
Systena Corp	JPY	500	7,433	398	0.00
Taiheiyo Cement Corp	JPY	3,500	93,668	(1,393)	(0.00)
Taikisha Ltd	JPY	100	3,013	(120)	(0.00)
Taisho Pharmaceutical Holdings Co Ltd	JPY	800	58,135	(1,334)	(0.00)
Takamatsu Construction Group Co Ltd	JPY	100	2,295	31	0.00
Takara Bio Inc	JPY	800	16,300	(829)	(0.00)
Takara Standard Co Ltd	JPY	300	4,946	(108)	(0.00)
Takasago Thermal Engineering Co Ltd	JPY	300	4,960	(67)	(0.00)
Takuma Co Ltd	JPY	800	9,072	(252)	(0.00)
Tamron Co Ltd	JPY	1,200	25,750	500	0.00
Tanseisha Co Ltd	JPY	500	5,596	(167)	(0.00)
Teijin Ltd	JPY	10,500	201,787	487	0.00
Teikoku Sen-I Co Ltd	JPY	100	1,663	(8)	(0.00)
T-Gaia Corp	JPY	800	16,137	(267)	(0.00)
The Aichi Bank Ltd	JPY	100	3,138	(167)	(0.00)
The Awa Bank Ltd	JPY	100	2,256	68	0.00
The Chugoku Electric Power Co Inc	JPY	1,200	15,430	(256)	(0.00)
The Ehime Bank Ltd	JPY	900	9,056	(267)	(0.00)
The Hachijuni Bank Ltd	JPY	21,100	85,943	977	0.00
The Japan Wool Textile Co Ltd	JPY	800	7,317	(30)	(0.00)
The Kiyo Bank Ltd	JPY	600	9,326	322	0.00
The Nippon Road Co Ltd	JPY	200	12,071	185	0.00
The Nisshin Oillio Group Ltd	JPY	500	15,691	(231)	(0.00)
The Oita Bank Ltd	JPY	100	2,683	(122)	(0.00)
The Pack Corp	JPY	300	10,137	462	0.00
The San-In Godo Bank Ltd	JPY	3,300	20,040	(92)	(0.00)
The Shiga Bank Ltd	JPY	1,100	24,999	(601)	(0.00)
The Shikoku Bank Ltd	JPY	900	8,165	(208)	(0.00)
The Sumitomo Warehouse Co Ltd	JPY	100	1,315	(6)	(0.00)
The Towa Bank Ltd	JPY	700	5,126	(98)	(0.00)
TKC Corp	JPY	300	12,997	305	0.00
Toagosei Co Ltd	JPY	1,400	15,759	298	0.00

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
Toei Animation Co Ltd	JPY	500	22,703	0	0.00
Toei Co Ltd	JPY	100	14,182	46	0.00
Toho Co Ltd	JPY	1,200	52,599	907	0.00
Toho Gas Co Ltd	JPY	2,800	107,049	(2,745)	(0.01)
Toho Holdings Co Ltd	JPY	700	16,206	(318)	(0.00)
Tohoku Electric Power Co Inc	JPY	3,000	29,271	(1,222)	(0.00)
Tokai Corp	JPY	200	4,368	43	0.00
TOKAI Holdings Corp	JPY	200	1,872	(30)	(0.00)
Tokai Rika Co Ltd	JPY	400	6,761	(322)	(0.00)
Tokio Marine Holdings Inc	JPY	1,600	85,595	(2,179)	(0.01)
Tokuyama Corp	JPY	200	4,586	111	0.00
Tokyo Electron Ltd	JPY	400	76,149	(1,296)	(0.00)
Tokyo Gas Co Ltd	JPY	6,300	158,892	(1,604)	(0.00)
Tokyo Seimitsu Co Ltd	JPY	100	2,939	(65)	(0.00)
Tokyo Steel Manufacturing Co Ltd	JPY	1,000	7,665	(417)	(0.00)
Tokyu Construction Co Ltd	JPY	700	5,352	162	0.00
Tomy Co Ltd	JPY	1,600	18,292	504	0.00
Toppan Forms Co Ltd	JPY	200	1,892	(6)	(0.00)
Torii Pharmaceutical Co Ltd	JPY	500	13,353	(69)	(0.00)
Toshiba Plant Systems & Services Corp	JPY	200	3,336	2	0.00
Totetsu Kogyo Co Ltd	JPY	300	8,873	(125)	(0.00)
TOTO Ltd	JPY	1,700	63,657	(2,595)	(0.01)
Towa Pharmaceutical Co Ltd	JPY	700	16,226	188	0.00
Toyo Construction Co Ltd	JPY	1,800	7,782	77	0.00
Toyo Suisan Kaisha Ltd	JPY	5,100	204,425	(5,944)	(0.01)
Trancom Co Ltd	JPY	300	17,357	555	0.00
Transcosmos Inc	JPY	100	2,411	65	0.00
Trend Micro Inc	JPY	600	28,549	167	0.00
TS Tech Co Ltd	JPY	300	9,109	(111)	(0.00)
Tsumura & Co	JPY	200	5,351	(231)	(0.00)
TV Asahi Holdings Corp	JPY	200	3,138	(168)	(0.00)
Unicharm Corp	JPY	900	28,493	1,383	0.00
United Arrows Ltd	JPY	600	17,551	861	0.00
United Super Markets Holdings Inc	JPY	300	2,672	(117)	(0.00)
USS Co Ltd	JPY	3,000	58,237	832	0.00
Vision Inc	JPY	300	4,338	(189)	(0.00)
Vital KSK Holdings Inc	JPY	2,600	25,200	(818)	(0.00)
Wacoal Holdings Corp	JPY	200	5,141	61	0.00
WATAMI Co Ltd	JPY	800	10,035	(459)	(0.00)
WDB Holdings Co Ltd	JPY	100	2,674	211	0.00
West Japan Railway Co	JPY	2,800	236,675	(6,762)	(0.02)
Wowow Inc	JPY	200	4,849	(24)	(0.00)
Yamaguchi Financial Group Inc	JPY	1,500	10,303	(444)	(0.00)
Yamaha Corp	JPY	300	13,469	259	0.00
Yamato Kogyo Co Ltd	JPY	300	7,443	(464)	(0.00)
Yamazen Corp	JPY	500	4,351	(83)	(0.00)
Yellow Hat Ltd	JPY	800	11,790	(259)	(0.00)
Yokogawa Electric Corp	JPY	700	12,811	(298)	(0.00)
Yokohama Reito Co Ltd	JPY	200	1,916	(106)	(0.00)
Yondoshi Holdings Inc	JPY	400	9,724	(96)	(0.00)
Yonex Co Ltd	JPY	1,900	9,427	(18)	(0.00)
Yoshinoya Holdings Co Ltd	JPY	100	2,263	200	0.00
Yuasa Trading Co Ltd	JPY	100	2,851	(88)	(0.00)
Yurtec Corp	JPY	200	1,215	(30)	(0.00)
Zeon Corp	JPY	100	1,219	(16)	(0.00)
Zojirushi Corp	JPY	200	2,642	4	0.00
				(148,203)	**(0.35)**
Total Long Positions				**(148,203)**	**(0.35)**
Short Positions					
Common Stocks					
Japan					
Aeon Co Ltd	JPY	(10,300)	(188,837)	2,908	0.01
Aeon Fantasy Co Ltd	JPY	(600)	(16,463)	(934)	(0.00)
Aida Engineering Ltd	JPY	(800)	(6,465)	(133)	(0.00)
Aiful Corp	JPY	(3,000)	(6,998)	(56)	(0.00)
Aisan Industry Co Ltd	JPY	(1,300)	(11,035)	(1,143)	(0.00)
Ajinomoto Co Inc	JPY	(3,200)	(60,430)	(1,377)	(0.00)
Alps Electric Co Ltd	JPY	(400)	(7,469)	185	0.00
Ashikaga Holdings Co Ltd	JPY	(18,400)	(45,308)	503	0.00
Asics Corp	JPY	(8,800)	(150,299)	(14,419)	(0.03)
ASKA Pharmaceutical Co Ltd	JPY	(800)	(8,028)	202	0.00
Ateam Inc	JPY	(300)	(3,127)	(505)	(0.00)
Bell System24 Holdings Inc	JPY	(700)	(10,698)	(661)	(0.00)
Belluna Co Ltd	JPY	(200)	(1,270)	65	0.00
Benesse Holdings Inc	JPY	(1,800)	(46,756)	(267)	(0.00)
Central Security Patrols Co Ltd	JPY	(100)	(5,091)	(241)	(0.00)
Chugoku Marine Paints Ltd	JPY	(400)	(3,270)	44	0.00
CKD Corp	JPY	(1,500)	(17,829)	(14)	(0.00)
CMK Corp	JPY	(1,400)	(7,478)	272	0.00
Coca-Cola Bottlers Japan Holdings Inc	JPY	(5,800)	(130,148)	1,289	0.00
COOKPAD Inc	JPY	(1,700)	(4,753)	110	0.00
Cosmo Energy Holdings Co Ltd	JPY	(800)	(16,478)	985	0.00
CyberAgent Inc	JPY	(4,100)	(157,510)	4,013	0.01
Daido Metal Co Ltd	JPY	(400)	(2,362)	115	0.00
Daihen Corp	JPY	(300)	(9,067)	28	0.00
Daiichi Sankyo Co Ltd	JPY	(2,100)	(132,269)	3,655	0.01
Daikyonishikawa Corp	JPY	(1,400)	(10,277)	(13)	(0.00)
Dainichiseika Color & Chemicals Manufacturing Co Ltd	JPY	(100)	(2,935)	5	0.00
Daishi Hokuetsu Financial Group Inc	JPY	(300)	(7,548)	(44)	(0.00)
Daiwa Securities Group Inc	JPY	(46,000)	(204,993)	12,817	0.03
Denki Kogyo Co Ltd	JPY	(100)	(2,823)	56	0.00
Dentsu Inc	JPY	(1,400)	(49,313)	1,620	0.00
Dexerials Corp	JPY	(700)	(5,184)	(84)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
DIC Corp	JPY	(100)	(2,775)	16	0.00
Digital Garage Inc	JPY	(600)	(19,079)	(417)	(0.00)
DMG Mori Co Ltd	JPY	(1,000)	(14,173)	611	0.00
Dowa Holdings Co Ltd	JPY	(100)	(3,416)	(14)	(0.00)
Eagle Industry Co Ltd	JPY	(700)	(6,389)	292	0.00
Ebara Corp	JPY	(300)	(7,990)	29	0.00
Ferrotec Holdings Corp	JPY	(2,700)	(21,020)	2,274	0.01
Financial Products Group Co Ltd	JPY	(200)	(2,000)	144	0.00
Foster Electric Co Ltd	JPY	(300)	(5,082)	153	0.00
Fuji Electric Co Ltd	JPY	(3,100)	(94,844)	4,086	0.01
Fuji Soft Inc	JPY	(200)	(8,452)	14	0.00
Fujikura Ltd	JPY	(7,100)	(27,210)	(131)	(0.00)
Fujitsu General Ltd	JPY	(700)	(11,657)	(84)	(0.00)
Fujitsu Ltd	JPY	(200)	(16,024)	(365)	(0.00)
Fukuoka Financial Group Inc	JPY	(700)	(13,226)	492	0.00
Furukawa Co Ltd	JPY	(600)	(8,070)	17	0.00
Furukawa Electric Co Ltd	JPY	(1,000)	(24,059)	(194)	(0.00)
Futaba Industrial Co Ltd	JPY	(2,800)	(19,466)	203	0.00
Gakken Holdings Co Ltd	JPY	(100)	(4,953)	(83)	(0.00)
GMO internet Inc	JPY	(1,200)	(20,617)	(1,655)	(0.00)
GMO Payment Gateway Inc	JPY	(400)	(26,772)	(1,121)	(0.00)
Godo Steel Ltd	JPY	(200)	(3,921)	313	0.00
H2O Retailing Corp	JPY	(900)	(9,839)	542	0.00
Hanwa Co Ltd	JPY	(100)	(2,735)	168	0.00
Haseko Corp	JPY	(600)	(6,987)	22	0.00
HIS Co Ltd	JPY	(300)	(7,451)	192	0.00
Hitachi Chemical Co Ltd	JPY	(1,300)	(42,421)	(1,444)	(0.00)
Hitachi Construction Machinery Co Ltd	JPY	(2,400)	(57,875)	1,044	0.00
Hitachi Ltd	JPY	(900)	(33,517)	858	0.00
Hitachi Zosen Corp	JPY	(5,900)	(19,171)	17	0.00
Hodogaya Chemical Co Ltd	JPY	(300)	(9,262)	(805)	(0.00)
Hokuriku Electric Power Co	JPY	(11,100)	(74,599)	(617)	(0.00)
Honda Motor Co Ltd	JPY	(1,100)	(28,497)	1,319	0.00
Ibiden Co Ltd	JPY	(6,400)	(128,859)	(2,251)	(0.01)
IDOM Inc	JPY	(3,400)	(14,950)	(1,079)	(0.00)
IHI Corp	JPY	(3,300)	(71,728)	2,971	0.01
Iino Kaiun Kaisha Ltd	JPY	(5,800)	(18,470)	285	0.00
Iseki & Co Ltd	JPY	(600)	(8,148)	178	0.00
Isetan Mitsukoshi Holdings Ltd	JPY	(10,600)	(84,584)	1,668	0.00
Ishihara Sangyo Kaisha Ltd	JPY	(900)	(8,115)	(117)	(0.00)
Izumi Co Ltd	JPY	(200)	(7,832)	231	0.00
J Front Retailing Co Ltd	JPY	(2,300)	(26,912)	1,022	0.00
J Trust Co Ltd	JPY	(5,000)	(18,375)	1,296	0.00
Japan Airport Terminal Co Ltd	JPY	(3,700)	(160,296)	(4,666)	(0.01)
Japan Lifeline Co Ltd	JPY	(400)	(6,413)	478	0.00
Japan Petroleum Exploration Co Ltd	JPY	(200)	(5,071)	448	0.00
Japan Securities Finance Co Ltd	JPY	(300)	(1,397)	33	0.00
Jeol Ltd	JPY	(100)	(2,373)	10	0.00
JFE Holdings Inc	JPY	(8,600)	(103,495)	6,608	0.02
JGC Corp	JPY	(4,500)	(58,861)	3,607	0.01
JTEKT Corp	JPY	(6,000)	(68,817)	3,481	0.01
JVC Kenwood Corp	JPY	(7,000)	(20,671)	(319)	(0.00)
JX Holdings Inc	JPY	(10,900)	(49,684)	1,777	0.00
Kadokawa Dwango Corp	JPY	(100)	(1,399)	17	0.00
Kaga Electronics Co Ltd	JPY	(100)	(1,789)	30	0.00
Kanto Denka Kogyo Co Ltd	JPY	(200)	(1,502)	(41)	(0.00)
Kasai Kogyo Co Ltd	JPY	(1,100)	(7,861)	754	0.00
Kawasaki Heavy Industries Ltd	JPY	(3,600)	(79,715)	1,833	0.00
Kawasaki Kisen Kaisha Ltd	JPY	(2,200)	(25,600)	468	0.00
Kenko Mayonnaise Co Ltd	JPY	(400)	(8,968)	(378)	(0.00)
KH Neochem Co Ltd	JPY	(100)	(2,178)	(18)	(0.00)
Kintetsu World Express Inc	JPY	(200)	(2,810)	0	0.00
Koa Corp	JPY	(1,300)	(15,981)	349	0.00
Kobe Steel Ltd	JPY	(42,700)	(227,681)	13,979	0.03
Komatsu Ltd	JPY	(2,400)	(54,987)	900	0.00
Konica Minolta Inc	JPY	(1,700)	(11,834)	661	0.00
Kubota Corp	JPY	(4,100)	(62,036)	2,105	0.01
Kurabo Industries Ltd	JPY	(400)	(8,346)	(74)	(0.00)
Kuraray Co Ltd	JPY	(1,600)	(19,655)	222	0.00
KYB Corp	JPY	(1,100)	(32,229)	41	0.00
LEC Inc	JPY	(1,400)	(12,675)	365	0.00
LIFULL Co Ltd	JPY	(1,400)	(9,111)	(1,011)	(0.00)
Linical Co Ltd	JPY	(900)	(8,240)	275	0.00
LIXIL Group Corp	JPY	(10,200)	(179,403)	(1,159)	(0.00)
Macnica Fuji Electronics Holdings Inc	JPY	(1,500)	(19,273)	986	0.00
Macromill Inc	JPY	(1,700)	(13,943)	754	0.00
Maeda Corp	JPY	(200)	(1,744)	6	0.00
Marubeni Corp	JPY	(21,300)	(141,514)	9,382	0.02
Maruha Nichiro Corp	JPY	(100)	(2,522)	84	0.00
Marui Group Co Ltd	JPY	(4,200)	(88,724)	(389)	(0.00)
Marusan Securities Co Ltd	JPY	(1,500)	(6,915)	528	0.00
Maruwa Co Ltd/Aichi	JPY	(100)	(6,415)	(75)	(0.00)
Matsuya Co Ltd	JPY	(500)	(3,856)	51	0.00
Maxell Holdings Ltd	JPY	(300)	(4,285)	108	0.00
Megachips Corp	JPY	(700)	(10,705)	674	0.00
Mercari Inc	JPY	(2,600)	(64,624)	530	0.00
Miraca Holdings Inc	JPY	(400)	(9,116)	141	0.00
Mitsuba Corp	JPY	(4,800)	(27,994)	578	0.00
Mitsubishi Chemical Holdings Corp	JPY	(17,800)	(126,895)	6,723	0.02
Mitsubishi Corp	JPY	(2,300)	(56,443)	2,711	0.01
Mitsubishi Gas Chemical Co Inc	JPY	(3,300)	(44,051)	703	0.00
Mitsubishi Logisnext Co Ltd	JPY	(600)	(5,676)	261	0.00
Mitsubishi Materials Corp	JPY	(4,300)	(116,033)	836	0.00
Mitsubishi Motors Corp	JPY	(23,500)	(102,027)	7,228	0.02
Mitsubishi UFJ Financial Group Inc	JPY	(24,500)	(124,377)	5,284	0.01

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
Mitsui & Co Ltd	JPY	(7,600)	(124,386)	9,639	0.02
Mitsui E&S Holdings Co Ltd	JPY	(1,800)	(15,796)	(67)	(0.00)
Mitsui High-Tec Inc	JPY	(500)	(7,845)	183	0.00
Mitsui Mining & Smelting Co Ltd	JPY	(1,600)	(37,813)	889	0.00
Mitsui OSK Lines Ltd	JPY	(6,700)	(169,322)	9,241	0.02
Mizuho Financial Group Inc	JPY	(186,200)	(285,441)	5,688	0.01
Monex Group Inc	JPY	(6,600)	(19,001)	1,161	0.00
Murata Manufacturing Co Ltd	JPY	(900)	(43,198)	(508)	(0.00)
Musashi Seimitsu Industry Co Ltd	JPY	(900)	(11,422)	409	0.00
Nabtesco Corp	JPY	(3,300)	(102,185)	3,971	0.01
Nachi-Fujikoshi Corp	JPY	(100)	(4,480)	(93)	(0.00)
Nankai Electric Railway Co Ltd	JPY	(4,400)	(111,400)	5,051	0.01
NET One Systems Co Ltd	JPY	(500)	(13,483)	(592)	(0.00)
NGK Insulators Ltd	JPY	(1,000)	(14,247)	472	0.00
NGK Spark Plug Co Ltd	JPY	(5,500)	(104,781)	2,673	0.01
NH Foods Ltd	JPY	(1,600)	(64,355)	667	0.00
Nichiban Co Ltd	JPY	(200)	(2,949)	71	0.00
Nichicon Corp	JPY	(2,100)	(19,129)	(40)	(0.00)
Nihon Chouzai Co Ltd	JPY	(100)	(3,439)	74	0.00
Nihon Nohyaku Co Ltd	JPY	(2,500)	(11,340)	(195)	(0.00)
Nikkiso Co Ltd	JPY	(700)	(7,465)	408	0.00
Nippon Chemi-Con Corp	JPY	(1,400)	(20,580)	123	0.00
Nippon Denko Co Ltd	JPY	(10,800)	(16,696)	769	0.00
Nippon Electric Glass Co Ltd	JPY	(1,400)	(31,156)	454	0.00
Nippon Sheet Glass Co Ltd	JPY	(1,400)	(8,372)	363	0.00
Nippon Steel & Sumitomo Metal Corp	JPY	(8,300)	(115,674)	5,839	0.01
Nippon Suisan Kaisha Ltd	JPY	(600)	(3,394)	156	0.00
Nippon Thompson Co Ltd	JPY	(2,100)	(8,748)	467	0.00
Nippon Yusen KK	JPY	(6,200)	(103,596)	2,680	0.01
Nipro Corp	JPY	(400)	(4,492)	118	0.00
Nishi-Nippon Railroad Co Ltd	JPY	(100)	(2,196)	105	0.00
Nissan Motor Co Ltd	JPY	(26,800)	(167,238)	10,480	0.02
Nissei ASB Machine Co Ltd	JPY	(300)	(9,414)	305	0.00
Nisshinbo Holdings Inc	JPY	(800)	(6,236)	311	0.00
Nissin Kogyo Co Ltd	JPY	(100)	(1,401)	(6)	(0.00)
Nitto Boseki Co Ltd	JPY	(300)	(9,234)	(292)	(0.00)
NOK Corp	JPY	(5,200)	(77,115)	3,466	0.01
Nomura Holdings Inc	JPY	(50,900)	(215,757)	8,858	0.02
North Pacific Bank Ltd	JPY	(4,200)	(8,903)	278	0.00
NS Solutions Corp	JPY	(300)	(9,789)	254	0.00
NSK Ltd	JPY	(11,600)	(97,718)	7,342	0.02
NTN Corp	JPY	(22,800)	(65,429)	3,681	0.01
NTT Data Corp	JPY	(2,300)	(29,680)	617	0.00
Oiles Corp	JPY	(100)	(1,457)	55	0.00
Okasan Securities Group Inc	JPY	(3,600)	(12,764)	67	0.00
Onward Holdings Co Ltd	JPY	(300)	(1,558)	(50)	(0.00)
Optex Group Co Ltd	JPY	(100)	(1,487)	(3)	(0.00)
OSAKA Titanium Technologies Co Ltd	JPY	(100)	(1,628)	53	0.00
Osaki Electric Co Ltd	JPY	(800)	(4,880)	15	0.00
Outsourcing Inc	JPY	(3,200)	(30,452)	118	0.00
Pacific Industrial Co Ltd	JPY	(100)	(1,462)	(3)	(0.00)
Pacific Metals Co Ltd	JPY	(500)	(10,373)	176	0.00
Panasonic Corp	JPY	(11,000)	(89,161)	2,637	0.01
Parco Co Ltd	JPY	(300)	(3,530)	22	0.00
Park24 Co Ltd	JPY	(4,100)	(95,189)	(3,378)	(0.01)
Pasona Group Inc	JPY	(400)	(5,751)	(63)	(0.00)
Penta-Ocean Construction Co Ltd	JPY	(500)	(2,768)	(28)	(0.00)
Qol Holdings Co Ltd	JPY	(800)	(10,627)	485	0.00
Rakuten Inc	JPY	(10,300)	(101,546)	(477)	(0.00)
Renesas Electronics Corp	JPY	(17,100)	(111,124)	(2,097)	(0.00)
Resorttrust Inc	JPY	(300)	(4,854)	22	0.00
Riso Kagaku Corp	JPY	(300)	(4,574)	106	0.00
Rohm Co Ltd	JPY	(300)	(22,911)	694	0.00
Round One Corp	JPY	(800)	(11,960)	(156)	(0.00)
Ryobi Ltd	JPY	(200)	(3,346)	(1)	(0.00)
Sakata INX Corp	JPY	(800)	(8,287)	(252)	(0.00)
Sanken Electric Co Ltd	JPY	(600)	(11,825)	189	0.00
Sankyo Tateyama Inc	JPY	(100)	(1,157)	1	0.00
Sanyo Denki Co Ltd	JPY	(400)	(17,477)	93	0.00
Sanyo Special Steel Co Ltd	JPY	(300)	(3,996)	239	0.00
Sapporo Holdings Ltd	JPY	(300)	(7,482)	(100)	(0.00)
SCREEN Holdings Co Ltd	JPY	(1,400)	(82,555)	3,339	0.01
Sega Sammy Holdings Inc	JPY	(4,500)	(62,985)	833	0.00
Seiko Epson Corp	JPY	(800)	(11,257)	193	0.00
Seiko Holdings Corp	JPY	(800)	(17,670)	(156)	(0.00)
Sekisui Plastics Co Ltd	JPY	(200)	(1,387)	(2)	(0.00)
Senshu Ikeda Holdings Inc	JPY	(9,500)	(16,445)	965	0.00
Sharp Corp	JPY	(11,300)	(125,003)	8,428	0.02
Shikoku Electric Power Co Inc	JPY	(8,300)	(78,294)	3,935	0.01
Shima Seiki Manufacturing Ltd	JPY	(400)	(9,172)	188	0.00
Shindengen Electric Manufacturing Co Ltd	JPY	(300)	(9,664)	319	0.00
Shiseido Co Ltd	JPY	(600)	(47,928)	467	0.00
Siix Corp	JPY	(200)	(2,716)	78	0.00
Sinfonia Technology Co Ltd	JPY	(400)	(4,432)	233	0.00
Sodick Co Ltd	JPY	(1,400)	(10,005)	300	0.00
SoftBank Group Corp	JPY	(2,400)	(94,200)	9,998	0.02
Solasto Corp	JPY	(500)	(5,624)	(14)	(0.00)
Sony Financial Holdings Inc	JPY	(6,400)	(138,753)	1,659	0.00
Sosei Group Corp	JPY	(4,500)	(100,935)	(3,071)	(0.01)
Sumco Corp	JPY	(6,400)	(85,906)	3,176	0.01
Sumitomo Chemical Co Ltd	JPY	(17,800)	(79,917)	2,472	0.01
Sumitomo Forestry Co Ltd	JPY	(500)	(6,647)	(5)	(0.00)
Sumitomo Seika Chemicals Co Ltd	JPY	(100)	(2,953)	167	0.00
Sysmex Corp	JPY	(200)	(13,389)	290	0.00
T&D Holdings Inc	JPY	(11,600)	(122,953)	3,766	0.01

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
Tachi-S Co Ltd	JPY	(200)	(2,422)	(17)	(0.00)
Tadano Ltd	JPY	(500)	(4,763)	167	0.00
Taiyo Nippon Sanso Corp	JPY	(1,200)	(24,250)	(922)	(0.00)
Takashimaya Co Ltd	JPY	(4,700)	(54,777)	2,219	0.01
Takeda Pharmaceutical Co Ltd	JPY	(4,200)	(143,467)	3,810	0.01
Tamura Corp	JPY	(2,400)	(12,819)	288	0.00
TDK Corp	JPY	(2,700)	(241,694)	(2,973)	(0.01)
The Bank of Iwate Ltd	JPY	(100)	(2,409)	(28)	(0.00)
The Chugoku Bank Ltd	JPY	(300)	(2,819)	(39)	(0.00)
The Japan Steel Works Ltd	JPY	(400)	(7,687)	248	0.00
The Musashino Bank Ltd	JPY	(100)	(1,736)	14	0.00
The Toho Bank Ltd	JPY	(3,600)	(8,465)	133	0.00
The Yamanashi Chuo Bank Ltd	JPY	(1,900)	(18,081)	926	0.00
The Yokohama Rubber Co Ltd	JPY	(2,100)	(42,010)	603	0.00
THK Co Ltd	JPY	(5,100)	(133,750)	2,354	0.01
Toa Corp	JPY	(900)	(10,864)	227	0.00
Tocalo Co Ltd	JPY	(900)	(7,448)	283	0.00
Toho Titanium Co Ltd	JPY	(900)	(6,882)	167	0.00
Toho Zinc Co Ltd	JPY	(1,000)	(18,505)	528	0.00
Tokai Tokyo Financial Holdings Inc	JPY	(11,800)	(32,552)	2,731	0.01
Tokyo Electric Power Co Inc	JPY	(17,500)	(85,698)	3,649	0.01
Tokyo Kiraboshi Financial Group Inc	JPY	(2,300)	(29,808)	(213)	(0.00)
Tokyotokeiba Co Ltd	JPY	(100)	(3,046)	74	0.00
Tokyu Corp	JPY	(500)	(9,387)	116	0.00
Topcon Corp	JPY	(200)	(2,653)	72	0.00
Toppan Printing Co Ltd	JPY	(4,100)	(72,568)	911	0.00
Toray Industries Inc	JPY	(11,100)	(82,419)	740	0.00
Toridoll Holdings Corp	JPY	(100)	(2,251)	165	0.00
Toshiba Machine Co Ltd	JPY	(200)	(4,140)	170	0.00
Toyo Seikan Group Holdings Ltd	JPY	(1,000)	(15,515)	611	0.00
Toyo Tire Corp	JPY	(600)	(7,587)	328	0.00
Toyobo Co Ltd	JPY	(1,000)	(13,117)	98	0.00
Toyota Industries Corp	JPY	(1,900)	(109,049)	2,111	0.01
Toyota Tsusho Corp	JPY	(300)	(9,678)	736	0.00
Tsubaki Nakashima Co Ltd	JPY	(1,600)	(23,950)	778	0.00
Tsugami Corp	JPY	(900)	(7,623)	17	0.00
Tsukui Corp	JPY	(7,000)	(27,670)	1,422	0.00
UACJ Corp	JPY	(100)	(1,679)	89	0.00
Ube Industries Ltd	JPY	(700)	(14,120)	279	0.00
Ulvac Inc	JPY	(100)	(4,018)	287	0.00
Universal Entertainment Corp	JPY	(100)	(3,231)	(5)	(0.00)
UT Group Co Ltd	JPY	(200)	(4,275)	(243)	(0.00)
ValueCommerce Co Ltd	JPY	(100)	(1,580)	6	0.00
Vector Inc	JPY	(2,500)	(20,829)	949	0.00
VT Holdings Co Ltd	JPY	(300)	(1,233)	58	0.00
Wacom Co Ltd	JPY	(2,400)	(7,798)	178	0.00
Warabeya Nichiyo Holdings Co Ltd	JPY	(200)	(3,647)	(228)	(0.00)
World Holdings Co Ltd	JPY	(1,100)	(15,967)	550	0.00
Yahoo Japan Corp	JPY	(43,400)	(122,135)	5,625	0.01
YAMABIKO Corp	JPY	(200)	(2,105)	33	0.00
Yamaha Motor Co Ltd	JPY	(3,600)	(65,252)	167	0.00
Yaskawa Electric Corp	JPY	(6,600)	(242,249)	(1,311)	(0.00)
Zenrin Co Ltd	JPY	(600)	(10,159)	139	0.00
				237,409	**0.57**
Total Short Positions				**237,409**	**0.57**
Total of Long and Short Equity Positions				**89,206**	**0.22**
Net Cash and Other Receivables/(Payables)				**23,650**	**0.06**
Total of Total Return Basket Swap Contract - MSIL - JPY				**112,856**	**0.28**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-week NIBOR plus or minus a specified spread, which is denominated in NOK based on the local currency of the positions within the swap.	28.10.2020	13,867

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Faroe Islands					
Bakkafrost P/F	NOK	342	20,295	696	0.00
				696	**0.00**
Norway					
Atea ASA	NOK	1,831	23,809	(190)	(0.00)
Austevoll Seafood ASA	NOK	3,879	37,018	(1,155)	(0.00)
Borregaard ASA	NOK	2,329	24,933	(77)	(0.00)
DNO ASA	NOK	9,491	13,638	(706)	(0.00)
Europris ASA	NOK	539	1,496	14	0.00
Gjensidige Forsikring ASA	NOK	4,533	90,439	229	0.00
Grieg Seafood ASA	NOK	1,449	17,804	106	0.00
Kvaerner ASA	NOK	23,975	30,805	(1,849)	(0.00)
Marine Harvest ASA	NOK	3,219	74,421	(209)	(0.00)
Norway Royal Salmon ASA	NOK	1,190	25,886	1,289	0.00
Norwegian Finans Holding ASA	NOK	4,837	40,803	213	0.00
Orkla ASA	NOK	2,445	22,341	895	0.00
Salmar ASA	NOK	2,477	109,129	(1,958)	(0.00)
SpareBank 1 Nord Norge	NOK	3,608	27,076	(398)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Norway (continued)					
SpareBank 1 SMN	NOK	2,514	27,233	166	0.00
Statoil ASA	NOK	6,354	121,588	(2,211)	(0.01)
Storebrand ASA	NOK	5,435	34,378	671	0.00
Telenor ASA	NOK	4,238	85,487	228	0.00
TGS NOPEC Geophysical Co ASA	NOK	772	19,694	(842)	(0.00)
Tomra Systems ASA	NOK	453	12,120	(319)	(0.00)
Veidekke ASA	NOK	877	9,945	309	0.00
				(5,794)	**(0.01)**
Total Long Positions				**(5,098)**	**(0.01)**
Short Positions					
Common Stocks					
Norway					
Adevinta ASA	NOK	(1,906)	(21,928)	(104)	(0.00)
B2Holding ASA	NOK	(13,981)	(9,660)	(116)	(0.00)
Borr Drilling Ltd	NOK	(5,411)	(28,293)	6,556	0.02
BW LPG Ltd	NOK	(2,487)	(14,566)	(1,280)	(0.00)
BW Offshore Ltd	NOK	(863)	(5,925)	214	0.00
Elkem ASA	NOK	(853)	(2,091)	137	0.00
Golden Ocean Group Ltd	NOK	(926)	(5,398)	265	0.00
Leroy Seafood Group ASA	NOK	(1,188)	(7,292)	45	0.00
Nordic Nanovector ASA	NOK	(1,904)	(6,093)	1,406	0.00
Nordic Semiconductor ASA	NOK	(1,111)	(6,293)	(367)	(0.00)
Norsk Hydro ASA	NOK	(14,715)	(52,149)	1,031	0.00
Northern Drilling Ltd	NOK	(7,827)	(20,873)	2,428	0.01
Norwegian Air Shuttle ASA	NOK	(4,129)	(16,330)	2,598	0.01
Ocean Yield ASA	NOK	(549)	(3,085)	74	0.00
Odfjell Drilling Ltd	NOK	(1,788)	(5,596)	0	0.00
Petroleum Geo-Services ASA	NOK	(6,074)	(8,270)	695	0.00
Protector Forsikring ASA	NOK	(568)	(2,817)	31	0.00
Sbanken ASA	NOK	(228)	(1,648)	48	0.00
Scatec Solar ASA	NOK	(3,004)	(38,598)	(3,343)	(0.01)
Schibsted ASA	NOK	(2,611)	(77,542)	(627)	(0.00)
SpareBank 1 SR-Bank ASA	NOK	(242)	(2,645)	(56)	(0.00)
XXL ASA	NOK	(10,600)	(26,632)	1,439	0.00
Yara International ASA	NOK	(658)	(28,475)	(160)	(0.00)
				10,914	**0.03**
United Kingdom					
Subsea 7 SA	NOK	(4,720)	(48,819)	3,428	0.01
				3,428	**0.01**
United States					
Frontline Ltd	NOK	(163)	(1,480)	(79)	(0.00)
Seadrill Ltd	NOK	(5,871)	(12,331)	4,831	0.01
				4,752	**0.01**
Total Short Positions				**19,094**	**0.05**
Total of Long and Short Equity Positions				**13,996**	**0.04**
Net Cash and Other Receivables/(Payables)				**(129)**	**0.00**
Total of Total Return Basket Swap Contract - MSIL - NOK				**13,867**	**0.04**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-week STIBOR plus or minus a specified spread, which is denominated in SEK based on the local currency of the positions within the swap.	28.10.2020	12,019

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Malta					
Unibet Group PLC	SEK	25,067	146,884	(2,657)	(0.01)
				(2,657)	**(0.01)**
Sweden					
AAK AB	SEK	7,895	153,630	5,994	0.01
Arjo AB	SEK	751	2,862	(21)	(0.00)
Assa Abloy AB	SEK	3,044	67,873	177	0.00
Axfood AB	SEK	4,620	98,776	2,872	0.01
Betsson AB	SEK	4,960	24,237	(2,148)	(0.01)
BioGaia AB	SEK	1,245	54,366	551	0.00
Biotage AB	SEK	622	6,472	(38)	(0.00)
Bonava AB	SEK	1,479	16,790	769	0.00
Bure Equity AB	SEK	4,307	63,204	(1,074)	(0.00)
Cloetta AB	SEK	4,334	12,446	(9)	(0.00)
Electrolux AB	SEK	1,884	44,811	185	0.00
Epiroc AB	SEK	2,236	24,404	(267)	(0.00)
Evolution Gaming Group AB	SEK	1,281	25,430	183	0.00
Fortnox AB	SEK	907	15,214	(444)	(0.00)
Hennes & Mauritz AB	SEK	2,209	43,168	1,157	0.00
Hexagon AB	SEK	1,819	88,069	(136)	(0.00)
Holmen AB	SEK	438	10,382	179	0.00
ICA Gruppen AB	SEK	3,138	146,334	(1,214)	(0.00)
Lindab International AB	SEK	563	5,772	166	0.00
Millicom International Cellular SA	SEK	580	28,146	(83)	(0.00)
Mycronic AB	SEK	4,644	57,548	(2,733)	(0.01)
NetEnt AB	SEK	10,198	31,645	(1,611)	(0.00)

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Sweden (continued)					
Nibe Industrier AB	SEK	7,551	96,111	(616)	(0.00)
Nobia AB	SEK	912	5,279	5	0.00
Pandox AB	SEK	135	2,683	118	0.00
RaySearch Laboratories AB	SEK	534	8,740	(60)	(0.00)
Resurs Holding AB	SEK	2,717	16,170	(222)	(0.00)
Sandvik AB	SEK	18,062	283,644	(6,133)	(0.01)
Securitas AB	SEK	4,951	75,833	479	0.00
Skanska AB	SEK	949	19,279	986	0.00
SKF AB	SEK	1,499	24,907	(1,085)	(0.00)
SkiStar AB	SEK	1,884	24,038	1,052	0.00
Swedish Match AB	SEK	3,488	144,562	589	0.00
Swedish Orphan Biovitrum AB	SEK	1,988	31,422	(436)	(0.00)
Tele2 AB	SEK	2,168	32,500	1,922	0.00
Telefonaktiebolaget LM Ericsson	SEK	3,171	25,380	69	0.00
Telia Co AB	SEK	43,545	196,362	2,949	0.01
Vitrolife AB	SEK	2,003	33,210	(114)	(0.00)
				1,958	**0.00**
Total Long Positions				**(699)**	**(0.00)**
Short Positions					
Common Stocks					
Finland					
Nordea Bank AB	SEK	(10,232)	(72,145)	(439)	(0.00)
				(439)	**(0.00)**
Sweden					
AcadeMedia AB	SEK	(1,064)	(4,934)	92	0.00
AF POYRY AB	SEK	(251)	(5,080)	317	0.00
Atlas Copco AB	SEK	(2,880)	(89,104)	1,427	0.00
Attendo AB	SEK	(8,585)	(37,235)	1,505	0.00
Avanza Bank Holding AB	SEK	(2,131)	(17,525)	130	0.00
BillerudKorsnas AB	SEK	(6,407)	(69,340)	(1,404)	(0.00)
Dometic Group AB	SEK	(1,383)	(10,897)	206	0.00
Dustin Group AB	SEK	(2,377)	(18,991)	(1,163)	(0.00)
Elekta AB	SEK	(8,078)	(106,358)	(1,070)	(0.00)
Getinge AB	SEK	(9,566)	(134,431)	146	0.00
Granges AB	SEK	(1,040)	(10,651)	(163)	(0.00)
Hoist Finance AB	SEK	(3,121)	(17,747)	954	0.00
Intrum AB	SEK	(1,165)	(29,277)	440	0.00
Inwido AB	SEK	(1,481)	(7,999)	151	0.00
JM AB	SEK	(880)	(22,429)	(413)	(0.00)
LeoVegas AB	SEK	(6,864)	(25,357)	(75)	(0.00)
Loomis AB	SEK	(217)	(7,634)	(84)	(0.00)
Mekonomen AB	SEK	(2,217)	(18,673)	(1,275)	(0.00)
Munters Group AB	SEK	(795)	(3,406)	(89)	(0.00)
New Wave Group AB	SEK	(406)	(2,300)	95	0.00
Nolato AB	SEK	(120)	(6,445)	452	0.00
Nordic Entertainment Group AB	SEK	(247)	(5,840)	201	0.00
Oncopeptides AB	SEK	(242)	(2,893)	184	0.00
Peab AB	SEK	(198)	(1,748)	(66)	(0.00)
Recipharm AB	SEK	(1,570)	(21,119)	448	0.00
Saab AB	SEK	(3,563)	(102,248)	5,179	0.01
Scandic Hotels Group AB	SEK	(1,353)	(10,893)	(145)	(0.00)
SSAB AB	SEK	(21,007)	(58,464)	4,629	0.01
Svenska Cellulosa AB SCA	SEK	(11,868)	(105,753)	(257)	(0.00)
Svenska Handelsbanken AB	SEK	(6,933)	(65,042)	791	0.00
Swedbank AB	SEK	(1,692)	(24,312)	(564)	(0.00)
Thule Group AB	SEK	(213)	(4,024)	399	0.00
Trelleborg AB	SEK	(2,734)	(38,254)	2,201	0.01
				13,179	**0.03**
Total Short Positions				**12,740**	**0.03**
Total of Long and Short Equity Positions				**12,041**	**0.03**
Net Cash and Other Receivables/(Payables)				**(22)**	**0.00**
Total of Total Return Basket Swap Contract - MSIL - SEK				**12,019**	**0.03**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions. The Sub-Fund pays 1-day SORF1-1D for the long positions and 1-month SIBOR for the short positions, plus or minus a specified spread, which is denominated in SGD based on the local currency of the positions within the swap.	29.10.2020	30

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Singapore					
ComfortDelGro Corp Ltd	SGD	23,900	41,502	(865)	(0.00)
Genting Singapore PLC	SGD	57,700	36,738	(835)	(0.00)
SATS Ltd	SGD	18,100	63,385	655	0.00
Venture Corp Ltd	SGD	1,100	12,185	39	0.00
				(1,006)	**(0.00)**
Total Long Positions				**(1,006)**	**(0.00)**

AQR Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions					
Common Stocks					
Singapore					
CapitaLand Ltd	SGD	(8,800)	(22,476)	64	0.00
City Developments Ltd	SGD	(4,100)	(29,131)	0	0.00
Keppel Corp Ltd	SGD	(3,200)	(13,730)	435	0.00
				499	**0.00**
Total Short Positions				**499**	**0.00**
Total of Long and Short Equity Positions				**(507)**	**0.00**
Net Cash and Other Receivables/(Payables)				**537**	**0.00**
Total of Total Return Basket Swap Contract - MSIL - SGD				**30**	**0.00**

AQR Emerging Equities UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks				
Brazil				
Banco do Brasil SA	BRL	679,000	7,431,873	1.21
BRF SA	BRL	41,500	382,092	0.06
CCR SA	BRL	387,900	1,592,483	0.26
Centrais Eletricas Brasileiras SA	BRL	408,600	3,919,970	0.63
Cia de Saneamento Basico do Estado de Sao Paulo - ADR	USD	564,206	6,618,136	1.07
Cia Energetica de Minas Gerais - ADR	USD	914,455	3,072,569	0.50
Cielo SA	BRL	2,069,600	3,999,827	0.65
Embraer SA - ADR	USD	22,230	382,356	0.06
JBS SA	BRL	1,081,500	8,503,481	1.38
Kroton Educacional SA	BRL	401,700	1,079,172	0.17
Petrobras Distribuidora SA	BRL	39,700	261,728	0.04
Porto Seguro SA	BRL	32,500	455,597	0.07
Tim Participacoes SA - ADR	USD	425,402	6,087,503	0.99
Total Brazil			**43,786,787**	**7.09**
Chile				
Aguas Andinas SA	CLP	345,138	186,802	0.03
Banco de Chile - ADR	USD	70,626	2,003,660	0.32
Banco de Credito e Inversiones	CLP	5,720	361,104	0.06
Cencosud SA	CLP	436,477	727,981	0.12
Cia Cervecerias Unidas SA - ADR	USD	12,291	275,687	0.04
Empresas COPEC SA	CLP	87,923	842,790	0.14
Enersis Americas SA - ADR	USD	337,564	3,056,642	0.50
Latam Airlines Group SA	CLP	21,688	248,904	0.04
Total Chile			**7,703,570**	**1.25**
China				
58.Com Inc - ADR	USD	12,354	609,423	0.10
Agricultural Bank of China Ltd - A	CNY	1,915,379	928,495	0.15
Air China Ltd - H shares	HKD	994,000	874,952	0.14
Alibaba Group Holding Ltd - ADR	USD	144,674	24,499,095	3.97
Anhui Conch Cement Co Ltd - A	CNY	53,279	308,596	0.05
Anhui Conch Cement Co Ltd - H shares	HKD	460,500	2,734,592	0.44
Autohome Inc - ADR	USD	6,580	565,090	0.09
BAIC Motor Corp Ltd - H shares	HKD	773,000	477,361	0.08
Baidu Inc - ADR	USD	31,035	3,192,570	0.52
Bank of China Ltd - A	CNY	2,977,960	1,493,626	0.24
Bank of China Ltd - H shares	HKD	3,084,000	1,210,117	0.20
Bank of Communications Co Ltd - A	CNY	1,018,295	777,517	0.12
Baoshan Iron & Steel Co Ltd - A	CNY	344,676	285,395	0.05
Beijing Capital International Airport - H shares	HKD	2,254,000	1,923,561	0.31
Beijing Enterprises Holdings Ltd	HKD	275,000	1,264,777	0.20
BOE Technology Group Co Ltd - A	CNY	629,485	330,765	0.05
BYD Co Ltd - A	CNY	38,500	263,145	0.04
China Communications Services Corp Ltd - H shares	HKD	4,516,000	2,557,846	0.42
China Construction Bank Corp - H shares	HKD	2,106,000	1,604,183	0.26
China International Travel Service Corp Ltd - A	CNY	14,914	194,457	0.03
China Longyuan Power Group Corp Ltd - H shares	HKD	3,275,000	1,838,432	0.30
China Merchants Bank Co Ltd - A	CNY	87,395	425,485	0.07
China Mobile Ltd	HKD	1,453,500	12,033,328	1.95
China National Building Material Co Ltd - H shares	HKD	6,208,000	5,575,610	0.90
China Overseas Land & Investment Ltd	HKD	1,272,000	3,999,996	0.65
China Pacific Insurance Group Co Ltd - A	CNY	50,900	248,671	0.04
China Shipbuilding Industry Co Ltd - A	CNY	239,800	185,135	0.03
China State Construction Engineering Corp Ltd - A	CNY	341,097	259,499	0.04
China Telecom Corp Ltd - H shares	HKD	1,142,000	520,160	0.08
China United Network Communications Ltd - A	CNY	314,600	264,915	0.04
China Vanke Co Ltd - H shares	HKD	415,500	1,446,929	0.23
China Yangtze Power Co Ltd - A	CNY	92,500	236,252	0.04
Chongqing Rural Commercial Bank Co Ltd - H shares	HKD	310,000	164,905	0.03
CITIC Securities Co Ltd - A	CNY	91,027	286,724	0.05
Country Garden Holdings Co Ltd	HKD	919,000	1,164,061	0.19
CRRC Corp Ltd - A	CNY	256,000	262,542	0.04
Ctrip.com International Ltd - ADR	USD	54,371	1,603,945	0.26
Evergrande Real Estate Group Ltd	HKD	1,408,000	2,999,633	0.48
Foshan Haitian Flavouring & Food Co Ltd - A	CNY	14,700	226,378	0.04
Gree Electric Appliances Inc of Zhuhai - A	CNY	39,758	319,180	0.05
Guotai Junan Securities Co Ltd - A	CNY	125,465	308,865	0.05
Haier Electronics Group Co Ltd	HKD	605,000	1,578,406	0.26
Haier Smart Home Co Ltd - A	CNY	122,036	261,615	0.04
Haitian International Holdings Ltd	HKD	144,000	295,010	0.05
Haitong Securities Co Ltd - A	CNY	112,820	226,056	0.04
Hangzhou Hikvision Digital Technology Co Ltd - A	CNY	84,900	384,246	0.06
Huatai Securities Co Ltd - A	CNY	68,000	181,890	0.03
Huazhu Group Ltd - ADR	USD	16,605	545,142	0.09
Industrial Bank Co Ltd - A	CNY	197,600	485,313	0.08
Inner Mongolia Yili Industrial Group Co Ltd - A	CNY	43,500	173,807	0.03
JD.com Inc - ADR	USD	73,544	2,069,528	0.34
Jiangsu Hengrui Medicine Co Ltd - A	CNY	31,940	361,056	0.06
Jiangsu Yanghe Brewery Joint-Stock Co Ltd - A	CNY	18,123	264,094	0.04
Kunlun Energy Co Ltd	HKD	1,050,000	904,143	0.15
Kweichow Moutai Co Ltd - A	CNY	6,200	998,945	0.16
Luxshare Precision Industry Co Ltd - A	CNY	70,720	265,191	0.04
Luzhou Laojiao Co Ltd - A	CNY	17,400	207,753	0.03
Midea Group Co Ltd - A	CNY	24,139	172,828	0.03
Momo Inc - ADR	USD	15,168	476,579	0.08
NARI Technology Co Ltd - A	CNY	64,556	184,971	0.03
NetEase Inc - ADR	USD	7,352	1,983,202	0.32
New China Life Insurance Co Ltd - H shares	HKD	877,400	3,469,907	0.56
New Oriental Education & Technology Group Inc - ADR	USD	14,719	1,591,565	0.26
Nexteer Automotive Group Ltd	HKD	295,000	243,497	0.04
PICC Property & Casualty Co Ltd - H shares	HKD	6,541,000	7,635,168	1.24
Pinduoduo Inc - ADR	USD	17,962	578,017	0.09
Ping An Bank Co Ltd - A	CNY	81,842	178,765	0.03
Ping An Insurance Group Co of China Ltd - A	CNY	51,700	630,471	0.10
SAIC Motor Corp Ltd - A	CNY	76,869	256,082	0.04
Sany Heavy Industry Co Ltd - A	CNY	170,051	340,266	0.06
Shandong Weigao Group Medical Polymer Co Ltd - H shares	HKD	1,816,000	1,869,328	0.30

AQR Emerging Equities UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
China (continued)				
Sihuan Pharmaceutical Holdings Group Ltd	HKD	1,415,000	214,823	0.04
Sinopec Engineering Group Co Ltd - H shares	HKD	1,697,000	1,065,128	0.17
TAL Education Group - ADR	USD	40,854	1,404,969	0.23
Tencent Holdings Ltd	HKD	424,200	17,834,348	2.89
Vipshop Holdings Ltd - ADR	USD	65,264	588,029	0.10
Weichai Power Co Ltd - H shares	HKD	2,558,000	3,687,757	0.60
Wuliangye Yibin Co Ltd - A	CNY	25,100	456,519	0.07
Yonghui Superstores Co Ltd - A	CNY	197,400	245,887	0.04
YY Inc - ADR	USD	6,074	340,326	0.05
Zijin Mining Group Co Ltd - H shares	HKD	746,000	257,842	0.04
ZTO Express Cayman Inc - ADR	USD	35,314	745,479	0.12
Total China			**136,120,156**	**22.05**
Hong Kong				
AAC Technologies Holdings Inc	HKD	589,500	3,122,930	0.50
ANTA Sports Products Ltd	HKD	41,000	339,133	0.05
China Hongqiao Group Ltd	HKD	276,500	176,679	0.03
China Medical System Holdings Ltd	HKD	2,460,000	2,925,233	0.48
China Oriental Group Co Ltd	HKD	1,470,000	508,207	0.08
China Resources Cement Holdings Ltd	HKD	3,318,000	3,327,262	0.54
China Resources Land Ltd	HKD	904,000	3,787,868	0.61
China Resources Power Holdings Co Ltd	HKD	2,734,000	3,316,809	0.54
China Taiping Insurance Holdings Co Ltd	HKD	449,600	1,003,786	0.16
CITIC Ltd	HKD	320,000	404,072	0.07
Country Garden Services Holdings Co Ltd	HKD	1,246,000	3,592,093	0.58
CSPC Pharmaceutical Group Ltd	HKD	4,030,000	8,092,299	1.31
Far East Horizon Ltd	HKD	231,000	214,471	0.04
Fullshare Holdings Ltd	HKD	2,020,000	65,710	0.01
Hua Hong Semiconductor Ltd	HKD	329,000	654,702	0.11
Kingboard Laminates Holdings Ltd	HKD	2,294,000	2,069,008	0.34
Li Ning Co Ltd	HKD	421,000	1,208,267	0.20
MMG Ltd	HKD	904,000	213,323	0.03
Sinotruk Hong Kong Ltd	HKD	1,596,500	2,366,138	0.38
Uni-President China Holdings Ltd	HKD	1,374,000	1,482,866	0.24
Total Hong Kong			**38,870,856**	**6.30**
Hungary				
OTP Bank PLC	HUF	31,456	1,304,823	0.21
Total Hungary			**1,304,823**	**0.21**
India				
Bharat Petroleum Corp Ltd	INR	453,409	3,007,628	0.49
Bharti Infratel Ltd	INR	51,385	186,560	0.03
Coal India Ltd	INR	650,685	1,834,852	0.30
GAIL India Ltd	INR	1,623,364	3,080,915	0.50
Godrej Consumer Products Ltd	INR	27,652	268,180	0.05
HCL Technologies Ltd	INR	104,402	1,591,871	0.26
Hindalco Industries Ltd	INR	945,064	2,551,522	0.41
Hindustan Petroleum Corp Ltd	INR	161,062	685,640	0.11
Hindustan Unilever Ltd	INR	73,468	2,054,618	0.33
Indiabulls Housing Finance Ltd	INR	850,508	3,070,344	0.50
Infosys Ltd - ADR	USD	544,424	6,173,768	1.00
InterGlobe Aviation Ltd	INR	30,170	804,420	0.13
Marico Ltd	INR	35,822	199,273	0.03
NTPC Ltd	INR	121,122	200,813	0.03
Oil & Natural Gas Corp Ltd	INR	1,375,228	2,557,575	0.41
Tata Consultancy Services Ltd	INR	250,320	7,415,124	1.20
Tech Mahindra Ltd	INR	107,816	1,086,935	0.17
Vedanta Ltd - ADR	USD	503,942	4,381,776	0.71
Wipro Ltd - ADR	USD	44,798	163,961	0.03
Zee Entertainment Enterprises Ltd	INR	54,875	205,563	0.04
Total India			**41,521,338**	**6.73**
Indonesia				
Adaro Energy Tbk PT	IDR	17,000,500	1,544,366	0.25
Bank Mandiri Persero Tbk PT	IDR	7,428,600	3,651,344	0.59
Bank Negara Indonesia Persero Tbk PT	IDR	7,224,500	3,739,598	0.61
Bukit Asam Tbk PT	IDR	6,102,200	971,352	0.16
Perusahaan Gas Negara Persero Tbk PT	IDR	1,331,400	196,908	0.03
Telekomunikasi Indonesia Persero Tbk PT	IDR	1,967,400	596,235	0.09
United Tractors Tbk PT	IDR	2,417,200	3,502,785	0.57
Total Indonesia			**14,202,588**	**2.30**
Italy				
Enel Chile SA - ADR	USD	77,242	328,279	0.05
Total Italy			**328,279**	**0.05**
Malaysia				
AirAsia Group Bhd	MYR	1,876,100	788,517	0.13
DiGi.Com Bhd	MYR	247,300	280,516	0.05
Genting Bhd	MYR	633,600	868,525	0.14
Genting Malaysia Bhd	MYR	855,500	619,034	0.10
Hong Leong Bank Bhd	MYR	238,800	932,975	0.15
Malayan Banking Bhd	MYR	559,600	1,137,306	0.18
Malaysia Airports Holdings Bhd	MYR	703,300	1,452,779	0.24
Petronas Chemicals Group Bhd	MYR	568,200	1,023,112	0.17
Petronas Gas Bhd	MYR	319,400	1,249,496	0.20
RHB Bank Bhd	MYR	590,100	794,842	0.13
Sime Darby Bhd	MYR	419,000	225,125	0.03
Total Malaysia			**9,372,227**	**1.52**
Mexico				
Alfa SAB de CV	MXN	1,886,400	1,647,310	0.27
Arca Continental SAB de CV	MXN	100,998	552,217	0.09
Banco Santander Mexico SA - ADR	USD	71,958	460,531	0.07
Fibra Uno Administracion SA de CV (β)	MXN	772,300	1,134,725	0.18

AQR Emerging Equities UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Mexico (continued)				
Gruma SAB de CV	MXN	66,440	688,620	0.11
Grupo Financiero Banorte SAB de CV	MXN	273,800	1,471,498	0.24
Wal-Mart de Mexico SAB de CV	MXN	1,822,500	5,421,108	0.88
Total Mexico			**11,376,009**	**1.84**
Netherlands				
Prosus NV	EUR	3,062	221,833	0.04
Total Netherlands			**221,833**	**0.04**
Peru				
Credicorp Ltd	USD	10,300	2,184,630	0.35
Southern Copper Corp	USD	25,000	847,250	0.14
Total Peru			**3,031,880**	**0.49**
Philippines				
Ayala Corp	PHP	28,970	494,442	0.08
Ayala Land Inc	PHP	568,400	542,333	0.09
BDO Unibank Inc	PHP	129,220	356,559	0.06
International Container Terminal Services Inc	PHP	107,960	250,820	0.04
Philippine Long Distance Telephone Co	PHP	31,735	696,357	0.11
SM Prime Holdings Inc	PHP	466,500	334,857	0.05
Total Philippines			**2,675,368**	**0.43**
Poland				
CD Projekt SA	PLN	7,580	463,150	0.07
Jastrzebska Spolka Weglowa SA	PLN	142,006	769,619	0.13
PGE Polska Grupa Energetyczna SA	PLN	1,047,265	2,033,778	0.33
Polski Koncern Naftowy Orlen SA	PLN	27,808	683,944	0.11
Polskie Gornictwo Naftowe i Gazownictwo SA	PLN	482,928	565,835	0.09
Powszechna Kasa Oszczednosci Bank Polski SA	PLN	106,126	1,036,034	0.17
Total Poland			**5,552,360**	**0.90**
Qatar				
Industries Qatar QSC	QAR	63,380	189,912	0.03
Qatar Islamic Bank SAQ	QAR	77,612	332,663	0.05
Qatar National Bank QPSC	QAR	563,960	2,987,645	0.49
Total Qatar			**3,510,220**	**0.57**
Russia				
Gazprom PJSC - ADR	USD	530,766	3,694,131	0.60
Lukoil PJSC - ADR	USD	38,700	3,221,388	0.52
Mobile TeleSystems PJSC - ADR	USD	626,487	5,093,339	0.83
Novatek OAO - GDR	USD	9,042	1,860,844	0.30
Novolipetsk Steel PJSC - GDR	USD	11,552	251,372	0.04
Rosneft OAO - GDR	USD	152,970	984,209	0.16
Severstal PAO - GDR	USD	203,794	2,932,596	0.48
Surgutneftegas OAO - ADR	USD	244,177	1,312,451	0.21
Total Russia			**19,350,330**	**3.14**
Saudi Arabia				
Al Rajhi Bank	SAR	247,779	4,187,153	0.68
Banque Saudi Fransi	SAR	82,715	712,716	0.12
National Commercial Bank	SAR	184,906	2,272,997	0.37
Riyad Bank	SAR	184,573	1,199,980	0.19
Samba Financial Group	SAR	237,449	1,812,784	0.29
Saudi Basic Industries Corp	SAR	76,168	1,868,912	0.30
Saudi Telecom Co	SAR	23,358	677,602	0.11
Total Saudi Arabia			**12,732,144**	**2.06**
South Africa				
Anglo American Platinum Ltd	ZAR	14,050	849,513	0.14
AngloGold Ashanti Ltd - ADR	USD	115,038	2,154,662	0.35
Aspen Pharmacare Holdings Ltd	ZAR	96,796	545,692	0.09
Bid Corp Ltd	ZAR	39,051	831,568	0.14
Foschini Group Ltd	ZAR	62,460	672,464	0.11
Growthpoint Properties Ltd (β)	ZAR	714,256	1,092,093	0.18
Investec Ltd	ZAR	238,093	1,256,160	0.20
Liberty Holdings Ltd	ZAR	49,215	366,407	0.06
MMI Holdings Ltd	ZAR	731,857	903,125	0.15
Mr Price Group Ltd	ZAR	252,652	2,630,432	0.43
MultiChoice Group Ltd	ZAR	343,705	2,686,133	0.44
Naspers Ltd	ZAR	3,748	568,939	0.09
NEPI Rockcastle PLC	ZAR	67,593	589,943	0.09
Netcare Ltd	ZAR	595,656	682,771	0.11
Pick n Pay Stores Ltd	ZAR	210,121	830,709	0.13
Redefine Properties Ltd (β)	ZAR	1,289,077	660,116	0.11
Remgro Ltd	ZAR	64,330	697,479	0.11
RMB Holdings Ltd	ZAR	93,379	463,021	0.07
Sappi Ltd	ZAR	79,535	195,823	0.03
SPAR Group Ltd	ZAR	88,552	1,120,914	0.18
Truworths International Ltd	ZAR	918,249	3,218,227	0.52
Total South Africa			**23,016,191**	**3.73**
South Korea				
BNK Financial Group Inc	KRW	287,993	1,730,013	0.28
Daelim Industrial Co Ltd	KRW	9,487	823,642	0.13
Daewoo International Corp	KRW	16,461	262,559	0.04
Hana Financial Group Inc	KRW	94,693	2,789,442	0.45
Hankook Tire Co Ltd	KRW	6,295	169,829	0.03
Hyundai Department Store Co Ltd	KRW	9,520	621,568	0.10
Hyundai Glovis Co Ltd	KRW	4,939	643,923	0.10
Hyundai Marine & Fire Insurance Co Ltd	KRW	55,692	1,229,010	0.20
Industrial Bank of Korea	KRW	20,667	228,075	0.04
KCC Corp	KRW	3,026	551,476	0.09
Kia Motors Corp	KRW	85,872	3,274,632	0.53

AQR Emerging Equities UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
South Korea (continued)				
Korea Gas Corp	KRW	7,408	245,224	0.04
Korea Investment Holdings Co Ltd	KRW	64,336	4,045,228	0.65
Korea Zinc Co Ltd	KRW	8,464	3,168,192	0.51
Kumho Petrochemical Co Ltd	KRW	32,718	1,955,082	0.32
LG Electronics Inc	KRW	76,732	4,317,770	0.70
LG Uplus Corp	KRW	155,535	1,773,672	0.29
POSCO	KRW	6,899	1,308,123	0.21
Samsung Electronics Co Ltd	KRW	573,746	23,492,378	3.81
Samsung Engineering Co Ltd	KRW	41,585	583,068	0.10
Samsung Fire & Marine Insurance Co Ltd	KRW	4,837	901,582	0.15
SK Hynix Inc	KRW	157,568	10,815,121	1.75
SK Telecom Co Ltd	KRW	15,454	3,118,031	0.51
Woori Financial Group Inc	KRW	131,584	1,368,496	0.22
Total South Korea			**69,416,136**	**11.25**
Spain				
Banco Santander Chile - ADR	USD	24,968	708,842	0.12
Total Spain			**708,842**	**0.12**
Taiwan				
Catcher Technology Co Ltd	TWD	140,000	1,060,694	0.17
Chailease Holding Co Ltd	TWD	781,873	3,161,491	0.51
China Airlines Ltd	TWD	6,087,000	1,785,459	0.29
China Development Financial Holding Corp	TWD	3,775,000	1,126,097	0.18
China Life Insurance Co Ltd	TWD	3,236,569	2,565,878	0.42
CTBC Financial Holding Co Ltd	TWD	5,183,927	3,447,036	0.56
Delta Electronics Inc	TWD	349,000	1,490,320	0.24
Eva Airways Corp	TWD	1,594,952	702,422	0.11
Far Eastern New Century Corp	TWD	787,000	727,630	0.12
Feng TAY Enterprise Co Ltd	TWD	191,400	1,374,239	0.22
First Financial Holding Co Ltd	TWD	2,407,596	1,693,236	0.27
Globalwafers Co Ltd	TWD	50,000	503,156	0.08
Hon Hai Precision Industry Co Ltd	TWD	1,451,000	3,431,193	0.56
Lite-On Technology Corp	TWD	279,000	443,627	0.07
MediaTek Inc	TWD	106,000	1,256,869	0.20
Mega Financial Holding Co Ltd	TWD	246,000	227,819	0.04
Nanya Technology Corp	TWD	928,000	2,395,592	0.39
Nien Made Enterprise Co Ltd	TWD	99,000	870,556	0.14
Phison Electronics Corp	TWD	221,000	1,957,153	0.32
Pou Chen Corp	TWD	212,000	272,058	0.05
Powertech Technology Inc	TWD	465,555	1,309,621	0.21
President Chain Store Corp	TWD	614,000	5,743,937	0.93
Realtek Semiconductor Corp	TWD	381,000	2,826,737	0.46
Taiwan Cooperative Financial Holding Co Ltd	TWD	1,732,828	1,146,081	0.19
Taiwan Semiconductor Manufacturing Co Ltd - ADR	USD	404,779	18,781,746	3.04
Uni-President Enterprises Corp	TWD	1,968,000	4,764,487	0.77
United Microelectronics Corp	TWD	1,654,000	718,030	0.12
Zhen Ding Technology Holding Ltd	TWD	515,000	1,846,185	0.30
Total Taiwan			**67,629,349**	**10.96**
Thailand				
Advanced Info Service PCL - NVDR	THB	361,900	2,603,176	0.42
Bangkok Bank PCL - NVDR	THB	1,066,000	6,047,064	0.98
Charoen Pokphand Foods PCL - NVDR	THB	276,200	237,059	0.04
Electricity Generating PCL - NVDR	THB	115,600	1,356,850	0.22
Indorama Ventures PCL - NVDR	THB	479,100	509,100	0.08
Intouch Holdings PCL - NVDR	THB	200,500	429,375	0.07
Krung Thai Bank PCL - NVDR	THB	4,437,700	2,495,557	0.40
PTT Global Chemical PCL - NVDR	THB	2,593,000	4,557,076	0.74
Ratch Group PCL - NVDR	THB	613,100	1,433,287	0.23
Thai Union Group PCL - NVDR	THB	902,300	492,656	0.08
TMB Bank PCL - NVDR	THB	21,145,900	1,085,423	0.18
Total Thailand			**21,246,623**	**3.44**
Turkey				
Eregli Demir ve Celik Fabrikalari TAS	TRY	301,374	367,565	0.06
TAV Havalimanlari Holding AS	TRY	549,131	2,303,740	0.37
Total Turkey			**2,671,305**	**0.43**
United Arab Emirates				
Abu Dhabi Commercial Bank PJSC	AED	141,186	301,932	0.05
Emirates Telecommunications Group Co PJSC	AED	108,459	487,207	0.08
First Abu Dhabi Bank PJSC	AED	341,374	1,397,454	0.22
Total United Arab Emirates			**2,186,593**	**0.35**
United States				
Saudi Arabian Mining Co	SAR	14,188	171,729	0.03
Yum China Holdings Inc	USD	36,066	1,626,937	0.26
Total United States			**1,798,666**	**0.29**
Total Common Stocks			**540,334,473**	**87.54**
Preferred Stocks				
Brazil				
Cia Brasileira de Distribuicao	BRL	29,700	574,498	0.09
Itausa - Investimentos Itau SA	BRL	89,400	286,106	0.05
Total Brazil			**860,604**	**0.14**
Total Preferred Stocks			**860,604**	**0.14**

AQR Emerging Equities UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Right				
Thailand				
TMB Bank PCL	THB	14,639,307	81,338	0.01
Total Thailand			**81,338**	**0.01**
Total Right			**81,338**	**0.01**
Total Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.			**541,276,415**	**87.69**
Total Investments (Total Cost: $558,032,338)			**541,276,415**	**87.69**
Other Assets/(Liabilities)			**75,952,805**	**12.31**
Total Net Assets			**617,229,220**	**100.00**

A - China A Shares
(β) Real Estate Investment Trust
ADR-American Depositary Receipt
GDR-Global Depositary Receipt
NVDR-Non-Voting Depository Receipt

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Industry Classification	Percent of Net Assets
Basic Materials	5.41
Communications	14.67
Consumer Cyclical	8.97
Consumer Non-cyclical	8.10
Diversified	0.27
Energy	4.55
Financial	20.84
Industrial	5.90
Technology	13.74
Utilities	5.24
Total Investments	**87.69**
Other Assets/(Liabilities)	**12.31**
Total Net Assets	**100.00**

AQR Emerging Equities UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
FTSE KLC Index Futures	BARC	(33)	31/10/2019	MYR	(624,218)	1,152	0.00
FTSE/JSE TOP 40 Futures	BARC	(197)	19/12/2019	ZAR	(6,417,621)	313,412	0.05
KOSPI 200 Index Futures	BARC	36	12/12/2019	KRW	2,062,743	15,605	0.00
SGX Nifty 50	BARC	(431)	31/10/2019	USD	(9,945,756)	70,947	0.02
FTSE KLC Index Futures	BARC	(9)	31/10/2019	MYR	(170,241)	(94)	(0.00)
MEX BOLSA Index Futures	BARC	171	20/12/2019	MXN	3,756,138	(20,488)	(0.00)
SET50 Futures	BARC	(1,694)	27/12/2019	THB	(12,016,683)	(54,328)	(0.01)
Total Futures Contracts						**326,206**	**0.06**

Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	BRL	10,169,500	USD	2,455,994	18/12/2019*	(25,457)	(0.00)
CITI	CLP	237,127,500	USD	329,832	18/12/2019*	(3,669)	(0.00)
CITI	CNH	13,246,000	USD	1,866,097	18/12/2019	(13,754)	(0.00)
CITI	COP	3,350,000,000	USD	977,183	18/12/2019*	(13,154)	(0.00)
CITI	EUR	1,000,008	USD	1,113,532	18/12/2019	(16,843)	(0.00)
CITI	HKD	15,223,500	USD	1,945,588	18/12/2019	(2,091)	(0.00)
CITI	IDR	12,837,946,000	USD	900,028	18/12/2019*	(4,009)	(0.00)
CITI	KRW	664,964,000	USD	559,224	18/12/2019*	(3,312)	(0.00)
CITI	MXN	277,435,253	USD	13,985,531	18/12/2019	(95,212)	(0.02)
CITI	PEN	200,000	USD	59,398	18/12/2019*	(443)	(0.00)
CITI	PLN	28,260,000	USD	7,180,762	18/12/2019	(127,922)	(0.02)
CITI	RUB	5,536,500	USD	85,770	18/12/2019*	(1,301)	(0.00)
CITI	THB	38,519,250	USD	1,261,656	18/12/2019	(358)	(0.00)
CITI	USD	4,509,614	BRL	18,909,000	18/12/2019*	(9,686)	(0.00)
CITI	USD	7,356,993	CNH	52,906,346	18/12/2019	(41,519)	(0.01)
CITI	USD	5,413,454	HKD	42,443,000	18/12/2019	(5,001)	(0.00)
CITI	USD	3,063,205	IDR	44,460,885,872	18/12/2019*	(39,922)	(0.01)
CITI	USD	559,574	INR	40,654,500	18/12/2019*	(9,616)	(0.00)
CITI	USD	25,447,498	KRW	30,715,583,391	18/12/2019*	(230,796)	(0.04)
CITI	USD	322,374	PEN	1,100,000	18/12/2019*	(1,879)	(0.00)
CITI	USD	136,716	PHP	7,167,000	18/12/2019*	(1,221)	(0.00)
CITI	USD	448,689	PLN	1,800,000	18/12/2019	(536)	(0.00)
CITI	USD	51,984	RUB	3,500,000	18/12/2019*	(1,415)	(0.00)
CITI	USD	2,346,843	THB	71,853,500	18/12/2019	(5,971)	(0.00)
CITI	USD	23,535,441	TWD	733,192,992	18/12/2019*	(219,073)	(0.04)
CITI	USD	2,412,743	ZAR	37,261,001	18/12/2019	(21,777)	(0.00)
CITI	ZAR	131,033,500	USD	8,791,044	18/12/2019	(229,715)	(0.04)
JPMC	BRL	10,169,500	USD	2,455,997	18/12/2019*	(25,460)	(0.01)
JPMC	CLP	237,127,500	USD	329,833	18/12/2019*	(3,669)	(0.00)
JPMC	CNH	13,246,000	USD	1,866,099	18/12/2019	(13,756)	(0.00)
JPMC	COP	3,350,000,000	USD	977,185	18/12/2019*	(13,155)	(0.00)
JPMC	EUR	999,992	USD	1,113,515	18/12/2019	(16,844)	(0.00)
JPMC	HKD	15,223,500	USD	1,945,591	18/12/2019	(2,093)	(0.00)
JPMC	IDR	12,837,946,000	USD	900,029	18/12/2019*	(4,010)	(0.00)
JPMC	KRW	664,964,000	USD	559,224	18/12/2019*	(3,313)	(0.00)
JPMC	MXN	277,435,250	USD	13,985,549	18/12/2019	(95,229)	(0.02)
JPMC	PEN	200,000	USD	59,398	18/12/2019*	(443)	(0.00)
JPMC	PLN	28,260,000	USD	7,180,771	18/12/2019	(127,931)	(0.02)
JPMC	RUB	5,536,500	USD	85,770	18/12/2019*	(1,301)	(0.00)
JPMC	THB	38,519,250	USD	1,261,657	18/12/2019	(360)	(0.00)
JPMC	USD	4,509,609	BRL	18,909,000	18/12/2019*	(9,692)	(0.00)
JPMC	USD	7,356,983	CNH	52,906,344	18/12/2019	(41,528)	(0.01)
JPMC	USD	5,413,447	HKD	42,443,000	18/12/2019	(5,008)	(0.00)
JPMC	USD	3,063,202	IDR	44,460,885,878	18/12/2019*	(39,926)	(0.01)
JPMC	USD	559,573	INR	40,654,500	18/12/2019*	(9,617)	(0.00)
JPMC	USD	25,447,481	KRW	30,715,583,386	18/12/2019*	(230,813)	(0.04)
JPMC	USD	322,373	PEN	1,100,000	18/12/2019*	(1,880)	(0.00)
JPMC	USD	136,715	PHP	7,167,000	18/12/2019*	(1,221)	(0.00)
JPMC	USD	448,688	PLN	1,800,000	18/12/2019	(537)	(0.00)
JPMC	USD	51,984	RUB	3,500,000	18/12/2019*	(1,415)	(0.00)
JPMC	USD	2,346,840	THB	71,853,500	18/12/2019	(5,974)	(0.00)
JPMC	USD	23,535,412	TWD	733,193,008	18/12/2019*	(219,102)	(0.04)
JPMC	USD	2,412,740	ZAR	37,260,999	18/12/2019	(21,780)	(0.00)
JPMC	ZAR	131,033,500	USD	8,791,055	18/12/2019	(229,726)	(0.04)
CITI	BRL	1,557,500	USD	370,860	18/12/2019*	1,386	0.00
CITI	CNH	18,191,500	USD	2,531,299	18/12/2019	12,630	0.00
CITI	COP	6,200,000,000	USD	1,775,856	18/12/2019*	8,318	0.00
CITI	HKD	327,577,368	USD	41,777,327	18/12/2019	42,603	0.01
CITI	IDR	40,999,999,999	USD	2,827,994	18/12/2019*	33,582	0.01
CITI	INR	1,871,761,500	USD	25,677,102	18/12/2019*	528,806	0.09
CITI	KRW	1,799,885,500	USD	1,493,266	18/12/2019*	11,442	0.00
CITI	MXN	699,089,247	USD	34,496,388	18/12/2019	504,835	0.08
CITI	PEN	50,000	USD	14,706	18/12/2019*	33	0.00
CITI	PHP	363,378,996	USD	6,936,821	18/12/2019*	56,792	0.01
CITI	RUB	930,812,500	USD	13,877,090	18/12/2019*	324,154	0.05
CITI	SAR	6,100,000	USD	1,626,245	18/12/2019	118	0.00
CITI	THB	52,592,750	USD	1,712,403	18/12/2019	9,726	0.00
CITI	TWD	27,933,500	USD	898,257	18/12/2019*	6,753	0.00
CITI	USD	20,055,765	BRL	82,051,500	18/12/2019*	445,244	0.07
CITI	USD	4,072,198	CLP	2,916,109,490	18/12/2019*	61,159	0.01
CITI	USD	22,337,572	CNH	158,949,030	18/12/2019	109,874	0.02
CITI	USD	2,806,065	COP	9,550,000,000	18/12/2019*	57,861	0.01
CITI	USD	111,315	EUR	100,000	18/12/2019	1,648	0.00
CITI	USD	2,323,971	HKD	18,194,500	18/12/2019	1,184	0.00
CITI	USD	1,546,087	IDR	22,012,041,124	18/12/2019*	9,767	0.00
CITI	USD	9,202,629	KRW	10,967,886,382	18/12/2019*	33,452	0.01
CITI	USD	609,784	MXN	12,060,000	18/12/2019	5,977	0.00

AQR Emerging Equities UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	USD	74,479	PEN	250,000	18/12/2019*	785	0.00
CITI	USD	7,522,462	PLN	29,646,500	18/12/2019	123,594	0.02
CITI	USD	315,561	RUB	20,500,000	18/12/2019*	2,796	0.00
CITI	USD	2,031,004	THB	62,006,500	18/12/2019	626	0.00
CITI	USD	218,353	TWD	6,708,500	18/12/2019*	1,006	0.00
CITI	USD	197,300	ZAR	3,000,500	18/12/2019	1,256	0.00
CITI	ZAR	49,000,001	USD	3,143,488	18/12/2019	58,023	0.01
JPMC	BRL	1,557,500	USD	370,861	18/12/2019*	1,385	0.00
JPMC	CNH	18,191,500	USD	2,531,302	18/12/2019	12,627	0.00
JPMC	COP	6,200,000,000	USD	1,775,859	18/12/2019*	8,316	0.00
JPMC	HKD	327,577,355	USD	41,777,378	18/12/2019	42,551	0.01
JPMC	IDR	41,000,000,001	USD	2,827,299	18/12/2019*	34,277	0.01
JPMC	INR	1,871,761,500	USD	25,677,135	18/12/2019*	528,774	0.09
JPMC	KRW	1,799,885,500	USD	1,493,280	18/12/2019*	11,428	0.00
JPMC	MXN	699,089,250	USD	34,496,431	18/12/2019	504,792	0.08
JPMC	PEN	50,000	USD	14,706	18/12/2019*	33	0.00
JPMC	PHP	363,379,004	USD	6,936,656	18/12/2019*	56,957	0.01
JPMC	RUB	930,812,500	USD	13,877,107	18/12/2019*	324,137	0.05
JPMC	SAR	6,100,000	USD	1,626,247	18/12/2019	116	0.00
JPMC	THB	52,592,750	USD	1,712,405	18/12/2019	9,724	0.00
JPMC	TWD	27,933,500	USD	898,258	18/12/2019*	6,751	0.00
JPMC	USD	20,055,740	BRL	82,051,500	18/12/2019*	445,219	0.07
JPMC	USD	4,072,193	CLP	2,916,109,510	18/12/2019*	61,154	0.01
JPMC	USD	22,337,544	CNH	158,949,032	18/12/2019	109,846	0.02
JPMC	USD	2,806,062	COP	9,550,000,000	18/12/2019*	57,857	0.01
JPMC	USD	111,315	EUR	100,000	18/12/2019	1,647	0.00
JPMC	USD	2,323,968	HKD	18,194,500	18/12/2019	1,181	0.00
JPMC	USD	1,546,085	IDR	22,012,041,126	18/12/2019*	9,765	0.00
JPMC	USD	9,202,617	KRW	10,967,886,378	18/12/2019*	33,441	0.01
JPMC	USD	609,783	MXN	12,060,000	18/12/2019	5,976	0.00
JPMC	USD	74,479	PEN	250,000	18/12/2019*	785	0.00
JPMC	USD	7,522,453	PLN	29,646,500	18/12/2019	123,585	0.02
JPMC	USD	315,561	RUB	20,500,000	18/12/2019*	2,796	0.00
JPMC	USD	2,031,002	THB	62,006,500	18/12/2019	623	0.00
JPMC	USD	218,353	TWD	6,708,500	18/12/2019*	1,006	0.00
JPMC	USD	197,300	ZAR	3,000,500	18/12/2019	1,256	0.00
JPMC	ZAR	48,999,999	USD	3,143,491	18/12/2019	58,019	0.01
Total Forward Foreign Exchange Contracts						**2,660,019**	**0.43**

* Non-deliverable forwards (See Note 4)

Total Return Swap Contracts
Over-the-Counter

Reference Entity ("RE")	Payments Made By Sub-Fund‡	Payments Received By Sub-Fund‡	Counterparty†	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
MSCI Brazil Net Return BRL Index	Increases in RE	Decreases in RE and receives BZDIOVRA plus or minus a specified spread of -0.01%	GSIN	20/12/2019	BRL	(1,708,380)	(20,431)	(0.00)
MSCI China Net Return HKD Index	Decreases in RE and pays 1-month HIBOR plus or minus a specified spread of -0.15%	Increases in RE	GSIN	20/12/2019	HKD	21,807,071	(745,947)	(0.12)
MSCI Poland Net Return PLN Index	Increases in RE	Decreases in RE and receives 1-month WIBOR plus or minus a specified spread of -0.30%	GSIN	20/12/2019	PLN	(1,557,304)	6,260	0.00
MSCI Emerging Markets Thailand Net Total Return USD Index	Increases in RE	Decreases in RE and receives 1-month LIBOR plus or minus a specified spread of -1.00%	JPMC	20/12/2019	USD	(800,687)	12,979	0.00
BOVESPA Index Futures Oct19	Increases in RE	Decreases in RE	CITI	16/10/2019	BRL	(883,686)	(53,711)	(0.01)
H-Shares Index Futures Oct19	Decreases in RE	Increases in RE	CITI	30/10/2019	HKD	1,497,755	(5,403)	(0.00)
H-Shares Index Futures Oct19	Decreases in RE	Increases in RE	GSIN	30/10/2019	HKD	47,797,918	(109,946)	(0.02)
SGX Nifty 50 Oct19	Increases in RE	Decreases in RE	CITI	31/10/2019	USD	(2,099,916)	(189)	(0.00)
TAIEX Futures Oct19	Increases in RE	Decreases in RE	CITI	16/10/2019	TWD	(907,019)	(2,244)	(0.00)
BIST 30 Futures Oct19	Decreases in RE	Increases in RE	CITI	31/10/2019	TRY	1,986,398	88,220	0.01
BIST 30 Futures Oct19	Decreases in RE	Increases in RE	MLIN	31/10/2019	TRY	486,656	29,980	0.01
BOVESPA Index Futures Oct19	Increases in RE	Decreases in RE	CITI	16/10/2019	BRL	(883,686)	4,249	0.00
DTOP Index Futures Dec19	Increases in RE	Decreases in RE	MLIN	19/12/2019	ZAR	(1,199,098)	71,067	0.02
H-Shares Index Futures Oct19	Decreases in RE	Increases in RE	CITI	30/10/2019	HKD	846,557	891	0.00
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	MLIN	12/12/2019	KRW	42,687,320	1,162,150	0.19
SGX Nifty 50 Oct19	Increases in RE	Decreases in RE	CITI	31/10/2019	USD	(2,746,044)	17,990	0.00
TAIEX Futures Oct19	Increases in RE	Decreases in RE	CITI	16/10/2019	TWD	(11,093,536)	21,073	0.00
WIG20 Index Futures Dec19	Increases in RE	Decreases in RE	CITI	20/12/2019	PLN	(2,159,986)	33,074	0.00
Total of Total Return Swap Contracts							**510,062**	**0.08**

AQR Global Aggregate Bond UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.						
Government Bonds						
Australia						
Australia Government Bond	3.250%	21/06/2039	AUD	7,840,000	6,953,223	0.79
Australia Government Bond	2.750%	21/05/2041	AUD	870,000	722,318	0.08
Australia Government Bond	3.000%	21/03/2047	AUD	900,000	794,031	0.09
Total Australia					**8,469,572**	**0.96**
Belgium						
Kingdom of Belgium Government Bond	0.500%	22/10/2024	EUR	40,000	46,001	0.01
Kingdom of Belgium Government Bond	0.800%	23/06/2025	EUR	70,000	82,212	0.01
Kingdom of Belgium Government Bond	1.000%	22/06/2026	EUR	10,000	12,006	0.00
Kingdom of Belgium Government Bond	5.500%	28/03/2028	EUR	10,030,000	16,484,621	1.87
Kingdom of Belgium Government Bond	0.800%	22/06/2028	EUR	90,000	107,979	0.01
Kingdom of Belgium Government Bond	5.000%	28/03/2035	EUR	2,000,000	3,854,561	0.44
Kingdom of Belgium Government Bond	4.250%	28/03/2041	EUR	6,140,000	12,222,158	1.38
Total Belgium					**32,809,538**	**3.72**
China						
China Government Bond	2.960%	18/02/2021	CNH	19,700,000	2,759,039	0.31
China Government Bond	3.030%	18/01/2022	CNH	10,800,000	1,513,226	0.17
China Government Bond	4.020%	18/04/2022	CNH	2,200,000	315,145	0.04
China Government Bond	3.240%	27/02/2023	CNH	29,600,000	4,139,605	0.47
China Government Bond	3.280%	12/02/2024	CNH	6,700,000	931,620	0.10
China Government Bond	3.220%	08/12/2025	CNH	13,800,000	1,941,708	0.22
China Government Bond	4.390%	08/09/2027	CNH	9,600,000	1,401,185	0.16
China Government Bond	4.040%	06/07/2028	CNH	25,300,000	3,616,201	0.41
China Government Bond	4.080%	22/10/2048	CNH	13,800,000	2,028,458	0.23
Total China					**18,646,187**	**2.11**
France						
French Republic Government Bond OAT	0.000%	25/03/2024	EUR	1,320,000	1,481,528	0.17
French Republic Government Bond OAT	1.750%	25/11/2024	EUR	270,000	330,654	0.04
French Republic Government Bond OAT	6.000%	27/10/2025	EUR	4,710,000	7,209,148	0.82
French Republic Government Bond OAT	1.000%	25/05/2027	EUR	14,490,000	17,570,101	1.99
French Republic Government Bond OAT	5.500%	25/04/2029	EUR	6,510,000	11,113,060	1.26
French Republic Government Bond OAT	1.250%	26/05/2036	EUR	12,820,000	16,618,673	1.88
French Republic Government Bond OAT	4.500%	25/04/2041	EUR	3,780,000	7,824,818	0.88
Total France					**62,147,982**	**7.04**
Germany						
Bundesrepublik Deutschland Bundesanleihe	3.250%	04/07/2042	EUR	1,100,000	2,176,483	0.25
Total Germany					**2,176,483**	**0.25**
Italy						
Italy Buoni Poliennali Del Tesoro	2.300%	15/10/2021	EUR	15,300,000	17,532,965	1.99
Italy Buoni Poliennali Del Tesoro	1.200%	01/04/2022	EUR	2,300,000	2,592,958	0.29
Italy Buoni Poliennali Del Tesoro	1.000%	15/07/2022	EUR	39,380,000	44,259,591	5.02
Italy Buoni Poliennali Del Tesoro	0.900%	01/08/2022	EUR	1,490,000	1,670,608	0.19
Italy Buoni Poliennali Del Tesoro	1.850%	15/05/2024	EUR	1,580,000	1,855,910	0.21
Italy Buoni Poliennali Del Tesoro	6.500%	01/11/2027	EUR	10,690,000	17,062,144	1.93
Italy Buoni Poliennali Del Tesoro	5.750%	01/02/2033	EUR	4,320,000	7,329,252	0.83
Italy Buoni Poliennali Del Tesoro	4.000%	02/02/2037	EUR	7,760,000	11,685,704	1.32
Total Italy					**103,989,132**	**11.78**
Japan						
Japan Government Ten Year Bond	0.800%	20/06/2022	JPY	116,900,000	1,116,093	0.13
Japan Government Ten Year Bond	0.100%	20/06/2028	JPY	1,211,550,000	11,625,280	1.32
Japan Government Ten Year Bond	0.100%	20/09/2028	JPY	873,750,000	8,374,921	0.95
Japan Government Ten Year Bond	0.100%	20/06/2029	JPY	889,200,000	8,497,878	0.96
Japan Government Twenty Year Bond	0.600%	22/12/2036	JPY	568,500,000	5,704,522	0.65
Japan Government Twenty Year Bond	0.700%	23/03/2037	JPY	793,150,000	8,075,248	0.91
Japan Government Twenty Year Bond	0.600%	21/12/2037	JPY	262,450,000	2,626,822	0.30
Japan Government Twenty Year Bond	0.500%	22/03/2038	JPY	593,300,000	5,836,991	0.66
Japan Government Twenty Year Bond	0.500%	21/06/2038	JPY	253,550,000	2,491,444	0.28
Japan Government Twenty Year Bond	0.700%	21/09/2038	JPY	1,868,150,000	18,989,491	2.15
Japan Government Thirty Year Bond	2.400%	23/03/2037	JPY	200,000	2,580	0.00
Japan Government Thirty Year Bond	2.500%	22/03/2038	JPY	707,750,000	9,347,677	1.06
Japan Government Thirty Year Bond	2.300%	22/03/2039	JPY	1,697,200,000	21,982,149	2.49
Japan Government Forty Year Bond	2.400%	23/03/2048	JPY	36,100,000	519,956	0.06
Total Japan					**105,191,052**	**11.92**
Netherlands						
Netherlands Government Bond	0.750%	15/07/2027	EUR	1,820,000	2,188,498	0.25
Total Netherlands					**2,188,498**	**0.25**
Spain						
Spain Government Bond	4.000%	30/04/2020	EUR	70,000	78,303	0.01
Spain Government Bond	1.150%	30/07/2020	EUR	2,500,000	2,762,462	0.31
Spain Government Bond	0.050%	01/02/2021	EUR	19,290,000	21,184,301	2.40
Spain Government Bond	0.350%	31/07/2023	EUR	9,020,000	10,102,208	1.15
Spain Government Bond	5.900%	30/07/2026	EUR	9,260,000	14,243,115	1.61
Spain Government Bond	5.150%	31/10/2028	EUR	13,580,000	21,595,796	2.45
Spain Government Bond	6.000%	31/01/2029	EUR	5,670,000	9,583,121	1.09
Spain Government Bond	4.700%	30/07/2041	EUR	3,150,000	6,095,489	0.69
Spain Government Bond	5.150%	31/10/2044	EUR	4,420,000	9,381,560	1.06
Total Spain					**95,026,355**	**10.77**
United States						
United States Treasury Note	1.375%	02/11/2020	USD	26,920,000	26,793,287	3.04
United States Treasury Note	2.750%	30/11/2020	USD	48,580,000	49,099,958	5.56
United States Treasury Note	1.875%	02/05/2022	USD	300,000	301,998	0.04
United States Treasury Note	1.750%	31/05/2022	USD	1,010,000	1,013,728	0.12
United States Treasury Note	2.875%	31/07/2025	USD	10,000	10,701	0.00
United States Treasury Note	2.250%	15/11/2027	USD	10,000	10,453	0.00
United States Treasury Note	3.750%	16/11/2043	USD	12,260,000	16,064,910	1.82
United States Treasury Note	2.750%	15/08/2047	USD	8,090,000	9,113,575	1.03
Total United States					**102,408,610**	**11.61**
Total Government Bonds					**533,053,409**	**60.41**

AQR Global Aggregate Bond UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.						
Corporate Bonds						
Austria						
Erste Group Bank AG	7.125%	10/10/2022	EUR	1,350,000	1,778,857	0.20
Immofinanz AG	2.625%	27/01/2023	EUR	1,700,000	1,969,579	0.23
Raiffeisen Bank International AG	6.000%	16/10/2023	EUR	1,300,000	1,704,440	0.19
Total Austria					**5,452,876**	**0.62**
Belgium						
AG Insurance	3.500%	01/07/2047	EUR	900,000	1,103,142	0.12
KBC Group NV	0.750%	01/03/2022	EUR	1,000,000	1,112,131	0.13
Total Belgium					**2,215,273**	**0.25**
Canada						
Alimentation Couche-Tard	2.700%	26/07/2022	USD	3,398,000	3,420,689	0.39
Bank of Montreal	3.803%	15/12/2032	USD	2,000,000	2,076,060	0.23
Barrick North America Finance LLC	5.750%	01/05/2043	USD	690,000	900,226	0.10
Cenovus Energy Inc	5.400%	17/06/2047	USD	540,000	610,446	0.07
Emera US Finance LP	4.750%	15/06/2046	USD	2,260,000	2,608,737	0.30
Kinross Gold Corp	5.950%	15/03/2024	USD	3,210,000	3,588,941	0.41
Rogers Communications Inc	5.000%	15/03/2044	USD	500,000	613,318	0.07
Total Canada					**13,818,417**	**1.57**
Denmark						
Carlsberg A/S	2.500%	28/05/2024	EUR	1,050,000	1,268,232	0.14
Total Denmark					**1,268,232**	**0.14**
Finland						
Fortum OYJ	0.875%	27/02/2023	EUR	1,850,000	2,066,132	0.23
Total Finland					**2,066,132**	**0.23**
France						
Credit Mutuel Arkea	3.375%	11/03/2031	EUR	300,000	380,339	0.04
Edenred	1.875%	06/03/2026	EUR	1,500,000	1,792,953	0.20
Peugeot SA	2.000%	25/03/2024	EUR	1,500,000	1,750,698	0.20
Societe Fonciere Lyonnaise	1.500%	29/05/2025	EUR	1,400,000	1,618,157	0.18
Teleperformance SE	1.875%	02/07/2025	EUR	1,400,000	1,640,651	0.19
Terega SA	4.339%	07/07/2021	EUR	1,400,000	1,644,697	0.19
Total France					**8,827,495**	**1.00**
Germany						
alstria office REIT-AG	1.500%	15/11/2027	EUR	1,000,000	1,138,441	0.13
Aroundtown SA	1.625%	31/01/2028	EUR	1,000,000	1,129,808	0.13
Bayer AG	3.000%	01/07/2075	EUR	1,300,000	1,436,069	0.16
Deutsche Boerse AG	2.750%	05/02/2041	EUR	1,700,000	1,917,398	0.22
EnBW Energie Baden-Wuerttemberg AG	3.625%	02/04/2076	EUR	530,000	606,557	0.07
Evonik Industries AG	2.125%	07/07/2077	EUR	100,000	113,319	0.01
Merck KGaA	2.625%	12/12/2074	EUR	1,650,000	1,867,730	0.21
Metro AG	1.125%	06/03/2023	EUR	1,600,000	1,794,158	0.20
TLG Immobilen AG	1.500%	28/05/2026	EUR	1,300,000	1,467,056	0.17
Total Germany					**11,470,536**	**1.30**
Italy						
ACEA SpA	1.500%	08/06/2027	EUR	1,675,000	1,958,294	0.22
Atlantia SpA	1.875%	13/07/2027	EUR	200,000	210,540	0.03
Buzzi Unicem SpA	2.125%	28/04/2023	EUR	250,000	288,780	0.03
Hera SpA	5.200%	31/01/2028	EUR	770,000	1,159,910	0.13
Mediobanca SpA	0.625%	27/09/2022	EUR	1,800,000	1,988,429	0.23
Total Italy					**5,605,953**	**0.64**
Netherlands						
Koninklijke KPN NV	5.750%	17/09/2029	GBP	1,300,000	1,960,332	0.22
Wolters Kluwer NV	2.875%	21/03/2023	EUR	850,000	1,023,155	0.12
Total Netherlands					**2,983,487**	**0.34**
Norway						
DNB Bank ASA	1.125%	20/03/2028	EUR	1,900,000	2,124,072	0.24
SpareBank 1 SMN	0.750%	03/07/2023	EUR	1,450,000	1,624,275	0.18
SpareBank 1 SR-Bank ASA	2.125%	14/04/2021	EUR	1,850,000	2,089,711	0.24
Total Norway					**5,838,058**	**0.66**
Sweden						
Fastighets AB Balder	1.875%	23/01/2026	EUR	1,650,000	1,882,834	0.21
Samhallsbyggnadsbolaget i Norden AB	1.750%	14/01/2025	EUR	190,000	215,086	0.02
Svenska Handelsbanken AB	1.625%	05/03/2029	EUR	1,650,000	1,896,092	0.22
Swedbank AB	1.000%	22/11/2027	EUR	1,300,000	1,431,932	0.16
Telia Company AB	3.000%	04/04/2078	EUR	1,700,000	1,983,923	0.23
Vattenfall AB	3.000%	19/03/2077	EUR	200,000	234,226	0.03
Total Sweden					**7,644,093**	**0.87**
Switzerland						
Barry Callebaut Services NV	2.375%	24/05/2024	EUR	1,550,000	1,844,249	0.21
Nestle Holdings Inc	0.875%	18/07/2025	EUR	1,500,000	1,716,707	0.19
Total Switzerland					**3,560,956**	**0.40**
United Kingdom						
3i Group PLC	6.875%	09/03/2023	GBP	1,300,000	1,889,347	0.21
Anglo American Capital PLC	1.625%	18/09/2025	EUR	1,500,000	1,726,827	0.20
Barclays PLC	3.250%	17/01/2033	GBP	300,000	375,070	0.04
Experian Finance PLC	2.125%	27/09/2024	GBP	1,500,000	1,929,512	0.22
Firstgroup PLC	8.750%	08/04/2021	GBP	1,300,000	1,761,918	0.20
GKN Holdings plc	5.375%	19/09/2022	GBP	1,200,000	1,610,876	0.18
InterContinental Hotels Group	2.125%	24/08/2026	GBP	1,350,000	1,689,348	0.19
Marks & Spencer PLC	3.000%	08/12/2023	GBP	1,250,000	1,593,986	0.18
NatWest Markets PLC	0.625%	02/03/2022	EUR	150,000	165,466	0.02

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Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.						
Corporate Bonds (continued)						
United Kingdom (continued)						
NGG Finance PLC	5.625%	19/06/2073	GBP	970,000	1,344,039	0.15
Pension Insurance Corporation	5.625%	20/09/2030	GBP	450,000	576,933	0.07
Phoenix Group Holdings	4.375%	24/01/2029	EUR	550,000	632,366	0.07
Prudential PLC	5.700%	19/12/2063	GBP	400,000	591,052	0.07
Rentokil Initial PLC	0.875%	01/06/2026	EUR	1,090,000	1,213,149	0.14
Sky PLC	2.500%	15/09/2026	EUR	1,400,000	1,761,564	0.20
Trinity Acquisition Plc	2.125%	26/05/2022	EUR	110,000	125,708	0.01
Western Power Distribution	3.625%	06/11/2023	GBP	950,000	1,251,087	0.14
Total United Kingdom					**20,238,248**	**2.29**
United States						
AES Corp	7.250%	15/10/2021	USD	2,939,000	3,155,751	0.36
Altria Group Inc	3.875%	17/09/2046	USD	550,000	503,031	0.06
American Express Co	2.500%	01/08/2022	USD	3,750,000	3,788,455	0.43
American Tower Corp	3.375%	15/10/2026	USD	500,000	519,905	0.06
Anthem Inc	4.625%	15/05/2042	USD	3,300,000	3,645,985	0.41
Aon PLC	4.750%	15/05/2045	USD	760,000	892,786	0.10
Ares Capital Corp	3.500%	10/02/2023	USD	2,810,000	2,828,308	0.32
AutoZone Inc	3.125%	17/07/2023	USD	2,000,000	2,057,059	0.23
Baxter International Inc	2.600%	17/08/2026	USD	500,000	504,487	0.06
BB&T Corporation	3.750%	06/12/2023	USD	1,130,000	1,196,420	0.14
Best Buy Co Inc	4.450%	02/10/2028	USD	2,940,000	3,191,964	0.36
CA Inc	4.700%	15/03/2027	USD	2,010,000	2,091,343	0.24
Capital One Financial Co	3.900%	29/01/2024	USD	3,380,000	3,571,571	0.40
Charter Communications Operating LLC	4.908%	23/07/2025	USD	1,930,000	2,121,265	0.24
Church & Dwight Co Inc	3.150%	02/08/2027	USD	2,970,000	3,048,896	0.35
Citrix Systems Inc	4.500%	01/12/2027	USD	2,790,000	3,015,785	0.34
Crown Castle International Corp	3.650%	01/09/2027	USD	3,350,000	3,526,989	0.40
Delta Air Lines Inc	3.625%	15/03/2022	USD	794,000	815,865	0.09
Edwards Lifesciences Corp	4.300%	15/06/2028	USD	2,930,000	3,299,323	0.37
Equinix Inc	5.375%	17/05/2027	USD	1,940,000	2,100,050	0.24
Exelon Corp	3.497%	01/06/2022	USD	500,000	512,844	0.06
FirstEnergy Corp	3.900%	15/07/2027	USD	2,830,000	3,012,956	0.34
Flowers Foods Inc	3.500%	01/10/2026	USD	3,010,000	3,079,427	0.35
General Motors Co	5.200%	03/04/2045	USD	1,990,000	1,963,835	0.22
HollyFrontier Corp	5.875%	01/04/2026	USD	2,700,000	3,024,891	0.34
Host Hotels & Resorts LP	3.750%	16/10/2023	USD	420,000	437,085	0.05
Humana Inc	4.950%	03/10/2044	USD	1,650,000	1,909,505	0.22
IHS Markit Ltd	4.750%	18/02/2025	USD	2,960,000	3,216,928	0.36
JPMorgan Chase & Co	2.950%	01/10/2026	USD	2,380,000	2,439,173	0.28
Keysight Technologies Inc	4.600%	06/04/2027	USD	2,840,000	3,124,790	0.35
L3Harris Tech Inc	4.400%	15/06/2028	USD	1,880,000	2,112,991	0.24
Marsh & McLennan Cos Inc	4.200%	02/03/2048	USD	780,000	876,493	0.10
McDonald's Corp	4.875%	11/12/2045	USD	1,480,000	1,785,496	0.20
Motorola Solutions Inc	3.750%	16/05/2022	USD	2,603,000	2,700,212	0.31
National Fuel Gas Company	4.750%	01/09/2028	USD	2,640,000	2,800,277	0.32
ONEOK Inc	4.950%	15/07/2047	USD	2,970,000	3,212,199	0.36
O'Reilly Automotive Inc	4.350%	01/06/2028	USD	1,850,000	2,065,463	0.23
Progressive Corp	4.125%	15/04/2047	USD	510,000	590,360	0.07
QVC Inc	4.375%	15/03/2023	USD	1,410,000	1,458,970	0.16
Roper Technologies Inc	3.800%	15/12/2026	USD	3,030,000	3,238,171	0.37
RPM International Inc	3.750%	15/03/2027	USD	2,970,000	3,083,523	0.35
Seagate HDD Cayman	4.750%	02/01/2025	USD	2,000,000	2,078,567	0.24
Sempra Energy	3.400%	01/02/2028	USD	3,020,000	3,110,355	0.35
Southern Co	3.250%	01/07/2026	USD	2,470,000	2,546,105	0.29
SVB Financial Group	3.500%	29/01/2025	USD	2,000,000	2,060,429	0.23
Synchrony Financial	3.950%	01/12/2027	USD	3,270,000	3,342,964	0.38
Verisk Analytics Inc	4.000%	16/06/2025	USD	3,010,000	3,240,582	0.37
VMware Inc	3.900%	23/08/2027	USD	3,100,000	3,191,763	0.36
Voya Financial Inc	4.800%	15/06/2046	USD	1,270,000	1,461,588	0.17
Vulcan Materials Co	4.500%	17/06/2047	USD	500,000	535,795	0.06
Western Gas Partners LP	5.300%	02/03/2048	USD	1,270,000	1,099,356	0.12
Xerox Corp	3.625%	15/03/2023	USD	3,090,000	3,155,663	0.36
Total United States					**118,343,994**	**13.41**
Total Corporate Bonds					**209,333,750**	**23.72**
Total Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.					**742,387,159**	**84.13**

AQR Global Aggregate Bond UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Short Term Investments						
U.S. Treasury Obligations						
United States						
United States Treasury Bill[1]	0.000%[δ]	23/01/2020	USD	4,073,000	4,049,958	0.46
United States Treasury Bill[2]	0.000%[δ]	06/02/2020	USD	611,000	607,069	0.07
United States Treasury Bill[3]	0.000%[δ]	27/02/2020	USD	11,561,000	11,474,863	1.30
United States Treasury Bill[4]	0.000%[δ]	19/03/2020	USD	24,155,000	23,949,587	2.71
Total United States					**40,081,477**	**4.54**
Total U.S. Treasury Obligations					**40,081,477**	**4.54**
Other Investment Funds						
United States						
JPMorgan Liquidity Funds - USD Treasury CNAV Fund^	0.000%		USD	45,000,000	45,000,000	5.10
Total United States					**45,000,000**	**5.10**
Total Other Investment Funds					**45,000,000**	**5.10**
Total Short Term Investments					**85,081,477**	**9.64**
Total Investments (Total Cost: $806,505,947)					**827,468,636**	**93.77**
Other Assets/(Liabilities)					**55,009,436**	**6.23**
Total Net Assets					**882,478,072**	**100.00**

[1]Effective yield at 30 September 2019 was 2.04%.
[2]Effective yield at 30 September 2019 was 1.99%.
[3]Effective yield at 30 September 2019 was 1.88%.
[4]Effective yield at 30 September 2019 was 1.90%.
[δ]The rate shown was the effective yield at the date of the purchase.
^Seven-day effective yield at 30 September 2019 was 1.77%.

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Industry Classification	Percent of Net Assets
Basic Materials	1.07
Communications	1.38
Consumer Cyclical	2.65
Consumer Non-cyclical	4.25
Energy	1.09
Financial	12.43
Government	64.95
Industrial	1.25
Technology	1.71
Utilities	2.99
Total Investments	**93.77**
Other Assets/(Liabilities)	**6.23**
Total Net Assets	**100.00**

AQR Global Aggregate Bond UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Credit Default Swap Contracts - Sell Protection
Centrally Cleared

Counterparty†	Reference Entity	Financing Rate Received	Termination Date	Credit Spread	Trading Currency	Notional Amount in USD	Upfront Payments (Receipts) in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITG	European iTraxx Indices CDX Spreads - Series 32	1.00%	21/12/2024	0.0056	EUR	(21,546,575)	529,847	509,378	0.06
CITG	North American Investment Grade CDX Spreads - Series 33	1.00%	21/12/2024	0.0061	USD	(25,541,328)	525,464	506,629	0.06
Total Credit Default Swap Contracts - Sell Protection								**1,016,007**	**0.12**

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
10 Year US Treasury Note (CBT) Futures	JPPC	184	19/12/2019	USD	23,960,250	(182,072)	(0.03)
2 Year US Treasury Note (CBT) Futures	JPPC	492	31/12/2019	USD	105,999,097	(322,337)	(0.03)
Euro-Buxl 30 Year Bond Futures	JPPC	24	06/12/2019	EUR	5,688,489	(144,785)	(0.02)
Long Gilt Futures	JPPC	(18)	27/12/2019	GBP	(2,978,459)	(13,232)	(0.00)
2 Year US Treasury Note (CBT) Futures	JPPC	301	31/12/2019	USD	64,849,041	85,565	0.01
Total Futures Contracts						**(576,861)**	**(0.07)**

Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	AUD	16,492,946	USD	11,243,218	18/12/2019	(63,899)	(0.01)
CITI	CAD	3,103,395	USD	2,355,757	18/12/2019	(9,450)	(0.00)
CITI	CHF	185,000	USD	190,884	18/12/2019	(3,999)	(0.00)
CITI	CLP	250,000,000	USD	349,536	18/12/2019*	(5,667)	(0.00)
CITI	CNH	569,216	USD	80,297	18/12/2019	(697)	(0.00)
CITI	COP	10,900,000,000	USD	3,171,393	18/12/2019*	(34,698)	(0.00)
CITI	CZK	5,000,000	USD	214,934	18/12/2019	(3,265)	(0.00)
CITI	EUR	14,634,502	USD	16,341,864	18/12/2019	(292,503)	(0.03)
CITI	GBP	336,000	USD	418,862	18/12/2019	(3,814)	(0.00)
CITI	JPY	2,445,116,346	USD	22,915,194	18/12/2019	(157,432)	(0.02)
CITI	KRW	578,174,000	USD	485,479	18/12/2019*	(2,124)	(0.00)
CITI	MXN	86,667,132	USD	4,386,094	18/12/2019	(46,940)	(0.01)
CITI	NZD	10,916,000	USD	6,979,229	18/12/2019	(117,487)	(0.01)
CITI	PLN	17,500,000	USD	4,446,738	18/12/2019	(79,268)	(0.01)
CITI	SEK	83,744,087	USD	8,690,975	18/12/2019	(111,889)	(0.01)
CITI	USD	11,048,029	AUD	16,425,444	18/12/2019	(85,536)	(0.01)
CITI	USD	2,918,592	CNH	20,955,421	18/12/2019	(11,849)	(0.00)
CITI	USD	4,817,814	GBP	3,933,485	18/12/2019	(41,065)	(0.01)
CITI	USD	145,270	IDR	2,109,375,000	18/12/2019*	(1,953)	(0.00)
CITI	USD	2,142,515	ILS	7,500,000	18/12/2019	(22,553)	(0.00)
CITI	USD	9,131,670	KRW	11,022,682,476	18/12/2019*	(83,317)	(0.01)
CITI	USD	839,801	MXN	16,997,136	18/12/2019	(11,193)	(0.00)
CITI	USD	12,459	PLN	50,000	18/12/2019	(20)	(0.00)
CITI	USD	642,528	SEK	6,280,000	18/12/2019	(821)	(0.00)
JPMC	AUD	16,492,945	USD	11,243,231	18/12/2019	(63,913)	(0.01)
JPMC	CAD	3,103,395	USD	2,355,760	18/12/2019	(9,453)	(0.00)
JPMC	CHF	185,000	USD	190,885	18/12/2019	(3,999)	(0.00)
JPMC	CLP	250,000,000	USD	349,536	18/12/2019*	(5,667)	(0.00)
JPMC	CNH	569,216	USD	80,297	18/12/2019	(697)	(0.00)
JPMC	COP	10,900,000,000	USD	3,171,396	18/12/2019*	(34,702)	(0.01)
JPMC	CZK	5,000,000	USD	214,934	18/12/2019	(3,265)	(0.00)
JPMC	EUR	14,634,518	USD	16,341,902	18/12/2019	(292,524)	(0.03)
JPMC	GBP	336,000	USD	418,862	18/12/2019	(3,815)	(0.00)
JPMC	JPY	2,445,116,346	USD	22,915,223	18/12/2019	(157,461)	(0.02)
JPMC	KRW	578,174,000	USD	485,479	18/12/2019*	(2,125)	(0.00)
JPMC	MXN	86,667,135	USD	4,386,099	18/12/2019	(46,946)	(0.01)
JPMC	NZD	10,916,000	USD	6,979,238	18/12/2019	(117,495)	(0.01)
JPMC	PLN	17,500,000	USD	4,446,744	18/12/2019	(79,274)	(0.01)
JPMC	SEK	83,744,088	USD	8,690,986	18/12/2019	(111,900)	(0.01)
JPMC	USD	11,048,015	AUD	16,425,444	18/12/2019	(85,550)	(0.01)
JPMC	USD	2,918,589	CNH	20,955,426	18/12/2019	(11,852)	(0.00)
JPMC	USD	4,817,798	GBP	3,933,477	18/12/2019	(41,071)	(0.01)
JPMC	USD	145,270	IDR	2,109,375,000	18/12/2019*	(1,953)	(0.00)
JPMC	USD	2,142,512	ILS	7,500,000	18/12/2019	(22,556)	(0.00)
JPMC	USD	9,131,658	KRW	11,022,682,447	18/12/2019*	(83,328)	(0.01)
JPMC	USD	839,800	MXN	16,997,147	18/12/2019	(11,194)	(0.00)
JPMC	USD	12,459	PLN	50,000	18/12/2019	(19)	(0.00)
JPMC	USD	642,527	SEK	6,280,000	18/12/2019	(822)	(0.00)
CITI	AUD	20,094,769	USD	13,591,494	18/12/2019	29,229	0.00
CITI	CAD	12,791,640	USD	9,650,681	18/12/2019	20,375	0.00
CITI	CNH	261,115	USD	36,481	18/12/2019	33	0.00
CITI	COP	1,400,000,000	USD	401,019	18/12/2019*	1,859	0.00
CITI	CZK	5,000,000	USD	211,489	18/12/2019	180	0.00
CITI	GBP	3,433,003	USD	4,216,480	18/12/2019	24,173	0.00
CITI	INR	145,000,003	USD	1,992,713	18/12/2019*	37,383	0.01
CITI	KRW	176,936,001	USD	146,604	18/12/2019*	1,315	0.00
CITI	MXN	111,674,984	USD	5,511,486	18/12/2019	79,733	0.01
CITI	PHP	113,500,000	USD	2,168,843	18/12/2019*	15,585	0.00
CITI	SGD	2,940,000	USD	2,118,085	18/12/2019	11,009	0.00
CITI	TWD	4,499,996	USD	144,487	18/12/2019*	1,307	0.00
CITI	USD	10,674,962	AUD	15,700,854	18/12/2019	32,542	0.01
CITI	USD	5,467,835	CAD	7,212,118	18/12/2019	15,149	0.00
CITI	USD	13,497,310	CHF	13,177,996	18/12/2019	185,007	0.02

AQR Global Aggregate Bond UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	USD	6,362,187	CLP	4,555,000,009	18/12/2019*	96,893	0.01
CITI	USD	6,660,330	CNH	47,375,539	18/12/2019	35,256	0.01
CITI	USD	2,456,825	CZK	57,500,000	18/12/2019	22,637	0.00
CITI	USD	203,749,216	EUR	182,893,941	18/12/2019	3,173,152	0.36
CITI	USD	3,544,522	GBP	2,859,800	18/12/2019	11,924	0.00
CITI	USD	965,859	HUF	284,500,000	18/12/2019	34,472	0.01
CITI	USD	49,491	IDR	703,125,000	18/12/2019*	417	0.00
CITI	USD	79,060,254	JPY	8,354,505,120	18/12/2019	1,301,240	0.15
CITI	USD	2,486,765	KRW	2,965,277,040	18/12/2019*	7,787	0.00
CITI	USD	142,605	MXN	2,832,857	18/12/2019	772	0.00
CITI	USD	2,460,950	NOK	22,107,496	18/12/2019	21,800	0.00
CITI	USD	1,065,688	NZD	1,652,500	18/12/2019	26,935	0.00
CITI	USD	217,932	PLN	857,996	18/12/2019	3,802	0.00
CITI	USD	10,218,071	SEK	98,204,773	18/12/2019	157,574	0.02
CITI	USD	1,526,256	SGD	2,100,000	18/12/2019	5,474	0.00
JPMC	AUD	20,094,769	USD	13,591,511	18/12/2019	29,212	0.00
JPMC	CAD	12,791,637	USD	9,650,691	18/12/2019	20,363	0.00
JPMC	CNH	261,116	USD	36,482	18/12/2019	33	0.00
JPMC	COP	1,400,000,000	USD	401,020	18/12/2019*	1,858	0.00
JPMC	CZK	5,000,000	USD	211,489	18/12/2019	179	0.00
JPMC	GBP	3,432,997	USD	4,216,478	18/12/2019	24,167	0.00
JPMC	INR	145,000,009	USD	1,992,716	18/12/2019*	37,381	0.01
JPMC	KRW	176,935,999	USD	146,604	18/12/2019*	1,315	0.00
JPMC	MXN	111,674,979	USD	5,511,493	18/12/2019	79,726	0.01
JPMC	PHP	113,500,000	USD	2,168,867	18/12/2019*	15,560	0.00
JPMC	SGD	2,940,000	USD	2,118,088	18/12/2019	11,006	0.00
JPMC	TWD	4,500,004	USD	144,488	18/12/2019*	1,306	0.00
JPMC	USD	10,674,949	AUD	15,700,855	18/12/2019	32,528	0.00
JPMC	USD	5,467,829	CAD	7,212,119	18/12/2019	15,142	0.00
JPMC	USD	13,497,302	CHF	13,178,004	18/12/2019	184,991	0.02
JPMC	USD	6,362,179	CLP	4,554,999,991	18/12/2019*	96,885	0.01
JPMC	USD	6,660,323	CNH	47,375,546	18/12/2019	35,247	0.01
JPMC	USD	2,456,822	CZK	57,500,000	18/12/2019	22,634	0.00
JPMC	USD	203,749,660	EUR	182,893,966	18/12/2019	3,173,569	0.36
JPMC	USD	3,544,521	GBP	2,859,803	18/12/2019	11,920	0.00
JPMC	USD	965,858	HUF	284,500,000	18/12/2019	34,471	0.01
JPMC	USD	49,491	IDR	703,125,000	18/12/2019*	417	0.00
JPMC	USD	79,060,155	JPY	8,354,505,119	18/12/2019	1,301,141	0.15
JPMC	USD	2,486,762	KRW	2,965,277,037	18/12/2019*	7,784	0.00
JPMC	USD	142,605	MXN	2,832,860	18/12/2019	772	0.00
JPMC	USD	2,460,948	NOK	22,107,504	18/12/2019	21,797	0.00
JPMC	USD	1,065,687	NZD	1,652,500	18/12/2019	26,934	0.00
JPMC	USD	217,934	PLN	858,004	18/12/2019	3,802	0.00
JPMC	USD	10,218,058	SEK	98,204,774	18/12/2019	157,561	0.02
JPMC	USD	1,526,254	SGD	2,100,000	18/12/2019	5,472	0.00
Total Forward Foreign Exchange Contracts						**8,327,167**	**0.94**

* Non-deliverable forwards (See Note 4)

Hedge Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	EUR	28,297,024	USD	31,524,444	18/12/2019	(491,674)	(0.05)
CITI	GBP	84,351,818	USD	104,585,181	18/12/2019	(388,719)	(0.04)
CITI	NOK	1,027,247,404	USD	114,447,301	18/12/2019	(1,109,689)	(0.13)
CITI	USD	465,391	GBP	381,094	18/12/2019	(5,359)	(0.00)
JPMC	EUR	28,297,003	USD	31,524,460	18/12/2019	(491,713)	(0.06)
JPMC	GBP	84,351,813	USD	104,585,306	18/12/2019	(388,850)	(0.04)
JPMC	NOK	1,027,247,409	USD	114,447,310	18/12/2019	(1,109,698)	(0.13)
JPMC	USD	465,391	GBP	381,095	18/12/2019	(5,360)	(0.00)
CITI	GBP	128,377,691	USD	157,304,924	18/12/2019	1,274,957	0.15
CITI	USD	262,659	GBP	211,538	18/12/2019	1,354	0.00
CITI	USD	192,487	NOK	1,725,000	18/12/2019	2,166	0.00
JPMC	GBP	128,157,704	USD	157,034,927	18/12/2019	1,273,213	0.14
JPMC	USD	262,657	GBP	211,537	18/12/2019	1,354	0.00
JPMC	USD	192,487	NOK	1,725,000	18/12/2019	2,165	0.00
Total Hedge Forward Foreign Exchange Contracts						**(1,435,853)**	**(0.16)**

To Be Announced Commitments

Description	Counterparty†	Trading Currency	Principal Amounts	Fair Value in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Fannie Mae 2.500%, 10/10/2019	CITI	USD	450,000	447,691	(4,964)	(0.00)
Fannie Mae 4.500%, 10/10/2019	CITI	USD	10,100,000	10,635,379	(789)	(0.00)
Fannie Mae 3.000%, 10/10/2019	GSIN	USD	20,100,000	20,384,227	(101,285)	(0.01)
Fannie Mae 3.500%, 10/10/2019	GSIN	USD	31,650,000	32,438,562	(79,340)	(0.01)
Fannie Mae 5.000%, 10/10/2019	GSIN	USD	4,750,000	5,085,747	7,329	0.00
Fannie Mae 4.000%, 10/10/2019	MSMP	USD	23,150,000	24,014,508	(16,277)	(0.00)
Fannie Mae 2.500%, 17/10/2019	GSIN	USD	4,150,000	4,182,665	(23,101)	(0.01)
Fannie Mae 3.000%, 17/10/2019	MSMP	USD	5,700,000	5,822,764	(21,295)	(0.00)
Total To Be Announced Commitments				**103,011,543**	**(239,722)**	**(0.03)**

AQR Global Core Equity UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks				
Australia				
AGL Energy Ltd	AUD	15,651	202,725	0.16
BHP Billiton PLC	GBP	2,673	57,104	0.04
BHP Group Ltd	AUD	8,991	222,369	0.18
BlueScope Steel Ltd	AUD	18,188	147,834	0.12
Coca-Cola Amatil Ltd	AUD	8,961	64,516	0.05
Crown Resorts Ltd	AUD	12,408	101,120	0.08
Dexus Property Group (β)	AUD	14,575	117,567	0.09
Flight Centre Travel Group Ltd	AUD	2,532	81,476	0.06
Fortescue Metals Group Ltd	AUD	150,789	898,067	0.71
Harvey Norman Holdings Ltd	AUD	65,533	200,598	0.16
Scentre Group (β)	AUD	23,466	62,321	0.05
Telstra Corp Ltd	AUD	182,690	433,366	0.34
The GPT Group (β)	AUD	10,598	44,112	0.04
Vicinity Centres (β)	AUD	20,997	36,478	0.03
Total Australia			**2,669,653**	**2.11**
Belgium				
Ageas	EUR	13,039	724,151	0.57
KBC Group NV	EUR	854	55,157	0.04
Proximus SADP	EUR	1,997	59,482	0.05
Total Belgium			**838,790**	**0.66**
Canada				
Bank of Montreal	CAD	2,214	163,438	0.13
Canadian Imperial Bank of Commerce	CAD	1,765	146,033	0.11
CGI Group Inc	CAD	7,746	613,281	0.48
CI Financial Corp	CAD	5,727	84,026	0.07
Cronos Group Inc	CAD	8,944	80,910	0.06
Empire Co Ltd	CAD	13,187	359,175	0.28
Great-West Lifeco Inc	CAD	2,476	59,624	0.05
Intact Financial Corp	CAD	2,014	203,818	0.16
lululemon athletica Inc	USD	2,904	555,187	0.44
Magna International Inc	CAD	11,846	624,458	0.49
National Bank of Canada	CAD	1,925	95,879	0.07
Royal Bank of Canada	CAD	4,338	353,054	0.28
Smart Real Estate Investment Trust (β)	CAD	2,404	59,342	0.05
The Bank of Nova Scotia	CAD	3,297	187,667	0.15
The Toronto-Dominion Bank	CAD	5,856	341,287	0.27
Valeant Pharmaceuticals International Inc	CAD	4,475	97,319	0.08
Total Canada			**4,024,498**	**3.17**
Denmark				
AP Moeller - Maersk A/S	DKK	38	43,126	0.03
ISS A/S	DKK	12,206	302,737	0.24
Novo Nordisk A/S	DKK	3,647	188,790	0.15
Pandora A/S	DKK	7,010	284,058	0.23
Vestas Wind Systems A/S	DKK	6,650	521,268	0.41
Total Denmark			**1,339,979**	**1.06**
Finland				
Metso OYJ	EUR	319	11,947	0.01
Nokia OYJ	EUR	21,370	108,071	0.08
Orion OYJ	EUR	8,328	311,884	0.25
Sampo OYJ	EUR	6,063	241,602	0.19
Total Finland			**673,504**	**0.53**
France				
AXA SA	EUR	19,892	506,506	0.40
BNP Paribas SA	EUR	4,373	212,328	0.17
CNP Assurances	EUR	2,627	50,981	0.04
Electricite de France SA	EUR	35,174	395,373	0.31
Engie SA	EUR	43,299	702,672	0.56
Peugeot SA	EUR	28,944	722,637	0.57
Sanofi	EUR	4,683	433,724	0.35
Societe BIC SA	EUR	979	65,909	0.05
Societe Generale SA	EUR	9,185	251,751	0.20
Suez Environnement Co	EUR	2,729	42,859	0.03
TOTAL SA	EUR	3,869	201,734	0.16
Unibail-Rodamco-Westfield	EUR	325	47,374	0.03
Total France			**3,633,848**	**2.87**
Germany				
Allianz SE	EUR	3,483	809,403	0.64
Bayer AG	EUR	1,151	81,843	0.06
Deutsche Lufthansa AG	EUR	47,797	757,689	0.60
Deutsche Wohnen AG	EUR	2,209	81,451	0.07
E.ON SE	EUR	74,123	719,555	0.57
Hannover Rueck SE	EUR	2,505	422,771	0.33
KION Group AG	EUR	1,044	54,771	0.04
Muenchener Rueckversicherungs-Gesellschaft AG	EUR	549	142,394	0.11
Uniper SE	EUR	1,195	39,242	0.03
Total Germany			**3,109,119**	**2.45**
Hong Kong				
CK Hutchison Holdings Ltd	HKD	14,500	128,006	0.10
CLP Holdings Ltd	HKD	19,500	204,855	0.16
Galaxy Entertainment Group Ltd	HKD	18,000	111,947	0.09
Henderson Land Development Co Ltd	HKD	42,504	197,903	0.16
Hong Kong Exchanges & Clearing Ltd	HKD	3,500	102,606	0.08
Kerry Properties Ltd	HKD	20,000	61,612	0.05
New World Development Co Ltd	HKD	229,000	297,378	0.23
NWS Holdings Ltd	HKD	157,000	243,129	0.19
PCCW Ltd	HKD	12,000	6,735	0.01
SJM Holdings Ltd	HKD	173,000	164,426	0.13
Sun Hung Kai Properties Ltd	HKD	7,000	100,731	0.08
The Link REIT (β)	HKD	7,500	82,708	0.06

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Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Hong Kong (continued)				
WH Group Ltd	HKD	550,000	492,573	0.39
Yue Yuen Industrial Holdings Ltd	HKD	59,000	161,423	0.13
Total Hong Kong			**2,356,032**	**1.86**
Italy				
Assicurazioni Generali SpA	EUR	35,043	679,869	0.54
Enel SpA	EUR	58,629	437,982	0.34
Leonardo-Finmeccanica SpA	EUR	36,829	434,253	0.34
Poste Italiane SpA	EUR	24,301	277,261	0.22
Total Italy			**1,829,365**	**1.44**
Japan				
Amada Holdings Co Ltd	JPY	19,500	210,539	0.17
Astellas Pharma Inc	JPY	4,600	65,610	0.05
Bandai Namco Holdings Inc	JPY	11,300	704,407	0.55
Brother Industries Ltd	JPY	3,600	65,320	0.05
Central Japan Railway Co	JPY	1,900	391,499	0.31
Chubu Electric Power Co Inc	JPY	5,700	82,640	0.07
Dai-ichi Life Insurance Co Ltd	JPY	26,000	393,521	0.31
East Japan Railway Co	JPY	3,400	324,867	0.26
Fujitsu Ltd	JPY	7,100	569,432	0.45
Fukuoka Financial Group Inc	JPY	2,300	43,596	0.04
Hitachi Ltd	JPY	12,700	473,839	0.37
ITOCHU Corp	JPY	19,800	409,304	0.32
Japan Post Holdings Co Ltd	JPY	12,400	114,332	0.09
JTEKT Corp	JPY	6,200	71,321	0.06
JX Holdings Inc	JPY	45,000	205,639	0.16
Kajima Corp	JPY	4,700	61,746	0.05
Kamigumi Co Ltd	JPY	5,200	118,002	0.09
KDDI Corp	JPY	20,700	540,254	0.42
Kyocera Corp	JPY	6,400	397,854	0.32
Kyushu Railway Co	JPY	4,900	156,403	0.12
Marubeni Corp	JPY	60,600	403,360	0.32
Medipal Holdings Corp	JPY	4,400	98,062	0.08
Minebea Co Ltd	JPY	18,400	292,320	0.23
Mitsubishi Chemical Holdings Corp	JPY	6,700	47,831	0.04
Mitsubishi Electric Corp	JPY	3,500	46,673	0.04
Mitsubishi UFJ Financial Group Inc	JPY	67,700	344,270	0.27
MS&AD Insurance Group Holdings Inc	JPY	1,500	48,684	0.04
Nippon Telegraph & Telephone Corp	JPY	21,700	1,035,783	0.82
Nomura Real Estate Master Fund Inc (β)	JPY	36	65,067	0.05
NSK Ltd	JPY	11,900	100,473	0.08
NTT DOCOMO Inc	JPY	4,000	102,056	0.08
Obayashi Corp	JPY	15,400	153,563	0.12
Resona Holdings Inc	JPY	74,600	320,765	0.25
Shinsei Bank Ltd	JPY	2,700	39,454	0.03
Showa Denko KK	JPY	1,500	39,368	0.03
Sumitomo Corp	JPY	2,400	37,552	0.03
Sumitomo Heavy Industries Ltd	JPY	5,700	169,317	0.13
Sumitomo Mitsui Financial Group Inc	JPY	10,000	342,335	0.27
Suzuken Co Ltd	JPY	2,600	139,617	0.11
Taiheiyo Cement Corp	JPY	13,900	372,288	0.29
TDK Corp	JPY	900	80,886	0.07
Tokyo Electric Power Co Inc	JPY	218,300	1,069,446	0.84
Tokyo Gas Co Ltd	JPY	3,900	98,439	0.08
Toppan Printing Co Ltd	JPY	2,400	42,535	0.03
Total Japan			**10,890,269**	**8.59**
Netherlands				
Aegon NV	EUR	46,771	194,790	0.16
ING Groep NV - GDR	EUR	11,092	115,598	0.09
Koninklijke Ahold NV	EUR	27,404	688,819	0.54
Mylan Inc	USD	26,695	512,010	0.40
NN Group NV	EUR	6,857	243,713	0.19
Randstad Holding NV	EUR	4,592	225,740	0.18
Royal Dutch Shell PLC - A Shares	GBP	2,391	70,268	0.06
Wolters Kluwer NV	EUR	2,418	175,678	0.14
Total Netherlands			**2,226,616**	**1.76**
Singapore				
Ascendas Real Estate Investment Trust (β)	SGD	44,800	101,159	0.08
ComfortDelGro Corp Ltd	SGD	91,700	159,272	0.13
SATS Ltd	SGD	29,300	102,652	0.08
Suntec Real Estate Investment Trust (β)	SGD	76,000	104,525	0.08
Yangzijiang Shipbuilding Holdings Ltd	SGD	357,000	247,897	0.19
Total Singapore			**715,505**	**0.56**
South Africa				
Anglo American PLC	GBP	16,040	370,754	0.29
Total South Africa			**370,754**	**0.29**
Spain				
Banco Bilbao Vizcaya Argentaria SA	EUR	40,173	208,175	0.16
Banco Santander SA	EUR	13,885	56,284	0.05
Enagas SA	EUR	2,816	65,241	0.05
Endesa SA	EUR	1,945	50,850	0.04
Iberdrola SA	EUR	16,269	168,540	0.13
Mapfre SA	EUR	69,707	188,171	0.15
Telefonica SA	EUR	103,308	788,083	0.62
Total Spain			**1,525,344**	**1.20**
Sweden				
Hennes & Mauritz AB	SEK	9,267	181,093	0.15
Investor AB	SEK	1,306	63,830	0.05
SKF AB	SEK	8,579	142,548	0.11

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Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Sweden (continued)				
Volvo AB	SEK	20,995	294,294	0.23
Total Sweden			**681,765**	**0.54**
Switzerland				
Alcon Inc	CHF	1,598	93,674	0.07
Coca-Cola HBC AG	GBP	4,091	133,755	0.11
Nestle SA	CHF	682	74,140	0.06
Novartis AG	CHF	11,014	957,177	0.75
Roche Holding AG	CHF	5,786	1,687,728	1.33
SGS SA	CHF	114	282,541	0.22
Sonova Holding AG	CHF	2,101	489,095	0.39
Swiss Life Holding AG	CHF	1,656	793,105	0.63
TE Connectivity Ltd	USD	4,255	397,630	0.32
Zurich Insurance Group AG	CHF	1,770	678,092	0.53
Total Switzerland			**5,586,937**	**4.41**
United Kingdom				
3i Group PLC	GBP	2,830	40,809	0.03
AstraZeneca PLC	GBP	501	45,025	0.03
BAE Systems PLC	GBP	18,510	130,018	0.10
Barratt Developments PLC	GBP	72,279	576,594	0.45
Berkeley Group Holdings PLC	GBP	6,325	327,135	0.26
BP PLC	GBP	12,457	79,247	0.06
British Land Co PLC (β)	GBP	10,052	72,464	0.06
BT Group PLC	GBP	132,789	293,360	0.23
Evraz PLC	GBP	66,236	382,709	0.30
Fiat Chrysler Automobiles NV	EUR	27,628	355,915	0.28
GlaxoSmithKline PLC	GBP	1,762	38,076	0.03
HSBC Holdings PLC	GBP	69,327	533,750	0.42
Investec PLC	GBP	17,800	92,502	0.07
Kingfisher PLC	GBP	17,950	45,933	0.04
Land Securities Group PLC (β)	GBP	4,229	44,589	0.04
Lloyds Banking Group PLC	GBP	343,132	229,783	0.18
Meggitt PLC	GBP	26,228	206,000	0.16
Micro Focus International PLC	GBP	22,604	316,826	0.25
Persimmon PLC	GBP	3,637	97,055	0.08
RELX PLC	GBP	5,843	138,978	0.11
Royal Dutch Shell PLC - B Shares	GBP	11,494	339,066	0.27
Segro PLC (β)	GBP	22,951	229,665	0.18
STERIS PLC	USD	784	112,324	0.09
Taylor Wimpey PLC	GBP	186,404	369,686	0.29
Unilever PLC	GBP	3,705	223,404	0.18
Vodafone Group PLC	GBP	34,687	69,438	0.06
Total United Kingdom			**5,390,351**	**4.25**
United States				
Abbott Laboratories	USD	6,964	583,374	0.46
AbbVie Inc	USD	2,507	188,827	0.15
Accenture PLC	USD	2,101	405,031	0.32
Acuity Brands Inc	USD	1,524	204,307	0.16
Adobe Systems Inc	USD	682	189,562	0.15
Advance Auto Parts Inc	USD	1,009	164,023	0.13
Aflac Inc	USD	708	37,220	0.03
Akamai Technologies Inc	USD	11,669	1,060,012	0.84
Align Technology Inc	USD	205	36,556	0.03
Allergan PLC	USD	999	168,082	0.13
Alphabet Inc - Class A	USD	1,887	2,304,046	1.82
Alphabet Inc - Class C	USD	1,010	1,231,978	0.97
Amazon.com Inc	USD	1,163	2,002,337	1.58
American Tower Corp (β)	USD	1,401	309,243	0.24
Ameriprise Financial Inc	USD	1,417	208,214	0.16
Amgen Inc	USD	4,912	961,278	0.76
Anthem Inc	USD	3,169	754,190	0.60
Apple Inc	USD	8,396	1,861,813	1.47
Applied Materials Inc	USD	5,593	277,525	0.22
Arch Capital Group Ltd	USD	2,480	105,375	0.08
Arrow Electronics Inc	USD	858	63,672	0.05
AT&T Inc	USD	4,357	164,607	0.13
Athene Holding Ltd	USD	8,392	356,324	0.28
Automatic Data Processing Inc	USD	251	40,547	0.03
AutoZone Inc	USD	422	460,364	0.36
AvalonBay Communities Inc (β)	USD	440	94,552	0.08
AXA Equitable Holdings Inc	USD	2,863	64,360	0.05
Bank of America Corp	USD	4,195	122,200	0.10
Baxter International Inc	USD	2,732	237,957	0.19
Berkshire Hathaway Inc	USD	4,030	838,240	0.66
Best Buy Co Inc	USD	5,634	386,999	0.30
Biogen Idec Inc	USD	4,322	1,001,926	0.79
Boston Properties Inc (β)	USD	508	66,070	0.05
Brighthouse Financial Inc	USD	11,382	462,337	0.37
Bristol-Myers Squibb Co	USD	3,395	174,096	0.14
Cadence Design Systems Inc	USD	7,974	525,646	0.41
Cardinal Health Inc	USD	1,818	85,791	0.07
CDW Corp	USD	2,882	355,408	0.28
Celgene Corp	USD	2,152	214,813	0.17
Cisco Systems Inc	USD	15,005	738,246	0.58
Cognizant Technology Solutions Corp	USD	6,975	414,315	0.33
Colgate-Palmolive Co	USD	1,395	102,923	0.08
Costco Wholesale Corp	USD	1,053	303,380	0.24
Coty Inc	USD	40,014	423,348	0.34
Crown Castle International Corp (β)	USD	1,116	155,403	0.12
Cummins Inc	USD	2,912	472,035	0.37
Danaher Corp	USD	5,302	764,124	0.60
Darden Restaurants Inc	USD	5,531	652,437	0.51
Delta Air Lines Inc	USD	3,321	192,950	0.15
Digital Realty Trust Inc (β)	USD	492	63,758	0.05
Discovery Communications Inc	USD	2,316	62,046	0.05

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Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
United States (continued)				
Eaton Corp PLC	USD	9,856	817,260	0.64
Edwards Lifesciences Corp	USD	2,275	497,565	0.39
Eli Lilly & Co	USD	6,613	749,055	0.59
EPAM Systems Inc	USD	2,762	499,812	0.39
Equinix Inc (β)	USD	184	106,720	0.08
Equity Residential (β)	USD	1,215	104,988	0.08
Everest Re Group Ltd	USD	1,160	309,221	0.24
Everett Spinco Inc	USD	1,212	35,766	0.03
Facebook Inc	USD	11,816	2,099,940	1.66
Fiserv Inc	USD	1,430	147,819	0.12
Fortinet Inc	USD	4,478	339,612	0.27
H&R Block Inc	USD	130	3,062	0.00
Harris Corp	USD	180	37,840	0.03
Hasbro Inc	USD	6,162	737,407	0.58
HEICO Corp	USD	2,636	326,917	0.26
Henry Schein Inc	USD	1,238	77,982	0.06
Hewlett-Packard Co	USD	3,554	66,744	0.05
Huntington Ingalls Industries Inc	USD	3,849	824,552	0.65
IAC/InterActiveCorp	USD	1,093	238,842	0.19
Intel Corp	USD	29,048	1,481,158	1.17
International Business Machines Corp	USD	4,891	706,016	0.56
Intuit Inc	USD	450	119,034	0.09
Jazz Pharmaceuticals PLC	USD	1,482	188,392	0.15
Johnson & Johnson	USD	11,022	1,429,664	1.13
JPMorgan Chase & Co	USD	7,068	831,550	0.66
Keysight Technologies Inc	USD	3,220	313,081	0.25
Kimberly-Clark Corp	USD	1,005	143,534	0.11
Kohl's Corp	USD	5,923	294,136	0.23
Kone OYJ	EUR	4,099	234,172	0.19
Lam Research Corp	USD	2,621	599,030	0.47
Leidos Holdings Inc	USD	1,028	87,873	0.07
Liberty Interactive Corp QVC Group	USD	18,084	184,909	0.15
Lincoln National Corp	USD	958	57,997	0.05
Macy's Inc	USD	17,154	263,142	0.21
ManpowerGroup Inc	USD	4,710	395,546	0.31
MasterCard Inc	USD	852	230,730	0.18
McDonald's Corp	USD	819	175,143	0.14
McKesson Corp	USD	1,321	178,863	0.14
Medtronic PLC	USD	8,097	875,852	0.69
Merck & Co Inc	USD	16,875	1,434,206	1.13
Micron Technology Inc	USD	22,922	981,749	0.77
Microsoft Corp	USD	27,667	3,826,346	3.02
Monster Beverage Corp	USD	2,197	128,437	0.10
NIKE Inc	USD	8,263	769,368	0.61
Norwegian Cruise Line Holdings Ltd	USD	1,637	84,502	0.07
ON Semiconductor Corp	USD	6,093	114,457	0.09
Oracle Corp	USD	12,490	682,079	0.54
PayPal Holdings Inc	USD	2,233	228,838	0.18
Pfizer Inc	USD	29,822	1,079,556	0.85
Polaris Industries Inc	USD	974	85,108	0.07
Prologis Inc (β)	USD	1,732	148,865	0.12
Public Storage (β)	USD	705	173,804	0.14
PulteGroup Inc	USD	12,459	450,891	0.36
Qorvo Inc	USD	2,937	215,635	0.17
Quintiles Transnational Holdings Inc	USD	1,529	227,485	0.18
Raytheon Co	USD	861	168,920	0.13
Realty Income Corp (β)	USD	1,206	92,838	0.07
Regeneron Pharmaceuticals Inc	USD	368	101,318	0.08
RenaissanceRe Holdings Ltd	USD	911	174,994	0.14
Robert Half International Inc	USD	17,217	951,584	0.75
Ross Stores Inc	USD	6,055	664,476	0.52
Simon Property Group Inc (β)	USD	1,035	162,650	0.13
Skyworks Solutions Inc	USD	4,953	387,572	0.31
Spirit AeroSystems Holdings Inc	USD	7,882	651,763	0.51
Starbucks Corp	USD	4,077	359,428	0.28
Symantec Corp	USD	2,358	55,413	0.04
Synchrony Financial	USD	13,771	464,771	0.37
Target Corp	USD	11,462	1,224,314	0.97
Texas Instruments Inc	USD	5,783	741,496	0.58
The Allstate Corp	USD	6,881	747,277	0.59
The Cooper Cos Inc	USD	429	127,156	0.10
The Estee Lauder Cos Inc	USD	8,627	1,712,028	1.35
The Gap Inc	USD	14,531	250,805	0.20
The Home Depot Inc	USD	4,615	1,067,173	0.84
The Kroger Co	USD	31,015	799,257	0.63
The Priceline Group	USD	138	270,059	0.21
The Procter & Gamble Co	USD	19,277	2,407,697	1.90
The Progressive Corp	USD	683	53,014	0.04
The TJX Cos Inc	USD	16,751	933,198	0.74
The Travelers Cos Inc	USD	3,372	501,282	0.40
The Walt Disney Co	USD	5,687	740,675	0.58
Thermo Fisher Scientific Inc	USD	3,956	1,151,038	0.91
Tractor Supply Co	USD	649	58,345	0.05
TripAdvisor Inc	USD	9,036	346,711	0.27
Twitter Inc	USD	14,850	614,345	0.49
United Continental Holdings Inc	USD	5,796	511,613	0.40
UnitedHealth Group Inc	USD	452	97,171	0.08
Universal Health Services Inc	USD	1,047	153,888	0.12
Ventas Inc (β)	USD	1,096	80,457	0.06
VeriSign Inc	USD	2,501	471,864	0.37
Verizon Communications Inc	USD	17,250	1,046,903	0.83
Viacom Inc	USD	1,075	25,843	0.02
Visa Inc	USD	578	100,873	0.08
VMware Inc	USD	3,373	497,383	0.39
Walgreens Boots Alliance Inc	USD	10,177	559,735	0.44
Wal-Mart Stores Inc	USD	16,730	1,996,558	1.57
Waste Management Inc	USD	528	60,377	0.05
Welltower Inc (β)	USD	1,162	105,266	0.08
Xerox Corp	USD	6,253	189,779	0.15

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Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
United States (continued)				
Xilinx Inc	USD	2,830	271,652	0.21
Zebra Technologies Corp	USD	980	199,822	0.16
Zoetis Inc	USD	1,021	127,472	0.10
Total United States			**75,034,372**	**59.18**
Total Common Stocks			**122,896,701**	**96.93**
Total Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.			**122,896,701**	**96.93**
Total Investments (Total Cost: $111,110,427)			**122,896,701**	**96.93**
Other Assets/(Liabilities)			**3,893,587**	**3.07**
Total Net Assets			**126,790,288**	**100.00**

(β) Real Estate Investment Trust
GDR-Global Depositary Receipt

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Industry Classification	Percent of Net Assets
Basic Materials	1.71
Communications	12.92
Consumer Cyclical	16.16
Consumer Non-cyclical	23.29
Diversified	0.10
Energy	1.12
Financial	15.82
Industrial	7.91
Technology	14.53
Utilities	3.37
Total Investments	**96.93**
Other Assets/(Liabilities)	**3.07**
Total Net Assets	**100.00**

AQR Global Core Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
mini MSCI EAFE Futures	JPPC	2	20/12/2019	USD	189,570	(365)	(0.00)
S&P 500 E-mini Futures	JPPC	15	20/12/2019	USD	2,230,500	(24,934)	(0.02)
Total Futures Contracts						**(25,299)**	**(0.02)**

AQR Global Defensive Equity UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks				
Australia				
AGL Energy Ltd	AUD	15,511	200,911	0.39
Alumina Ltd	AUD	39,620	63,494	0.12
APA Group	AUD	1,467	11,363	0.02
Aristocrat Leisure Ltd	AUD	2,757	56,994	0.11
Aurizon Holdings Ltd	AUD	12,097	48,241	0.09
AusNet Services	AUD	5,563	6,823	0.01
BlueScope Steel Ltd	AUD	1,708	13,883	0.03
Brambles Ltd	AUD	5,939	45,753	0.09
Caltex Australia Ltd	AUD	9,089	161,730	0.31
CIMIC Group Ltd	AUD	428	9,105	0.02
Coca-Cola Amatil Ltd	AUD	14,247	102,574	0.20
Cochlear Ltd	AUD	1,792	251,961	0.48
Coles Group Ltd	AUD	18,416	191,672	0.37
Crown Resorts Ltd	AUD	5,035	41,033	0.08
CSL Ltd	AUD	422	66,650	0.13
Flight Centre Travel Group Ltd	AUD	747	24,037	0.04
Fortescue Metals Group Ltd	AUD	4,675	27,843	0.05
Harvey Norman Holdings Ltd	AUD	13,027	39,876	0.08
Incitec Pivot Ltd	AUD	14,252	32,651	0.06
Medibank Pvt Ltd	AUD	8,718	20,037	0.04
Newcrest Mining Ltd	AUD	12,354	288,988	0.56
REA Group Ltd	AUD	943	68,861	0.13
Sonic Healthcare Ltd	AUD	5,768	109,252	0.21
South32 Ltd	AUD	34,960	60,733	0.12
Telstra Corp Ltd	AUD	95,210	225,855	0.44
Treasury Wine Estates Ltd	AUD	3,663	45,989	0.09
Washington H Soul Pattinson & Co Ltd	AUD	1,479	21,031	0.04
Wesfarmers Ltd	AUD	8,299	223,089	0.43
Woolworths Group Ltd	AUD	19,953	502,453	0.96
Total Australia			**2,962,882**	**5.70**
Austria				
Raiffeisen Bank International AG	EUR	1,196	27,917	0.05
Total Austria			**27,917**	**0.05**
Belgium				
Ageas	EUR	2,781	154,449	0.30
Anheuser-Busch InBev SA	EUR	616	58,892	0.11
Colruyt SA	EUR	5,457	299,617	0.58
KBC Group NV	EUR	3,795	245,105	0.47
Proximus SADP	EUR	5,047	150,328	0.29
Solvay SA	EUR	121	12,538	0.03
UCB SA	EUR	527	38,427	0.07
Umicore SA	EUR	155	5,869	0.01
Total Belgium			**965,225**	**1.86**
Canada				
Agnico Eagle Mines Ltd	CAD	2,014	110,030	0.21
Alimentation Couche-Tard Inc	CAD	524	16,175	0.03
Atco Ltd	CAD	618	22,829	0.05
Bank of Montreal	CAD	1,302	96,114	0.18
BCE Inc	CAD	8,697	422,011	0.81
Canadian Imperial Bank of Commerce	CAD	1,483	122,701	0.24
Canadian National Railway Co	CAD	1,837	165,362	0.32
Canadian Tire Corp Ltd	CAD	991	111,320	0.21
Canadian Utilities Ltd	CAD	6,460	191,707	0.37
CGI Group Inc	CAD	480	38,003	0.07
Constellation Software Inc	CAD	31	30,675	0.06
Emera Inc	CAD	923	40,954	0.08
Empire Co Ltd	CAD	2,299	62,618	0.12
Fortis Inc	CAD	3,662	156,374	0.30
Franco-Nevada Corp	CAD	2,587	239,224	0.46
George Weston Ltd	CAD	664	56,212	0.11
Hydro One Ltd	CAD	14,254	265,749	0.51
Imperial Oil Ltd	CAD	844	22,293	0.04
Industrial Alliance Insurance & Financial Services Inc	CAD	1,997	91,564	0.18
Intact Financial Corp	CAD	1,946	196,936	0.38
Kinross Gold Corp	CAD	28,338	133,740	0.26
Loblaw Cos Ltd	CAD	3,037	172,730	0.33
lululemon athletica Inc	USD	334	63,854	0.12
Magna International Inc	CAD	1,918	101,107	0.20
Manulife Financial Corp	CAD	7,790	142,971	0.28
Methanex Corp	CAD	1,115	39,294	0.07
Metro Inc	CAD	507	22,373	0.04
Power Financial Corp	CAD	6,736	156,765	0.30
Rogers Communications Inc	CAD	2,617	128,528	0.25
Royal Bank of Canada	CAD	2,119	172,458	0.33
Saputo Inc	CAD	4,883	149,960	0.29
Shaw Communications Inc	CAD	3,757	74,130	0.14
Sun Life Financial Inc	CAD	317	14,195	0.03
The Bank of Nova Scotia	CAD	3,395	193,246	0.37
The Toronto-Dominion Bank	CAD	2,060	120,056	0.23
Thomson Reuters Corp	CAD	768	51,533	0.10
Tourmaline Oil Corp	CAD	2,013	20,323	0.04
Wheaton Precious Metals Corp	CAD	2,068	54,890	0.11
Total Canada			**4,271,004**	**8.22**
Chile				
Antofagasta PLC	GBP	5,023	55,633	0.11
Total Chile			**55,633**	**0.11**
China				
BOC Hong Kong Holdings Ltd	HKD	28,000	95,011	0.18
Total China			**95,011**	**0.18**

AQR Global Defensive Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Denmark				
Carlsberg A/S	DKK	728	107,848	0.21
Chr Hansen Holding A/S	DKK	204	17,349	0.03
Coloplast A/S	DKK	1,706	206,868	0.40
DSV A/S	DKK	780	74,035	0.14
H Lundbeck A/S	DKK	1,290	42,647	0.08
Novo Nordisk A/S	DKK	3,374	174,658	0.34
Novozymes A/S	DKK	331	13,809	0.03
Orsted A/S	DKK	1,856	173,183	0.33
Total Denmark			**810,397**	**1.56**
Finland				
Elisa OYJ	EUR	4,220	218,909	0.42
Fortum OYJ	EUR	7,430	175,053	0.34
Neste OYJ	EUR	5,532	182,446	0.35
Nokia OYJ	EUR	12,054	60,959	0.12
Nokian Renkaat OYJ	EUR	2,380	67,075	0.13
Orion OYJ	EUR	1,657	62,055	0.12
Sampo OYJ	EUR	2,493	99,343	0.19
Wartsila OYJ Abp	EUR	4,875	54,638	0.10
Total Finland			**920,478**	**1.77**
France				
Cie Generale des Etablissements Michelin	EUR	273	30,434	0.06
Danone SA	EUR	886	78,127	0.15
Dassault Systemes	EUR	639	91,299	0.18
Electricite de France SA	EUR	1,295	14,556	0.03
Engie SA	EUR	1,554	25,219	0.05
Eutelsat Communications SA	EUR	1,723	32,226	0.06
Hermes International	EUR	299	205,827	0.40
Ipsen SA	EUR	88	8,381	0.02
L'Oreal SA	EUR	1,355	377,890	0.73
LVMH Moet Hennessy Louis Vuitton SE	EUR	137	54,130	0.10
Pernod Ricard SA	EUR	522	93,192	0.18
Peugeot SA	EUR	5,727	142,984	0.27
Sanofi	EUR	517	47,883	0.09
SCOR SE	EUR	1,078	44,402	0.08
Societe BIC SA	EUR	1,014	68,265	0.13
Societe Generale SA	EUR	376	10,306	0.02
Sodexo SA	EUR	234	26,213	0.05
Suez Environnement Co	EUR	17,312	271,886	0.52
Thales SA	EUR	545	62,568	0.12
TOTAL SA	EUR	5,964	310,970	0.60
Total France			**1,996,758**	**3.84**
Germany				
adidas AG	EUR	36	11,182	0.02
BASF SE	EUR	1,363	94,986	0.18
Beiersdorf AG	EUR	1,781	210,970	0.40
Hannover Rueck SE	EUR	169	28,522	0.06
HUGO BOSS AG	EUR	639	34,220	0.07
SAP SE	EUR	860	101,637	0.20
Siemens Healthineers AG	EUR	8,526	336,078	0.65
Telefonica Deutschland Holding AG	EUR	3,773	10,526	0.02
TUI AG	GBP	2,043	23,679	0.04
Uniper SE	EUR	1,025	33,659	0.06
Total Germany			**885,459**	**1.70**
Hong Kong				
CK Hutchison Holdings Ltd	HKD	4,000	35,312	0.07
CLP Holdings Ltd	HKD	20,000	210,108	0.41
Galaxy Entertainment Group Ltd	HKD	8,000	49,754	0.09
Hang Seng Bank Ltd	HKD	6,700	144,436	0.28
HK Electric Investments & HK Electric Investments Ltd	HKD	115,500	110,058	0.21
HKT Trust & HKT Ltd	HKD	89,000	141,241	0.27
Hong Kong & China Gas Co Ltd	HKD	175,192	341,686	0.66
MTR Corp Ltd	HKD	29,000	162,769	0.31
Power Assets Holdings Ltd	HKD	28,000	188,064	0.36
WH Group Ltd	HKD	166,000	148,667	0.29
Total Hong Kong			**1,532,095**	**2.95**
Italy				
Assicurazioni Generali SpA	EUR	4,365	84,685	0.16
Enel SpA	EUR	1,333	9,958	0.02
Moncler SpA	EUR	603	21,452	0.04
Total Italy			**116,095**	**0.22**
Japan				
ABC-Mart Inc	JPY	1,200	76,309	0.15
Ajinomoto Co Inc	JPY	900	17,005	0.03
ANA Holdings Inc	JPY	800	26,929	0.05
Asahi Group Holdings Ltd	JPY	1,700	84,253	0.16
Astellas Pharma Inc	JPY	13,500	192,551	0.37
Bandai Namco Holdings Inc	JPY	1,500	93,505	0.18
Bridgestone Corp	JPY	4,000	155,331	0.30
Brother Industries Ltd	JPY	500	9,072	0.02
Calbee Inc	JPY	4,300	133,849	0.26
Canon Inc	JPY	3,900	104,158	0.20
Chugai Pharmaceutical Co Ltd	JPY	1,000	77,885	0.15
Fukuoka Financial Group Inc	JPY	500	9,477	0.02
Hakuhodo DY Holdings Inc	JPY	6,900	99,894	0.19
Hisamitsu Pharmaceutical Co Inc	JPY	800	35,056	0.07
Hitachi Ltd	JPY	1,200	44,772	0.09
Hoshizaki Corp	JPY	600	47,218	0.09
Hoya Corp	JPY	2,200	179,733	0.34
ITOCHU Corp	JPY	11,700	241,861	0.47
Japan Airlines Co Ltd	JPY	12,800	380,513	0.73

AQR Global Defensive Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Japan (continued)				
Japan Post Holdings Co Ltd	JPY	2,200	20,285	0.04
Japan Tobacco Inc	JPY	4,400	96,408	0.19
Kakaku.com Inc	JPY	2,700	66,476	0.13
Kamigumi Co Ltd	JPY	2,000	45,385	0.09
Kaneka Corp	JPY	200	6,246	0.01
Kao Corp	JPY	1,600	118,408	0.23
KDDI Corp	JPY	10,600	276,652	0.53
Kikkoman Corp	JPY	300	14,355	0.03
Kirin Holdings Co Ltd	JPY	1,500	31,836	0.06
Kose Corp	JPY	400	67,725	0.13
Kyushu Electric Power Co Inc	JPY	1,700	16,060	0.03
Kyushu Railway Co	JPY	4,800	153,212	0.29
Lawson Inc	JPY	1,100	56,351	0.11
Lion Corp	JPY	4,300	84,892	0.16
Mazda Motor Corp	JPY	6,700	59,691	0.11
McDonald's Holdings Co Japan Ltd	JPY	4,800	232,576	0.45
Medipal Holdings Corp	JPY	5,000	111,434	0.22
MEIJI Holdings Co Ltd	JPY	800	58,420	0.11
Mitsubishi Corp	JPY	3,500	86,021	0.17
Mitsubishi Tanabe Pharma Corp	JPY	1,400	15,374	0.03
Mitsui & Co Ltd	JPY	1,400	22,954	0.04
Mizuho Financial Group Inc	JPY	275,700	423,458	0.81
Nexon Co Ltd	JPY	1,800	21,844	0.04
NH Foods Ltd	JPY	1,700	68,399	0.13
Nikon Corp	JPY	1,300	16,267	0.03
Nippon Paint Holdings Co Ltd	JPY	300	15,624	0.03
Nippon Telegraph & Telephone Corp	JPY	6,400	305,484	0.59
Nissan Motor Co Ltd	JPY	10,800	67,474	0.13
Nisshin Seifun Group Inc	JPY	1,600	29,606	0.06
Nissin Foods Holdings Co Ltd	JPY	2,000	144,587	0.28
Nitori Holdings Co Ltd	JPY	300	43,960	0.08
Nitto Denko Corp	JPY	600	28,982	0.06
Oracle Corp Japan	JPY	1,500	130,354	0.25
Oriental Land Co Ltd	JPY	700	106,599	0.20
Osaka Gas Co Ltd	JPY	14,100	270,128	0.52
Otsuka Corp	JPY	1,800	71,822	0.14
Otsuka Holdings Co Ltd	JPY	2,300	86,166	0.17
Pigeon Corp	JPY	300	12,376	0.02
Recruit Holdings Co Ltd	JPY	5,000	152,263	0.29
Rinnai Corp	JPY	100	6,726	0.01
Sankyo Co Ltd	JPY	8,300	285,387	0.55
Secom Co Ltd	JPY	1,200	109,635	0.21
Seven & i Holdings Co Ltd	JPY	5,500	211,222	0.41
Shimamura Co Ltd	JPY	100	7,937	0.02
Shimano Inc	JPY	100	15,091	0.03
Shin-Etsu Chemical Co Ltd	JPY	200	21,464	0.04
Shionogi & Co Ltd	JPY	2,000	111,200	0.21
Shiseido Co Ltd	JPY	300	23,983	0.05
SoftBank Corp	JPY	31,400	425,782	0.82
Sony Financial Holdings Inc	JPY	4,000	86,883	0.17
Sumitomo Mitsui Financial Group Inc	JPY	500	17,117	0.03
Sundrug Co Ltd	JPY	4,300	135,437	0.26
Suntory Beverage & Food Ltd	JPY	4,300	183,917	0.35
Suzuken Co Ltd	JPY	2,300	123,507	0.24
Suzuki Motor Corp	JPY	200	8,501	0.02
Sysmex Corp	JPY	800	53,634	0.10
Taisho Pharmaceutical Holdings Co Ltd	JPY	1,500	109,264	0.21
Terumo Corp	JPY	800	25,818	0.05
Toho Co Ltd	JPY	600	26,292	0.05
Toho Gas Co Ltd	JPY	3,900	149,252	0.29
Tokyo Gas Co Ltd	JPY	12,800	323,081	0.62
Toyo Suisan Kaisha Ltd	JPY	4,800	192,450	0.37
Unicharm Corp	JPY	4,400	139,451	0.27
USS Co Ltd	JPY	1,600	31,093	0.06
West Japan Railway Co	JPY	100	8,457	0.02
Yahoo Japan Corp	JPY	6,100	17,170	0.04
Yakult Honsha Co Ltd	JPY	3,100	173,540	0.33
Yamada Denki Co Ltd	JPY	6,800	32,922	0.06
Yamaha Corp	JPY	800	35,967	0.07
Yamazaki Baking Co Ltd	JPY	1,200	21,421	0.04
Total Japan			**8,759,126**	**16.86**
Macau				
Sands China Ltd	HKD	8,400	38,040	0.07
Total Macau			**38,040**	**0.07**
Netherlands				
Koninklijke Ahold NV	EUR	1,524	38,307	0.08
Royal Dutch Shell PLC - A Shares	GBP	3,915	115,056	0.22
Total Netherlands			**153,363**	**0.30**
Norway				
DNB ASA	NOK	593	10,511	0.02
Gjensidige Forsikring ASA	NOK	2,650	52,871	0.10
Marine Harvest ASA	NOK	6,101	141,051	0.27
Norsk Hydro ASA	NOK	30,792	109,125	0.21
Orkla ASA	NOK	21,677	198,075	0.38
Statoil ASA	NOK	7,992	152,933	0.30
Telenor ASA	NOK	9,479	191,206	0.37
Total Norway			**855,772**	**1.65**
Singapore				
ComfortDelGro Corp Ltd	SGD	81,300	141,209	0.27
DBS Group Holdings Ltd	SGD	10,900	197,083	0.38
Genting Singapore PLC	SGD	50,200	31,957	0.06
Jardine Cycle & Carriage Ltd	SGD	700	15,189	0.03
Oversea-Chinese Banking Corp Ltd	SGD	17,200	135,193	0.26

AQR Global Defensive Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Singapore (continued)				
SATS Ltd	SGD	32,300	113,163	0.22
Singapore Airlines Ltd	SGD	28,300	187,092	0.36
Singapore Technologies Engineering Ltd	SGD	4,000	11,111	0.02
Singapore Telecommunications Ltd	SGD	128,600	288,618	0.56
United Overseas Bank Ltd	SGD	5,200	96,575	0.19
Wilmar International Ltd	SGD	65,500	176,739	0.34
Yangzijiang Shipbuilding Holdings Ltd	SGD	10,400	7,222	0.01
Total Singapore			**1,401,151**	**2.70**
South Africa				
Anglo American PLC	GBP	3,053	70,568	0.14
Total South Africa			**70,568**	**0.14**
Spain				
Banco Bilbao Vizcaya Argentaria SA	EUR	7,169	37,149	0.07
Iberdrola SA	EUR	12,409	128,552	0.25
Industria de Diseno Textil SA	EUR	443	13,731	0.03
Mapfre SA	EUR	9,478	25,585	0.05
Total Spain			**205,017**	**0.40**
Sweden				
Atlas Copco AB	SEK	2,074	64,168	0.13
Essity AB	SEK	2,475	72,513	0.14
Hennes & Mauritz AB	SEK	9,959	194,616	0.37
ICA Gruppen AB	SEK	2,549	118,867	0.23
L E Lundbergforetagen AB	SEK	288	10,836	0.02
Sandvik AB	SEK	1,997	31,361	0.06
Securitas AB	SEK	509	7,796	0.02
Skanska AB	SEK	2,879	58,487	0.11
Swedish Match AB	SEK	3,697	153,225	0.29
Tele2 AB	SEK	11,496	172,331	0.33
Telefonaktiebolaget LM Ericsson	SEK	22,922	183,463	0.35
Telia Co AB	SEK	45,447	204,938	0.40
Total Sweden			**1,272,601**	**2.45**
Switzerland				
ABB Ltd	CHF	1,386	27,203	0.05
Alcon Inc	CHF	235	13,776	0.03
Baloise Holding AG	CHF	506	90,883	0.17
Chocoladefabriken Lindt & Spruengli AG	CHF	17	126,059	0.24
Clariant AG	CHF	1,962	38,301	0.07
Coca-Cola HBC AG	GBP	1,800	58,851	0.11
Geberit AG	CHF	122	58,405	0.11
Kuehne + Nagel International AG	CHF	1,039	153,046	0.30
LafargeHolcim Ltd	CHF	1,467	72,408	0.14
Nestle SA	CHF	3,438	373,744	0.72
Novartis AG	CHF	1,175	102,114	0.20
Partners Group Holding AG	CHF	18	13,889	0.03
Roche Holding AG	CHF	750	218,769	0.42
Schindler Holding AG	CHF	378	84,544	0.16
SGS SA	CHF	15	37,176	0.07
Sika AG	CHF	720	105,154	0.20
Sonova Holding AG	CHF	173	40,273	0.08
Swiss Life Holding AG	CHF	63	30,172	0.06
Swisscom AG	CHF	36	17,819	0.04
Zurich Insurance Group AG	CHF	126	48,271	0.09
Total Switzerland			**1,710,857**	**3.29**
United Kingdom				
Admiral Group PLC	GBP	1,411	36,993	0.07
Associated British Foods PLC	GBP	3,573	101,419	0.19
AstraZeneca PLC	GBP	872	78,368	0.15
BAE Systems PLC	GBP	2,702	18,979	0.04
Barclays PLC	GBP	21,271	39,370	0.08
Barratt Developments PLC	GBP	7,817	62,359	0.12
Berkeley Group Holdings PLC	GBP	326	16,861	0.03
BP PLC	GBP	3,253	20,695	0.04
British American Tobacco PLC	GBP	1,174	43,372	0.08
BT Group PLC	GBP	36,771	81,235	0.16
Bunzl PLC	GBP	656	17,312	0.03
Burberry Group PLC	GBP	9,553	255,162	0.49
Compass Group PLC	GBP	1,855	47,903	0.09
Diageo PLC	GBP	9,664	398,199	0.77
Direct Line Insurance Group PLC	GBP	21,814	80,965	0.16
Ferguson Newco PLC	GBP	181	13,329	0.03
Fiat Chrysler Automobiles NV	EUR	4,602	59,285	0.12
GlaxoSmithKline PLC	GBP	3,630	78,442	0.15
HSBC Holdings PLC	GBP	9,886	76,113	0.15
Investec PLC	GBP	10,561	54,883	0.10
ITV PLC	GBP	4,644	7,200	0.01
Kingfisher PLC	GBP	10,150	25,973	0.05
Mondi PLC	GBP	4,046	77,253	0.15
National Grid PLC	GBP	7,546	82,183	0.16
Pearson PLC	GBP	3,064	27,861	0.05
Persimmon PLC	GBP	3,169	84,566	0.16
Reckitt Benckiser Group PLC	GBP	2,037	160,040	0.31
Rio Tinto PLC	GBP	152	7,899	0.01
Smith & Nephew PLC	GBP	7,258	175,450	0.34
SSE PLC	GBP	1,572	24,237	0.04
Taylor Wimpey PLC	GBP	77,568	153,837	0.30
The Sage Group PLC	GBP	733	6,221	0.01
Vodafone Group PLC	GBP	15,294	30,616	0.06
WPP PLC	GBP	1,410	17,633	0.04
Total United Kingdom			**2,462,213**	**4.74**

AQR Global Defensive Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
United States				
Abbott Laboratories	USD	1,268	106,220	0.20
Accenture PLC	USD	1,090	210,130	0.40
Adobe Systems Inc	USD	26	7,227	0.01
AES Corp	USD	1,872	30,607	0.06
Aflac Inc	USD	2,002	105,245	0.20
Air Products & Chemicals Inc	USD	227	49,904	0.10
Akamai Technologies Inc	USD	574	52,142	0.10
Alliant Energy Corp	USD	2,011	109,378	0.21
Alphabet Inc - Class A	USD	104	126,985	0.25
Altria Group Inc	USD	1,350	54,797	0.11
Ameren Corp	USD	5,408	434,965	0.84
American Electric Power Co Inc	USD	2,096	198,072	0.38
American Financial Group Inc	USD	148	15,863	0.03
American Water Works Co Inc	USD	2,016	251,839	0.49
Apple Inc	USD	135	29,936	0.06
Arch Capital Group Ltd	USD	1,410	59,911	0.11
Archer-Daniels-Midland Co	USD	3,245	133,694	0.26
AT&T Inc	USD	576	21,761	0.04
Athene Holding Ltd	USD	4,108	174,426	0.34
Atmos Energy Corp	USD	2,912	333,395	0.64
Autoliv Inc	USD	558	43,390	0.08
Automatic Data Processing Inc	USD	588	94,986	0.18
Baxter International Inc	USD	622	54,176	0.10
Becton Dickinson and Co	USD	470	118,135	0.23
Brown-Forman Corp	USD	2,813	175,981	0.34
Bunge Ltd	USD	489	27,594	0.05
Cadence Design Systems Inc	USD	515	33,949	0.06
CenterPoint Energy Inc	USD	3,427	103,153	0.20
CH Robinson Worldwide Inc	USD	2,420	204,926	0.40
Chevron Corporation	USD	698	82,811	0.16
Chubb Ltd	USD	482	77,535	0.15
Church & Dwight Co Inc	USD	203	15,329	0.03
Cigna Corp	USD	71	10,687	0.02
Cintas Corp	USD	21	5,644	0.01
Cisco Systems Inc	USD	5,623	276,652	0.53
CME Group Inc	USD	215	45,986	0.09
CMS Energy Corp	USD	1,111	71,665	0.14
Cognex Corp	USD	2,084	100,949	0.20
Cognizant Technology Solutions Corp	USD	1,965	116,721	0.22
Colgate-Palmolive Co	USD	2,834	209,093	0.40
Comcast Corp	USD	219	9,824	0.02
Consolidated Edison Inc	USD	2,588	245,342	0.47
Corteva Inc	USD	1,730	48,284	0.09
Costco Wholesale Corp	USD	824	237,403	0.46
Danaher Corp	USD	1,325	190,959	0.37
Dollar General Corp	USD	188	30,110	0.06
Dominion Resources Inc	USD	1,681	136,531	0.26
DTE Energy Co	USD	1,383	184,022	0.36
Duke Energy Corp	USD	1,415	136,222	0.26
East West Bancorp Inc	USD	804	35,553	0.07
Ecolab Inc	USD	58	11,522	0.02
Edwards Lifesciences Corp	USD	312	68,238	0.13
Eli Lilly & Co	USD	476	53,917	0.10
Everest Re Group Ltd	USD	1,079	287,629	0.55
Evergy Inc	USD	805	53,903	0.10
Eversource Energy	USD	744	63,865	0.12
Exelon Corp	USD	4,526	220,371	0.42
Expeditors International of Washington Inc	USD	1,189	87,986	0.17
Exxon Mobil Corp	USD	2,444	174,306	0.33
F5 Networks Inc	USD	887	124,650	0.24
Facebook Inc	USD	377	67,000	0.13
FLIR Systems Inc	USD	208	11,003	0.02
FNF Group	USD	2,107	93,825	0.18
Fortinet Inc	USD	4,204	318,831	0.61
General Mills Inc	USD	340	18,748	0.04
Genuine Parts Co	USD	192	19,106	0.04
Gilead Sciences Inc	USD	905	57,287	0.11
Hasbro Inc	USD	1,781	213,132	0.41
Henry Schein Inc	USD	5,429	341,973	0.66
Hormel Foods Corp	USD	4,158	181,871	0.35
Humana Inc	USD	288	73,224	0.14
IDEXX Laboratories Inc	USD	109	29,795	0.06
Illinois Tool Works Inc	USD	349	54,175	0.10
Ingredion Inc	USD	413	33,713	0.07
Intel Corp	USD	1,377	70,213	0.13
International Business Machines Corp	USD	526	75,928	0.15
Intuit Inc	USD	589	155,802	0.30
Intuitive Surgical Inc	USD	77	41,589	0.08
Jack Henry & Associates Inc	USD	238	34,439	0.07
Johnson & Johnson	USD	2,521	326,999	0.63
JPMorgan Chase & Co	USD	75	8,824	0.02
Kansas City Southern	USD	992	131,787	0.25
Kimberly-Clark Corp	USD	524	74,838	0.14
Kone OYJ	EUR	3,122	178,357	0.34
Las Vegas Sands Corp	USD	967	55,844	0.11
Lincoln National Corp	USD	2,805	169,815	0.33
Linde PLC	USD	303	58,670	0.11
Lowe's Cos Inc	USD	733	80,447	0.15
MasterCard Inc	USD	1,077	291,662	0.56
Maxim Integrated Products Inc	USD	790	45,267	0.09
McCormick & Co Inc	USD	676	105,936	0.20
McDonald's Corp	USD	1,056	225,826	0.43
Medtronic PLC	USD	487	52,679	0.10
Merck & Co Inc	USD	2,559	217,489	0.42
Mettler-Toledo International Inc	USD	180	126,967	0.25
Microsoft Corp	USD	454	62,788	0.12
Monster Beverage Corp	USD	2,965	173,334	0.33
Newmont Mining Corp	USD	3,063	116,884	0.23
NextEra Energy Inc	USD	1,424	331,607	0.64

AQR Global Defensive Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
United States (continued)				
NIKE Inc	USD	1,791	166,760	0.32
Northrop Grumman Corp	USD	45	16,875	0.03
NRG Energy Inc	USD	495	19,592	0.04
OGE Energy Corp	USD	1,152	52,658	0.10
Omnicom Group Inc	USD	487	38,186	0.07
Oracle Corp	USD	175	9,557	0.02
Palo Alto Networks Inc	USD	264	53,917	0.10
Paychex Inc	USD	501	41,272	0.08
PepsiCo Inc	USD	3,403	465,054	0.90
Pfizer Inc	USD	5,896	213,435	0.41
Philip Morris International Inc	USD	786	59,547	0.11
Pinnacle West Capital Corp	USD	1,752	171,328	0.33
PPL Corp	USD	1,599	50,912	0.10
Prudential Financial Inc	USD	276	24,730	0.05
Public Service Enterprise Group Inc	USD	523	32,557	0.06
Republic Services Inc	USD	616	53,013	0.10
ResMed Inc	USD	637	86,091	0.17
Robert Half International Inc	USD	3,353	185,320	0.36
Rollins Inc	USD	3,831	129,488	0.25
Roper Technologies Inc	USD	42	14,902	0.03
Ross Stores Inc	USD	723	79,342	0.15
Sempra Energy	USD	2,994	442,513	0.85
Skyworks Solutions Inc	USD	639	50,002	0.10
Southwest Airlines Co	USD	1,321	71,545	0.14
Stryker Corp	USD	70	15,124	0.03
T Rowe Price Group Inc	USD	236	26,956	0.05
Texas Instruments Inc	USD	1,321	169,379	0.33
The Allstate Corp	USD	830	90,138	0.17
The Coca-Cola Co	USD	5,037	274,063	0.53
The Estee Lauder Cos Inc	USD	1,316	261,160	0.50
The Hershey Co	USD	446	68,992	0.13
The Home Depot Inc	USD	667	154,237	0.30
The Kroger Co	USD	318	8,195	0.02
The Procter & Gamble Co	USD	3,425	427,783	0.82
The Progressive Corp	USD	404	31,358	0.06
The Southern Co	USD	5,090	315,478	0.61
The TJX Cos Inc	USD	3,934	219,163	0.42
The Travelers Cos Inc	USD	683	101,535	0.20
Thermo Fisher Scientific Inc	USD	1,127	327,912	0.63
Tiffany & Co	USD	89	8,270	0.02
UGI Corp	USD	2,563	129,688	0.25
Union Pacific Corp	USD	803	131,877	0.25
UnitedHealth Group Inc	USD	693	148,981	0.29
Universal Health Services Inc	USD	153	22,488	0.04
US Bancorp	USD	239	13,250	0.03
Valero Energy Corp	USD	600	50,988	0.10
Varian Medical Systems Inc	USD	1,258	149,866	0.29
Verizon Communications Inc	USD	3,332	202,219	0.39
Vertex Pharmaceuticals Inc	USD	301	50,634	0.10
Visa Inc	USD	1,154	201,396	0.39
Vistra Energy Corp	USD	2,175	58,290	0.11
Wal-Mart Stores Inc	USD	4,185	499,438	0.96
Waste Management Inc	USD	822	93,996	0.18
Waters Corp	USD	289	65,068	0.13
WEC Energy Group Inc	USD	913	87,100	0.17
WR Berkley Corp	USD	327	23,475	0.04
WW Grainger Inc	USD	205	60,272	0.12
Xcel Energy Inc	USD	2,844	185,998	0.36
Xilinx Inc	USD	363	34,844	0.07
Total United States			**18,742,377**	**36.08**
Total Common Stocks			**50,310,039**	**96.84**
Preferred Stock				
Germany				
Henkel AG & Co KGaA	EUR	546	53,908	0.10
Total Germany			**53,908**	**0.10**
Total Preferred Stock			**53,908**	**0.10**
Total Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.			**50,363,947**	**96.94**
Total Investments (Total Cost: $43,731,601)			**50,363,947**	**96.94**
Other Assets/(Liabilities)			**1,590,552**	**3.06**
Total Net Assets			**51,954,499**	**100.00**

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Industry Classification	Percent of Net Assets
Basic Materials	3.59
Communications	9.36
Consumer Cyclical	13.46
Consumer Non-cyclical	31.23
Diversified	0.11
Energy	2.51
Financial	11.17
Industrial	6.26
Technology	4.07
Utilities	15.18
Total Investments	**96.94**
Other Assets/(Liabilities)	**3.06**
Total Net Assets	**100.00**

AQR Global Defensive Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
mini MSCI EAFE Futures	JPPC	5	20/12/2019	USD	473,925	(2,379)	(0.00)
S&P 500 E-mini Futures	JPPC	3	20/12/2019	USD	446,100	(4,139)	(0.01)
Total Futures Contracts						**(6,518)**	**(0.01)**

AQR Global Enhanced Equity UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks				
Australia				
BHP Billiton PLC	GBP	20,837	445,145	0.65
BHP Group Ltd	AUD	4,878	120,645	0.18
CIMIC Group Ltd	AUD	9,870	209,972	0.31
Dexus Property Group (β)	AUD	6,897	55,633	0.08
Fortescue Metals Group Ltd	AUD	32,282	192,265	0.28
Goodman Group (β)	AUD	12,639	121,093	0.18
Mirvac Group (β)	AUD	11,471	23,715	0.03
Newcrest Mining Ltd	AUD	4,197	98,177	0.14
Santos Ltd	AUD	6,317	33,004	0.05
Scentre Group (β)	AUD	25,629	68,066	0.10
South32 Ltd	AUD	135,088	234,676	0.34
The GPT Group (β)	AUD	9,995	41,591	0.06
Total Australia			**1,643,982**	**2.40**
Belgium				
Ageas	EUR	5,666	314,675	0.46
Total Belgium			**314,675**	**0.46**
Canada				
Air Canada	CAD	753	24,575	0.03
Alimentation Couche-Tard Inc	CAD	4,576	141,257	0.21
Barrick Gold Corp	CAD	12,427	217,423	0.32
CGI Group Inc	CAD	1,943	153,835	0.22
Constellation Software Inc	CAD	274	271,124	0.40
Cronos Group Inc	CAD	2,989	27,039	0.04
Empire Co Ltd	CAD	1,688	45,976	0.07
Gildan Activewear Inc	CAD	615	21,915	0.03
H&R Real Estate Investment Trust (β)	CAD	4,968	86,958	0.13
Kinross Gold Corp	CAD	7,944	37,492	0.06
Magna International Inc	CAD	2,351	123,932	0.18
Manulife Financial Corp	CAD	5,788	106,228	0.15
Open Text Corp	CAD	2,847	116,004	0.17
Shopify Inc	CAD	588	184,268	0.27
Smart Real Estate Investment Trust (β)	CAD	1,396	34,460	0.05
Teck Resources Ltd	CAD	3,815	62,340	0.09
Thomson Reuters Corp	CAD	306	20,532	0.03
Valeant Pharmaceuticals International Inc	CAD	1,050	22,835	0.03
West Fraser Timber Co Ltd	CAD	545	22,095	0.03
Total Canada			**1,720,288**	**2.51**
Denmark				
Danske Bank A/S	DKK	2,386	33,218	0.05
H Lundbeck A/S	DKK	4,841	160,044	0.23
Novo Nordisk A/S	DKK	5,648	292,373	0.43
Pandora A/S	DKK	10,672	432,450	0.63
Total Denmark			**918,085**	**1.34**
Finland				
Orion OYJ	EUR	959	35,915	0.05
Sampo OYJ	EUR	988	39,370	0.06
Total Finland			**75,285**	**0.11**
France				
AXA SA	EUR	9,861	251,089	0.37
BNP Paribas SA	EUR	1,846	89,631	0.13
Cie de Saint-Gobain	EUR	1,365	53,463	0.08
CNP Assurances	EUR	8,686	168,564	0.24
Electricite de France SA	EUR	30,201	339,474	0.50
Engie SA	EUR	40,634	659,424	0.96
Gecina SA (β)	EUR	421	66,095	0.10
Kering SA	EUR	99	50,292	0.07
Peugeot SA	EUR	10,624	265,247	0.39
Societe Generale SA	EUR	2,165	59,340	0.09
TOTAL SA	EUR	2,452	127,850	0.19
Unibail-Rodamco-Westfield	EUR	437	63,700	0.09
Total France			**2,194,169**	**3.21**
Germany				
adidas AG	EUR	1,207	374,909	0.55
Allianz SE	EUR	2,702	627,909	0.92
Commerzbank AG	EUR	1,608	9,341	0.01
Covestro AG	EUR	4,892	243,154	0.35
Deutsche Lufthansa AG	EUR	21,510	340,982	0.50
E.ON SE	EUR	7,459	72,409	0.11
HOCHTIEF AG	EUR	590	67,091	0.10
Infineon Technologies AG	EUR	2,702	48,518	0.07
KION Group AG	EUR	1,908	100,099	0.15
SAP SE	EUR	1,240	146,547	0.21
Siemens AG	EUR	2,264	242,241	0.35
Total Germany			**2,273,200**	**3.32**
Hong Kong				
CK Asset Holdings Ltd	HKD	45,500	308,207	0.45
Henderson Land Development Co Ltd	HKD	5,000	23,281	0.03
Hong Kong Exchanges & Clearing Ltd	HKD	1,900	55,701	0.08
Kerry Properties Ltd	HKD	104,000	320,383	0.47
New World Development Co Ltd	HKD	57,000	74,020	0.11
Sun Hung Kai Properties Ltd	HKD	4,500	64,756	0.09
Swire Properties Ltd	HKD	36,600	114,853	0.17
The Link REIT (β)	HKD	5,500	60,653	0.09
The Wharf Holdings Ltd	HKD	12,000	26,176	0.04
WH Group Ltd	HKD	183,000	163,892	0.24
Wheelock & Co Ltd	HKD	7,000	39,874	0.06
Wynn Macau Ltd	HKD	30,400	59,344	0.09
Total Hong Kong			**1,311,140**	**1.92**

AQR Global Enhanced Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Italy				
Assicurazioni Generali SpA	EUR	3,001	58,222	0.08
Enel SpA	EUR	100,097	747,764	1.09
Eni SpA	EUR	9,383	143,770	0.21
Leonardo-Finmeccanica SpA	EUR	13,684	161,349	0.24
Total Italy			**1,111,105**	**1.62**
Japan				
ANA Holdings Inc	JPY	600	20,197	0.03
Astellas Pharma Inc	JPY	26,100	372,265	0.54
Dai-ichi Life Insurance Co Ltd	JPY	8,900	134,705	0.20
Daiwa House REIT Investment Corp (β)	JPY	14	39,397	0.06
East Japan Railway Co	JPY	300	28,665	0.04
Fuji Electric Co Ltd	JPY	2,200	67,475	0.10
Hitachi High-Technologies Corp	JPY	1,700	98,327	0.14
Hitachi Ltd	JPY	3,600	134,317	0.20
Hoya Corp	JPY	1,100	89,866	0.13
Idemitsu Kosan Co Ltd	JPY	700	19,853	0.03
IHI Corp	JPY	2,200	47,988	0.07
ITOCHU Corp	JPY	4,300	88,889	0.13
Japan Airlines Co Ltd	JPY	6,500	193,229	0.28
Japan Post Holdings Co Ltd	JPY	8,700	80,217	0.12
Japan Real Estate Investment Corp (β)	JPY	7	46,963	0.07
Japan Tobacco Inc	JPY	3,100	67,924	0.10
Kajima Corp	JPY	3,900	51,236	0.08
Kamigumi Co Ltd	JPY	9,300	211,042	0.31
Marubeni Corp	JPY	14,200	94,517	0.14
Minebea Co Ltd	JPY	6,300	100,088	0.15
Mitsubishi Corp	JPY	5,000	122,886	0.18
Mitsubishi Heavy Industries Ltd	JPY	800	31,390	0.05
Mitsubishi UFJ Financial Group Inc	JPY	21,600	109,841	0.16
Mitsui & Co Ltd	JPY	4,700	77,060	0.11
MS&AD Insurance Group Holdings Inc	JPY	1,000	32,456	0.05
Nikon Corp	JPY	5,000	62,564	0.09
Nintendo Co Ltd	JPY	400	148,167	0.22
Nippon Building Fund Inc (β)	JPY	12	92,205	0.13
Nippon Express Co Ltd	JPY	1,800	91,979	0.13
Nippon Telegraph & Telephone Corp	JPY	6,800	324,577	0.47
Nomura Real Estate Master Fund Inc (β)	JPY	31	56,030	0.08
NTT DOCOMO Inc	JPY	900	22,963	0.03
Olympus Corp	JPY	4,400	59,375	0.09
Oracle Corp Japan	JPY	300	26,071	0.04
Persol Holdings Co Ltd	JPY	1,500	28,373	0.04
Resona Holdings Inc	JPY	44,800	192,631	0.28
Shinsei Bank Ltd	JPY	5,000	73,063	0.11
Shionogi & Co Ltd	JPY	2,600	144,560	0.21
SoftBank Group Corp	JPY	2,900	113,994	0.17
Sony Corp	JPY	4,900	287,681	0.42
Sumitomo Corp	JPY	5,100	79,797	0.12
Sumitomo Dainippon Pharma Co Ltd	JPY	2,100	34,583	0.05
Sumitomo Heavy Industries Ltd	JPY	4,000	118,819	0.17
Sumitomo Mitsui Financial Group Inc	JPY	2,600	89,007	0.13
Sysmex Corp	JPY	500	33,521	0.05
Taiheiyo Cement Corp	JPY	2,700	72,315	0.11
Taisei Corp	JPY	700	27,170	0.04
Tokyo Electric Power Co Inc	JPY	9,200	45,071	0.07
Tokyo Electron Ltd	JPY	700	133,575	0.19
Toyo Seikan Group Holdings Ltd	JPY	1,500	23,339	0.03
United Urban Investment Corp (β)	JPY	20	38,327	0.05
Total Japan			**4,780,550**	**6.99**
Luxembourg				
SES SA - GDR	EUR	8,053	146,622	0.22
Total Luxembourg			**146,622**	**0.22**
Netherlands				
Adyen NV	EUR	53	34,890	0.05
ING Groep NV - GDR	EUR	11,254	117,286	0.17
Koninklijke Ahold NV	EUR	35,028	880,454	1.29
Koninklijke Philips NV	EUR	1,286	59,363	0.09
LyondellBasell Industries NV	USD	1,763	156,061	0.23
Mylan Inc	USD	11,210	215,008	0.31
NN Group NV	EUR	1,076	38,243	0.05
Royal Dutch Shell PLC - A Shares	GBP	1,569	46,111	0.07
Total Netherlands			**1,547,416**	**2.26**
Singapore				
Yangzijiang Shipbuilding Holdings Ltd	SGD	345,600	239,981	0.35
Total Singapore			**239,981**	**0.35**
South Africa				
Anglo American PLC	GBP	8,887	205,417	0.30
Total South Africa			**205,417**	**0.30**
Spain				
ACS Actividades de Construccion y Servicios SA	EUR	3,143	125,381	0.18
Banco Bilbao Vizcaya Argentaria SA	EUR	57,595	298,455	0.44
Enagas SA	EUR	2,329	53,958	0.08
Gas Natural SDG SA	EUR	777	20,619	0.03
Iberdrola SA	EUR	23,576	244,237	0.36
Mapfre SA	EUR	10,547	28,471	0.04
Red Electrica Corp SA	EUR	1,475	29,831	0.04
Total Spain			**800,952**	**1.17**
Sweden				
Alfa Laval AB	SEK	1,482	29,360	0.04
Essity AB	SEK	1,849	54,173	0.08

AQR Global Enhanced Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Sweden (continued)				
Sandvik AB	SEK	10,190	160,023	0.23
Skanska AB	SEK	1,272	25,841	0.04
SKF AB	SEK	1,598	26,552	0.04
Swedish Match AB	SEK	6,371	264,050	0.39
Telefonaktiebolaget LM Ericsson	SEK	28,343	226,851	0.33
Volvo AB	SEK	12,221	171,306	0.25
Total Sweden			**958,156**	**1.40**
Switzerland				
Adecco Group AG	CHF	611	33,732	0.05
Coca-Cola HBC AG	GBP	936	30,603	0.04
Glencore PLC	GBP	52,959	159,976	0.24
Nestle SA	CHF	3,315	360,372	0.53
Novartis AG	CHF	5,536	481,109	0.70
Roche Holding AG	CHF	4,072	1,187,769	1.74
Sonova Holding AG	CHF	1,566	364,551	0.53
Swiss Life Holding AG	CHF	69	33,046	0.05
Zurich Insurance Group AG	CHF	915	350,539	0.51
Total Switzerland			**3,001,697**	**4.39**
United Kingdom				
Ashtead Group PLC	GBP	1,285	36,063	0.05
AstraZeneca PLC	GBP	227	20,401	0.03
Aviva PLC	GBP	6,107	30,037	0.04
Barclays PLC	GBP	116,694	215,985	0.32
Barratt Developments PLC	GBP	4,854	38,722	0.06
Berkeley Group Holdings PLC	GBP	706	36,515	0.05
BP PLC	GBP	6,705	42,655	0.06
BT Group PLC	GBP	43,772	96,702	0.14
Burberry Group PLC	GBP	10,995	293,678	0.43
Centrica PLC	GBP	22,844	20,913	0.03
Direct Line Insurance Group PLC	GBP	37,192	138,041	0.20
Evraz PLC	GBP	22,396	129,403	0.19
Fiat Chrysler Automobiles NV	EUR	5,599	72,128	0.10
HSBC Holdings PLC	GBP	10,499	80,832	0.12
International Consolidated Airlines Group SA	EUR	7,222	42,156	0.06
Investec PLC	GBP	4,954	25,745	0.04
Meggitt PLC	GBP	9,171	72,031	0.11
Micro Focus International PLC	GBP	1,841	25,804	0.04
Persimmon PLC	GBP	1,432	38,214	0.06
Rio Tinto PLC	GBP	6,518	338,722	0.49
Royal Dutch Shell PLC - B Shares	GBP	6,303	185,935	0.27
Segro PLC (β)	GBP	10,382	103,890	0.15
Taylor Wimpey PLC	GBP	14,895	29,540	0.04
Unilever PLC	GBP	1,855	111,853	0.17
Total United Kingdom			**2,225,965**	**3.25**
United States				
Accenture PLC	USD	1,280	246,758	0.36
Adobe Systems Inc	USD	956	265,720	0.39
Aflac Inc	USD	3,510	184,521	0.27
Akamai Technologies Inc	USD	1,586	144,072	0.21
Allergan PLC	USD	532	89,509	0.13
Alliance Data Systems Corp	USD	481	60,827	0.09
Alphabet Inc - Class A	USD	366	446,890	0.65
Alphabet Inc - Class C	USD	515	628,187	0.92
Altria Group Inc	USD	11,893	482,737	0.71
Amazon.com Inc	USD	213	366,722	0.54
American Airlines Group Inc	USD	8,738	236,188	0.35
American Electric Power Co Inc	USD	2,620	247,590	0.36
American Financial Group Inc	USD	216	23,151	0.03
American Tower Corp (β)	USD	461	101,757	0.15
Analog Devices Inc	USD	378	42,226	0.06
Anthem Inc	USD	402	95,672	0.14
Apple Inc	USD	8,003	1,774,665	2.59
Applied Materials Inc	USD	17,777	882,095	1.29
Arch Capital Group Ltd	USD	558	23,709	0.03
Athene Holding Ltd	USD	662	28,109	0.04
AutoZone Inc	USD	47	51,273	0.08
AvalonBay Communities Inc (β)	USD	460	98,849	0.14
Berkshire Hathaway Inc	USD	2,129	442,832	0.65
Best Buy Co Inc	USD	3,457	237,461	0.35
Biogen Idec Inc	USD	3,357	778,220	1.14
Boston Properties Inc (β)	USD	255	33,165	0.05
Bunge Ltd	USD	513	28,949	0.04
Cadence Design Systems Inc	USD	5,299	349,310	0.51
Capital One Financial Corp	USD	1,113	101,405	0.15
Caterpillar Inc	USD	2,307	291,420	0.43
CBS Corp	USD	2,640	106,471	0.15
CDW Corp	USD	1,488	183,500	0.27
Celgene Corp	USD	1,150	114,793	0.17
Cisco Systems Inc	USD	10,465	514,878	0.75
Citigroup Inc	USD	1,404	97,059	0.14
Citizens Financial Group Inc	USD	2,367	83,721	0.12
Cognizant Technology Solutions Corp	USD	1,661	98,663	0.14
Colgate-Palmolive Co	USD	6,644	490,194	0.72
Comcast Corp	USD	4,782	214,521	0.31
Comerica Inc	USD	1,092	71,843	0.11
ConocoPhillips	USD	1,944	111,780	0.16
Consolidated Edison Inc	USD	485	45,978	0.07
CoStar Group Inc	USD	256	149,366	0.22
Crown Castle International Corp (β)	USD	552	76,866	0.11
Cummins Inc	USD	1,562	253,200	0.37
Delta Air Lines Inc	USD	13,187	766,165	1.12
Digital Realty Trust Inc (β)	USD	429	55,594	0.08
Discover Financial Services	USD	2,157	175,731	0.26
Eastman Chemical Co	USD	655	48,038	0.07

AQR Global Enhanced Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
United States (continued)				
Eaton Corp PLC	USD	3,948	327,368	0.48
eBay Inc	USD	8,654	334,217	0.49
Electronic Arts Inc	USD	3,107	302,000	0.44
Eli Lilly & Co	USD	1,017	115,196	0.17
Emerson Electric Co	USD	3,135	209,230	0.31
EPAM Systems Inc	USD	142	25,696	0.04
Equity Residential (β)	USD	2,155	186,214	0.27
Everest Re Group Ltd	USD	178	47,449	0.07
Everett Spinco Inc	USD	2,760	81,448	0.12
Exelon Corp	USD	18,674	909,237	1.33
Facebook Inc	USD	3,086	548,444	0.80
Fifth Third Bancorp	USD	5,255	144,250	0.21
Flextronics International Ltd	USD	2,004	20,862	0.03
Fortinet Inc	USD	2,165	164,194	0.24
Garmin Ltd	USD	1,715	145,106	0.21
Gilead Sciences Inc	USD	3,325	210,473	0.31
HCA Holdings Inc	USD	1,514	180,393	0.26
Hewlett-Packard Co	USD	34,014	638,783	0.93
Honeywell International Inc	USD	1,638	276,167	0.40
Humana Inc	USD	138	35,087	0.05
Huntington Ingalls Industries Inc	USD	207	44,345	0.07
Incyte Corp	USD	513	37,880	0.05
Ingersoll-Rand PLC	USD	818	100,765	0.15
Ingredion Inc	USD	302	24,652	0.04
Intel Corp	USD	9,742	496,745	0.72
International Business Machines Corp	USD	3,401	490,934	0.72
International Paper Co	USD	2,220	92,729	0.13
Intuit Inc	USD	1,985	525,072	0.77
Jazz Pharmaceuticals PLC	USD	275	34,958	0.05
Johnson & Johnson	USD	5,349	693,819	1.01
KeyCorp	USD	4,065	72,398	0.11
Kohl's Corp	USD	2,537	125,987	0.18
Kone OYJ	EUR	1,039	59,357	0.09
L Brands Inc	USD	3,970	77,336	0.11
Lam Research Corp	USD	1,487	339,854	0.50
Las Vegas Sands Corp	USD	1,093	63,121	0.09
Liberty Interactive Corp QVC Group	USD	2,422	24,765	0.04
Lincoln National Corp	USD	731	44,255	0.07
ManpowerGroup Inc	USD	2,664	223,723	0.33
MasterCard Inc	USD	2,093	566,805	0.83
McDonald's Corp	USD	1,233	263,677	0.39
McKesson Corp	USD	1,468	198,767	0.29
Medtronic PLC	USD	2,768	299,415	0.44
Merck & Co Inc	USD	9,351	794,741	1.16
MetLife Inc	USD	10,601	501,003	0.73
Micron Technology Inc	USD	6,365	272,613	0.40
Microsoft Corp	USD	13,345	1,845,614	2.70
Monster Beverage Corp	USD	5,899	344,856	0.50
Newmont Mining Corp	USD	1,772	67,620	0.10
NIKE Inc	USD	3,813	355,028	0.52
Norwegian Cruise Line Holdings Ltd	USD	3,987	205,809	0.30
Oracle Corp	USD	4,544	248,148	0.36
O'Reilly Automotive Inc	USD	55	21,959	0.03
PayPal Holdings Inc	USD	2,116	216,848	0.32
PepsiCo Inc	USD	2,539	346,980	0.51
Pfizer Inc	USD	11,058	400,300	0.58
Philip Morris International Inc	USD	5,407	409,634	0.60
Phillips 66	USD	916	94,861	0.14
Pinnacle West Capital Corp	USD	2,027	198,220	0.29
Prologis Inc (β)	USD	1,537	132,105	0.19
Prudential Financial Inc	USD	702	62,899	0.09
Public Service Enterprise Group Inc	USD	2,529	157,430	0.23
Public Storage (β)	USD	504	124,251	0.18
PVH Corp	USD	1,184	103,979	0.15
QUALCOMM Inc	USD	8,817	676,176	0.99
Ralph Lauren Corp	USD	1,241	117,349	0.17
Raytheon Co	USD	465	91,228	0.13
Realty Income Corp (β)	USD	1,562	120,243	0.18
Robert Half International Inc	USD	3,222	178,080	0.26
S&P Global Inc	USD	413	102,672	0.15
Signature Bank	USD	247	29,652	0.04
Skyworks Solutions Inc	USD	3,163	247,505	0.36
Southwest Airlines Co	USD	11,007	596,139	0.87
Spirit AeroSystems Holdings Inc	USD	1,845	152,563	0.22
Starbucks Corp	USD	8,174	720,620	1.05
Steel Dynamics Inc	USD	1,317	38,483	0.06
Synchrony Financial	USD	25,304	854,010	1.25
Target Corp	USD	360	38,453	0.06
Texas Instruments Inc	USD	2,487	318,883	0.47
The Allstate Corp	USD	3,390	368,154	0.54
The Gap Inc	USD	4,135	71,370	0.10
The Home Depot Inc	USD	1,407	325,355	0.48
The Procter & Gamble Co	USD	8,951	1,117,980	1.63
The Progressive Corp	USD	1,697	131,721	0.19
The TJX Cos Inc	USD	409	22,785	0.03
The Travelers Cos Inc	USD	738	109,711	0.16
Thermo Fisher Scientific Inc	USD	739	215,019	0.31
Tractor Supply Co	USD	495	44,501	0.07
Twitter Inc	USD	10,216	422,636	0.62
Tyson Foods Inc	USD	6,497	553,349	0.81
Ulta Beauty Inc	USD	116	29,000	0.04
United Continental Holdings Inc	USD	7,311	645,342	0.94
United Rentals Inc	USD	160	19,680	0.03
UnitedHealth Group Inc	USD	1,500	322,470	0.47
Unum Group	USD	2,180	64,354	0.09
Valero Energy Corp	USD	241	20,480	0.03
Veeva Systems Inc	USD	1,312	196,288	0.29
Ventas Inc (β)	USD	523	38,393	0.06
VeriSign Inc	USD	756	142,635	0.21

AQR Global Enhanced Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
United States (continued)				
Verizon Communications Inc	USD	4,075	247,312	0.36
Walgreens Boots Alliance Inc	USD	701	38,555	0.06
Wal-Mart Stores Inc	USD	5,625	671,288	0.98
Waste Management Inc	USD	327	37,392	0.05
Wells Fargo & Co	USD	19,515	983,166	1.44
Welltower Inc (β)	USD	1,264	114,506	0.17
Xerox Corp	USD	6,065	184,073	0.27
Xilinx Inc	USD	3,026	290,466	0.42
Total United States			**40,860,458**	**59.72**
Total Common Stocks			**66,329,143**	**96.94**
Total Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.			**66,329,143**	**96.94**
Total Investments (Total Cost: $64,308,895)			**66,329,143**	**96.94**
Other Assets/(Liabilities)			**2,093,950**	**3.06**
Total Net Assets			**68,423,093**	**100.00**

(β) Real Estate Investment Trust
GDR-Global Depositary Receipt

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Industry Classification	Percent of Net Assets
Basic Materials	4.25
Communications	7.73
Consumer Cyclical	13.92
Consumer Non-cyclical	21.82
Energy	1.21
Financial	17.83
Industrial	7.00
Technology	17.63
Utilities	5.55
Total Investments	**96.94**
Other Assets/(Liabilities)	**3.06**
Total Net Assets	**100.00**

AQR Global Enhanced Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
S&P 500 E-mini Futures	JPPC	6	20/12/2019	USD	892,200	(10,044)	(0.01)
S&P TSX 60 Index Futures	GSCO	3	19/12/2019	CAD	452,662	730	0.00
Total Futures Contracts						**(9,314)**	**(0.01)**

AQR Global Macro Opportunities UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Short Term Investments						
Australia						
National Australia Bank Ltd	0.000%	31/10/2019	USD	1,000,000	998,200	1.12
Total Australia					**998,200**	**1.12**
Canada						
Total Capital Canada Ltd	0.000%	02/10/2019	USD	700,000	699,924	0.79
Total Capital Canada Ltd	0.000%	02/12/2019	USD	800,000	797,085	0.89
Total Canada					**1,497,009**	**1.68**
Finland						
Nordea Bank Abp	0.000%	15/10/2019	USD	1,000,000	999,149	1.12
Total Finland					**999,149**	**1.12**
France						
Antalis SA	0.000%	10/10/2019	USD	500,000	499,714	0.56
Total France					**499,714**	**0.56**
Luxembourg						
Nestle Finance International Ltd	0.000%	18/10/2019	USD	850,000	849,146	0.95
Nestle Finance International Ltd	0.000%	10/02/2020	USD	500,000	496,433	0.56
Total Luxembourg					**1,345,579**	**1.51**
Norway						
DNB Bank ASA	0.000%	15/01/2020	USD	1,000,000	993,975	1.12
Total Norway					**993,975**	**1.12**
Singapore						
DBS Bank Ltd	0.000%	22/10/2019	USD	600,000	599,210	0.67
Oversea-Chinese Banking Corp Ltd	0.000%	01/10/2019	USD	1,500,000	1,499,921	1.69
United Overseas Bank Ltd	0.000%	29/01/2020	USD	1,000,000	992,723	1.12
Total Singapore					**3,091,854**	**3.48**
Sweden						
Skandinaviska Enskilda Banken AB	0.000%	18/12/2019	USD	1,250,000	1,244,264	1.40
Total Sweden					**1,244,264**	**1.40**
United States						
Albion Capital Corp SA / Albion Capital	0.000%	21/10/2019	USD	500,000	499,384	0.56
American Honda Finance Corp	0.000%	22/10/2019	USD	1,500,000	1,498,092	1.68
Bank of Montreal	2.210%	02/10/2019	USD	1,000,000	1,000,014	1.12
Chevron Corporation	0.000%	12/11/2019	USD	500,000	498,800	0.56
Chevron Corporation	0.000%	19/11/2019	USD	1,000,000	997,215	1.12
Cooperatieve Rabobank UA	2.310%	12/11/2019	USD	1,250,000	1,250,360	1.41
Exxon Mobil Corp	0.000%	30/10/2019	USD	1,500,000	1,497,494	1.68
Fairway Finance Co LLC	0.000%	12/11/2019	USD	1,500,000	1,496,241	1.68
Gotham Funding Corp	0.000%	16/10/2019	USD	1,500,000	1,498,639	1.68
KBC Bank NV	2.100%	09/10/2019	USD	1,500,000	1,500,045	1.69
Liberty Street Funding LLC	0.000%	02/10/2019	USD	1,000,000	999,887	1.12
LMA Americas LLC	0.000%	05/02/2020	USD	500,000	496,425	0.56
LMA Americas LLC	0.000%	07/02/2020	USD	1,000,000	992,734	1.12
Mizuho Bank Ltd	2.050%	10/12/2019	USD	600,000	599,880	0.67
Mizuho Bank Ltd	2.060%	11/12/2019	USD	900,000	899,840	1.01
Natixis SA	0.000%	01/10/2019	USD	1,500,000	1,499,913	1.69
Nieuw Amsterdam Receivables Corp	0.000%	28/01/2020	USD	1,500,000	1,489,760	1.67
Norinchukin Bank	2.300%	18/10/2019	USD	1,500,000	1,500,154	1.69
Pfizer Inc	0.000%	05/11/2019	USD	500,000	499,027	0.56
Pfizer Inc	0.000%	23/01/2020	USD	1,000,000	993,557	1.12
Regency Markets No. 1 LLC	0.000%	03/10/2019	USD	1,000,000	999,831	1.12
Sumitomo Mitsui Trust Bank Limited	0.000%	06/11/2019	USD	1,000,000	997,903	1.12
Sumitomo Mitsui Trust Bank Limited	0.000%	16/12/2019	USD	500,000	497,741	0.56
The Coca-Cola Co	0.000%	27/01/2020	USD	500,000	496,686	0.56
The Coca-Cola Co	0.000%	21/02/2020	USD	1,000,000	992,076	1.12
The Toronto-Dominion Bank	2.100%	06/01/2020	USD	1,500,000	1,500,319	1.69
Toyota Motor Credit Corp	0.000%	25/11/2019	USD	500,000	498,433	0.56
Victory Receivables Corp	0.000%	10/10/2019	USD	500,000	499,723	0.56
Total United States					**28,190,173**	**31.68**
Other Investment Funds						
United States						
UBS (Irl) Select Money Market Fund - US Treasury^	0.000%		USD	7,059,329	7,059,329	7.94
Total United States					**7,059,329**	**7.94**
Total Other Investment Funds					**7,059,329**	**7.94**
Total Short Term Investments					**45,919,246**	**51.61**
Total Investments (Total Cost: $45,920,364)					**45,919,246**	**51.61**
Other Assets/(Liabilities)					**43,061,541**	**48.39**
Total Net Assets					**88,980,787**	**100.00**

^Seven-day effective yield at 30 September 2019 was 1.92%.

AQR Global Macro Opportunities UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Industry Classification	Percent of Net Assets
Consumer Cyclical	2.24
Consumer Non-cyclical	4.86
Energy	3.37
Financial	41.14
Total Investments	**51.61**
Other Assets/(Liabilities)	**48.39**
Total Net Assets	**100.00**

AQR Global Macro Opportunities UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Interest Rate Swap Contracts
Centrally Cleared

Counterparty†	Trading Currency	Payments Made‡	Payments Received‡	Notional Amount in USD	Upfront Payments (Receipts) in USD	Termination Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CSSL	AUD	Fixed 2.00%	Floating AUD 6-month BBSW	4,613,199	(161,829)	13/12/2029	(390,681)	(0.44)
CSSL	EUR	Fixed 0.75%	Floating EUR 6-month EURIBOR	3,470,321	(324,106)	18/12/2029	(345,554)	(0.39)
CSSL	GBP	Fixed 1.25%	Floating GBP 6-month LIBOR	46,700,420	(476,864)	20/12/2021	(587,260)	(0.66)
CSSL	NZD	Fixed 1.50%	Floating NZD 3-month BKBM	11,967,418	(36,219)	15/12/2021	(143,332)	(0.16)
CSSL	GBP	Fixed 1.50%	Floating GBP 6-month LIBOR	2,817,182	(138,081)	18/12/2029	(261,443)	(0.29)
CSSL	SEK	Fixed 0.00%	Floating SEK 3-month STIBOR	120,652,445	102,516	15/12/2021	(240,059)	(0.27)
CSSL	JPY	Fixed 0.00%	Floating JPY 6-month LIBOR	7,858,037	69,990	19/12/2029	(6,809)	(0.01)
CSSL	CHF	Fixed 0.00%	Floating CHF 6-month LIBOR	8,088,695	(53,197)	19/12/2029	(339,962)	(0.38)
CITG	KRW	Fixed 1.50%	Floating KRW 3-month KSDA	254,011	(109)	15/12/2021	(1,392)	(0.00)
CITG	ZAR	Fixed 7.00%	Floating ZAR 3-month JIBAR	6,522,693	(9,543)	15/12/2021	(43,339)	(0.05)
CSSL	NOK	Fixed 2.00%	Floating NOK 6-month NIBOR	5,279,759	(64,086)	19/12/2029	(152,957)	(0.17)
CITG	HKD	Fixed 2.00%	Floating HKD 3-month HIBOR	4,203,847	(23,857)	15/12/2021	(18,415)	(0.02)
CITG	SGD	Fixed 2.00%	Floating SGD 6-month SOR	2,296,138	(16,422)	15/12/2021	(19,179)	(0.02)
CITG	HUF	Fixed 1.00%	Floating HUF 6-month BUBOR	20,923,193	(64,741)	15/12/2021	(247,698)	(0.28)
CITG	PLN	Fixed 2.00%	Floating PLN 6-month WIBOR	5,031,679	(21,503)	15/12/2021	(28,961)	(0.03)
CITG	CZK	Fixed 2.00%	Floating CZK 6-month PRIBOR	3,419,688	(8,490)	15/12/2021	4,331	0.00
CSSL	USD	Fixed 2.75%	Floating USD 3-month LIBOR	8,553,782	(640,439)	18/12/2029	(1,046,218)	(1.18)
CSSL	CHF	Fixed (1.00)%	Floating CHF 6-month LIBOR	12,393,423	58,281	15/12/2021	51,460	0.06
CSSL	AUD	Fixed 1.50%	Floating AUD 6-month BBSW	5,965,155	75,351	13/12/2029	(188,265)	(0.21)
CSSL	NOK	Fixed 1.50%	Floating NOK 6-month NIBOR	1,120,457	4,481	15/12/2021	7,466	0.01
CSSL	EUR	Fixed 0.00%	Floating EUR 6-month EURIBOR	4,751,893	(50,427)	20/12/2021	(45,207)	(0.05)
CSSL	CAD	Fixed 2.25%	Floating CAD 3-month CDOR	22,087,797	(306,984)	16/12/2021	(188,123)	(0.21)
CSSL	SEK	Fixed 0.00%	Floating SEK 3-month STIBOR	55,163,866	(239,031)	16/03/2022	(110,595)	(0.12)
CSSL	JPY	Fixed 0.00%	Floating JPY 6-month LIBOR	3,709,664	(30,008)	21/03/2030	338	0.00
CITG	KRW	Fixed 1.00%	Floating KRW 3-month KSDA	1,748,062	3,810	16/03/2022	6,391	0.01
CSSL	NOK	Fixed 1.50%	Floating NOK 6-month NIBOR	4,966,824	7,382	16/03/2022	29,994	0.03
CSSL	CHF	Fixed (1.00)%	Floating CHF 6-month LIBOR	3,828,724	528	16/03/2022	15,760	0.02
CITG	HKD	Fixed 1.50%	Floating HKD 3-month HIBOR	2,163,808	4,642	16/03/2022	8,031	0.01
CSSL	AUD	Fixed 1.00%	Floating AUD 6-month BBSW	6,196,338	133,322	07/03/2030	110,538	0.12
CSSL	NZD	Fixed 1.00%	Floating NZD 3-month BKBM	20,468,145	(52,254)	16/03/2022	(51,105)	(0.06)
CITG	HUF	Fixed 0.50%	Floating HUF 6-month BUBOR	8,690,978	5,639	16/03/2022	(5,996)	(0.01)
CSSL	CAD	Fixed 1.75%	Floating CAD 3-month CDOR	7,857,648	(7,212)	16/03/2022	4,443	0.00
CSSL	EUR	Fixed (0.25)%	Floating EUR 6-month EURIBOR	12,263,922	(50,374)	18/03/2022	(55,903)	(0.06)
CSSL	GBP	Fixed 1.00%	Floating GBP 6-month LIBOR	2,018,104	(44,592)	18/03/2030	(75,361)	(0.09)
CSSL	USD	Fixed 2.00%	Floating USD 3-month LIBOR	11,525,104	(386,329)	18/03/2030	(474,896)	(0.53)
CSSL	AUD	Floating AUD 3-month BBSW	Fixed 1.00%	70,312,702	8,868	09/12/2021	326,002	0.37
CSSL	USD	Floating USD 3-month LIBOR	Fixed 2.50%	85,143,556	1,290,997	20/12/2021	1,543,556	1.73
CSSL	JPY	Floating JPY 6-month LIBOR	Fixed 0.00%	132,111,611	245,699	15/12/2021	430,056	0.48
CSSL	CHF	Floating CHF 6-month LIBOR	Fixed (0.50)%	49,563,562	223,767	15/12/2021	296,053	0.33
CSSL	NZD	Floating NZD 3-month BKBM	Fixed 2.00%	1,888,931	(5,482)	19/12/2029	131,931	0.15
CSSL	SEK	Floating SEK 3-month STIBOR	Fixed 1.00%	12,154,910	330,425	19/12/2029	833,021	0.94
CSSL	NOK	Floating NOK 6-month NIBOR	Fixed 2.00%	25,421,747	141,630	15/12/2021	76,417	0.09
CITG	MXN	Floating MXN 1-month TIIE	Fixed 7.50%	55,608,292	(238,804)	15/12/2021	1,074,126	1.21
CSSL	CAD	Floating CAD 3-month CDOR	Fixed 2.50%	2,906,445	247,200	19/12/2029	188,028	0.21
CSSL	SEK	Floating SEK 3-month STIBOR	Fixed 0.50%	781,920	(2,719)	19/12/2029	17,617	0.02
CSSL	AUD	Floating AUD 3-month BBSW	Fixed 0.50%	13,191,147	(40,665)	10/03/2022	(62,373)	(0.07)
CSSL	JPY	Floating JPY 6-month LIBOR	Fixed 0.00%	12,839,672	40,096	16/03/2022	46,337	0.05
CSSL	NZD	Floating NZD 3-month BKBM	Fixed 1.50%	965,112	23,356	20/03/2030	23,862	0.03
CSSL	SEK	Floating SEK 3-month STIBOR	Fixed 0.00%	8,867,574	(229,293)	20/03/2030	(273,501)	(0.31)
CSSL	USD	Floating USD 3-month LIBOR	Fixed 1.75%	68,854,983	309,410	18/03/2022	354,983	0.40
CITG	CZK	Floating CZK 6-month PRIBOR	Fixed 1.50%	1,694,809	(1,825)	16/03/2022	(17,096)	(0.02)
CSSL	CAD	Floating CAD 3-month CDOR	Fixed 2.00%	1,235,379	36,282	20/03/2030	27,194	0.03
CITG	MXN	Floating MXN 1-month TIIE	Fixed 6.50%	9,860,916	(5,851)	16/03/2022	33,616	0.04
CSSL	AUD	Floating AUD 3-month BBSW	Fixed 1.00%	18,079,689	55,933	10/03/2022	92,769	0.10
CSSL	SEK	Floating SEK 3-month STIBOR	Fixed 0.50%	1,320,887	15,454	20/03/2030	26,666	0.03
CSSL	GBP	Floating GBP 6-month LIBOR	Fixed 0.75%	8,152,910	(343)	18/03/2022	25,340	0.03
CSSL	EUR	Floating EUR 6-month EURIBOR	Fixed 0.50%	1,274,635	67,718	18/03/2030	75,360	0.08
Total Interest Rate Swap Contracts							**440,006**	**0.49**

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
10 Year Canadian Treasury Bonds Futures	JPPC	10	18/12/2019	CAD	1,076,947	(13,484)	(0.02)
10 Year Japan Treasury Bonds Futures	JPPC	(4)	13/12/2019	JPY	(5,740,152)	(11,569)	(0.02)
10 Year US Treasury Note (CBT) Futures	JPPC	162	19/12/2019	USD	21,095,440	(177,150)	(0.20)
Amsterdam Index Futures	JPPC	(90)	18/10/2019	EUR	(11,365,530)	(73,938)	(0.08)
DAX Index Futures	JPPC	(24)	20/12/2019	EUR	(8,122,581)	(39,145)	(0.04)
Euro-Bund Futures	JPPC	(2)	06/12/2019	EUR	(379,886)	(1,476)	(0.00)
HANG SENG Index Futures	GSCO	(20)	30/10/2019	HKD	(3,321,938)	(5,805)	(0.01)
H-Shares Index Futures	GSCO	48	30/10/2019	HKD	3,125,749	(6,034)	(0.00)
KOSPI 200 Index Futures	JPPC	1	12/12/2019	KRW	57,298	(148)	(0.00)
Long Gilt Futures	JPPC	(248)	27/12/2019	GBP	(41,036,545)	(175,539)	(0.20)
mini-10 year JGB Futures	JPPC	(3)	12/12/2019	JPY	(430,289)	(3,138)	(0.00)
MSCI Singapore Index Futures	JPPC	(95)	30/10/2019	SGD	(2,469,340)	(2,987)	(0.00)
OMXS30 Index Futures	GSCO	120	18/10/2019	SEK	2,013,788	(8,995)	(0.01)
S&P MID 400 E-mini Index Futures	JPPC	155	20/12/2019	USD	29,947,550	(532,069)	(0.60)
S&P TSX 60 Index Futures	GSCO	12	19/12/2019	CAD	1,810,647	(11,446)	(0.01)
SET50 Futures	JPPC	(80)	27/12/2019	THB	(567,494)	(2,598)	(0.00)
SPI 200 Futures	JPPC	(46)	19/12/2019	AUD	(5,196,123)	(13,639)	(0.01)
TOPIX Index Futures	JPPC	(308)	12/12/2019	JPY	(45,276,925)	(987,163)	(1.12)
10 Year Australian Treasury Bond Futures	JPPC	137	16/12/2019	AUD	13,650,347	120,331	0.13
10 Year US Treasury Note (CBT) Futures	JPPC	11	19/12/2019	USD	1,432,408	9,807	0.01
CAC40 10 Euro Futures	JPPC	70	18/10/2019	EUR	4,325,294	52,199	0.06
EURO STOXX 50 Futures	JPPC	555	20/12/2019	EUR	21,498,804	283,908	0.32
Euro-Bund Futures	JPPC	(92)	06/12/2019	EUR	(17,474,786)	191,464	0.20
Euro-Buxl 30 Year Bond Futures	JPPC	(16)	06/12/2019	EUR	(3,792,326)	93,112	0.11
FTSE 100 Index Futures	GSCO	212	20/12/2019	GBP	19,291,576	244,119	0.28
FTSE KLC Index Futures	JPPC	(3)	31/10/2019	MYR	(56,747)	42	0.00

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Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
FTSE/JSE TOP 40 Futures	JPPC	(51)	19/12/2019	ZAR	(1,661,414)	85,780	0.10
FTSE/MIB Index Futures	JPPC	128	20/12/2019	EUR	15,371,653	149,725	0.18
HANG SENG Index Futures	GSCO	(3)	30/10/2019	HKD	(498,291)	5,496	0.01
IBEX 35 Index Futures	JPPC	13	18/10/2019	EUR	1,305,498	30,286	0.04
KOSPI 200 Index Futures	JPPC	71	12/12/2019	KRW	4,068,188	111,865	0.13
MEX BOLSA Index Futures	GSCO	(4)	20/12/2019	MXN	(87,864)	447	0.00
MSCI Singapore Index Futures	JPPC	(102)	30/10/2019	SGD	(2,651,291)	11,014	0.01
NIKKEI 225 (OSE) Futures	GSCO	16	12/12/2019	JPY	3,222,958	86,497	0.09
OMXS30 Index Futures	GSCO	232	18/10/2019	SEK	3,893,324	12,441	0.01
Russell 2000 Mini Futures	JPPC	(152)	20/12/2019	USD	(11,603,680)	420,521	0.47
S&P 500 E-mini Futures	JPPC	(359)	20/12/2019	USD	(53,383,300)	586,571	0.66
S&P TSX 60 Index Futures	GSCO	21	19/12/2019	CAD	3,168,632	9,159	0.00
SGX Nifty 50	JPPC	(96)	31/10/2019	USD	(2,215,296)	15,565	0.02
Swiss Market Index Futures	GSCO	5	20/12/2019	CHF	504,566	3,361	0.00
TOPIX Index Futures	JPPC	(27)	12/12/2019	JPY	(3,969,081)	23,883	0.03
Total Futures Contracts						**481,270**	**0.54**

Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	AUD	6,735,518	USD	4,580,039	18/12/2019	(14,541)	(0.02)
CITI	BRL	11,542,924	USD	2,817,442	18/12/2019*	(58,654)	(0.07)
CITI	CAD	2,473,951	USD	1,877,952	18/12/2019	(7,533)	(0.01)
CITI	CLP	350,000,000	USD	492,371	18/12/2019*	(10,954)	(0.01)
CITI	CNH	1,279,804	USD	179,604	18/12/2019	(634)	(0.00)
CITI	COP	9,421,260,287	USD	2,736,048	18/12/2019*	(24,891)	(0.03)
CITI	CZK	2,877,500	USD	123,694	18/12/2019	(1,879)	(0.00)
CITI	EUR	11,287,727	USD	12,535,673	18/12/2019	(156,652)	(0.18)
CITI	GBP	716,480	USD	891,555	18/12/2019	(6,515)	(0.01)
CITI	HKD	369,499	USD	47,228	18/12/2019	(57)	(0.00)
CITI	HUF	3,102,723,221	USD	10,530,936	18/12/2019	(373,340)	(0.42)
CITI	IDR	5,088,750,000	USD	357,986	18/12/2019*	(2,819)	(0.00)
CITI	JPY	232,136,811	USD	2,193,991	18/12/2019	(33,392)	(0.04)
CITI	KRW	4,434,298,000	USD	3,729,866	18/12/2019*	(22,783)	(0.03)
CITI	MXN	46,003,158	USD	2,323,049	18/12/2019	(19,814)	(0.02)
CITI	NOK	39,578,434	USD	4,409,367	18/12/2019	(42,625)	(0.05)
CITI	NZD	13,569,356	USD	8,675,673	18/12/2019	(146,044)	(0.16)
CITI	PLN	50,155,720	USD	12,746,657	18/12/2019	(229,309)	(0.26)
CITI	RUB	14,500,000	USD	222,545	18/12/2019*	(1,321)	(0.00)
CITI	SEK	186,601,965	USD	19,414,008	18/12/2019	(297,742)	(0.33)
CITI	THB	74,000	USD	2,424	18/12/2019	(1)	(0.00)
CITI	TWD	10,849,999	USD	353,631	18/12/2019*	(2,105)	(0.00)
CITI	USD	608,816	AUD	905,380	18/12/2019	(4,873)	(0.01)
CITI	USD	332,724	BRL	1,394,000	18/12/2019*	(445)	(0.00)
CITI	USD	2,945,299	CAD	3,913,393	18/12/2019	(13,402)	(0.01)
CITI	USD	334,064	CNH	2,402,220	18/12/2019	(1,867)	(0.00)
CITI	USD	5,860,990	CZK	138,578,618	18/12/2019	(5,557)	(0.01)
CITI	USD	296,859	GBP	242,369	18/12/2019	(2,530)	(0.00)
CITI	USD	233,111	HKD	1,827,687	18/12/2019	(220)	(0.00)
CITI	USD	4,759,446	ILS	16,674,359	18/12/2019	(54,036)	(0.06)
CITI	USD	1,661,731	INR	121,258,959	18/12/2019*	(35,975)	(0.04)
CITI	USD	6,489,080	KRW	7,834,374,391	18/12/2019*	(60,474)	(0.07)
CITI	USD	1,163,434	MXN	23,546,352	18/12/2019	(15,459)	(0.02)
CITI	USD	3,563,057	NOK	32,409,573	18/12/2019	(12,735)	(0.01)
CITI	USD	229,414	PLN	920,000	18/12/2019	(190)	(0.00)
CITI	USD	1,743,901	RUB	116,777,291	18/12/2019*	(37,750)	(0.04)
CITI	USD	405,240	SGD	562,400	18/12/2019	(2,039)	(0.00)
CITI	USD	942,023	TWD	29,346,580	18/12/2019*	(8,769)	(0.01)
CITI	USD	3,643,439	ZAR	56,305,236	18/12/2019	(35,373)	(0.04)
CITI	ZAR	31,224,000	USD	2,102,127	18/12/2019	(62,046)	(0.07)
JPMC	AUD	6,735,517	USD	4,580,044	18/12/2019	(14,547)	(0.02)
JPMC	BRL	11,542,923	USD	2,817,446	18/12/2019*	(58,657)	(0.07)
JPMC	CAD	2,473,955	USD	1,877,957	18/12/2019	(7,536)	(0.01)
JPMC	CLP	350,000,000	USD	492,371	18/12/2019*	(10,955)	(0.01)
JPMC	CNH	1,279,803	USD	179,604	18/12/2019	(634)	(0.00)
JPMC	COP	9,421,260,284	USD	2,736,052	18/12/2019*	(24,894)	(0.03)
JPMC	CZK	2,877,500	USD	123,694	18/12/2019	(1,879)	(0.00)
JPMC	EUR	11,287,740	USD	12,535,703	18/12/2019	(156,668)	(0.18)
JPMC	GBP	716,480	USD	891,556	18/12/2019	(6,517)	(0.01)
JPMC	HKD	369,501	USD	47,229	18/12/2019	(57)	(0.00)
JPMC	HUF	3,102,723,222	USD	10,530,949	18/12/2019	(373,353)	(0.42)
JPMC	IDR	5,088,750,000	USD	357,986	18/12/2019*	(2,819)	(0.00)
JPMC	JPY	232,136,808	USD	2,193,993	18/12/2019	(33,395)	(0.04)
JPMC	KRW	4,434,298,002	USD	3,729,870	18/12/2019*	(22,788)	(0.03)
JPMC	MXN	46,003,152	USD	2,323,051	18/12/2019	(19,816)	(0.02)
JPMC	NOK	39,578,454	USD	4,409,370	18/12/2019	(42,625)	(0.05)
JPMC	NZD	13,569,356	USD	8,675,684	18/12/2019	(146,055)	(0.16)
JPMC	PLN	50,155,721	USD	12,746,673	18/12/2019	(229,325)	(0.26)
JPMC	RUB	14,500,000	USD	222,545	18/12/2019*	(1,321)	(0.00)
JPMC	SEK	186,601,972	USD	19,414,033	18/12/2019	(297,767)	(0.33)
JPMC	THB	74,000	USD	2,424	18/12/2019	(1)	(0.00)
JPMC	TWD	10,850,001	USD	353,632	18/12/2019*	(2,105)	(0.00)
JPMC	USD	608,812	AUD	905,375	18/12/2019	(4,874)	(0.01)
JPMC	USD	332,724	BRL	1,394,000	18/12/2019*	(446)	(0.00)
JPMC	USD	2,945,292	CAD	3,913,388	18/12/2019	(13,406)	(0.01)
JPMC	USD	334,063	CNH	2,402,217	18/12/2019	(1,867)	(0.00)
JPMC	USD	5,860,982	CZK	138,578,616	18/12/2019	(5,564)	(0.01)
JPMC	USD	296,858	GBP	242,369	18/12/2019	(2,531)	(0.00)
JPMC	USD	233,876	HKD	1,833,687	18/12/2019	(220)	(0.00)
JPMC	USD	4,759,443	ILS	16,674,368	18/12/2019	(54,042)	(0.06)
JPMC	USD	1,661,720	INR	121,258,944	18/12/2019*	(35,986)	(0.04)
JPMC	USD	6,489,019	KRW	7,834,374,409	18/12/2019*	(60,535)	(0.07)

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Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPMC	USD	1,163,432	MXN	23,546,344	18/12/2019	(15,460)	(0.02)
JPMC	USD	3,563,053	NOK	32,409,574	18/12/2019	(12,740)	(0.01)
JPMC	USD	229,414	PLN	920,000	18/12/2019	(190)	(0.00)
JPMC	USD	1,743,899	RUB	116,777,288	18/12/2019*	(37,752)	(0.04)
JPMC	USD	405,238	SGD	562,398	18/12/2019	(2,040)	(0.00)
JPMC	USD	942,023	TWD	29,346,617	18/12/2019*	(8,770)	(0.01)
JPMC	USD	3,643,435	ZAR	56,305,245	18/12/2019	(35,378)	(0.04)
JPMC	ZAR	31,224,000	USD	2,102,130	18/12/2019	(62,049)	(0.07)
CITI	AUD	6,331,518	USD	4,257,307	18/12/2019	34,349	0.04
CITI	CAD	5,980,102	USD	4,506,312	18/12/2019	14,914	0.02
CITI	CNH	338,000	USD	47,141	18/12/2019	125	0.00
CITI	COP	320,000,000	USD	91,600	18/12/2019*	487	0.00
CITI	CZK	2,877,500	USD	121,712	18/12/2019	103	0.00
CITI	GBP	3,311,300	USD	4,072,620	18/12/2019	17,698	0.02
CITI	HKD	9,315,001	USD	1,187,985	18/12/2019	1,208	0.00
CITI	IDR	17,766,250,000	USD	1,223,745	18/12/2019*	16,243	0.02
CITI	ILS	3,578,499	USD	1,022,254	18/12/2019	10,772	0.01
CITI	INR	107,097,500	USD	1,488,841	18/12/2019*	10,595	0.01
CITI	KRW	321,156,000	USD	266,140	18/12/2019*	2,347	0.00
CITI	MXN	55,081,211	USD	2,718,048	18/12/2019	39,697	0.04
CITI	PHP	137,600,000	USD	2,625,312	18/12/2019*	22,946	0.03
CITI	RUB	75,250,000	USD	1,122,919	18/12/2019*	25,157	0.03
CITI	THB	74,000	USD	2,409	18/12/2019	15	0.00
CITI	TRY	30,852,264	USD	5,099,069	18/12/2019	228,022	0.26
CITI	TWD	22,049,993	USD	709,147	18/12/2019*	5,245	0.01
CITI	USD	982,718	AUD	1,445,879	18/12/2019	2,666	0.00
CITI	USD	5,244,410	BRL	21,448,622	18/12/2019*	118,134	0.13
CITI	USD	1,405,137	CAD	1,851,335	18/12/2019	5,444	0.01
CITI	USD	11,124,931	CHF	10,861,742	18/12/2019	152,489	0.17
CITI	USD	9,288,975	CLP	6,653,338,603	18/12/2019*	137,466	0.15
CITI	USD	804,022	CNH	5,720,021	18/12/2019	4,124	0.00
CITI	USD	512,655	COP	1,755,000,000	18/12/2019*	7,619	0.01
CITI	USD	6,648,063	CZK	154,678,618	18/12/2019	99,943	0.11
CITI	USD	20,875,095	EUR	18,738,054	18/12/2019	325,453	0.37
CITI	USD	1,137,407	GBP	919,922	18/12/2019	1,064	0.00
CITI	USD	89,656	HKD	702,000	18/12/2019	36	0.00
CITI	USD	3,640,897	HUF	1,076,132,064	18/12/2019	117,890	0.13
CITI	USD	524,523	IDR	7,500,000,000	18/12/2019*	1,064	0.00
CITI	USD	3,772,020	JPY	398,042,180	18/12/2019	67,268	0.08
CITI	USD	2,441,243	KRW	2,907,153,157	18/12/2019*	10,857	0.01
CITI	USD	793,056	MXN	15,613,226	18/12/2019	11,350	0.01
CITI	USD	8,882,665	NOK	79,796,073	18/12/2019	78,655	0.09
CITI	USD	2,927,995	NZD	4,580,840	18/12/2019	48,502	0.05
CITI	USD	2,655,359	PLN	10,443,996	18/12/2019	48,854	0.06
CITI	USD	3,604,181	SEK	34,492,865	18/12/2019	70,592	0.08
CITI	USD	1,581,865	SGD	2,175,000	18/12/2019	6,770	0.01
CITI	USD	4,847	THB	148,000	18/12/2019	1	0.00
CITI	USD	1,274,256	ZAR	19,114,871	18/12/2019	25,348	0.03
CITI	ZAR	33,215,335	USD	2,143,317	18/12/2019	26,872	0.03
JPMC	AUD	6,331,516	USD	4,257,312	18/12/2019	34,344	0.04
JPMC	CAD	5,980,118	USD	4,506,330	18/12/2019	14,909	0.02
JPMC	CNH	338,000	USD	47,141	18/12/2019	125	0.00
JPMC	COP	320,000,000	USD	91,600	18/12/2019*	487	0.00
JPMC	CZK	2,877,500	USD	121,712	18/12/2019	103	0.00
JPMC	GBP	3,311,296	USD	4,072,620	18/12/2019	17,693	0.02
JPMC	HKD	9,314,999	USD	1,187,987	18/12/2019	1,206	0.00
JPMC	IDR	17,766,250,000	USD	1,223,743	18/12/2019*	16,244	0.02
JPMC	ILS	3,578,501	USD	1,022,255	18/12/2019	10,771	0.01
JPMC	INR	107,097,500	USD	1,488,843	18/12/2019*	10,593	0.01
JPMC	KRW	321,155,998	USD	266,145	18/12/2019*	2,342	0.00
JPMC	MXN	55,081,224	USD	2,718,052	18/12/2019	39,693	0.04
JPMC	PHP	137,600,000	USD	2,625,245	18/12/2019*	23,012	0.03
JPMC	RUB	75,250,000	USD	1,122,920	18/12/2019*	25,156	0.03
JPMC	THB	74,000	USD	2,409	18/12/2019	15	0.00
JPMC	TRY	30,852,261	USD	5,099,075	18/12/2019	228,016	0.26
JPMC	TWD	22,050,007	USD	709,148	18/12/2019*	5,244	0.01
JPMC	USD	982,714	AUD	1,445,875	18/12/2019	2,665	0.00
JPMC	USD	5,244,404	BRL	21,448,623	18/12/2019*	118,128	0.13
JPMC	USD	1,405,134	CAD	1,851,333	18/12/2019	5,443	0.01
JPMC	USD	11,124,908	CHF	10,861,733	18/12/2019	152,475	0.17
JPMC	USD	9,288,963	CLP	6,653,338,622	18/12/2019*	137,454	0.15
JPMC	USD	804,020	CNH	5,720,016	18/12/2019	4,123	0.00
JPMC	USD	512,655	COP	1,755,000,000	18/12/2019*	7,618	0.01
JPMC	USD	6,648,054	CZK	154,678,615	18/12/2019	99,935	0.11
JPMC	USD	20,875,122	EUR	18,738,054	18/12/2019	325,479	0.37
JPMC	USD	1,137,413	GBP	919,928	18/12/2019	1,062	0.00
JPMC	USD	88,890	HKD	696,000	18/12/2019	36	0.00
JPMC	USD	3,640,893	HUF	1,076,132,063	18/12/2019	117,886	0.13
JPMC	USD	524,522	IDR	7,500,000,000	18/12/2019*	1,063	0.00
JPMC	USD	3,772,015	JPY	398,042,180	18/12/2019	67,263	0.08
JPMC	USD	2,441,240	KRW	2,907,153,163	18/12/2019*	10,854	0.01
JPMC	USD	793,054	MXN	15,613,224	18/12/2019	11,349	0.01
JPMC	USD	8,882,652	NOK	79,796,058	18/12/2019	78,644	0.09
JPMC	USD	2,927,996	NZD	4,580,847	18/12/2019	48,499	0.05
JPMC	USD	2,655,358	PLN	10,444,004	18/12/2019	48,851	0.06
JPMC	USD	3,604,177	SEK	34,492,865	18/12/2019	70,587	0.08
JPMC	USD	1,581,863	SGD	2,175,000	18/12/2019	6,768	0.01
JPMC	USD	4,847	THB	148,000	18/12/2019	1	0.00
JPMC	USD	1,274,254	ZAR	19,114,871	18/12/2019	25,347	0.03
JPMC	ZAR	33,215,336	USD	2,143,320	18/12/2019	26,869	0.03
Total Forward Foreign Exchange Contracts						**(18,173)**	**(0.02)**

* Non-deliverable forwards (See Note 4)

AQR Global Macro Opportunities UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Hedge Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	EUR	34,518,286	USD	38,453,455	18/12/2019	(597,953)	(0.67)
CITI	GBP	1,755,961	USD	2,177,204	18/12/2019	(8,136)	(0.01)
CITI	USD	103,750	GBP	84,880	18/12/2019	(1,099)	(0.00)
JPMC	EUR	34,518,291	USD	38,453,508	18/12/2019	(598,001)	(0.68)
JPMC	GBP	1,755,961	USD	2,177,207	18/12/2019	(8,138)	(0.01)
JPMC	USD	103,748	GBP	84,879	18/12/2019	(1,100)	(0.00)
CITI	GBP	2,685,941	USD	3,291,307	18/12/2019	26,530	0.03
CITI	USD	777,752	EUR	694,607	18/12/2019	15,991	0.02
JPMC	GBP	2,685,940	USD	3,291,310	18/12/2019	26,526	0.03
JPMC	USD	777,751	EUR	694,607	18/12/2019	15,990	0.02
Total Hedge Forward Foreign Exchange Contracts						**(1,129,390)**	**(1.27)**

Total Return Swap Contracts
Over-the-Counter

Reference Entity ("RE")	Payments Made By Sub-Fund‡	Payments Received By Sub-Fund‡	Counterparty†	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Bloomberg Commodity Index 1 Month Forward	Increases in RE	Decreases in RE and receives financing of +0.00%	MLIN	07/10/2019	USD	(20,216,185)	(61,705)	(0.07)
MSCI Japan Net Return JPY Index	Increases in RE	Decreases in RE and receives 1-month LIBOR plus or minus a specified spread of -0.60%	CITI	20/12/2019	JPY	(108,990)	(3,229)	(0.00)
MSCI Poland Net Return PLN Index	Increases in RE	Decreases in RE and receives 1-month WIBOR plus or minus a specified spread of -0.90%	CITI	20/12/2019	PLN	(627)	(14)	(0.00)
Bloomberg Commodity Index 1 Month Forward	Increases in RE	Decreases in RE and receives financing of +0.00%	MLIN	07/10/2019	USD	(3,083,757)	27,743	0.03
MSCI Mexico Net MXN Index	Increases in RE	Decreases in RE and receives TIIE plus or minus a specified spread of -0.65%	CITI	20/12/2019	MXN	(559)	4	0.00
MSCI Australia Net Return AUD Index	Decreases in RE and pays 1-month BBSW plus or minus a specified spread of +0.35%	Increases in RE	CITI	20/12/2019	AUD	22,680	206	0.00
MSCI Italy Net Return EUR Index	Decreases in RE and pays 1-month EURIBOR plus or minus a specified spread of +0.00%	Increases in RE	CITI	20/12/2019	EUR	958,493	13,248	0.02
MSCI Spain Net Return EUR Index	Decreases in RE and pays 1-month EURIBOR plus or minus a specified spread of +0.30%	Increases in RE	CITI	20/12/2019	EUR	650	13	0.00
MSCI France Net Return EUR Index	Decreases in RE and pays 1-month EURIBOR plus or minus a specified spread of +0.20%	Increases in RE	CITI	24/12/2019	EUR	277	2	0.00
MSCI Sweden Net Return SEK Index	Decreases in RE and pays 1-month STIBOR plus or minus a specified spread of +0.30%	Increases in RE	CITI	20/12/2019	SEK	4,126	43	0.00
MSCI United Kingdom Net Return GBP Index	Decreases in RE and pays 1-month LIBOR plus or minus a specified spread of +0.25%	Increases in RE	CITI	20/12/2019	GBP	30,022	738	0.00
BOVESPA Index Futures Oct19	Increases in RE	Decreases in RE	MSIL	16/10/2019	BRL	(378,723)	(2,636)	(0.01)
H-Shares Index Futures Oct19	Decreases in RE	Increases in RE	MSIL	30/10/2019	HKD	651,198	(1,267)	(0.00)
H-Shares Index Futures Oct19	Decreases in RE	Increases in RE	MLIN	30/10/2019	HKD	1,953,594	(3,669)	(0.00)
H-Shares Index Futures Oct19	Decreases in RE	Increases in RE	JPMC	30/10/2019	HKD	651,197	(729)	(0.00)
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	MLIN	12/12/2019	KRW	114,597	(910)	(0.00)
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	MSIL	12/12/2019	KRW	286,492	(2,417)	(0.00)
SGX Nifty 50 Oct19	Increases in RE	Decreases in RE	MSIL	31/10/2019	USD	(138,456)	(213)	(0.00)
TAIEX Futures Oct19	Increases in RE	Decreases in RE	JPMC	16/10/2019	TWD	(1,116,331)	(1,379)	(0.00)
Tel Aviv 35 Index Futures Oct19	Increases in RE	Decreases in RE	MLIN	23/10/2019	ILS	(2,276,039)	(2,541)	(0.01)
10 Year Canadian Treasury Bonds Futures Dec19	Increases in RE	Decreases in RE	BANA	18/12/2019	CAD	(107,695)	873	0.00
BIST 30 Futures Oct19	Decreases in RE	Increases in RE	JPMC	31/10/2019	TRY	222,271	7,248	0.00
BIST 30 Futures Oct19	Decreases in RE	Increases in RE	MSIL	31/10/2019	TRY	112,305	7,021	0.00
DTOP Index Futures Dec19	Increases in RE	Decreases in RE	JPMC	19/12/2019	ZAR	(282,546)	16,767	0.02
DTOP Index Futures Dec19	Increases in RE	Decreases in RE	MLIN	19/12/2019	ZAR	(840,746)	49,828	0.06
H-Shares Index Futures Oct19	Decreases in RE	Increases in RE	MSIL	30/10/2019	HKD	390,719	403	0.00
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	MSIL	12/12/2019	KRW	2,120,041	57,143	0.07
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	JPMC	12/12/2019	KRW	2,922,220	77,159	0.09
SGX Nifty 50 Oct19	Increases in RE	Decreases in RE	MSIL	31/10/2019	USD	(276,912)	2,711	0.00
SGX Nifty 50 Oct19	Increases in RE	Decreases in RE	JPMC	31/10/2019	USD	(161,532)	915	0.00
Swiss Market Index Futures Dec19	Decreases in RE	Increases in RE	JPMC	20/12/2019	CHF	1,210,957	12,159	0.02
TAIEX Futures Oct19	Increases in RE	Decreases in RE	JPMC	16/10/2019	TWD	(1,116,331)	268	0.00
Total of Total Return Swap Contracts							**193,783**	**0.22**

AQR Global Macro Opportunities UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Total Return Basket Swap Contracts
Over-the-Counter

Counterparty†	Description‡	Termination Date	Fair Value in USD
JPMC	The Sub-Fund receives the total return on a portfolio of long positions and pays 1-month LIBOR plus or minus a specified spread, which is denominated in JPY based on the local currency of the positions within the swap.	14.01.2021	(302,463)

The following table represents the long positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Japan					
Air Water Inc	JPY	19,000	340,482	(1,967)	(0.00)
Aisin Seiki Co Ltd	JPY	13,200	416,013	(30,605)	(0.03)
Aozora Bank Ltd	JPY	10,700	268,262	(3,138)	(0.00)
Asahi Kasei Corp	JPY	81,400	803,436	(22,055)	(0.03)
Ashikaga Holdings Co Ltd	JPY	109,300	269,828	(323)	(0.00)
Bridgestone Corp	JPY	18,800	730,057	(12,545)	(0.01)
Concordia Financial Group Ltd	JPY	86,500	332,566	(9,351)	(0.01)
Daicel Corp	JPY	40,400	342,292	3,833	0.00
Denso Corp	JPY	15,200	669,647	(10,114)	(0.01)
Fukuoka Financial Group Inc	JPY	15,800	299,487	(10,151)	(0.01)
Hitachi Chemical Co Ltd	JPY	12,000	392,296	14,050	0.02
Hitachi Metals Ltd	JPY	29,900	323,605	(19,058)	(0.02)
Honda Motor Co Ltd	JPY	43,300	1,127,620	(46,020)	(0.05)
Isuzu Motors Ltd	JPY	38,000	419,570	(20,143)	(0.02)
Japan Post Bank Co Ltd	JPY	36,000	349,532	(9,385)	(0.01)
JFE Holdings Inc	JPY	42,100	507,882	(31,107)	(0.04)
JSR Corp	JPY	22,800	365,977	(10,347)	(0.01)
Kaneka Corp	JPY	9,300	290,444	(8,723)	(0.01)
Kansai Paint Co Ltd	JPY	18,700	435,570	44,345	0.05
Kobe Steel Ltd	JPY	56,600	302,681	(17,978)	(0.02)
Koito Manufacturing Co Ltd	JPY	8,400	411,296	(9,384)	(0.01)
Kuraray Co Ltd	JPY	34,400	423,515	(3,838)	(0.00)
Maruichi Steel Tube Ltd	JPY	10,900	288,637	2,275	0.00
Mazda Motor Corp	JPY	47,400	422,291	(19,788)	(0.02)
Mitsubishi Chemical Holdings Corp	JPY	93,700	668,918	(33,670)	(0.04)
Mitsubishi Gas Chemical Co Inc	JPY	26,200	350,735	(4,581)	(0.01)
Mitsubishi Materials Corp	JPY	14,200	384,080	(1,860)	(0.00)
Mitsubishi Motors Corp	JPY	82,900	360,513	(24,730)	(0.03)
Mitsubishi UFJ Financial Group Inc	JPY	308,400	1,568,286	(63,857)	(0.07)
Mitsui Chemicals Inc	JPY	19,100	428,462	(9,676)	(0.01)
Mizuho Financial Group Inc	JPY	691,400	1,061,946	(19,076)	(0.02)
NGK Spark Plug Co Ltd	JPY	19,900	380,340	(8,541)	(0.01)
Nippon Paint Holdings Co Ltd	JPY	11,200	583,301	60,755	0.07
Nippon Steel & Sumitomo Metal Corp	JPY	53,200	742,682	(36,173)	(0.04)
Nissan Chemical Corp	JPY	11,000	458,766	1,048	0.00
Nissan Motor Co Ltd	JPY	95,700	597,894	(37,035)	(0.04)
Nitto Denko Corp	JPY	11,700	565,142	(19,073)	(0.02)
Oji Holdings Corp	JPY	84,900	397,124	(13,131)	(0.02)
Resona Holdings Inc	JPY	105,500	453,629	(15,640)	(0.02)
Seven Bank Ltd	JPY	103,000	282,713	(1,425)	(0.00)
Shin-Etsu Chemical Co Ltd	JPY	17,600	1,888,793	(10,915)	(0.01)
Shinsei Bank Ltd	JPY	22,700	331,705	(101)	(0.00)
Showa Denko KK	JPY	15,100	396,300	(31,435)	(0.04)
Stanley Electric Co Ltd	JPY	14,200	376,511	2,138	0.00
Subaru Corp	JPY	22,400	631,824	(9,124)	(0.01)
Sumitomo Chemical Co Ltd	JPY	120,900	543,851	(15,742)	(0.02)
Sumitomo Electric Industries Ltd	JPY	39,000	496,074	(13,877)	(0.02)
Sumitomo Metal Mining Co Ltd	JPY	19,000	590,317	(28,272)	(0.03)
Sumitomo Mitsui Financial Group Inc	JPY	37,200	1,273,487	(37,165)	(0.04)
Sumitomo Mitsui Trust Holdings Inc	JPY	14,500	524,088	(15,644)	(0.02)
Sumitomo Rubber Industries Ltd	JPY	28,600	339,760	(3,625)	(0.00)
Suzuki Motor Corp	JPY	15,000	637,609	38,581	0.04
Taiheiyo Cement Corp	JPY	14,800	396,393	(5,581)	(0.01)
Taiyo Nippon Sanso Corp	JPY	17,600	356,388	14,245	0.02
Teijin Ltd	JPY	21,000	404,152	1,939	0.00
The Bank of Kyoto Ltd	JPY	6,900	270,938	(12,344)	(0.01)
The Chiba Bank Ltd	JPY	60,600	313,115	(11,693)	(0.01)
The Shizuoka Bank Ltd	JPY	41,700	312,035	(6,819)	(0.01)
The Yokohama Rubber Co Ltd	JPY	17,000	340,773	(4,184)	(0.00)
Toray Industries Inc	JPY	94,300	700,947	(5,528)	(0.01)
Tosoh Corp	JPY	28,900	383,271	(14,012)	(0.02)
Toyo Seikan Group Holdings Ltd	JPY	21,300	331,415	(12,067)	(0.01)
Toyota Industries Corp	JPY	8,200	471,909	(7,832)	(0.01)
Toyota Motor Corp	JPY	46,300	3,097,704	(93,256)	(0.11)
Yamaguchi Financial Group Inc	JPY	31,600	217,781	(8,633)	(0.01)
Yamaha Motor Co Ltd	JPY	23,800	432,583	96	0.00
				(749,032)	**(0.84)**
United States					
Toyoda Gosei Co Ltd	JPY	16,200	325,143	(10,180)	(0.01)
				(10,180)	**(0.01)**
Total Long Positions				**(759,212)**	**(0.85)**
Net Cash and Other Receivables/(Payables)				**456,749**	**0.51**
Total of Total Return Basket Swap Contract - JPMC - JPY				**(302,463)**	**(0.34)**

AQR Global Macro Opportunities UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Description‡	Termination Date	Fair Value in USD
JPMC	The Sub-Fund receives the total return on a portfolio of long positions and pays FFR plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	24.06.2024	(261,780)

The following table represents the long positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Ghana					
Kosmos Energy Ltd	USD	13,737	85,719	(3,984)	(0.00)
				(3,984)	**(0.00)**
United States					
Antero Resources Corp	USD	15,561	48,550	(16,961)	(0.02)
Apache Corp	USD	4,139	106,579	(1,118)	(0.00)
Cabot Oil & Gas Corp	USD	4,870	85,712	(3,653)	(0.00)
Centennial Resource Development Inc	USD	12,548	54,960	(5,772)	(0.01)
Cheniere Energy Inc	USD	1,955	123,321	(5,474)	(0.01)
Chesapeake Energy Corp	USD	48,648	67,864	(18,243)	(0.02)
Chevron Corporation	USD	6,276	744,585	(32,949)	(0.04)
Cimarex Energy Co	USD	1,813	86,426	(5,747)	(0.01)
Concho Resources Inc	USD	1,406	96,255	(8,324)	(0.01)
Continental Resources Inc	USD	2,463	75,220	(10,221)	(0.01)
Devon Energy Corp	USD	4,615	110,760	(12,368)	(0.01)
Diamondback Energy Inc	USD	1,295	115,320	(14,763)	(0.02)
EOG Resources Inc	USD	2,693	199,740	(18,986)	(0.02)
EQT Corp	USD	6,066	64,664	(10,797)	(0.01)
Equitrans Midstream Corp	USD	4,769	68,101	3,243	0.00
Exxon Mobil Corp	USD	13,473	960,894	(24,925)	(0.03)
Hess Corp	USD	2,252	134,985	(17,701)	(0.02)
HollyFrontier Corp	USD	2,513	135,099	1,809	0.00
Kinder Morgan Inc	USD	9,785	202,060	(881)	(0.00)
Marathon Oil Corp	USD	8,839	107,571	(7,955)	(0.01)
Marathon Petroleum Corp	USD	3,720	229,003	30,318	0.04
Murphy Oil Corp	USD	3,982	88,440	(4,301)	(0.00)
Noble Energy Inc	USD	5,674	126,587	(15,774)	(0.02)
Occidental Petroleum Corp	USD	4,798	213,703	(2,927)	(0.00)
ONEOK Inc	USD	2,450	179,487	(7,203)	(0.01)
Parsley Energy Inc	USD	5,529	93,330	(13,270)	(0.01)
PBF Energy Inc	USD	3,758	100,301	9,884	0.01
Phillips 66	USD	2,201	227,936	2,993	0.00
Pioneer Natural Resources Co	USD	1,083	136,176	(14,371)	(0.02)
Range Resources Corp	USD	13,091	52,102	(15,709)	(0.02)
Targa Resources Corp	USD	2,908	116,000	(4,158)	(0.00)
The Williams Cos Inc	USD	6,587	159,274	(5,401)	(0.00)
Valero Energy Corp	USD	2,343	199,108	1,570	0.00
WPX Energy Inc	USD	9,005	93,562	(9,815)	(0.01)
				(259,950)	**(0.29)**
Total Long Positions				**(263,934)**	**(0.29)**
Net Cash and Other Receivables/(Payables)				**2,154**	**0.00**
Total of Total Return Basket Swap Contract - JPMC - USD				**(261,780)**	**(0.29)**

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.						
Government Bonds						
France						
French Republic Government Bond OAT	0.250%	25/07/2024	EUR	15,980,000	20,025,135	1.36
French Republic Government Bond OAT	0.100%	03/03/2025	EUR	9,200,000	11,156,352	0.76
French Republic Government Bond OAT	1.850%	26/07/2027	EUR	11,940,000	18,341,654	1.25
French Republic Government Bond OAT	0.100%	01/03/2028	EUR	9,900,000	12,372,584	0.84
French Republic Government Bond OAT	0.700%	25/07/2030	EUR	11,300,000	15,654,271	1.06
Total France					**77,549,996**	**5.27**
Germany						
Deutsche Bundesrepublik Inflation Linked Bond	0.100%	17/04/2023	EUR	36,000,000	44,658,818	3.03
Deutsche Bundesrepublik Inflation Linked Bond	0.100%	15/04/2026	EUR	39,900,000	50,692,668	3.44
Bundesrepublik Deutschland Bundesanleihe	0.500%	15/04/2030	EUR	4,400,000	6,190,863	0.42
Total Germany					**101,542,349**	**6.89**
United Kingdom						
United Kingdom Gilt Inflation Linked	0.125%	22/03/2024	GBP	30,100,000	51,102,768	3.47
United Kingdom Gilt Inflation Linked	0.125%	23/03/2026	GBP	30,700,000	52,064,062	3.54
United Kingdom Gilt Inflation Linked	0.125%	22/03/2029	GBP	9,100,000	18,317,314	1.24
Total United Kingdom					**121,484,144**	**8.25**
United States						
United States Treasury Inflation Indexed Bonds	0.625%	17/04/2023	USD	86,119,000	89,742,773	6.09
United States Treasury Inflation Indexed Bonds	0.125%	15/07/2026	USD	19,160,000	20,469,300	1.39
United States Treasury Inflation Indexed Bonds	0.375%	15/07/2027	USD	37,890,000	40,380,042	2.74
United States Treasury Note	0.500%	15/04/2024	USD	62,696,000	64,624,768	4.39
United States Treasury Note	0.375%	15/01/2027	USD	17,900,000	19,231,952	1.31
United States Treasury Note	0.500%	18/01/2028	USD	46,550,000	49,543,380	3.36
United States Treasury Note	0.750%	17/07/2028	USD	48,220,000	51,766,567	3.51
United States Treasury Note	0.875%	16/01/2029	USD	59,050,000	63,706,418	4.33
United States Treasury Note	0.250%	16/07/2029	USD	8,900,000	9,009,448	0.61
Total United States					**408,474,648**	**27.73**
Total Government Bonds					**709,051,137**	**48.14**
Total Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.					**709,051,137**	**48.14**
Short Term Investments						
Australia						
National Australia Bank Ltd	0.000%	31/10/2019	USD	12,000,000	11,978,362	0.81
Total Australia					**11,978,362**	**0.81**
Canada						
The Toronto-Dominion Bank	0.000%	15/10/2019	USD	5,500,000	5,495,463	0.37
Total Capital Canada Ltd	0.000%	02/10/2019	USD	16,000,000	15,998,274	1.09
Total Canada					**21,493,737**	**1.46**
Finland						
Nordea Bank Abp	0.000%	15/10/2019	USD	9,000,000	8,992,343	0.61
Total Finland					**8,992,343**	**0.61**
France						
Antalis SA	0.000%	10/10/2019	USD	12,000,000	11,993,147	0.82
Antalis SA	0.000%	04/11/2019	USD	3,000,000	2,993,963	0.20
Total France					**14,987,110**	**1.02**
Japan						
Sumitomo Mitsui Trust Bank Limited	0.000%	16/01/2020	USD	10,000,000	9,938,770	0.67
Total Japan					**9,938,770**	**0.67**
Luxembourg						
Nestle Finance International Ltd	0.000%	18/10/2019	USD	9,000,000	8,990,960	0.61
Nestle Finance International Ltd	0.000%	10/02/2020	USD	5,000,000	4,964,330	0.34
Total Luxembourg					**13,955,290**	**0.95**
Norway						
DNB Bank ASA	0.000%	15/01/2020	USD	12,000,000	11,927,704	0.81
Total Norway					**11,927,704**	**0.81**
Singapore						
DBS Bank Ltd	0.000%	22/10/2019	USD	9,500,000	9,487,489	0.64
DBS Bank Ltd	0.000%	19/11/2019	USD	4,000,000	3,988,322	0.27
DBS Bank Ltd	0.000%	14/02/2020	USD	4,000,000	3,970,043	0.27
Oversea-Chinese Banking Corp Ltd	0.000%	01/10/2019	USD	7,000,000	6,999,631	0.48
Sumitomo Mitsui Trust Bank Limited	0.000%	04/12/2019	USD	7,000,000	6,973,812	0.47
United Overseas Bank Ltd	0.000%	29/01/2020	USD	11,000,000	10,919,955	0.74
Total Singapore					**42,339,252**	**2.87**
Sweden						
Skandinaviska Enskilda Banken AB	0.000%	18/12/2019	USD	12,000,000	11,944,937	0.81
Total Sweden					**11,944,937**	**0.81**
United States						
Albion Capital Corp SA / Albion Capital	0.000%	21/10/2019	USD	3,400,000	3,395,809	0.23
American Honda Finance Corp	0.000%	22/10/2019	USD	19,000,000	18,975,837	1.29
Bank of Montreal	2.210%	02/10/2019	USD	5,000,000	5,000,071	0.34
Chevron Corporation	0.000%	12/11/2019	USD	5,000,000	4,988,002	0.34
Chevron Corporation	0.000%	19/11/2019	USD	7,000,000	6,980,507	0.47
Cooperatieve Rabobank UA	2.310%	12/11/2019	USD	12,000,000	12,003,451	0.81
Exxon Mobil Corp	0.000%	24/10/2019	USD	1,000,000	998,682	0.07
Exxon Mobil Corp	0.000%	29/10/2019	USD	5,000,000	4,991,944	0.34
Exxon Mobil Corp	0.000%	30/10/2019	USD	10,000,000	9,983,292	0.68
Fairway Finance Co LLC	0.000%	12/11/2019	USD	4,000,000	3,989,976	0.27
KBC Bank NV	2.100%	09/10/2019	USD	15,000,000	15,000,451	1.02
Liberty Street Funding LLC	0.000%	02/10/2019	USD	10,000,000	9,998,874	0.68
Liberty Street Funding LLC	0.000%	01/11/2019	USD	5,000,000	4,990,813	0.34

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Short Term Investments (continued)						
United States (continued)						
Liberty Street Funding LLC	0.000%	28/01/2020	USD	3,500,000	3,475,523	0.23
LMA Americas LLC	0.000%	01/11/2019	USD	4,000,000	3,992,935	0.27
LMA Americas LLC	0.000%	05/02/2020	USD	5,000,000	4,964,249	0.34
LMA Americas LLC	0.000%	07/02/2020	USD	2,000,000	1,985,469	0.13
LMA Americas LLC	0.000%	14/02/2020	USD	4,000,000	3,969,327	0.27
Mizuho Bank Ltd	2.050%	10/12/2019	USD	1,000,000	999,801	0.07
Mizuho Bank Ltd	2.060%	11/12/2019	USD	3,500,000	3,499,377	0.24
Mizuho Bank Ltd	2.090%	03/01/2020	USD	10,000,000	9,999,772	0.68
MUFG Bank Ltd	0.000%	09/01/2020	USD	10,000,000	9,941,504	0.67
MUFG Bank Ltd	2.190%	28/01/2020	USD	5,000,000	5,001,606	0.34
Nieuw Amsterdam Receivables Corp	0.000%	15/10/2019	USD	2,000,000	1,998,271	0.13
Nieuw Amsterdam Receivables Corp	0.000%	28/01/2020	USD	5,000,000	4,965,867	0.34
Norinchukin Bank	2.150%	06/11/2019	USD	7,500,000	7,500,295	0.51
Norinchukin Bank	2.300%	18/10/2019	USD	10,000,000	10,001,025	0.68
Pfizer Inc	0.000%	05/11/2019	USD	5,000,000	4,990,265	0.34
Pfizer Inc	0.000%	23/01/2020	USD	1,500,000	1,490,335	0.10
Pfizer Inc	0.000%	28/01/2020	USD	9,000,000	8,939,550	0.61
Sumitomo Mitsui Trust Bank Limited	0.000%	06/11/2019	USD	10,000,000	9,979,033	0.68
Sumitomo Mitsui Trust Bank Limited	0.000%	16/12/2019	USD	3,000,000	2,986,448	0.20
The Coca-Cola Co	0.000%	27/01/2020	USD	5,000,000	4,966,862	0.34
The Coca-Cola Co	0.000%	21/02/2020	USD	10,000,000	9,920,760	0.67
The Toronto-Dominion Bank	2.100%	06/01/2020	USD	10,000,000	10,002,126	0.68
Toyota Motor Credit Corp	0.000%	25/11/2019	USD	10,000,000	9,968,656	0.68
Victory Receivables Corp	0.000%	10/10/2019	USD	5,000,000	4,997,233	0.34
Total United States					**241,833,998**	**16.42**
Other Investment Funds						
United States						
UBS (Irl) Select Money Market Fund - US Treasury^	0.000%		USD	118,098,017	118,098,017	8.02
Total United States					**118,098,017**	**8.02**
Total Other Investment Funds					**118,098,017**	**8.02**
Total Short Term Investments					**507,489,520**	**34.45**
Total Investments (Total Cost: $1,220,692,566)					**1,216,540,657**	**82.59**
Other Assets/(Liabilities)					**256,459,085**	**17.41**
Total Net Assets					**1,472,999,742**	**100.00**

^Seven-day effective yield at 30 September 2019 was 1.92%.

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Industry Classification	Percent of Net Assets
Consumer Cyclical	1.96
Consumer Non-cyclical	3.01
Energy	1.90
Financial	27.58
Government	48.14
Total Investments	**82.59**
Other Assets/(Liabilities)	**17.41**
Total Net Assets	**100.00**

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
10 Year Canadian Treasury Bonds Futures	JPPC	563	18/12/2019	CAD	60,632,079	(575,803)	(0.04)
10 Year Japan Treasury Bonds Futures	JPPC	27	13/12/2019	JPY	38,746,031	(26,952)	(0.00)
10 Year US Treasury Note (CBT) Futures	JPPC	7,064	19/12/2019	USD	919,865,250	(7,064,245)	(0.49)
Euro-Bund Futures	JPPC	2,248	06/12/2019	EUR	426,992,662	(4,920,761)	(0.33)
FTSE/JSE TOP 40 Futures	JPPC	219	19/12/2019	ZAR	7,134,310	(354,634)	(0.02)
HANG SENG Index Futures	GSCO	1	30/10/2019	HKD	166,097	(1,953)	(0.00)
H-Shares Index Futures	GSCO	206	30/10/2019	HKD	13,414,674	(31,229)	(0.00)
KOSPI 200 Index Futures	BARC	5	12/12/2019	KRW	286,492	(825)	(0.00)
Long Gilt Futures	JPPC	4	27/12/2019	GBP	661,880	(1,931)	(0.00)
Russell 2000 Mini Futures	GSCO	364	20/12/2019	USD	27,787,760	(962,372)	(0.07)
S&P 500 E-mini Futures	GSCO	2,322	20/12/2019	USD	345,281,400	(3,906,620)	(0.27)
S&P MID 400 E-mini Index Futures	GSCO	137	20/12/2019	USD	26,469,770	(466,739)	(0.03)
S&P TSX 60 Index Futures	GSCO	5	19/12/2019	CAD	754,436	(5,722)	(0.00)
SGX Nifty 50	GSCO	227	31/10/2019	USD	5,238,252	(35,622)	(0.00)
SPI 200 Futures	GSCO	19	19/12/2019	AUD	2,146,225	(3,296)	(0.00)
TOPIX Index Futures	GSCO	7	12/12/2019	JPY	1,029,021	(9,922)	(0.00)
10 Year Australian Treasury Bond Futures	JPPC	479	16/12/2019	AUD	47,726,398	429,124	0.03
10 Year Canadian Treasury Bonds Futures	JPPC	47	18/12/2019	CAD	5,061,648	33,578	0.00
10 Year Japan Treasury Bonds Futures	JPPC	127	13/12/2019	JPY	182,249,850	297,157	0.02
10 Year US Treasury Note (CBT) Futures	JPPC	741	19/12/2019	USD	96,492,094	646,741	0.04
Amsterdam Index Futures	GSCO	26	18/10/2019	EUR	3,283,375	18,708	0.00
CAC40 10 Euro Futures	GSCO	164	18/10/2019	EUR	10,133,548	112,721	0.01
DAX Index Futures	GSCO	23	20/12/2019	EUR	7,784,140	38,602	0.00
EURO STOXX 50 Futures	GSCO	660	20/12/2019	EUR	25,566,144	307,463	0.03
Euro-Bund Futures	JPPC	114	06/12/2019	EUR	21,653,542	151,373	0.01
FTSE 100 Index Futures	GSCO	323	20/12/2019	GBP	29,392,354	375,488	0.03
FTSE/MIB Index Futures	GSCO	17	20/12/2019	EUR	2,041,547	22,549	0.00
HANG SENG Index Futures	GSCO	15	30/10/2019	HKD	2,491,453	3,868	0.00
IBEX 35 Index Futures	GSCO	21	18/10/2019	EUR	2,108,881	48,279	0.00
KOSPI 200 Index Futures	BARC	163	12/12/2019	KRW	9,339,641	254,144	0.02
Long Gilt Futures	JPPC	570	27/12/2019	GBP	94,317,864	298,317	0.03
S&P 500 E-mini Futures	GSCO	29	20/12/2019	USD	4,312,300	10,749	0.00
S&P TSX 60 Index Futures	GSCO	116	19/12/2019	CAD	17,502,922	55,168	0.00
SPI 200 Futures	GSCO	91	19/12/2019	AUD	10,279,288	29,110	0.00
Swiss Market Index Futures	BARC	166	20/12/2019	CHF	16,751,574	128,153	0.00
TOPIX Index Futures	GSCO	281	12/12/2019	JPY	41,307,846	1,252,756	0.09
Total Futures Contracts						**(13,854,578)**	**(0.94)**

Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	BRL	330,000	USD	80,831	18/12/2019*	(1,960)	(0.00)
CITI	EUR	6,446,963	USD	7,144,045	18/12/2019	(73,791)	(0.00)
CITI	GBP	8,151,945	USD	10,109,876	18/12/2019	(40,101)	(0.00)
CITI	HKD	5,845,002	USD	747,355	18/12/2019	(1,157)	(0.00)
CITI	USD	47,289,724	GBP	38,613,947	18/12/2019	(408,557)	(0.03)
CITI	USD	1,764,271	HKD	13,840,498	18/12/2019	(2,666)	(0.00)
JPMC	BRL	330,000	USD	80,831	18/12/2019*	(1,960)	(0.00)
JPMC	EUR	6,446,964	USD	7,144,054	18/12/2019	(73,800)	(0.01)
JPMC	GBP	8,151,942	USD	10,109,885	18/12/2019	(40,113)	(0.00)
JPMC	HKD	5,844,998	USD	747,356	18/12/2019	(1,158)	(0.00)
JPMC	USD	47,289,659	GBP	38,613,942	18/12/2019	(408,616)	(0.03)
JPMC	USD	1,764,270	HKD	13,840,502	18/12/2019	(2,668)	(0.00)
CITI	HKD	7,995,496	USD	1,019,703	18/12/2019	1,036	0.00
CITI	USD	80,992	BRL	330,000	18/12/2019*	2,121	0.00
CITI	USD	99,521,351	EUR	89,302,647	18/12/2019	1,584,955	0.11
CITI	USD	23,224,315	GBP	18,737,112	18/12/2019	79,102	0.00
JPMC	HKD	7,995,504	USD	1,019,706	18/12/2019	1,034	0.00
JPMC	USD	80,992	BRL	330,000	18/12/2019*	2,121	0.00
JPMC	USD	99,521,267	EUR	89,302,633	18/12/2019	1,584,887	0.11
JPMC	USD	23,224,288	GBP	18,737,114	18/12/2019	79,073	0.00
Total Forward Foreign Exchange Contracts						**2,277,782**	**0.15**

* Non-deliverable forwards (See Note 4)

Hedge Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	CHF	10,918,367	USD	11,186,035	18/12/2019	(156,391)	(0.01)
CITI	EUR	201,882,893	USD	224,869,889	18/12/2019	(3,469,029)	(0.24)
CITI	GBP	139,738,783	USD	173,253,439	18/12/2019	(639,650)	(0.04)
CITI	USD	983,169	GBP	803,848	18/12/2019	(9,792)	(0.00)
JPMC	CHF	10,918,341	USD	11,186,023	18/12/2019	(156,405)	(0.01)
JPMC	EUR	201,813,027	USD	224,792,092	18/12/2019	(3,467,851)	(0.24)
JPMC	GBP	139,738,785	USD	173,253,658	18/12/2019	(639,867)	(0.04)
JPMC	USD	755,395	GBP	618,474	18/12/2019	(8,582)	(0.00)
CITI	GBP	237,843,942	USD	291,461,427	18/12/2019	2,337,782	0.16
CITI	USD	77,270	CHF	75,564	18/12/2019	936	0.00
CITI	USD	438,719	EUR	395,280	18/12/2019	5,223	0.00
CITI	USD	1,767,826	GBP	1,421,273	18/12/2019	12,183	0.00
JPMC	GBP	237,843,948	USD	291,461,798	18/12/2019	2,337,417	0.16
JPMC	USD	52,196	CHF	51,262	18/12/2019	412	0.00
JPMC	USD	438,712	EUR	395,274	18/12/2019	5,223	0.00

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPMC	USD	1,767,830	GBP	1,421,278	18/12/2019	12,181	0.00
Total Hedge Forward Foreign Exchange Contracts						**(3,836,210)**	**(0.26)**

Total Return Swap Contracts
Over-the-Counter

Reference Entity ("RE")	Payments Made By Sub-Fund‡	Payments Received By Sub-Fund‡	Counterparty†	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Bloomberg Commodity Index 1 Month Forward	Decreases in RE and pays financing of +0.12%	Increases in RE	GSIN	04/10/2019	USD	20,133,460	(197,897)	(0.01)
Bloomberg Commodity Index 1 Month Forward	Decreases in RE and pays financing of +0.09%	Increases in RE	BARB	04/10/2019	USD	475,818,696	392,562	0.03
BOVESPA Index Futures Oct19	Decreases in RE	Increases in RE	JPMC	16/10/2019	BRL	2,146,096	61,468	0.00
BOVESPA Index Futures Oct19	Decreases in RE	Increases in RE	MLIN	16/10/2019	BRL	10,225,515	109,166	0.01
HANG SENG Index Futures Oct19	Decreases in RE	Increases in RE	MLIN	30/10/2019	HKD	1,660,969	2,402	0.00
HANG SENG Index Futures Oct19	Decreases in RE	Increases in RE	GSIN	30/10/2019	HKD	664,388	1,045	0.00
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	MLIN	12/12/2019	KRW	4,813,067	130,758	0.02
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	GSIN	12/12/2019	KRW	2,234,638	61,160	0.00
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	JPMC	12/12/2019	KRW	2,578,429	72,531	0.00
TAIEX Futures Oct19	Decreases in RE	Increases in RE	JPMC	16/10/2019	TWD	1,046,560	306	0.00
TAIEX Futures Oct19	Decreases in RE	Increases in RE	MLIN	16/10/2019	TWD	6,558,443	6,151	0.00
HANG SENG Index Futures Oct19	Decreases in RE	Increases in RE	MLIN	30/10/2019	HKD	1,494,872	(8,408)	(0.00)
H-Shares Index Futures Oct19	Decreases in RE	Increases in RE	MLIN	30/10/2019	HKD	6,056,140	(15,066)	(0.00)
H-Shares Index Futures Oct19	Decreases in RE	Increases in RE	GSIN	30/10/2019	HKD	22,075,605	(50,574)	(0.01)
H-Shares Index Futures Oct19	Decreases in RE	Increases in RE	JPMC	30/10/2019	HKD	10,223,806	(24,568)	(0.00)
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	JPMC	12/12/2019	KRW	57,298	(182)	(0.00)
SGX Nifty 50 Oct19	Decreases in RE	Increases in RE	MLIN	31/10/2019	USD	9,022,716	(74,020)	(0.01)
TAIEX Futures Oct19	Decreases in RE	Increases in RE	JPMC	16/10/2019	TWD	1,395,414	(3,467)	(0.00)
TAIEX Futures Oct19	Decreases in RE	Increases in RE	MLIN	16/10/2019	TWD	9,349,269	(26,859)	(0.00)
Total of Total Return Swap Contracts							**436,508**	**0.03**

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Short Term Investments						
Australia						
National Australia Bank Ltd	0.000%	31/10/2019	USD	9,000,000	8,983,771	1.36
Total Australia					**8,983,771**	**1.36**
Canada						
The Toronto-Dominion Bank	0.000%	15/10/2019	USD	10,000,000	9,991,750	1.51
Total Capital Canada Ltd	0.000%	02/10/2019	USD	2,000,000	1,999,784	0.30
Total Capital Canada Ltd	0.000%	23/10/2019	USD	6,500,000	6,491,325	0.98
Total Capital Canada Ltd	0.000%	02/12/2019	USD	2,000,000	1,992,713	0.30
Total Canada					**20,475,572**	**3.09**
Finland						
Nordea Bank Abp	0.000%	15/10/2019	USD	6,000,000	5,994,895	0.91
Total Finland					**5,994,895**	**0.91**
France						
Antalis SA	0.000%	01/10/2019	USD	6,000,000	5,999,663	0.90
Societe Generale SA	0.000%	26/11/2019	USD	2,500,000	2,492,040	0.38
Total France					**8,491,703**	**1.28**
Japan						
Sumitomo Mitsui Trust Bank Limited	0.000%	16/01/2020	USD	10,000,000	9,938,770	1.50
Total Japan					**9,938,770**	**1.50**
Luxembourg						
Nestle Finance International Ltd	0.000%	18/10/2019	USD	5,500,000	5,494,475	0.83
Nestle Finance International Ltd	0.000%	10/02/2020	USD	5,000,000	4,964,330	0.75
Total Luxembourg					**10,458,805**	**1.58**
Norway						
DNB Bank ASA	0.000%	15/01/2020	USD	8,000,000	7,951,802	1.20
Total Norway					**7,951,802**	**1.20**
Singapore						
DBS Bank Ltd	0.000%	22/10/2019	USD	6,000,000	5,992,098	0.91
DBS Bank Ltd	0.000%	19/11/2019	USD	3,000,000	2,991,242	0.45
DBS Bank Ltd	0.000%	14/02/2020	USD	3,000,000	2,977,532	0.45
Oversea-Chinese Banking Corp Ltd	0.000%	01/10/2019	USD	1,000,000	999,947	0.15
Sumitomo Mitsui Trust Bank Limited	0.000%	04/12/2019	USD	8,800,000	8,767,078	1.32
United Overseas Bank Ltd	0.000%	29/01/2020	USD	10,000,000	9,927,232	1.50
Total Singapore					**31,655,129**	**4.78**
Sweden						
Skandinaviska Enskilda Banken AB	0.000%	18/12/2019	USD	8,000,000	7,963,291	1.20
Total Sweden					**7,963,291**	**1.20**
United Kingdom						
Westpac Securities NZ Ltd	0.000%	19/12/2019	USD	15,000,000	14,930,600	2.25
Total United Kingdom					**14,930,600**	**2.25**
United States						
Albion Capital LLC	0.000%	28/10/2019	USD	2,059,000	2,055,639	0.31
American Honda Finance Corp	0.000%	22/10/2019	USD	12,000,000	11,984,739	1.81
American Honda Finance Corp	0.000%	11/12/2019	USD	2,500,000	2,489,765	0.38
Apple Inc	0.000%	21/10/2019	USD	7,000,000	6,991,576	1.06
Bank of Montreal	2.210%	02/10/2019	USD	10,000,000	10,000,142	1.51
Chevron Corporation	0.000%	03/10/2019	USD	3,000,000	2,999,446	0.45
Chevron Corporation	0.000%	12/11/2019	USD	5,000,000	4,988,002	0.75
Chevron Corporation	0.000%	19/11/2019	USD	5,000,000	4,986,076	0.75
Cooperatieve Rabobank UA	2.310%	12/11/2019	USD	8,000,000	8,002,301	1.21
Exxon Mobil Corp	0.000%	24/10/2019	USD	4,500,000	4,494,069	0.68
Exxon Mobil Corp	0.000%	30/10/2019	USD	10,000,000	9,983,292	1.51
Fairway Finance Co LLC	0.000%	16/10/2019	USD	2,000,000	1,998,156	0.30
Fairway Finance Co LLC	0.000%	02/12/2019	USD	10,000,000	9,963,093	1.50
Gotham Funding Corp	0.000%	16/10/2019	USD	10,000,000	9,990,929	1.51
KBC Bank NV	2.100%	09/10/2019	USD	14,500,000	14,500,436	2.19
Liberty Street Funding LLC	0.000%	02/10/2019	USD	10,000,000	9,998,874	1.51
Liberty Street Funding LLC	0.000%	28/01/2020	USD	2,000,000	1,986,013	0.30
LMA Americas LLC	0.000%	05/02/2020	USD	5,000,000	4,964,249	0.75
LMA Americas LLC	0.000%	07/02/2020	USD	2,000,000	1,985,469	0.30
LMA Americas LLC	0.000%	14/02/2020	USD	1,000,000	992,332	0.15
Mizuho Bank Ltd	2.050%	10/12/2019	USD	5,000,000	4,999,004	0.76
Mizuho Bank Ltd	2.060%	11/12/2019	USD	6,500,000	6,498,844	0.98
Mizuho Bank Ltd	2.090%	03/01/2020	USD	10,000,000	9,999,772	1.51
MUFG Bank Ltd	0.000%	09/01/2020	USD	5,000,000	4,970,752	0.75
Natixis SA	0.000%	01/10/2019	USD	16,000,000	15,999,070	2.42
Nestle Capital Corp	0.000%	02/10/2019	USD	2,000,000	1,999,756	0.30
Nestle Capital Corp	0.000%	27/02/2020	USD	3,000,000	2,975,938	0.45
Nieuw Amsterdam Receivables Corp	0.000%	10/10/2019	USD	5,000,000	4,997,144	0.75
Nieuw Amsterdam Receivables Corp	0.000%	15/10/2019	USD	2,800,000	2,797,579	0.42
Norinchukin Bank	2.150%	06/11/2019	USD	8,000,000	8,000,315	1.21
Norinchukin Bank	2.300%	18/10/2019	USD	4,000,000	4,000,410	0.60
Novartis Finance Corp	0.000%	15/11/2019	USD	7,625,000	7,605,027	1.15
Pfizer Inc	0.000%	06/11/2019	USD	3,000,000	2,993,997	0.45
Pfizer Inc	0.000%	23/01/2020	USD	2,000,000	1,987,114	0.30
Pfizer Inc	0.000%	28/01/2020	USD	9,000,000	8,939,550	1.35
Starbird Funding Corp	0.000%	15/10/2019	USD	2,291,000	2,289,019	0.35
Sumitomo Mitsui Trust Bank Limited	0.000%	06/11/2019	USD	3,200,000	3,193,291	0.48
Sumitomo Mitsui Trust Bank Limited	0.000%	16/12/2019	USD	5,000,000	4,977,413	0.75
The Coca-Cola Co	0.000%	15/11/2019	USD	1,000,000	997,393	0.15
The Coca-Cola Co	0.000%	27/01/2020	USD	5,000,000	4,966,862	0.75
The Coca-Cola Co	0.000%	21/02/2020	USD	5,000,000	4,960,380	0.75
The Toronto-Dominion Bank	2.100%	06/01/2020	USD	2,000,000	2,000,425	0.30
Toyota Motor Credit Corp	0.000%	25/11/2019	USD	9,000,000	8,971,790	1.36

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Short Term Investments (continued)						
United States (continued)						
Victory Receivables Corp	0.000%	15/10/2019	USD	5,000,000	4,995,719	0.75
Total United States					**251,471,162**	**37.97**
Other Investment Funds						
United States						
UBS (Irl) Select Money Market Fund - US Treasury^	0.000%		USD	52,762,134	52,762,134	7.97
Total United States					**52,762,134**	**7.97**
Total Other Investment Funds					**52,762,134**	**7.97**
Total Short Term Investments					**431,077,634**	**65.09**
Total Investments (Total Cost: $431,098,830)					**431,077,634**	**65.09**
Other Assets/(Liabilities)					**231,155,362**	**34.91**
Total Net Assets					**662,232,996**	**100.00**

^Seven-day effective yield at 30 September 2019 was 1.92%.

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Industry Classification	Percent of Net Assets
Consumer Cyclical	3.54
Consumer Non-cyclical	7.23
Energy	4.14
Financial	49.12
Technology	1.06
Total Investments	**65.09**
Other Assets/(Liabilities)	**34.91**
Total Net Assets	**100.00**

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
10 Year Australian Treasury Bond Futures	JPPC	318	16/12/2019	AUD	31,684,748	272,863	0.06
10 Year Japan Treasury Bonds Futures	JPPC	28	13/12/2019	JPY	40,181,070	58,990	0.02
10 Year US Treasury Note (CBT) Futures	JPPC	569	19/12/2019	USD	74,094,468	362,965	0.06
2 Year US Treasury Note (CBT) Futures	JPPC	75	31/12/2019	USD	16,158,399	4,399	0.00
3 Month Euro EURIBOR Futures	JPPC	25	16/03/2020	EUR	6,848,814	2,075	0.00
3 Month Euro EURIBOR Futures	JPPC	54	15/06/2020	EUR	14,797,118	4,351	0.00
3 Month Euro EURIBOR Futures	JPPC	24	14/09/2020	EUR	6,577,478	1,860	0.00
3 Month Euro EURIBOR Futures	JPPC	30	14/12/2020	EUR	8,222,256	1,628	0.00
3 Month Euro EURIBOR Futures	JPPC	22	15/03/2021	EUR	6,029,955	1,314	0.00
3 Month Euro EURIBOR Futures	JPPC	79	14/06/2021	EUR	21,651,943	8,889	0.00
3 Month Euro EURIBOR Futures	JPPC	72	13/09/2021	EUR	19,732,436	9,143	0.00
3 Month Euro Swiss Franc ICE Futures	JPPC	1	14/09/2020	CHF	253,060	125	0.00
3 Year Australian Treasury Bond Futures	JPPC	2,813	16/12/2019	AUD	220,061,414	782,848	0.12
5 Year US Treasury Note (CBT) Futures	JPPC	796	31/12/2019	USD	94,804,841	286,333	0.06
90-DAY Australian Bank Bill Futures	JPPC	5	12/03/2020	AUD	3,374,510	1,309	0.00
90-DAY Australian Bank Bill Futures	JPPC	72	11/06/2020	AUD	48,598,922	15,535	0.00
90-DAY Euro Dollar Futures	JPPC	143	15/06/2020	USD	35,190,527	108,240	0.00
90-DAY Euro Dollar Futures	JPPC	214	14/09/2020	USD	52,702,850	77,868	0.00
90-DAY Euro Dollar Futures	JPPC	224	14/12/2020	USD	55,168,406	75,579	0.00
90-DAY Euro Dollar Futures	JPPC	207	15/03/2021	USD	51,022,919	76,275	0.00
90-DAY Euro Dollar Futures	JPPC	397	14/06/2021	USD	97,875,403	97,181	0.00
90-DAY Euro Dollar Futures	JPPC	376	13/09/2021	USD	92,698,102	49,222	0.01
90-DAY Sterling Futures	JPPC	29	18/03/2020	GBP	4,435,882	667	0.00
90-DAY Sterling Futures	JPPC	54	17/06/2020	GBP	8,264,492	2,510	0.00
90-DAY Sterling Futures	JPPC	55	16/09/2020	GBP	8,420,924	4,054	0.00
90-DAY Sterling Futures	JPPC	74	16/12/2020	GBP	11,329,400	6,916	0.00
90-DAY Sterling Futures	JPPC	113	17/03/2021	GBP	17,308,130	10,997	0.00
90-DAY Sterling Futures	JPPC	188	16/06/2021	GBP	28,800,168	22,701	0.00
90-DAY Sterling Futures	JPPC	215	15/09/2021	GBP	32,938,015	44,196	0.00
Amsterdam Index Futures	BARC	43	18/10/2019	EUR	5,430,198	28,304	0.00
CAC40 10 Euro Futures	BARC	834	18/10/2019	EUR	51,532,793	511,221	0.09
Canadian Bank Accept Futures	JPPC	(35)	16/03/2020	CAD	(6,478,753)	2,193	0.00
Canadian Bank Accept Futures	JPPC	(36)	15/06/2020	CAD	(6,667,598)	2,436	0.00
DAX Index Futures	BARC	14	20/12/2019	EUR	4,738,173	18,996	0.00
DJIA MINI e-CBOT Futures	JPPC	29	20/12/2019	USD	3,897,600	2,132	0.00
EURO STOXX 50 Futures	BARC	1,348	20/12/2019	EUR	52,216,913	609,314	0.11
Euro-Bobl Futures	JPPC	110	06/12/2019	EUR	16,266,966	7,196	0.00
Euro-BTP Futures	JPPC	7	06/12/2019	EUR	1,112,480	997	0.00
Euro-Bund Futures	JPPC	7	06/12/2019	EUR	1,329,603	8,587	0.00
Euro-Buxl 30 Year Bond Futures	JPPC	3	06/12/2019	EUR	711,060	14,470	0.00
Euro-Schatz Futures	JPPC	88	06/12/2019	EUR	10,777,165	3,838	0.00
FTSE 100 Index Futures	BARC	142	20/12/2019	GBP	12,921,716	146,105	0.02
FTSE/JSE TOP 40 Futures	BARC	(101)	19/12/2019	ZAR	(3,290,253)	133,856	0.03
FTSE/MIB Index Futures	BARC	70	20/12/2019	EUR	8,406,372	93,611	0.02
HANG SENG Index Futures	BARC	(9)	30/10/2019	HKD	(1,494,872)	17,350	0.00
H-Shares Index Futures	BARC	(51)	30/10/2019	HKD	(3,321,108)	3,357	0.00
IBEX 35 Index Futures	BARC	49	18/10/2019	EUR	4,920,725	95,307	0.02
KOSPI 200 Index Futures	BARC	1	12/12/2019	KRW	57,298	193	0.00
Long Gilt Futures	JPPC	201	27/12/2019	GBP	33,259,457	89,515	0.01
MSCI Singapore Index Futures	JPPC	11	30/10/2019	SGD	285,924	346	0.00
OMXS30 Index Futures	JPPC	32	18/10/2019	SEK	537,010	1,600	0.00
Russell 2000 Mini Futures	JPPC	(83)	20/12/2019	USD	(6,336,220)	133,575	0.01
S&P 500 E-mini Futures	JPPC	16	20/12/2019	USD	2,379,200	1,721	0.00
S&P TSX 60 Index Futures	JPPC	428	19/12/2019	CAD	64,579,748	160,936	0.02
SPI 200 Futures	JPPC	495	19/12/2019	AUD	55,914,808	170,132	0.03
Swiss Market Index Futures	BARC	74	20/12/2019	CHF	7,467,569	47,793	0.01
US LONG Bond (CBT) Futures	JPPC	215	19/12/2019	USD	34,816,565	446,041	0.07
US ULTRA Bond (CBT) Futures	JPPC	127	19/12/2019	USD	24,260,969	567,446	0.09
10 Year Australian Treasury Bond Futures	JPPC	42	16/12/2019	AUD	4,184,778	(17,755)	(0.00)
10 Year Canadian Treasury Bonds Futures	JPPC	23	18/12/2019	CAD	2,476,976	(30,572)	(0.00)
10 Year Japan Treasury Bonds Futures	JPPC	4	13/12/2019	JPY	5,740,153	(10,090)	(0.00)
10 Year US Treasury Note (CBT) Futures	JPPC	285	19/12/2019	USD	37,112,344	(221,052)	(0.02)
2 Year US Treasury Note (CBT) Futures	JPPC	659	31/12/2019	USD	141,978,466	(404,198)	(0.08)
3 Month Euro EURIBOR Futures	JPPC	18	16/03/2020	EUR	4,931,147	(4,445)	(0.00)
3 Month Euro EURIBOR Futures	JPPC	84	15/06/2020	EUR	23,017,740	(25,389)	(0.00)
3 Month Euro EURIBOR Futures	JPPC	119	14/09/2020	EUR	32,613,331	(33,370)	(0.00)
3 Month Euro EURIBOR Futures	JPPC	146	14/12/2020	EUR	40,014,983	(40,641)	(0.00)
3 Month Euro EURIBOR Futures	JPPC	167	15/03/2021	EUR	45,772,839	(35,455)	(0.00)
3 Month Euro EURIBOR Futures	JPPC	126	14/06/2021	EUR	34,533,479	(34,496)	(0.00)
3 Month Euro EURIBOR Futures	JPPC	39	13/09/2021	EUR	10,688,403	(6,861)	(0.00)
3 Month Euro Swiss Franc ICE Futures	JPPC	(10)	16/03/2020	CHF	(2,530,353)	(616)	(0.00)
3 Month Euro Swiss Franc ICE Futures	JPPC	4	15/06/2020	CHF	1,012,040	(1,804)	(0.00)
3 Month Euro Swiss Franc ICE Futures	JPPC	7	14/09/2020	CHF	1,771,421	(2,680)	(0.00)
5 Year US Treasury Note (CBT) Futures	JPPC	558	31/12/2019	USD	66,458,670	(366,573)	(0.08)
90-DAY Australian Bank Bill Futures	JPPC	32	12/03/2020	AUD	21,596,864	(2,917)	(0.00)
90-DAY Euro Dollar Futures	JPPC	272	16/03/2020	USD	66,857,600	(83,233)	(0.02)
90-DAY Euro Dollar Futures	JPPC	247	15/06/2020	USD	60,783,615	(83,306)	(0.00)
90-DAY Euro Dollar Futures	JPPC	228	14/09/2020	USD	56,150,700	(88,467)	(0.00)
90-DAY Euro Dollar Futures	JPPC	258	14/12/2020	USD	63,542,178	(108,424)	(0.02)
90-DAY Euro Dollar Futures	JPPC	293	15/03/2021	USD	72,220,840	(125,412)	(0.03)
90-DAY Euro Dollar Futures	JPPC	232	14/06/2021	USD	57,196,703	(88,299)	(0.00)
90-DAY Euro Dollar Futures	JPPC	366	13/09/2021	USD	90,232,731	(132,241)	(0.03)
90-DAY Sterling Futures	JPPC	28	18/03/2020	GBP	4,282,921	(644)	(0.00)
90-DAY Sterling Futures	JPPC	27	17/06/2020	GBP	4,132,246	(1,044)	(0.00)
90-DAY Sterling Futures	JPPC	35	16/09/2020	GBP	5,358,771	(1,260)	(0.00)
90-DAY Sterling Futures	JPPC	34	16/12/2020	GBP	5,205,400	(1,157)	(0.00)
90-DAY Sterling Futures	JPPC	19	17/03/2021	GBP	2,910,216	(822)	(0.00)
90-DAY Sterling Futures	JPPC	24	16/06/2021	GBP	3,676,618	(505)	(0.00)
90-DAY Sterling Futures	JPPC	23	15/09/2021	GBP	3,523,602	(1,085)	(0.00)
Canadian Bank Accept Futures	JPPC	(1)	16/03/2020	CAD	(185,107)	(9)	(0.00)
Canadian Bank Accept Futures	JPPC	(6)	15/06/2020	CAD	(1,111,266)	(45)	(0.00)
DAX Index Futures	BARC	2	20/12/2019	EUR	676,882	(1,504)	(0.00)
DJIA MINI e-CBOT Futures	JPPC	143	20/12/2019	USD	19,219,200	(214,923)	(0.03)
Euro-Bobl Futures	JPPC	798	06/12/2019	EUR	118,009,444	(833,116)	(0.13)

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Euro-Bund Futures	JPPC	134	06/12/2019	EUR	25,452,408	(212,418)	(0.04)
Euro-Buxl 30 Year Bond Futures	JPPC	3	06/12/2019	EUR	711,061	(12,364)	(0.00)
Euro-Oat Futures	JPPC	67	06/12/2019	EUR	12,441,322	(118,335)	(0.02)
Euro-Schatz Futures	JPPC	720	06/12/2019	EUR	88,176,804	(189,463)	(0.05)
FTSE CHINA A50	JPPC	342	30/10/2019	USD	4,647,780	(59,468)	(0.01)
HANG SENG Index Futures	BARC	(83)	30/10/2019	HKD	(13,786,042)	(22,726)	(0.00)
H-Shares Index Futures	BARC	(44)	30/10/2019	HKD	(2,865,270)	(11,445)	(0.00)
KOSPI 200 Index Futures	BARC	83	12/12/2019	KRW	4,755,768	(28,203)	(0.00)
Long Gilt Futures	JPPC	28	27/12/2019	GBP	4,633,159	(7,980)	(0.00)
mini MSCI EAFE Futures	JPPC	5	20/12/2019	USD	473,925	(3,497)	(0.00)
MSCI Emerging Market Index Futures	JPPC	10	20/12/2019	USD	502,900	(9,370)	(0.00)
MSCI Singapore Index Futures	JPPC	11	30/10/2019	SGD	285,924	(340)	(0.00)
NASDAQ 100 E-mini Index Futures	JPPC	183	20/12/2019	USD	28,304,610	(661,180)	(0.09)
NIKKEI 225 (OSE) Futures	JPPC	30	12/12/2019	JPY	6,043,046	(39,908)	(0.00)
OMXS30 Index Futures	JPPC	189	18/10/2019	SEK	3,171,715	(12,803)	(0.00)
S&P 500 E-mini Futures	JPPC	110	20/12/2019	USD	16,357,000	(183,808)	(0.03)
S&P MID 400 E-mini Index Futures	JPPC	3	20/12/2019	USD	579,630	(7,787)	(0.00)
S&P TSX 60 Index Futures	JPPC	114	19/12/2019	CAD	17,201,148	(79,574)	(0.01)
SPI 200 Futures	JPPC	312	19/12/2019	AUD	35,243,274	(122,308)	(0.03)
TOPIX Index Futures	BARC	2	12/12/2019	JPY	294,006	(2,154)	(0.00)
US LONG Bond (CBT) Futures	JPPC	150	19/12/2019	USD	24,290,628	(246,537)	(0.03)
US ULTRA Bond (CBT) Futures	JPPC	105	19/12/2019	USD	20,058,283	(306,080)	(0.05)
Total Futures Contracts						**367,443**	**0.06**

Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	AUD	96,975,000	USD	66,367,457	18/12/2019	(635,446)	(0.10)
CITI	BRL	4,627,500	USD	1,134,942	18/12/2019*	(28,958)	(0.01)
CITI	CAD	36,834,964	USD	27,968,371	18/12/2019	(119,479)	(0.02)
CITI	CHF	58,109,500	USD	59,541,835	18/12/2019	(840,097)	(0.13)
CITI	CLP	204,261,500	USD	283,854	18/12/2019*	(2,897)	(0.00)
CITI	COP	2,087,841,500	USD	607,582	18/12/2019*	(6,763)	(0.00)
CITI	EUR	16,454,500	USD	18,266,957	18/12/2019	(221,642)	(0.03)
CITI	GBP	60,964,001	USD	76,039,028	18/12/2019	(732,610)	(0.11)
CITI	HUF	24,592,500	USD	83,825	18/12/2019	(3,315)	(0.00)
CITI	IDR	126,091,803,076	USD	8,855,280	18/12/2019*	(54,761)	(0.01)
CITI	JPY	7,322,172,432	USD	69,221,310	18/12/2019	(1,070,665)	(0.16)
CITI	KRW	923,196,500	USD	778,691	18/12/2019*	(6,897)	(0.00)
CITI	MXN	318,403,253	USD	16,134,475	18/12/2019	(193,014)	(0.03)
CITI	NOK	8,968,500	USD	1,000,121	18/12/2019	(10,614)	(0.00)
CITI	NZD	44,376,004	USD	28,403,149	18/12/2019	(508,617)	(0.08)
CITI	PLN	85,487,490	USD	21,725,581	18/12/2019	(390,493)	(0.06)
CITI	SEK	11,089,000	USD	1,152,454	18/12/2019	(16,451)	(0.00)
CITI	SGD	5,496,000	USD	3,996,953	18/12/2019	(16,851)	(0.00)
CITI	TWD	86,285,498	USD	2,811,550	18/12/2019*	(16,010)	(0.00)
CITI	USD	26,844,564	AUD	39,921,000	18/12/2019	(214,860)	(0.03)
CITI	USD	4,340,362	BRL	18,224,500	18/12/2019*	(15,340)	(0.00)
CITI	USD	16,097,409	CAD	21,378,000	18/12/2019	(65,322)	(0.01)
CITI	USD	47,192,482	GBP	38,537,500	18/12/2019	(411,366)	(0.06)
CITI	USD	4,250,727	HUF	1,301,788,000	18/12/2019	(11,025)	(0.00)
CITI	USD	272,948	IDR	3,956,361,500	18/12/2019*	(3,184)	(0.00)
CITI	USD	83,992	ILS	295,000	18/12/2019	(1,168)	(0.00)
CITI	USD	2,842,510	INR	206,674,500	18/12/2019*	(51,071)	(0.01)
CITI	USD	1,147,316	JPY	123,364,500	18/12/2019	(891)	(0.00)
CITI	USD	46,941,153	KRW	56,607,038,502	18/12/2019*	(382,453)	(0.06)
CITI	USD	5,539,766	MXN	112,261,499	18/12/2019	(80,817)	(0.01)
CITI	USD	10,630,911	NOK	96,572,500	18/12/2019	(24,065)	(0.00)
CITI	USD	1,512,290	PHP	79,313,500	18/12/2019*	(14,183)	(0.00)
CITI	USD	3,372,149	PLN	13,521,492	18/12/2019	(2,406)	(0.00)
CITI	USD	221,418	SEK	2,175,000	18/12/2019	(1,398)	(0.00)
CITI	USD	12,256,050	SGD	16,991,000	18/12/2019	(48,519)	(0.01)
CITI	USD	7,222,451	TWD	224,998,994	18/12/2019*	(67,228)	(0.01)
CITI	USD	5,567,795	ZAR	86,225,000	18/12/2019	(65,884)	(0.01)
CITI	ZAR	289,931,500	USD	19,479,081	18/12/2019	(535,842)	(0.08)
JPMC	AUD	96,975,000	USD	66,367,539	18/12/2019	(635,529)	(0.10)
JPMC	BRL	4,627,500	USD	1,134,943	18/12/2019*	(28,959)	(0.01)
JPMC	CAD	36,834,969	USD	27,968,410	18/12/2019	(119,514)	(0.02)
JPMC	CHF	58,109,500	USD	59,541,909	18/12/2019	(840,172)	(0.13)
JPMC	CLP	204,261,500	USD	283,854	18/12/2019*	(2,897)	(0.00)
JPMC	COP	2,087,841,500	USD	607,583	18/12/2019*	(6,764)	(0.00)
JPMC	EUR	16,454,500	USD	18,266,980	18/12/2019	(221,665)	(0.03)
JPMC	GBP	60,963,999	USD	76,039,120	18/12/2019	(732,705)	(0.11)
JPMC	HUF	24,592,500	USD	83,825	18/12/2019	(3,315)	(0.00)
JPMC	IDR	126,091,803,077	USD	8,855,291	18/12/2019*	(54,772)	(0.01)
JPMC	JPY	7,322,172,424	USD	69,221,397	18/12/2019	(1,070,752)	(0.16)
JPMC	KRW	923,196,500	USD	778,721	18/12/2019*	(6,927)	(0.00)
JPMC	MXN	318,403,247	USD	16,134,494	18/12/2019	(193,035)	(0.03)
JPMC	NOK	8,968,500	USD	1,000,122	18/12/2019	(10,615)	(0.00)
JPMC	NZD	44,375,996	USD	28,403,179	18/12/2019	(508,652)	(0.08)
JPMC	PLN	85,487,510	USD	21,725,613	18/12/2019	(390,520)	(0.06)
JPMC	SEK	11,089,000	USD	1,152,455	18/12/2019	(16,453)	(0.00)
JPMC	SGD	5,496,000	USD	3,996,958	18/12/2019	(16,856)	(0.00)
JPMC	TWD	86,285,502	USD	2,811,553	18/12/2019*	(16,014)	(0.00)
JPMC	USD	26,844,530	AUD	39,921,000	18/12/2019	(214,893)	(0.03)
JPMC	USD	4,340,357	BRL	18,224,500	18/12/2019*	(15,346)	(0.00)
JPMC	USD	16,097,388	CAD	21,378,000	18/12/2019	(65,342)	(0.01)
JPMC	USD	47,192,422	GBP	38,537,499	18/12/2019	(411,425)	(0.06)
JPMC	USD	4,250,722	HUF	1,301,788,000	18/12/2019	(11,030)	(0.00)
JPMC	USD	272,948	IDR	3,956,361,500	18/12/2019*	(3,185)	(0.00)
JPMC	USD	83,992	ILS	295,000	18/12/2019	(1,168)	(0.00)
JPMC	USD	2,843,053	INR	206,674,500	18/12/2019*	(50,528)	(0.01)

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPMC	USD	1,147,315	JPY	123,364,500	18/12/2019	(892)	(0.00)
JPMC	USD	46,941,095	KRW	56,607,038,510	18/12/2019*	(382,512)	(0.06)
JPMC	USD	5,539,759	MXN	112,261,501	18/12/2019	(80,824)	(0.01)
JPMC	USD	10,630,898	NOK	96,572,500	18/12/2019	(24,078)	(0.01)
JPMC	USD	1,512,288	PHP	79,313,500	18/12/2019*	(14,184)	(0.00)
JPMC	USD	3,372,149	PLN	13,521,508	18/12/2019	(2,410)	(0.00)
JPMC	USD	221,418	SEK	2,175,000	18/12/2019	(1,398)	(0.00)
JPMC	USD	12,256,034	SGD	16,991,000	18/12/2019	(48,535)	(0.01)
JPMC	USD	7,222,442	TWD	224,998,998	18/12/2019*	(67,237)	(0.01)
JPMC	USD	5,567,788	ZAR	86,225,000	18/12/2019	(65,891)	(0.01)
JPMC	ZAR	289,931,500	USD	19,479,106	18/12/2019	(535,866)	(0.08)
CITI	AUD	8,713,000	USD	5,871,888	18/12/2019	33,995	0.00
CITI	CAD	69,484,030	USD	52,357,670	18/12/2019	175,387	0.03
CITI	COP	125,111,500	USD	35,741	18/12/2019*	263	0.00
CITI	GBP	7,397,000	USD	9,103,508	18/12/2019	33,713	0.00
CITI	IDR	75,995,829,728	USD	5,257,190	18/12/2019*	46,904	0.01
CITI	ILS	19,020,498	USD	5,434,077	18/12/2019	56,679	0.01
CITI	INR	382,681,998	USD	5,282,769	18/12/2019*	75,034	0.01
CITI	JPY	16,082,000	USD	149,678	18/12/2019	4	0.00
CITI	MXN	32,606,742	USD	1,609,019	18/12/2019	23,499	0.00
CITI	PHP	174,343,004	USD	3,330,246	18/12/2019*	25,169	0.00
CITI	SGD	602,500	USD	433,562	18/12/2019	2,757	0.00
CITI	TWD	148,743,500	USD	4,778,145	18/12/2019*	40,953	0.01
CITI	USD	27,130,952	AUD	39,921,000	18/12/2019	71,528	0.01
CITI	USD	9,044,170	BRL	37,340,500	18/12/2019*	119,694	0.02
CITI	USD	1,660,970	CAD	2,195,500	18/12/2019	1,073	0.00
CITI	USD	24,835,083	CHF	24,439,500	18/12/2019	146,502	0.02
CITI	USD	8,302,156	CLP	5,955,309,542	18/12/2019*	110,769	0.02
CITI	USD	3,739,139	COP	12,806,880,496	18/12/2019*	53,702	0.01
CITI	USD	184,764,385	EUR	166,212,997	18/12/2019	2,481,973	0.37
CITI	USD	21,708,291	GBP	17,514,001	18/12/2019	73,939	0.01
CITI	USD	20,397,456	HUF	6,107,940,976	18/12/2019	401,474	0.06
CITI	USD	409,780	IDR	5,864,789,500	18/12/2019*	449	0.00
CITI	USD	3,209,641	JPY	343,232,000	18/12/2019	15,031	0.00
CITI	USD	10,403,979	KRW	12,404,862,230	18/12/2019*	33,487	0.00
CITI	USD	1,236,534	MXN	24,534,500	18/12/2019	8,168	0.00
CITI	USD	21,720,464	NOK	195,095,496	18/12/2019	195,311	0.03
CITI	USD	90,577,565	NZD	143,052,004	18/12/2019	655,797	0.10
CITI	USD	19,128,634	PLN	75,420,498	18/12/2019	305,962	0.05
CITI	USD	16,857,053	SEK	162,920,500	18/12/2019	166,813	0.03
CITI	USD	757,399	SGD	1,044,500	18/12/2019	992	0.00
CITI	USD	2,289,444	TWD	70,590,500	18/12/2019*	2,402	0.00
CITI	USD	5,008,142	ZAR	75,881,500	18/12/2019	50,276	0.01
CITI	ZAR	47,584,000	USD	3,074,915	18/12/2019	34,078	0.01
JPMC	AUD	8,713,000	USD	5,871,896	18/12/2019	33,987	0.00
JPMC	CAD	69,484,037	USD	52,357,741	18/12/2019	175,321	0.03
JPMC	COP	125,111,500	USD	35,741	18/12/2019*	263	0.00
JPMC	GBP	7,397,000	USD	9,103,520	18/12/2019	33,702	0.00
JPMC	IDR	75,995,829,727	USD	5,257,213	18/12/2019*	46,881	0.01
JPMC	ILS	19,020,502	USD	5,434,085	18/12/2019	56,672	0.01
JPMC	INR	382,682,002	USD	5,282,776	18/12/2019*	75,027	0.01
JPMC	JPY	16,082,000	USD	149,678	18/12/2019	4	0.00
JPMC	MXN	32,606,750	USD	1,609,021	18/12/2019	23,497	0.00
JPMC	PHP	174,342,996	USD	3,330,246	18/12/2019*	25,169	0.00
JPMC	SGD	602,500	USD	433,563	18/12/2019	2,757	0.00
JPMC	TWD	148,743,500	USD	4,778,112	18/12/2019*	40,987	0.01
JPMC	USD	27,130,918	AUD	39,921,000	18/12/2019	71,494	0.01
JPMC	USD	9,044,045	BRL	37,340,500	18/12/2019*	119,569	0.02
JPMC	USD	1,660,968	CAD	2,195,500	18/12/2019	1,071	0.00
JPMC	USD	24,835,052	CHF	24,439,500	18/12/2019	146,471	0.02
JPMC	USD	8,302,145	CLP	5,955,309,554	18/12/2019*	110,759	0.02
JPMC	USD	3,739,135	COP	12,806,880,496	18/12/2019*	53,697	0.01
JPMC	USD	184,764,509	EUR	166,213,003	18/12/2019	2,482,090	0.37
JPMC	USD	21,708,262	GBP	17,514,000	18/12/2019	73,911	0.01
JPMC	USD	20,397,430	HUF	6,107,940,976	18/12/2019	401,449	0.06
JPMC	USD	409,779	IDR	5,864,789,500	18/12/2019*	449	0.00
JPMC	USD	3,209,637	JPY	343,232,000	18/12/2019	15,027	0.00
JPMC	USD	10,403,966	KRW	12,404,862,230	18/12/2019*	33,474	0.00
JPMC	USD	1,236,533	MXN	24,534,500	18/12/2019	8,167	0.00
JPMC	USD	21,720,437	NOK	195,095,504	18/12/2019	195,284	0.03
JPMC	USD	90,577,447	NZD	143,051,996	18/12/2019	655,684	0.10
JPMC	USD	19,128,611	PLN	75,420,502	18/12/2019	305,938	0.05
JPMC	USD	16,857,032	SEK	162,920,500	18/12/2019	166,792	0.03
JPMC	USD	757,398	SGD	1,044,500	18/12/2019	991	0.00
JPMC	USD	2,289,441	TWD	70,590,500	18/12/2019*	2,399	0.00
JPMC	USD	5,008,136	ZAR	75,881,500	18/12/2019	50,270	0.01
JPMC	ZAR	47,584,000	USD	3,074,919	18/12/2019	34,075	0.01
Total Forward Foreign Exchange Contracts						**(2,858,357)**	**(0.43)**

* Non-deliverable forwards (See Note 4)

Hedge Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	CHF	165,379	USD	169,437	18/12/2019	(2,372)	(0.00)
CITI	EUR	17,032,939	USD	18,976,325	18/12/2019	(296,648)	(0.05)
CITI	GBP	29,089,595	USD	36,068,220	18/12/2019	(134,994)	(0.02)
CITI	NOK	20,917,715	USD	2,330,408	18/12/2019	(22,528)	(0.00)
CITI	USD	274,630	GBP	223,437	18/12/2019	(1,372)	(0.00)
JPMC	CHF	165,382	USD	169,440	18/12/2019	(2,373)	(0.00)

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPMC	EUR	17,032,924	USD	18,976,333	18/12/2019	(296,671)	(0.05)
JPMC	GBP	29,089,598	USD	36,068,268	18/12/2019	(135,039)	(0.02)
JPMC	NOK	20,917,712	USD	2,330,408	18/12/2019	(22,528)	(0.00)
JPMC	USD	124,684	GBP	101,401	18/12/2019	(572)	(0.00)
CITI	GBP	49,636,674	USD	60,833,583	18/12/2019	480,636	0.07
CITI	NOK	984,121	USD	108,395	18/12/2019	184	0.00
CITI	USD	7,230	CHF	7,117	18/12/2019	40	0.00
CITI	USD	1,393,777	EUR	1,252,316	18/12/2019	20,388	0.00
CITI	USD	4,464,842	GBP	3,583,551	18/12/2019	38,223	0.01
CITI	USD	129,967	NOK	1,167,421	18/12/2019	1,163	0.00
JPMC	GBP	49,636,673	USD	60,833,658	18/12/2019	480,560	0.07
JPMC	NOK	984,122	USD	108,395	18/12/2019	184	0.00
JPMC	USD	7,232	CHF	7,119	18/12/2019	40	0.00
JPMC	USD	1,393,774	EUR	1,252,315	18/12/2019	20,386	0.00
JPMC	USD	4,464,843	GBP	3,583,556	18/12/2019	38,218	0.01
JPMC	USD	129,966	NOK	1,167,420	18/12/2019	1,163	0.00
Total Hedge Forward Foreign Exchange Contracts						**166,088**	**0.02**

Total Return Swap Contracts
Over-the-Counter

Reference Entity ("RE")	Payments Made By Sub-Fund	Payments Received By Sub-Fund	Counterparty†	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Bloomberg Commodity Index 1 Month Forward	Increases in RE	Decreases in RE and receives financing of +0.03%	GSIN	04/10/2019	USD	(64,473,767)	(98,626)	(0.01)
Bloomberg Commodity Index 1 Month Forward	Increases in RE	Decreases in RE and receives financing of +0.03%	GSIN	04/10/2019	USD	(32,326,374)	125,554	0.02
BOVESPA Index Futures Oct19	Decreases in RE	Increases in RE	JPMC	16/10/2019	BRL	631,205	(864)	(0.00)
HANG SENG Index Futures Oct19	Increases in RE	Decreases in RE	JPMC	30/10/2019	HKD	(14,450,431)	(38,234)	(0.01)
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	MLIN	12/12/2019	KRW	802,178	(7,731)	(0.00)
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	GSIN	12/12/2019	KRW	1,661,654	(12,565)	(0.00)
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	JPMC	12/12/2019	KRW	2,922,219	(17,062)	(0.01)
TAIEX Futures Oct19	Decreases in RE	Increases in RE	JPMC	16/10/2019	TWD	11,093,537	(36,903)	(0.00)
BOVESPA Index Futures Oct19	Decreases in RE	Increases in RE	JPMC	16/10/2019	BRL	3,787,230	72,942	0.00
BOVESPA Index Futures Oct19	Decreases in RE	Increases in RE	MLIN	16/10/2019	BRL	2,272,336	20,789	0.00
HANG SENG Index Futures Oct19	Increases in RE	Decreases in RE	JPMC	30/10/2019	HKD	(3,654,132)	40,483	0.01
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	JPMC	12/12/2019	KRW	4,583,873	20,038	0.01
TAIEX Futures Oct19	Decreases in RE	Increases in RE	JPMC	16/10/2019	TWD	3,000,139	51	0.00
Total of Total Return Swap Contracts							**67,872**	**0.01**

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Short Term Investments						
Australia						
National Australia Bank Ltd	0.000%	31/10/2019	USD	5,000,000	4,990,984	1.53
Total Australia					**4,990,984**	**1.53**
Canada						
The Toronto-Dominion Bank	0.000%	15/10/2019	USD	1,500,000	1,498,763	0.46
Total Capital Canada Ltd	0.000%	02/10/2019	USD	5,000,000	4,999,461	1.53
Total Capital Canada Ltd	0.000%	02/12/2019	USD	1,500,000	1,494,535	0.45
Total Canada					**7,992,759**	**2.44**
Finland						
Nordea Bank Abp	0.000%	15/10/2019	USD	6,000,000	5,994,895	1.83
Total Finland					**5,994,895**	**1.83**
France						
Antalis SA	0.000%	10/10/2019	USD	2,000,000	1,998,858	0.61
Antalis SA	0.000%	04/11/2019	USD	4,000,000	3,991,950	1.22
Total France					**5,990,808**	**1.83**
Japan						
Sumitomo Mitsui Trust Bank Limited	0.000%	16/01/2020	USD	5,000,000	4,969,385	1.52
Total Japan					**4,969,385**	**1.52**
Luxembourg						
Nestle Finance International Ltd	0.000%	18/10/2019	USD	3,400,000	3,396,585	1.04
Nestle Finance International Ltd	0.000%	10/02/2020	USD	2,000,000	1,985,732	0.60
Total Luxembourg					**5,382,317**	**1.64**
Norway						
DNB Bank ASA	0.000%	15/01/2020	USD	5,000,000	4,969,877	1.52
Total Norway					**4,969,877**	**1.52**
Singapore						
DBS Bank Ltd	0.000%	22/10/2019	USD	3,500,000	3,495,391	1.07
DBS Bank Ltd	0.000%	19/11/2019	USD	2,000,000	1,994,161	0.61
DBS Bank Ltd	0.000%	14/02/2020	USD	1,000,000	992,511	0.30
Sumitomo Mitsui Trust Bank Limited	0.000%	04/12/2019	USD	6,000,000	5,977,553	1.83
United Overseas Bank Ltd	0.000%	29/01/2020	USD	6,000,000	5,956,339	1.82
Total Singapore					**18,415,955**	**5.63**
Sweden						
Skandinaviska Enskilda Banken AB	0.000%	18/12/2019	USD	5,000,000	4,977,057	1.52
Total Sweden					**4,977,057**	**1.52**
United States						
American Honda Finance Corp	0.000%	11/12/2019	USD	5,500,000	5,477,483	1.67
Bank of Montreal	2.210%	02/10/2019	USD	6,500,000	6,500,092	1.99
Chevron Corporation	0.000%	12/11/2019	USD	2,500,000	2,494,001	0.76
Chevron Corporation	0.000%	19/11/2019	USD	3,500,000	3,490,253	1.07
Cooperatieve Rabobank UA	2.310%	12/11/2019	USD	4,000,000	4,001,150	1.22
Exxon Mobil Corp	0.000%	29/10/2019	USD	4,600,000	4,592,589	1.40
Exxon Mobil Corp	0.000%	30/10/2019	USD	1,500,000	1,497,494	0.46
Fairway Finance Co LLC	0.000%	16/10/2019	USD	5,000,000	4,995,391	1.53
Fairway Finance Co LLC	0.000%	12/11/2019	USD	3,000,000	2,992,482	0.91
Gotham Funding Corp	0.000%	16/10/2019	USD	5,000,000	4,995,464	1.53
KBC Bank NV	2.100%	09/10/2019	USD	6,500,000	6,500,196	1.99
Liberty Street Funding LLC	0.000%	02/10/2019	USD	7,000,000	6,999,212	2.14
LMA Americas LLC	0.000%	05/02/2020	USD	2,500,000	2,482,124	0.76
LMA Americas LLC	0.000%	07/02/2020	USD	1,000,000	992,734	0.30
LMA Americas LLC	0.000%	14/02/2020	USD	3,000,000	2,976,995	0.91
Mizuho Bank Ltd	2.090%	03/01/2020	USD	6,500,000	6,499,852	1.99
MUFG Bank Ltd	2.190%	28/01/2020	USD	5,000,000	5,001,606	1.53
Natixis SA	0.000%	01/10/2019	USD	7,500,000	7,499,564	2.29
Nieuw Amsterdam Receivables Corp	0.000%	10/10/2019	USD	3,000,000	2,998,287	0.92
Nieuw Amsterdam Receivables Corp	0.000%	28/01/2020	USD	3,500,000	3,476,107	1.06
Norinchukin Bank	2.150%	06/11/2019	USD	4,000,000	4,000,157	1.22
Norinchukin Bank	2.300%	18/10/2019	USD	2,000,000	2,000,205	0.61
Pfizer Inc	0.000%	28/01/2020	USD	5,000,000	4,966,417	1.52
Starbird Funding Corp	0.000%	15/10/2019	USD	3,300,000	3,297,147	1.01
Sumitomo Mitsui Trust Bank Limited	0.000%	06/11/2019	USD	1,000,000	997,903	0.30
Sumitomo Mitsui Trust Bank Limited	0.000%	16/12/2019	USD	2,000,000	1,990,965	0.61
The Coca-Cola Co	0.000%	27/01/2020	USD	1,250,000	1,241,715	0.38
The Coca-Cola Co	0.000%	21/02/2020	USD	5,000,000	4,960,380	1.52
The Toronto-Dominion Bank	2.100%	06/01/2020	USD	5,000,000	5,001,063	1.53
Toyota Motor Credit Corp	0.000%	25/11/2019	USD	5,000,000	4,984,328	1.52
Victory Receivables Corp	0.000%	10/10/2019	USD	1,500,000	1,499,170	0.46
Total United States					**121,402,526**	**37.11**

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Short Term Investments (continued)						
Other Investment Funds						
United States						
UBS (Irl) Select Money Market Fund - US Treasury^	0.000%		USD	25,680,974	25,680,974	7.85
Total United States					**25,680,974**	**7.85**
Total Other Investment Funds					**25,680,974**	**7.85**
Total Short Term Investments					**210,767,537**	**64.42**
Total Investments (Total Cost: $210,772,921)					**210,767,537**	**64.42**
Other Assets/(Liabilities)					**116,392,512**	**35.58**
Total Net Assets					**327,160,049**	**100.00**

^Seven-day effective yield at 30 September 2019 was 1.92%.

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Industry Classification	Percent of Net Assets
Consumer Cyclical	3.20
Consumer Non-cyclical	5.05
Energy	3.69
Financial	52.48
Total Investments	**64.42**
Other Assets/(Liabilities)	**35.58**
Total Net Assets	**100.00**

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Hedge Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	EUR	149,915,631	USD	167,014,277	18/12/2019	(2,604,855)	(0.79)
JPMC	EUR	149,915,624	USD	167,014,478	18/12/2019	(2,605,063)	(0.80)
CITI	USD	3,754,468	EUR	3,386,854	18/12/2019	40,174	0.01
JPMC	USD	3,754,462	EUR	3,386,853	18/12/2019	40,169	0.01
Total Hedge Forward Foreign Exchange Contracts						**(5,129,575)**	**(1.57)**

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Total Return Basket Swap Contracts
Over-the-Counter

Counterparty†	Description‡	Termination Date	Fair Value in USD
JPMC	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month BBSW plus or minus a specified spread, which is denominated in AUD based on the local currency of the positions within the swap.	08.12.2022 - 18.09.2024	(335,737)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Australia					
AGL Energy Ltd	AUD	226,866	2,938,557	26,896	0.01
Alumina Ltd	AUD	363,942	583,248	(7,387)	(0.00)
Aurizon Holdings Ltd	AUD	155,716	620,976	788	0.00
Beach Energy Ltd	AUD	50,485	86,394	(4,755)	(0.00)
BlueScope Steel Ltd	AUD	192,375	1,563,648	(54,596)	(0.02)
Boral Ltd	AUD	18,811	61,465	790	0.00
CIMIC Group Ltd	AUD	12,501	265,943	(3,629)	(0.00)
Coca-Cola Amatil Ltd	AUD	37,580	270,565	(6,422)	(0.00)
Crown Resorts Ltd	AUD	26,434	215,425	(3,718)	(0.00)
Flight Centre Travel Group Ltd	AUD	5,103	164,207	1,992	0.00
Fortescue Metals Group Ltd	AUD	362,756	2,160,498	(44,710)	(0.01)
Harvey Norman Holdings Ltd	AUD	245,907	752,726	4,456	0.00
Iluka Resources Ltd	AUD	89,828	485,208	33,290	0.01
Newcrest Mining Ltd	AUD	50,573	1,183,017	(12,185)	(0.01)
Orica Ltd	AUD	6,058	92,249	(576)	(0.00)
South32 Ltd	AUD	861,068	1,495,853	(93,701)	(0.03)
Telstra Corp Ltd	AUD	968,608	2,297,709	(40,544)	(0.01)
The Star Entertainment Grp Ltd	AUD	46,022	135,634	3,374	0.00
Wesfarmers Ltd	AUD	13,045	350,668	6,824	0.00
				(193,813)	**(0.06)**
Total Long Positions				**(193,813)**	**(0.06)**
Short Positions					
Common Stocks					
Australia					
Afterpay Touch Group Ltd	AUD	(12,731)	(308,819)	(36,956)	(0.01)
APA Group	AUD	(51,952)	(402,390)	(3,314)	(0.00)
Caltex Australia Ltd	AUD	(15,233)	(271,079)	(11,196)	(0.00)
Challenger Ltd	AUD	(308,044)	(1,535,172)	12,492	0.00
Dominos Pizza Enterprises Ltd	AUD	(26,150)	(820,662)	25,452	0.01
Insurance Australia Group Ltd	AUD	(39,944)	(213,155)	495	0.00
James Hardie Industries PLC	AUD	(186,593)	(3,133,066)	(150,309)	(0.05)
LendLease Group	AUD	(184,409)	(2,187,544)	(61,454)	(0.02)
Medibank Pvt Ltd	AUD	(405,155)	(931,170)	313	0.00
Origin Energy Ltd	AUD	(229,425)	(1,235,575)	(683)	(0.00)
Qantas Airways Ltd	AUD	(166,632)	(708,264)	(13,049)	(0.00)
QBE Insurance Group Ltd	AUD	(51,890)	(440,203)	(199)	(0.00)
Ramsay Health Care Ltd	AUD	(9,999)	(438,452)	(17,897)	(0.01)
REA Group Ltd	AUD	(2,516)	(183,726)	(3,250)	(0.00)
SEEK Ltd	AUD	(79,502)	(1,153,905)	(9,370)	(0.00)
Suncorp Group Ltd	AUD	(6,455)	(59,580)	2,267	0.00
Sydney Airport	AUD	(24,050)	(130,535)	(271)	(0.00)
Transurban Group	AUD	(41,046)	(407,485)	(6,976)	(0.00)
Treasury Wine Estates Ltd	AUD	(110,092)	(1,382,196)	(7,211)	(0.00)
WiseTech Global Ltd	AUD	(6,024)	(141,509)	246	0.00
WorleyParsons Ltd	AUD	(8,344)	(73,417)	6,534	0.00
				(274,336)	**(0.08)**
Papua New Guinea					
Oil Search Ltd	AUD	(46,353)	(229,214)	14,015	0.00
				14,015	**0.00**
Total Short Positions				**(260,321)**	**(0.08)**
Total of Long and Short Equity Positions				**(454,134)**	**(0.14)**
Net Cash and Other Receivables/(Payables)				**118,397**	**0.04**
Total of Total Return Basket Swap Contract - JPMC - AUD				**(335,737)**	**(0.10)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
JPMC	The Sub-Fund receives the total return on a portfolio of long and short positions and pays CDOR plus or minus a specified spread, which is denominated in CAD based on the local currency of the positions within the swap.	08.12.2022 - 18.09.2024	380,431

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Canada					
Air Canada	CAD	100,448	3,278,232	(59,921)	(0.02)
Alimentation Couche-Tard Inc	CAD	32,720	1,010,038	9,759	0.00
Atco Ltd	CAD	4,714	174,136	4,841	0.00
Bank of Montreal	CAD	13,620	1,005,430	11,827	0.00
BCE Inc	CAD	2,892	140,331	1,529	0.00
Brookfield Asset Management Inc	CAD	1,427	75,569	(1,002)	(0.00)
BRP Inc	CAD	32,632	1,243,382	(41,397)	(0.01)
Canadian Imperial Bank of Commerce	CAD	20,068	1,660,387	2,576	0.00

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Canada (continued)					
Canadian Pacific Railway Ltd	CAD	747	165,865	(7,886)	(0.00)
Canadian Tire Corp Ltd	CAD	3,811	428,094	17,612	0.01
CGI Group Inc	CAD	21,255	1,682,841	22,951	0.01
CI Financial Corp	CAD	24,962	366,240	(1,131)	(0.00)
Cronos Group Inc	CAD	14,475	130,945	(30,714)	(0.01)
Emera Inc	CAD	11,497	510,129	16,061	0.01
Encana Corp	CAD	81,043	367,181	(53,241)	(0.02)
Fortis Inc	CAD	12,045	514,343	8,368	0.00
Gildan Activewear Inc	CAD	7,225	257,455	(9,275)	(0.00)
Hydro One Ltd	CAD	23,025	429,274	7,302	0.00
IGM Financial Inc	CAD	4,490	127,821	(1,594)	(0.00)
Industrial Alliance Insurance & Financial Services Inc	CAD	7,796	357,452	5,122	0.00
Intact Financial Corp	CAD	5,661	572,897	13,038	0.00
Linamar Corp	CAD	14,102	453,632	(10,649)	(0.00)
Magna International Inc	CAD	14,731	776,539	(16,797)	(0.01)
Manulife Financial Corp	CAD	83,967	1,541,054	4,121	0.00
Methanex Corp	CAD	2,918	102,834	(8,219)	(0.00)
National Bank of Canada	CAD	15,859	789,896	16,406	0.01
Northland Power Inc	CAD	6,946	133,014	5,822	0.00
Onex Corp	CAD	1,523	95,166	(771)	(0.00)
Open Text Corp	CAD	8,043	327,721	(2,308)	(0.00)
Peyto Exploration & Development Corp	CAD	111,078	285,181	(53,681)	(0.02)
Power Financial Corp	CAD	6,529	151,947	493	0.00
Quebecor Inc	CAD	40,100	919,305	(9,690)	(0.00)
Rogers Communications Inc	CAD	17,150	842,283	(29,268)	(0.01)
Royal Bank of Canada	CAD	11,291	918,934	16,114	0.01
Seven Generations Energy Ltd	CAD	151,317	959,800	(73,128)	(0.02)
Sun Life Financial Inc	CAD	1,493	66,854	891	0.00
Teck Resources Ltd	CAD	22,546	368,418	(54,139)	(0.02)
The Bank of Nova Scotia	CAD	7,078	402,884	3,367	0.00
The Toronto-Dominion Bank	CAD	23,660	1,378,901	26,620	0.01
Tourmaline Oil Corp	CAD	54,556	550,792	(51,907)	(0.02)
Valeant Pharmaceuticals International Inc	CAD	33,586	730,406	(45,397)	(0.01)
				(367,295)	**(0.11)**
Total Long Positions				**(367,295)**	**(0.11)**
Short Positions					
Common Stocks					
Canada					
Agnico Eagle Mines Ltd	CAD	(1,515)	(82,768)	4,679	0.00
AltaGas Ltd	CAD	(82,611)	(1,239,508)	(1,248)	(0.00)
Barrick Gold Corp	CAD	(89,114)	(1,559,142)	49,123	0.02
BlackBerry Ltd	CAD	(62,478)	(324,586)	150,498	0.05
Bombardier Inc	CAD	(888,056)	(1,180,230)	67,059	0.02
Cameco Corp	CAD	(103,773)	(992,829)	7,052	0.00
Canada Goose Holdings Inc	CAD	(1,931)	(84,353)	(2,420)	(0.00)
CCL Industries Inc	CAD	(11,125)	(447,083)	25,202	0.01
Cenovus Energy Inc	CAD	(135,390)	(1,304,520)	71,565	0.02
Dollarama Inc	CAD	(55,971)	(2,012,217)	10,566	0.00
Element Fleet Management Corp	CAD	(68,800)	(552,249)	4,676	0.00
Enbridge Inc	CAD	(58,136)	(2,068,102)	(17,999)	(0.01)
Finning International Inc	CAD	(43,013)	(752,882)	14,941	0.01
Inter Pipeline Ltd	CAD	(76,519)	(1,350,913)	80,315	0.02
Keyera Corp	CAD	(39,084)	(956,810)	30,693	0.01
Lundin Mining Corp	CAD	(81,871)	(385,770)	30,911	0.01
Metro Inc	CAD	(1,432)	(63,193)	(1,395)	(0.00)
Nutrien Ltd	CAD	(11,181)	(551,747)	26,680	0.01
Pembina Pipeline Corp	CAD	(35,273)	(1,315,779)	(8,523)	(0.00)
PrairieSky Royalty Ltd	CAD	(33,845)	(467,436)	19,679	0.01
Restaurant Brands International Inc	CAD	(3,403)	(240,109)	11,409	0.00
Saputo Inc	CAD	(3,280)	(100,731)	(842)	(0.00)
SNC-Lavalin Group Inc	CAD	(122,250)	(1,737,329)	115,391	0.04
Suncor Energy Inc	CAD	(4,529)	(143,944)	1,642	0.00
The Stars Group Inc	CAD	(32,364)	(487,550)	39,102	0.01
TransCanada Corp	CAD	(35,156)	(1,830,671)	(54,687)	(0.02)
Vermilion Energy Inc	CAD	(23,621)	(397,399)	12,842	0.00
West Fraser Timber Co Ltd	CAD	(16,317)	(661,527)	(4,559)	(0.00)
Wheaton Precious Metals Corp	CAD	(75,590)	(2,006,334)	61,075	0.02
Whitecap Resources Inc	CAD	(37,260)	(129,424)	5,627	0.00
Yamana Gold Inc	CAD	(23,049)	(74,318)	5,395	0.00
				754,449	**0.23**
Zambia					
First Quantum Minerals Ltd	CAD	(68,687)	(560,160)	(10,373)	(0.01)
				(10,373)	**(0.01)**
Total Short Positions				**744,076**	**0.22**
Total of Long and Short Equity Positions				**376,781**	**0.11**
Net Cash and Other Receivables/(Payables)				**3,650**	**0.00**
Total of Total Return Basket Swap Contract - JPMC - CAD				**380,431**	**0.11**

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Description‡	Termination Date	Fair Value in USD
JPMC	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month HIBOR plus or minus a specified spread, which is denominated in HKD based on the local currency of the positions within the swap.	08.12.2022 - 06.09.2024	54,880

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Hong Kong					
CK Asset Holdings Ltd	HKD	70,000	474,165	(30,338)	(0.01)
CK Hutchison Holdings Ltd	HKD	277,000	2,445,350	(63,388)	(0.02)
CLP Holdings Ltd	HKD	99,000	1,040,035	19,020	0.01
Galaxy Entertainment Group Ltd	HKD	10,000	62,193	(3,883)	(0.00)
Henderson Land Development Co Ltd	HKD	369,430	1,720,102	(72,996)	(0.02)
Hong Kong & China Gas Co Ltd	HKD	170,270	332,087	(6,742)	(0.00)
Hysan Development Co Ltd	HKD	26,000	104,809	5	0.00
Kerry Properties Ltd	HKD	47,500	146,329	(6,059)	(0.00)
Lifestyle International Holdings Ltd	HKD	1,000	1,042	(17)	(0.00)
Melco International Development Ltd	HKD	40,000	95,125	(6,210)	(0.00)
MTR Corp Ltd	HKD	12,000	67,353	(3,367)	(0.00)
New World Development Co Ltd	HKD	1,420,000	1,844,000	33	0.00
NWS Holdings Ltd	HKD	346,000	535,812	(80,327)	(0.03)
Samsonite International SA	HKD	30,900	65,464	(1,544)	(0.00)
SJM Holdings Ltd	HKD	454,000	431,501	(20,218)	(0.01)
Sun Hung Kai Properties Ltd	HKD	13,000	187,072	(2,637)	(0.00)
Swire Properties Ltd	HKD	35,600	111,715	(5,674)	(0.00)
WH Group Ltd	HKD	1,766,500	1,582,054	(60,646)	(0.02)
Wynn Macau Ltd	HKD	54,400	106,194	(6,778)	(0.00)
Yue Yuen Industrial Holdings Ltd	HKD	205,500	562,246	9,136	0.00
				(342,630)	**(0.10)**
Macau					
Sands China Ltd	HKD	20,400	92,382	(5,462)	(0.00)
				(5,462)	**(0.00)**
Total Long Positions				**(348,092)**	**(0.10)**
Short Positions					
Common Stocks					
Hong Kong					
AIA Group Ltd	HKD	(410,000)	(3,873,288)	224,411	0.07
ASM Pacific Technology Ltd	HKD	(118,100)	(1,441,959)	32,898	0.01
Hang Lung Properties Ltd	HKD	(27,000)	(61,300)	6	0.00
Hang Seng Bank Ltd	HKD	(13,300)	(286,716)	11,539	0.00
HKT Trust & HKT Ltd	HKD	(125,000)	(198,373)	5,087	0.00
MGM China Holdings Ltd	HKD	(540,400)	(842,408)	22,022	0.01
Minth Group Ltd	HKD	(258,000)	(873,779)	(34,557)	(0.01)
Power Assets Holdings Ltd	HKD	(170,000)	(1,141,819)	5,335	0.00
Techtronic Industries Co Ltd	HKD	(42,500)	(295,782)	6,728	0.00
The Wharf Holdings Ltd	HKD	(482,000)	(1,051,410)	3,660	0.00
Vitasoy International Holdings Ltd	HKD	(68,000)	(275,421)	50,293	0.02
Wharf Real Estate Investment Co Ltd	HKD	(157,000)	(857,123)	30,075	0.01
Xinyi Glass Holdings Ltd	HKD	(314,000)	(345,668)	4,805	0.00
				362,302	**0.11**
Italy					
PRADA SpA	HKD	(126,300)	(367,269)	41,143	0.01
				41,143	**0.01**
Total Short Positions				**403,445**	**0.12**
Total of Long and Short Equity Positions				**55,353**	**0.02**
Net Cash and Other Receivables/(Payables)				**(473)**	**0.00**
Total of Total Return Basket Swap Contract - JPMC - HKD				**54,880**	**0.02**

Counterparty†	Description‡	Termination Date	Fair Value in USD
JPMC	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month SIBOR plus or minus a specified spread, which is denominated in SGD based on the local currency of the positions within the swap.	16.06.2023 - 20.09.2024	(107,727)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Singapore					
ComfortDelGro Corp Ltd	SGD	341,300	592,798	(12,212)	(0.00)
Genting Singapore PLC	SGD	490,500	312,253	(7,153)	(0.00)
Venture Corp Ltd	SGD	28,300	313,185	(8,495)	(0.00)
Wilmar International Ltd	SGD	83,600	225,578	(10,324)	(0.00)
Yangzijiang Shipbuilding Holdings Ltd	SGD	968,500	672,516	(84,289)	(0.03)
				(122,473)	**(0.03)**
Total Long Positions				**(122,473)**	**(0.03)**
Short Positions					
Common Stocks					
Singapore					
City Developments Ltd	SGD	(13,500)	(95,898)	21	0.00
Jardine Cycle & Carriage Ltd	SGD	(8,000)	(173,583)	4,465	0.00
Keppel Corp Ltd	SGD	(18,600)	(79,798)	3,910	0.00

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Singapore (continued)					
Singapore Airlines Ltd	SGD	(13,100)	(86,605)	(257)	(0.00)
				8,139	**0.00**
Total Short Positions				**8,139**	**0.00**
Total of Long and Short Equity Positions				**(114,334)**	**(0.03)**
Net Cash and Other Receivables/(Payables)				**6,607**	**0.00**
Total of Total Return Basket Swap Contract - JPMC - SGD				**(107,727)**	**(0.03)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
JPMC	The Sub-Fund receives the total return on a portfolio of long and short positions and pays FFR plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	03.02.2022 - 18.09.2024	6,503,795

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Canada					
lululemon athletica Inc	USD	4,265	815,383	(18,297)	(0.01)
				(18,297)	**(0.01)**
Germany					
QIAGEN NV	USD	35,166	1,155,731	(44,485)	(0.01)
				(44,485)	**(0.01)**
Ireland					
nVent Electric PLC	USD	10,878	237,684	(2,828)	(0.00)
				(2,828)	**(0.00)**
Netherlands					
Mylan Inc	USD	90,064	1,727,428	(202,644)	(0.06)
				(202,644)	**(0.06)**
Switzerland					
Garrett Motion Inc	USD	7,864	77,696	(18,402)	(0.01)
TE Connectivity Ltd	USD	15,075	1,408,759	(16,583)	(0.00)
				(34,985)	**(0.01)**
United Kingdom					
Amdocs Ltd	USD	16,421	1,085,592	(10,509)	(0.00)
Delphi Technologies PLC	USD	37,989	504,114	(112,068)	(0.04)
Janus Henderson Group PLC	USD	3,497	78,333	1,574	0.00
STERIS PLC	USD	1,193	170,921	(2,660)	(0.00)
				(123,663)	**(0.04)**
United States					
2U Inc	USD	26,640	422,244	(100,166)	(0.03)
Aaron's Inc	USD	5,826	373,155	16,954	0.01
AbbVie Inc	USD	20,851	1,570,497	77,566	0.02
ACI Worldwide Inc	USD	2,860	88,403	(5,119)	(0.00)
Activision Blizzard Inc	USD	3,616	190,238	(9,908)	(0.00)
Acuity Brands Inc	USD	7,623	1,021,939	(8,538)	(0.00)
Adobe Systems Inc	USD	637	177,054	(4,293)	(0.00)
Adtalem Global Education Inc	USD	42,826	1,635,953	(153,745)	(0.05)
Aflac Inc	USD	6,799	357,423	884	0.00
AGCO Corp	USD	6,548	500,857	1,964	0.00
Agilent Technologies Inc	USD	7,268	555,929	654	0.00
Air Lease Corp	USD	7,113	298,035	(12,448)	(0.00)
Akamai Technologies Inc	USD	30,650	2,784,246	(10,421)	(0.00)
Alexion Pharmaceuticals Inc	USD	13,826	1,351,492	(139,366)	(0.04)
Align Technology Inc	USD	663	118,226	444	0.00
Alliance Data Systems Corp	USD	911	115,205	(4,509)	(0.00)
Allison Transmission Holdings Inc	USD	2,791	130,033	(893)	(0.00)
Alphabet Inc - Class A	USD	3,967	4,843,747	(35,187)	(0.01)
Amazon.com Inc	USD	391	673,185	(39,432)	(0.01)
AMC Networks Inc	USD	42,927	2,087,111	(83,278)	(0.03)
AMERCO	USD	3,884	1,529,636	25,207	0.01
Ameren Corp	USD	11,061	889,636	31,966	0.01
American Eagle Outfitters Inc	USD	62,660	1,012,586	(24,437)	(0.01)
American Electric Power Co Inc	USD	1,582	149,499	2,800	0.00
American Water Works Co Inc	USD	17,220	2,151,122	54,415	0.02
Ameriprise Financial Inc	USD	15,819	2,324,444	13,446	0.00
AmerisourceBergen Corp	USD	1,592	131,069	(1,353)	(0.00)
Amgen Inc	USD	10,407	2,036,650	(10,615)	(0.00)
ANSYS Inc	USD	959	209,877	2,608	0.00
Antero Resources Corp	USD	18,872	58,881	(20,570)	(0.01)
Anthem Inc	USD	4,511	1,073,573	(87,062)	(0.03)
Applied Materials Inc	USD	16,626	824,982	(26,269)	(0.01)
Arch Capital Group Ltd	USD	5,855	248,779	8,958	0.00
Arconic Inc	USD	13,135	343,809	(13,989)	(0.00)
Arrow Electronics Inc	USD	30,580	2,269,342	(33,332)	(0.01)
Aspen Technology Inc	USD	2,121	259,398	(9,969)	(0.00)
Assured Guaranty Ltd	USD	77,311	3,461,987	(59,529)	(0.02)
AT&T Inc	USD	98,770	3,731,531	61,237	0.02
Athene Holding Ltd	USD	86,308	3,664,638	11,220	0.00
AutoNation Inc	USD	8,423	419,213	(4,380)	(0.00)
Avnet Inc	USD	26,924	1,187,214	2,019	0.00
AXA Equitable Holdings Inc	USD	60,525	1,360,602	29,657	0.01
Baxter International Inc	USD	12,516	1,090,144	(5,883)	(0.00)
Belden Inc	USD	8,644	459,515	(4,149)	(0.00)
Best Buy Co Inc	USD	14,361	986,457	3,877	0.00

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Biogen Idec Inc	USD	13,102	3,037,306	(90,142)	(0.03)
Bio-Rad Laboratories Inc	USD	2,011	671,312	(7,300)	(0.00)
Bio-Techne Corp	USD	1,158	230,870	1,969	0.00
Booz Allen Hamilton Holding Corp	USD	9,129	651,993	(13,054)	(0.00)
Bright Horizons Family Solutions Inc	USD	1,526	227,939	(15,321)	(0.00)
Brighthouse Financial Inc	USD	43,373	1,761,811	25,156	0.01
Bristol-Myers Squibb Co	USD	21,101	1,082,059	32,496	0.01
Broadcom Inc	USD	1,139	311,175	(17,803)	(0.01)
Brunswick Corp	USD	10,686	556,420	(20,410)	(0.01)
Bunge Ltd	USD	3,700	208,791	(851)	(0.00)
CACI International Inc	USD	3,947	904,258	49,180	0.02
Cadence Design Systems Inc	USD	26,201	1,727,170	(37,467)	(0.01)
Callon Petroleum Co	USD	315,706	1,363,850	(145,225)	(0.04)
Capital One Financial Corp	USD	37,642	3,429,563	(102,386)	(0.03)
Cardinal Health Inc	USD	22,043	1,040,209	(23,586)	(0.01)
Carlisle Cos Inc	USD	4,789	691,436	(4,358)	(0.00)
Carnival Corp	USD	11,086	482,795	(64,521)	(0.02)
Cars.com Inc	USD	14,013	122,333	(27,185)	(0.01)
Carter's Inc	USD	7,304	657,141	2,776	0.00
Casey's General Stores Inc	USD	9,032	1,469,145	(31,522)	(0.01)
CDK Global Inc	USD	17,350	823,258	25,331	0.01
CDW Corp	USD	8,232	1,015,170	78,369	0.02
Centene Corp	USD	7,547	324,898	(18,868)	(0.01)
Charles River Laboratories International Inc	USD	35,095	4,664,476	(50,537)	(0.02)
Church & Dwight Co Inc	USD	6,760	510,448	18,658	0.01
Ciena Corp	USD	33,669	1,328,579	(32,996)	(0.01)
Cinemark Holdings Inc	USD	12,014	457,253	(5,046)	(0.00)
Cirrus Logic Inc	USD	45,572	2,440,381	(35,546)	(0.01)
Cisco Systems Inc	USD	23,816	1,171,747	(5,001)	(0.00)
Citrix Systems Inc	USD	4,558	438,069	1,778	0.00
Coach Inc	USD	3,431	88,485	2,162	0.00
Cognizant Technology Solutions Corp	USD	16,982	1,008,731	(78,117)	(0.02)
Colgate-Palmolive Co	USD	10,336	762,590	40,517	0.01
Columbia Sportswear Co	USD	6,797	654,891	(11,555)	(0.00)
Comcast Corp	USD	5,223	234,304	(9,454)	(0.00)
CommScope Holding Co Inc	USD	39,784	462,887	(35,209)	(0.01)
CONSOL Energy Inc	USD	94,702	657,232	(156,258)	(0.05)
Consolidated Edison Inc	USD	23,570	2,234,436	91,216	0.03
Constellation Brands Inc	USD	5,701	1,175,717	2,736	0.00
CoStar Group Inc	USD	156	91,020	(2,226)	(0.00)
Crane Co	USD	1,099	88,228	(1,846)	(0.00)
Credit Acceptance Corp	USD	137	63,686	(4,059)	(0.00)
Cummins Inc	USD	6,659	1,079,424	(6,126)	(0.00)
Curtiss-Wright Corp	USD	18,863	2,451,247	(66,021)	(0.02)
Dana Holding Corp	USD	33,522	472,660	(31,846)	(0.01)
Danaher Corp	USD	12,633	1,820,668	22,613	0.01
Deckers Outdoor Corp	USD	15,329	2,214,887	22,687	0.01
Delta Air Lines Inc	USD	14,117	820,198	(17,929)	(0.01)
Deluxe Corp	USD	21,829	1,067,656	12,879	0.00
Dick's Sporting Goods Inc	USD	16,221	655,491	31,144	0.01
Dillard's Inc	USD	23,859	1,514,092	86,608	0.03
DISH Network Corp	USD	6,554	223,229	(8,127)	(0.00)
Domtar Corp	USD	17,260	614,974	5,868	0.00
DTE Energy Co	USD	14,777	1,966,228	34,578	0.01
Eaton Corp PLC	USD	29,157	2,417,698	(92,719)	(0.03)
eBay Inc	USD	73,361	2,833,202	(140,120)	(0.04)
Edwards Lifesciences Corp	USD	4,836	1,057,682	(3,434)	(0.00)
Electronic Arts Inc	USD	16,936	1,646,179	(20,662)	(0.01)
Eli Lilly & Co	USD	5,324	603,049	11,447	0.00
EMCOR Group Inc	USD	9,494	810,883	(12,152)	(0.00)
EPAM Systems Inc	USD	1,044	188,922	(2,401)	(0.00)
Etsy Inc	USD	5,228	287,958	(24,938)	(0.01)
Everest Re Group Ltd	USD	13,269	3,537,117	81,339	0.02
Everett Spinco Inc	USD	16,523	487,594	(46,760)	(0.01)
Exelixis Inc	USD	102,807	1,855,666	(135,705)	(0.04)
Exelon Corp	USD	51,044	2,485,332	71,462	0.02
Expedia Inc	USD	8,046	1,075,187	7,563	0.00
Extraction Oil & Gas Inc	USD	11,467	32,566	(8,715)	(0.00)
F5 Networks Inc	USD	14,866	2,089,119	22,299	0.01
Facebook Inc	USD	20,042	3,561,864	(207,635)	(0.06)
Fair Isaac Corp	USD	3,203	964,039	(59,191)	(0.02)
Federated Investors Inc	USD	34,624	1,116,624	(5,540)	(0.00)
First American Financial Corp	USD	14,136	838,265	21,769	0.01
FLIR Systems Inc	USD	5,428	287,141	1,466	0.00
Foot Locker Inc	USD	48,125	2,058,306	121,756	0.04
Fortinet Inc	USD	16,929	1,283,895	(61,114)	(0.02)
Franklin Resources Inc	USD	9,983	286,812	(7,288)	(0.00)
GATX Corp	USD	4,515	350,725	(14,313)	(0.00)
General Dynamics Corp	USD	8,079	1,486,859	(58,734)	(0.02)
General Mills Inc	USD	1,156	63,742	127	0.00
General Motors Co	USD	7,246	269,334	(8,116)	(0.00)
Gilead Sciences Inc	USD	31,950	2,022,435	(91,697)	(0.03)
Globus Medical Inc	USD	33,920	1,732,973	(7,802)	(0.00)
Graham Holdings Co	USD	3,614	2,375,410	(123,057)	(0.04)
Grand Canyon Education Inc	USD	5,695	564,659	(71,017)	(0.02)
H&R Block Inc	USD	86,260	2,031,423	(43,130)	(0.01)
Halliburton Co	USD	22,857	429,483	(51,200)	(0.02)
Hanesbrands Inc	USD	7,661	115,796	2,183	0.00
Harris Corp	USD	6,882	1,446,734	(27,803)	(0.01)
Hasbro Inc	USD	962	115,123	356	0.00
Hawaiian Electric Industries Inc	USD	11,767	539,399	19,063	0.01
HCA Holdings Inc	USD	4,181	498,166	(24,417)	(0.01)
HEICO Corp	USD	2,971	368,463	(17,915)	(0.01)
Henry Schein Inc	USD	19,771	1,245,375	4,547	0.00
Herman Miller Inc	USD	16,849	776,402	26,116	0.01

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Schedule of Investments (Unaudited) (continued)
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Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Hewlett-Packard Co	USD	10,780	202,448	(970)	(0.00)
Hill-Rom Holdings Inc	USD	1,337	140,385	1,725	0.00
HollyFrontier Corp	USD	43,681	2,348,291	31,450	0.01
Honeywell International Inc	USD	1,186	199,960	2,538	0.00
Hubbell Inc	USD	4,417	586,268	(5,477)	(0.00)
Huntington Ingalls Industries Inc	USD	17,942	3,843,625	(122,992)	(0.04)
IAC/InterActiveCorp	USD	4,682	1,023,111	(84,604)	(0.03)
ICU Medical Inc	USD	979	154,290	(6,540)	(0.00)
Incyte Corp	USD	13,082	965,975	(68,811)	(0.02)
Ingredion Inc	USD	5,142	419,741	(5,553)	(0.00)
Inogen Inc	USD	7,415	361,407	(13,718)	(0.00)
Insperity Inc	USD	606	60,024	(957)	(0.00)
Intel Corp	USD	61,445	3,133,081	(58,987)	(0.02)
International Business Machines Corp	USD	16,969	2,449,475	36,483	0.01
International Paper Co	USD	34,335	1,434,173	0	0.00
Interpublic Group of Cos Inc	USD	5,409	116,564	1,460	0.00
Intuit Inc	USD	4,799	1,269,431	(19,292)	(0.01)
ITT Inc	USD	6,431	395,442	514	0.00
j2 Global Inc	USD	27,814	2,496,028	(40,330)	(0.01)
Jabil Circuit Inc	USD	61,561	2,198,343	278,256	0.09
Jazz Pharmaceuticals PLC	USD	12,654	1,608,576	(58,841)	(0.02)
JetBlue Airways Corp	USD	81,769	1,371,266	(30,255)	(0.01)
John Wiley & Sons Inc	USD	9,879	433,589	(22,820)	(0.01)
Johnson & Johnson	USD	560	72,638	22	0.00
Johnson Controls International plc	USD	12,454	548,474	2,242	0.00
Juniper Networks Inc	USD	86,213	2,141,531	64,660	0.02
KAR Auction Services Inc	USD	35,044	863,484	(62,028)	(0.02)
KB Home	USD	5,654	187,543	10,912	0.00
Keysight Technologies Inc	USD	1,124	109,287	(4,665)	(0.00)
Kimberly-Clark Corp	USD	12,055	1,721,695	131,400	0.04
KLA-Tencor Corp	USD	2,100	332,850	12,390	0.00
Kohl's Corp	USD	15,799	784,578	(18,169)	(0.01)
L Brands Inc	USD	4,249	82,771	510	0.00
Laboratory Corp of America Holdings	USD	396	65,851	(2,016)	(0.00)
Lam Research Corp	USD	8,778	2,006,212	(72,243)	(0.02)
Lear Corp	USD	1,527	179,239	(6,108)	(0.00)
Leidos Holdings Inc	USD	1,000	85,480	(1,220)	(0.00)
Lennar Corp	USD	1,260	69,552	2,646	0.00
Liberty Interactive Corp QVC Group	USD	208,586	2,132,792	(188,770)	(0.06)
Ligand Pharmaceuticals Inc	USD	7,811	780,866	7,811	0.00
Lincoln National Corp	USD	28,093	1,700,750	(8,147)	(0.00)
LogMeIn Inc	USD	9,349	656,487	11,406	0.00
LPL Financial Holdings Inc	USD	1,539	125,059	(4,540)	(0.00)
Macy's Inc	USD	46,949	720,198	(60,564)	(0.02)
Manhattan Associates Inc	USD	15,866	1,269,756	(33,953)	(0.01)
ManpowerGroup Inc	USD	32,056	2,692,063	(57,701)	(0.02)
Marathon Petroleum Corp	USD	1,674	103,051	13,643	0.00
Masco Corp	USD	12,047	501,035	3,614	0.00
Masimo Corp	USD	3,213	475,877	(17,639)	(0.01)
MasTec Inc	USD	14,202	917,733	(10,367)	(0.00)
Match Group Inc	USD	16,533	1,177,150	(140,696)	(0.04)
MAXIMUS Inc	USD	869	67,382	(2,503)	(0.00)
McDermott International Inc	USD	86,289	176,030	(331,350)	(0.10)
McKesson Corp	USD	10,030	1,358,062	(83,751)	(0.03)
MEDNAX Inc	USD	36,870	826,257	(28,390)	(0.01)
Medtronic PLC	USD	14,467	1,564,895	(16,926)	(0.01)
Merck & Co Inc	USD	12,844	1,091,612	31,853	0.01
MetLife Inc	USD	17,513	827,664	(2,977)	(0.00)
Mettler-Toledo International Inc	USD	853	601,681	(4,410)	(0.00)
Micron Technology Inc	USD	55,145	2,361,860	(441,711)	(0.13)
Microsoft Corp	USD	10,588	1,464,320	9,635	0.00
MKS Instruments Inc	USD	1,549	140,882	(3,408)	(0.00)
Molina Healthcare Inc	USD	4,079	437,350	(32,754)	(0.01)
Molson Coors Brewing Co	USD	34,191	1,973,505	69,750	0.02
Monster Beverage Corp	USD	4,535	265,116	2,131	0.00
Morgan Stanley	USD	7,983	340,714	(12,214)	(0.00)
MSA Safety Inc	USD	1,515	165,771	(3,969)	(0.00)
Murphy USA Inc	USD	8,491	733,198	(509)	(0.00)
Nabors Industries Ltd	USD	307,357	562,463	(221,297)	(0.07)
Navient Corp	USD	15,486	196,982	(8,208)	(0.00)
NIKE Inc	USD	4,295	399,907	23,708	0.01
Nordstrom Inc	USD	5,584	185,612	6,366	0.00
Northrop Grumman Corp	USD	7,955	2,983,125	4,216	0.00
NorthWestern Corp	USD	11,973	907,314	33,524	0.01
Norwegian Cruise Line Holdings Ltd	USD	17,054	880,327	(39,906)	(0.01)
Nu Skin Enterprises Inc	USD	30,839	1,299,864	(43,791)	(0.01)
Nuance Communications Inc	USD	13,292	214,400	(16,482)	(0.01)
Nucor Corp	USD	3,067	153,227	(9,600)	(0.00)
NuVasive Inc	USD	11,036	703,545	(17,106)	(0.01)
Oasis Petroleum Inc	USD	31,572	109,239	(17,996)	(0.01)
Old Republic International Corp	USD	12,545	295,058	6,022	0.00
Omnicom Group Inc	USD	889	69,706	(693)	(0.00)
ON Semiconductor Corp	USD	52,767	991,228	(45,643)	(0.01)
Oracle Corp	USD	37,627	2,054,810	65,471	0.02
Oshkosh Corp	USD	14,715	1,101,271	(17,805)	(0.01)
Owens Corning	USD	3,701	232,830	12,731	0.00
Packaging Corp of America	USD	7,133	754,029	4,922	0.00
Patterson Cos Inc	USD	10,043	179,569	(1,205)	(0.00)
Patterson-UTI Energy Inc	USD	43,503	366,730	(62,209)	(0.02)
PepsiCo Inc	USD	16,035	2,191,343	15,394	0.00
Pfizer Inc	USD	28,990	1,049,438	(8,697)	(0.00)
Phillips 66	USD	9,161	948,713	12,459	0.00
Pilgrim's Pride Corp	USD	50,239	1,589,562	21,100	0.01
Pinnacle West Capital Corp	USD	2,582	252,494	8,856	0.00
Plantronics Inc	USD	2,865	107,409	3,209	0.00

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Schedule of Investments (Unaudited) (continued)
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Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Polaris Industries Inc	USD	814	71,127	(2,776)	(0.00)
PPL Corp	USD	2,048	65,208	1,475	0.00
PRA Health Sciences Inc	USD	13,414	1,331,340	(79,143)	(0.02)
Principal Financial Group Inc	USD	2,781	159,018	28	0.00
Prudential Financial Inc	USD	1,224	109,670	1,603	0.00
Public Service Enterprise Group Inc	USD	13,006	809,624	14,046	0.00
PulteGroup Inc	USD	90,773	3,285,075	70,803	0.02
PVH Corp	USD	4,849	425,839	(3,055)	(0.00)
Qorvo Inc	USD	9,997	733,980	(29,291)	(0.01)
Quanta Services Inc	USD	40,744	1,523,826	(33,410)	(0.01)
Quintiles Transnational Holdings Inc	USD	2,390	355,584	(9,942)	(0.00)
Ralph Lauren Corp	USD	1,987	187,891	(8,922)	(0.00)
Regal Beloit Corp	USD	13,626	992,654	(28,887)	(0.01)
Regeneron Pharmaceuticals Inc	USD	3,563	980,965	(45,606)	(0.01)
Reinsurance Group of America Inc	USD	20,771	3,338,938	38,011	0.01
Reliance Steel & Aluminum Co	USD	2,501	246,774	(11,655)	(0.00)
RenaissanceRe Holdings Ltd	USD	2,798	537,468	5,904	0.00
ResMed Inc	USD	1,465	197,995	1,787	0.00
Robert Half International Inc	USD	48,950	2,705,467	(29,860)	(0.01)
Ross Stores Inc	USD	7,252	795,834	11,603	0.00
Royal Caribbean Cruises Ltd	USD	662	71,602	(3,926)	(0.00)
RPC Inc	USD	149,925	808,096	(121,439)	(0.04)
Ryder System Inc	USD	5,093	260,405	(10,441)	(0.00)
Sally Beauty Holdings Inc	USD	60,083	909,957	35,749	0.01
Santander Consumer USA Holdings Inc	USD	12,135	313,811	(5,946)	(0.00)
Science Applications International Corp	USD	2,519	216,861	4,786	0.00
Seagate Technology PLC	USD	18,849	1,006,914	(49,573)	(0.02)
Service Corp International	USD	15,344	732,523	3,376	0.00
ServiceMaster Global Holdings Inc	USD	3,063	171,896	(459)	(0.00)
Silgan Holdings Inc	USD	24,072	718,549	3,370	0.00
Sinclair Broadcast Group Inc	USD	4,133	173,917	(9,837)	(0.00)
Skechers U.S.A. Inc	USD	55,960	2,065,484	91,215	0.03
Skyworks Solutions Inc	USD	18,370	1,437,453	(49,599)	(0.02)
Snap-on Inc	USD	7,834	1,229,938	(6,581)	(0.00)
Sonoco Products Co	USD	9,473	556,349	663	0.00
Southwestern Energy Co	USD	395,880	785,822	(89,073)	(0.03)
Spectrum Brands Holdings Inc	USD	11,768	624,645	(5,649)	(0.00)
Spirit AeroSystems Holdings Inc	USD	42,742	3,534,336	(112,839)	(0.03)
Springleaf Holdings Inc	USD	13,547	494,059	(19,101)	(0.01)
Sprouts Farmers Market Inc	USD	44,869	867,766	(24,678)	(0.01)
SS&C Technologies Holdings Inc	USD	11,110	562,610	(14,554)	(0.00)
State Street Corp	USD	1,255	74,032	(1,544)	(0.00)
Steel Dynamics Inc	USD	24,864	726,526	(43,263)	(0.01)
Stifel Financial Corp	USD	6,760	386,672	(6,490)	(0.00)
Synchrony Financial	USD	91,690	3,094,538	(19,255)	(0.01)
SYNNEX Corp	USD	2,966	334,328	49,799	0.02
Synopsys Inc	USD	8,066	1,103,671	1,049	0.00
Target Corp	USD	23,373	2,496,587	(10,868)	(0.00)
Tech Data Corp	USD	28,499	2,946,512	(17,099)	(0.01)
TEGNA Inc	USD	144,851	2,239,396	(4,346)	(0.00)
Teledyne Technologies Inc	USD	6,981	2,238,388	(6,423)	(0.00)
Telephone & Data Systems Inc	USD	35,638	912,333	(13,542)	(0.00)
Teradyne Inc	USD	7,451	429,476	(2,682)	(0.00)
Texas Instruments Inc	USD	10,127	1,298,484	(13,570)	(0.00)
Textron Inc	USD	20,284	997,161	(74,645)	(0.02)
The Allstate Corp	USD	15,106	1,640,512	9,970	0.00
The Boston Beer Co Inc	USD	6,801	2,451,012	57,060	0.02
The Clorox Co	USD	4,210	637,731	(17,093)	(0.01)
The Cooper Cos Inc	USD	3,635	1,077,414	(33,260)	(0.01)
The Estee Lauder Cos Inc	USD	12,569	2,494,318	89,366	0.03
The Gap Inc	USD	32,503	561,002	(30,878)	(0.01)
The Goldman Sachs Group Inc	USD	5,401	1,119,141	(46,989)	(0.01)
The JM Smucker Co	USD	588	64,368	441	0.00
The Kroger Co	USD	92,492	2,383,519	11,099	0.00
The Michaels Cos Inc	USD	11,420	112,487	10,621	0.00
The Priceline Group	USD	1,608	3,146,776	(193,748)	(0.06)
The Procter & Gamble Co	USD	27,613	3,448,864	103,273	0.03
The Timken Co	USD	6,399	273,301	(11,390)	(0.00)
The TJX Cos Inc	USD	3,635	202,506	(654)	(0.00)
The Travelers Cos Inc	USD	4,223	627,791	5,954	0.00
Thermo Fisher Scientific Inc	USD	9,258	2,693,708	(16,202)	(0.00)
T-Mobile US Inc	USD	13,342	1,040,409	(29,753)	(0.01)
Toll Brothers Inc	USD	35,109	1,416,648	(11,586)	(0.00)
TRI Pointe Group Inc	USD	30,417	451,692	(608)	(0.00)
TripAdvisor Inc	USD	55,465	2,128,192	(170,278)	(0.05)
Twitter Inc	USD	57,015	2,358,711	(106,618)	(0.03)
Tyson Foods Inc	USD	26,850	2,286,815	(99,614)	(0.03)
UGI Corp	USD	13,058	660,735	7,182	0.00
United Continental Holdings Inc	USD	22,339	1,971,864	(38,200)	(0.01)
United States Cellular Corp	USD	13,232	489,981	(14,820)	(0.00)
United States Steel Corp	USD	35,987	399,096	(67,296)	(0.02)
United Technologies Corp	USD	6,523	889,281	(5,740)	(0.00)
United Therapeutics Corp	USD	4,320	345,298	(25,661)	(0.01)
Universal Health Services Inc	USD	10,884	1,599,730	(53,223)	(0.02)
Urban Outfitters Inc	USD	34,897	951,292	87,591	0.03
US Foods Holding Corp	USD	10,497	427,858	(18,055)	(0.01)
Valero Energy Corp	USD	10,271	872,830	6,882	0.00
Varian Medical Systems Inc	USD	2,061	245,527	2,143	0.00
VeriSign Inc	USD	7,345	1,385,781	(18,583)	(0.01)
Verizon Communications Inc	USD	55,009	3,338,496	45,107	0.01
Vertex Pharmaceuticals Inc	USD	2,830	476,063	(22,017)	(0.01)
VF Corp	USD	3,445	306,536	3,652	0.00
Viacom Inc	USD	79,584	1,913,199	(136,089)	(0.04)
Vishay Intertechnology Inc	USD	83,227	1,410,698	(69,078)	(0.02)
VMware Inc	USD	9,747	1,437,293	(61,699)	(0.02)

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Walgreens Boots Alliance Inc	USD	26,369	1,450,295	4,219	0.00
Wal-Mart Stores Inc	USD	5,029	600,161	14,232	0.00
Weight Watchers International Inc	USD	43,046	1,606,907	88,675	0.03
Werner Enterprises Inc	USD	15,864	559,841	7,932	0.00
West Pharmaceutical Services Inc	USD	1,232	174,926	(1,620)	(0.00)
Whiting Petroleum Corp	USD	44,296	345,066	(72,202)	(0.02)
Williams-Sonoma Inc	USD	24,985	1,704,477	25,735	0.01
Woodward Inc	USD	11,872	1,276,952	(17,689)	(0.01)
World Fuel Services Corp	USD	4,895	193,450	(6,657)	(0.00)
Xerox Corp	USD	55,570	1,686,550	(21,117)	(0.01)
Xilinx Inc	USD	6,470	621,055	(53,636)	(0.02)
Yelp Inc	USD	8,691	300,882	(20,511)	(0.01)
Zebra Technologies Corp	USD	1,483	302,384	(10,529)	(0.00)
Zoetis Inc	USD	1,660	207,251	4,034	0.00
				(5,490,304)	**(1.68)**
Total Long Positions				**(5,917,206)**	**(1.81)**
Short Positions					
Common Stocks					
Australia					
Amcor PLC	USD	(28,505)	(275,928)	2,280	0.00
				2,280	**0.00**
Ghana					
Kosmos Energy Ltd	USD	(302,075)	(1,884,948)	87,602	0.03
				87,602	**0.03**
Ireland					
Adient plc	USD	(39,997)	(930,130)	38,197	0.01
Alkermes PLC	USD	(4,311)	(81,650)	10,734	0.00
				48,931	**0.01**
Italy					
International Game Technology PLC	USD	(83,851)	(1,174,753)	40,248	0.01
				40,248	**0.01**
Netherlands					
Core Laboratories NV	USD	(26,753)	(1,229,300)	108,617	0.03
				108,617	**0.03**
Panama					
Copa Holdings SA	USD	(34,884)	(3,399,795)	(65,233)	(0.02)
				(65,233)	**(0.02)**
Sweden					
Spotify Technology SA	USD	(1,130)	(127,950)	17,930	0.01
				17,930	**0.01**
United Kingdom					
Ensco PLC	USD	(276,458)	(1,310,411)	671,793	0.21
LivaNova PLC	USD	(2,283)	(170,380)	15,821	0.00
Nielsen Holdings plc	USD	(71,187)	(1,504,537)	102,153	0.03
Pentair PLC	USD	(1,750)	(66,045)	333	0.00
Willis Towers Watson PLC	USD	(12,440)	(2,410,374)	60,707	0.02
				850,807	**0.26**
United States					
ABIOMED Inc	USD	(469)	(81,930)	7,434	0.00
Acadia Healthcare Co Inc	USD	(47,580)	(1,446,908)	75,176	0.02
Acxiom Corp	USD	(4,604)	(196,775)	16,805	0.01
Advanced Micro Devices Inc	USD	(36,693)	(1,047,218)	89,898	0.03
Agios Pharmaceuticals Inc	USD	(55,309)	(1,899,311)	123,892	0.04
Albemarle Corp	USD	(12,240)	(837,706)	(8,323)	(0.00)
Alcoa Corp	USD	(66,112)	(1,330,835)	125,613	0.04
Allegheny Technologies Inc	USD	(59,658)	(1,203,898)	72,186	0.02
Alnylam Pharmaceuticals Inc	USD	(35,571)	(2,891,922)	231,923	0.07
Alteryx Inc	USD	(554)	(58,918)	6,083	0.00
Altice USA Inc	USD	(48,709)	(1,389,668)	46,274	0.01
Altria Group Inc	USD	(11,600)	(470,844)	8,352	0.00
Amedisys Inc	USD	(1,137)	(148,265)	2,251	0.00
American Airlines Group Inc	USD	(16,452)	(444,698)	26,488	0.01
American International Group Inc	USD	(4,339)	(241,856)	5,814	0.00
Aon PLC	USD	(2,369)	(459,657)	1,161	0.00
Apache Corp	USD	(117,158)	(3,016,819)	31,633	0.01
AptarGroup Inc	USD	(927)	(110,239)	(1,771)	(0.00)
Arista Networks Inc	USD	(3,732)	(902,136)	10,151	0.00
Ashland Inc	USD	(20,212)	(1,546,622)	19,606	0.01
Atlassian Corp PLC	USD	(6,254)	(776,246)	59,038	0.02
Autoliv Inc	USD	(18,911)	(1,470,519)	22,882	0.01
Avalara Inc	USD	(2,746)	(185,822)	20,348	0.01
Avanos Medical Inc	USD	(7,826)	(295,275)	(2,426)	(0.00)
Avery Dennison Corp	USD	(1,441)	(163,568)	1,715	0.00
Axalta Coating Systems Ltd	USD	(54,677)	(1,645,778)	89,124	0.03
Axon Enterprise Inc	USD	(3,130)	(181,978)	25,071	0.01
Baker Hughes a GE Co	USD	(110,849)	(2,596,084)	(4,434)	(0.00)
Ball Corp	USD	(22,574)	(1,642,259)	50,792	0.02
BancorpSouth Bank	USD	(24,765)	(737,502)	(3,715)	(0.00)
Bank of Hawaii Corp	USD	(1,955)	(167,622)	1,232	0.00
Bank of the Ozarks Inc	USD	(4,165)	(113,288)	2,291	0.00
BankUnited Inc	USD	(8,639)	(291,912)	(3,542)	(0.00)
BGC Partners Inc	USD	(115,837)	(638,841)	6,371	0.00
BioMarin Pharmaceutical Inc	USD	(10,932)	(745,453)	74,447	0.02
Bluebird Bio Inc	USD	(19,202)	(1,759,479)	289,758	0.09
BOK Financial Corp	USD	(1,056)	(84,216)	591	0.00
Brown-Forman Corp	USD	(9,257)	(579,118)	15,367	0.00
Cabot Corp	USD	(10,621)	(475,184)	12,745	0.00
Cabot Oil & Gas Corp	USD	(22,219)	(391,054)	16,664	0.01
Cantel Medical Corp	USD	(1,050)	(79,317)	14,637	0.00
CarMax Inc	USD	(7,398)	(646,807)	(9,987)	(0.00)

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Schedule of Investments (Unaudited) (continued)
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Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Carpenter Technology Corp	USD	(23,056)	(1,182,312)	95,452	0.03
Carvana Co	USD	(7,580)	(486,636)	126,283	0.04
CBOE Holdings Inc	USD	(18,863)	(2,188,674)	(48,101)	(0.01)
CenterPoint Energy Inc	USD	(64,215)	(1,932,872)	(12,201)	(0.00)
Ceridian HCM Holding Inc	USD	(5,643)	(276,338)	19,412	0.01
CH Robinson Worldwide Inc	USD	(741)	(62,748)	1,163	0.00
Charter Communications Inc	USD	(5,220)	(2,140,148)	79,135	0.02
Cheniere Energy Inc	USD	(74,352)	(4,690,124)	208,186	0.06
Chesapeake Energy Corp	USD	(34,560)	(48,211)	12,960	0.00
Chevron Corporation	USD	(5,375)	(637,690)	28,219	0.01
Chipotle Mexican Grill Inc	USD	(637)	(530,181)	(4,179)	(0.00)
CIT Group Inc	USD	(4,164)	(188,712)	4,539	0.00
CME Group Inc	USD	(2,700)	(577,503)	2,268	0.00
CNO Financial Group Inc	USD	(103,116)	(1,647,794)	2,062	0.00
Cognex Corp	USD	(12,085)	(585,397)	16,315	0.01
Coherent Inc	USD	(1,035)	(157,165)	8,704	0.00
Commerce Bancshares Inc	USD	(1,081)	(65,509)	378	0.00
Commercial Metals Co	USD	(9,896)	(166,847)	20,089	0.01
Compass Minerals International Inc	USD	(24,315)	(1,352,157)	37,688	0.01
ConAgra Foods Inc	USD	(30,441)	(929,973)	(17,656)	(0.01)
Concho Resources Inc	USD	(25,921)	(1,774,552)	153,452	0.05
Conduent Inc	USD	(63,430)	(394,535)	43,767	0.01
Coupa Software Inc	USD	(4,382)	(552,220)	52,453	0.02
Covetrus Inc	USD	(9,294)	(110,134)	13,290	0.00
Cree Inc	USD	(5,641)	(272,855)	17,374	0.01
Crown Holdings Inc	USD	(13,755)	(906,179)	(33,150)	(0.01)
CSX Corp	USD	(12,687)	(883,015)	20,045	0.01
Cullen/Frost Bankers Inc	USD	(2,298)	(202,661)	2,413	0.00
Dell Technologies Inc	USD	(7,792)	(400,976)	18,623	0.01
Delphi Automotive PLC	USD	(29,845)	(2,610,244)	65,062	0.02
Devon Energy Corp	USD	(24,690)	(592,560)	66,169	0.02
DexCom Inc	USD	(8,924)	(1,327,177)	44,442	0.01
DocuSign Inc	USD	(17,212)	(1,040,810)	24,613	0.01
Dollar Tree Inc	USD	(6,909)	(796,815)	(29,640)	(0.01)
Dominion Resources Inc	USD	(28,557)	(2,319,400)	(62,540)	(0.02)
Domino's Pizza Inc	USD	(1,470)	(356,225)	1,779	0.00
DowDuPont Inc	USD	(8,371)	(592,332)	4,102	0.00
Dunkin' Brands Group Inc	USD	(1,385)	(109,096)	3,130	0.00
Dycom Industries Inc	USD	(12,642)	(640,317)	39,190	0.01
Eagle Materials Inc	USD	(13,007)	(1,172,321)	(22,762)	(0.01)
Edgewell Personal Care Co	USD	(4,642)	(150,540)	1,300	0.00
Edison International SA	USD	(7,896)	(597,885)	(30,873)	(0.01)
Emerson Electric Co	USD	(1,354)	(90,366)	(2,424)	(0.00)
Encompass Health Corp	USD	(4,427)	(274,828)	6,729	0.00
Energizer Holdings Inc	USD	(28,526)	(1,254,573)	(16,830)	(0.00)
EOG Resources Inc	USD	(23,246)	(1,724,156)	163,884	0.05
EQT Corp	USD	(101,497)	(1,081,958)	180,665	0.06
Equifax Inc	USD	(7,725)	(1,093,628)	155	0.00
Equitrans Midstream Corp	USD	(147,838)	(2,111,127)	(100,530)	(0.03)
Exact Sciences Corp	USD	(2,265)	(207,701)	34,360	0.01
Expeditors International of Washington Inc	USD	(6,362)	(470,788)	8,716	0.00
Exxon Mobil Corp	USD	(9,462)	(674,830)	17,505	0.01
Fastenal Co	USD	(23,776)	(769,629)	28,531	0.01
FedEx Corp	USD	(24,003)	(3,492,437)	667,283	0.20
FireEye Inc	USD	(112,081)	(1,460,415)	137,860	0.04
First Hawaiian Inc	USD	(10,525)	(283,017)	3,052	0.00
First Horizon National Corp	USD	(29,892)	(485,446)	299	0.00
First Republic Bank	USD	(14,873)	(1,445,804)	(25,284)	(0.01)
FirstEnergy Corp	USD	(35,269)	(1,711,252)	(15,166)	(0.00)
Five Below Inc	USD	(15,086)	(1,896,914)	70,602	0.02
Floor & Decor Holdings Inc	USD	(45,101)	(2,302,857)	(93,359)	(0.03)
Flowserve Corp	USD	(6,162)	(288,012)	15,220	0.00
FMC Corp	USD	(7,450)	(639,583)	35,760	0.01
FNB Corp	USD	(70,030)	(810,947)	(10,505)	(0.00)
Freeport-McMoRan Inc	USD	(254,794)	(2,443,474)	208,931	0.06
Gartner Inc	USD	(5,312)	(755,738)	(15,617)	(0.00)
GCI Liberty Inc	USD	(27,894)	(1,718,549)	41,562	0.01
General Electric Co	USD	(374,123)	(3,355,883)	145,908	0.04
Gentex Corp	USD	(3,358)	(92,882)	(369)	(0.00)
Genuine Parts Co	USD	(17,380)	(1,729,484)	(26,418)	(0.01)
Global Payments Inc	USD	(1,147)	(180,343)	7,467	0.00
GoDaddy Inc	USD	(1,684)	(110,420)	2,526	0.00
Granite Construction Inc	USD	(9,146)	(292,123)	15,640	0.01
Graphic Packaging Holding Co	USD	(46,615)	(683,842)	(19,112)	(0.01)
Green Dot Corp	USD	(8,012)	(203,986)	16,184	0.01
Guidewire Software Inc	USD	(16,076)	(1,671,100)	62,214	0.02
Hancock Holding Co	USD	(4,602)	(176,119)	3,267	0.00
Harley-Davidson Inc	USD	(61,097)	(2,192,771)	(59,264)	(0.02)
Healthcare Services Group Inc	USD	(33,931)	(806,540)	50,897	0.02
HealthEquity Inc	USD	(21,631)	(1,234,914)	101,233	0.03
Helmerich & Payne Inc	USD	(3,357)	(132,602)	15,308	0.00
Hess Corp	USD	(43,209)	(2,589,947)	339,623	0.10
Home BancShares Inc	USD	(21,744)	(411,723)	3,588	0.00
Huntington Bancshares Inc	USD	(19,215)	(274,390)	5,188	0.00
IAA Inc	USD	(2,874)	(123,165)	992	0.00
Illumina Inc	USD	(11,477)	(3,487,860)	(64,616)	(0.02)
Insulet Corp	USD	(12,180)	(2,052,208)	(285,256)	(0.09)
InterDigital Inc	USD	(6,057)	(317,205)	10,781	0.00
International Flavors & Fragrances Inc	USD	(11,688)	(1,421,144)	7,480	0.00
IPG Photonics Corp	USD	(575)	(77,591)	3,985	0.00
Isis Pharmaceuticals Inc	USD	(2,807)	(168,336)	13,502	0.00
Jack in the Box Inc	USD	(1,457)	(132,849)	(2,258)	(0.00)
JB Hunt Transport Services Inc	USD	(2,524)	(281,224)	8,834	0.00
Kansas City Southern	USD	(4,506)	(598,622)	(3,830)	(0.00)
Kemper Corp	USD	(822)	(64,256)	(1,488)	(0.00)

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
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Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Kinder Morgan Inc	USD	(72,413)	(1,495,328)	6,517	0.00
Kirby Corp	USD	(25,756)	(2,114,568)	16,226	0.01
Legg Mason Inc	USD	(12,894)	(495,259)	7,092	0.00
Leggett & Platt Inc	USD	(12,861)	(526,272)	12,218	0.00
Lennox International Inc	USD	(396)	(95,646)	(1,576)	(0.00)
Liberty Broadband Corp	USD	(19,006)	(1,977,859)	91,134	0.03
Liberty Global Inc	USD	(53,534)	(1,279,463)	144,542	0.04
Linde PLC	USD	(2,742)	(530,933)	(3,811)	(0.00)
Lions Gate Entertainment Corp	USD	(97,794)	(886,992)	161,360	0.05
Live Nation Entertainment Inc	USD	(7,504)	(496,465)	28,140	0.01
LKQ Corp	USD	(78,676)	(2,468,066)	67,661	0.02
Loews Corp	USD	(15,697)	(810,122)	(3,767)	(0.00)
Louisiana-Pacific Corp	USD	(42,060)	(1,045,191)	(2,944)	(0.00)
Lowe's Cos Inc	USD	(2,795)	(306,751)	8,329	0.00
Lumentum Holdings Inc	USD	(16,672)	(894,286)	87,028	0.03
Macquarie Infrastructure Corp	USD	(43,393)	(1,709,250)	(13,452)	(0.00)
Manitowoc Foodservice Inc	USD	(118,954)	(2,005,564)	40,444	0.01
Marathon Oil Corp	USD	(5,195)	(63,223)	4,676	0.00
Markel Corp	USD	(1,028)	(1,214,376)	(3,485)	(0.00)
Marsh & McLennan Cos Inc	USD	(4,930)	(492,704)	7,494	0.00
Martin Marietta Materials Inc	USD	(5,069)	(1,384,699)	(29,907)	(0.01)
Matador Resources Co	USD	(17,874)	(290,453)	15,372	0.00
Mattel Inc	USD	(115,442)	(1,319,502)	16,162	0.01
Mercury General Corp	USD	(3,336)	(185,949)	(500)	(0.00)
MGM Resorts International	USD	(27,431)	(754,078)	57,879	0.02
MongoDB Inc	USD	(2,910)	(342,158)	53,602	0.02
Monolithic Power Systems Inc	USD	(1,225)	(191,137)	2,291	0.00
Murphy Oil Corp	USD	(43,027)	(955,630)	46,469	0.01
National Fuel Gas Co	USD	(31,054)	(1,459,227)	45,960	0.01
National Oilwell Varco Inc	USD	(67,627)	(1,446,880)	84,872	0.03
NCR Corp	USD	(54,892)	(1,715,649)	88,651	0.03
Nektar Therapeutics	USD	(52,114)	(950,559)	128,200	0.04
NetApp Inc	USD	(11,287)	(593,696)	44,471	0.01
Netflix Inc	USD	(11,987)	(3,193,696)	385,622	0.12
Neurocrine Biosciences Inc	USD	(7,731)	(693,703)	90,298	0.03
Newell Rubbermaid Inc	USD	(110,229)	(2,076,714)	(36,376)	(0.01)
Newmont Mining Corp	USD	(31,529)	(1,203,147)	45,402	0.01
News Corp	USD	(127,777)	(1,776,100)	44,722	0.01
NiSource Inc	USD	(60,624)	(1,823,570)	(39,406)	(0.01)
Noble Energy Inc	USD	(124,809)	(2,784,489)	346,969	0.11
Norfolk Southern Corp	USD	(2,151)	(390,213)	(1,463)	(0.00)
NOW Inc	USD	(40,114)	(458,102)	38,911	0.01
NRG Energy Inc	USD	(27,370)	(1,083,305)	(15,054)	(0.00)
Nutanix Inc	USD	(8,516)	(219,372)	9,197	0.00
NVIDIA Corp	USD	(4,375)	(756,350)	35,831	0.01
Occidental Petroleum Corp	USD	(25,055)	(1,115,950)	15,284	0.00
Oceaneering International Inc	USD	(43,965)	(589,571)	61,551	0.02
Okta Inc	USD	(600)	(58,062)	5,334	0.00
Old Dominion Freight Line Inc	USD	(1,268)	(217,792)	2,840	0.00
Olin Corp	USD	(3,797)	(70,624)	190	0.00
Ollie's Bargain Outlet Holdings Inc	USD	(26,295)	(1,540,098)	105,443	0.03
ONEOK Inc	USD	(44,035)	(3,226,004)	129,463	0.04
Owens-Illinois Inc	USD	(56,488)	(562,620)	26,549	0.01
PacWest Bancorp	USD	(34,097)	(1,234,993)	36,825	0.01
Papa John's International Inc	USD	(18,992)	(986,634)	1,140	0.00
Parsley Energy Inc	USD	(10,890)	(183,823)	26,136	0.01
Pegasystems Inc	USD	(919)	(62,235)	3,814	0.00
Penn National Gaming Inc	USD	(30,810)	(569,985)	59,771	0.02
Penumbra Inc	USD	(4,689)	(620,542)	90,404	0.03
People's United Financial Inc	USD	(9,636)	(151,382)	4,529	0.00
Philip Morris International Inc	USD	(9,870)	(747,751)	(36,914)	(0.01)
Pinnacle Financial Partners Inc	USD	(8,984)	(511,549)	(4,043)	(0.00)
Platform Specialty Products Corp	USD	(105,646)	(1,084,984)	38,033	0.01
Pluralsight Inc	USD	(72,578)	(1,185,199)	128,463	0.04
PNM Resources Inc	USD	(11,849)	(624,679)	(28,201)	(0.01)
PolyOne Corp	USD	(8,971)	(292,185)	3,050	0.00
Pool Corp	USD	(5,264)	(1,049,273)	(49,376)	(0.01)
Premier Inc	USD	(50,437)	(1,434,428)	381,304	0.12
Progressive Waste Solutions Ltd	USD	(3,242)	(294,892)	(4,117)	(0.00)
Prosperity Bancshares Inc	USD	(9,603)	(682,389)	(2,113)	(0.00)
Pure Storage Inc	USD	(285,784)	(4,806,887)	237,201	0.07
QEP Resources Inc	USD	(45,877)	(173,874)	19,268	0.01
Range Resources Corp	USD	(132,361)	(526,797)	158,833	0.05
Regions Financial Corp	USD	(6,374)	(101,155)	2,486	0.00
RingCentral Inc	USD	(8,123)	(1,012,613)	48,900	0.02
Rockwell Automation Inc	USD	(3,716)	(605,559)	4,088	0.00
Roku Inc	USD	(2,678)	(269,300)	133,793	0.04
Rollins Inc	USD	(4,000)	(135,200)	4,800	0.00
Royal Gold Inc	USD	(8,626)	(1,073,592)	10,006	0.00
RPM International Inc	USD	(2,271)	(156,222)	(3,679)	(0.00)
Sage Therapeutics Inc	USD	(12,794)	(1,822,249)	280,317	0.09
Schlumberger Ltd	USD	(75,861)	(2,579,274)	316,340	0.10
Scientific Games Corp	USD	(43,310)	(905,179)	118,669	0.04
Sealed Air Corp	USD	(75,118)	(3,124,158)	30,798	0.01
Seattle Genetics Inc	USD	(2,413)	(205,033)	(31,417)	(0.01)
Sempra Energy	USD	(8,593)	(1,270,045)	(40,903)	(0.01)
Sensient Technologies Corp	USD	(2,021)	(136,721)	2,304	0.00
Signature Bank	USD	(4,134)	(496,287)	1,778	0.00
Signet Jewelers Ltd	USD	(7,070)	(123,937)	(9,969)	(0.00)
Sirius XM Holdings Inc	USD	(166,296)	(1,036,856)	39,080	0.01
Six Flags Entertainment Corp	USD	(23,479)	(1,176,533)	105,186	0.03
Smartsheet Inc	USD	(3,285)	(116,913)	21,024	0.01
Snap Inc	USD	(4,059)	(63,990)	4,323	0.00
Sotheby's	USD	(12,532)	(714,575)	(1,379)	(0.00)
Splunk Inc	USD	(1,671)	(195,440)	2,974	0.00

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Square Inc	USD	(16,699)	(1,024,150)	(28,889)	(0.01)
Stericycle Inc	USD	(56,601)	(2,843,068)	22,074	0.01
Sterling Bancorp	USD	(45,213)	(906,069)	26,676	0.01
Switch Inc	USD	(47,984)	(747,111)	27,831	0.01
Synovus Financial Corp	USD	(46,519)	(1,658,868)	53,962	0.02
Targa Resources Corp	USD	(128,717)	(5,134,521)	184,065	0.06
Tempur Sealy International Inc	USD	(7,130)	(533,681)	22,246	0.01
Tenet Healthcare Corp	USD	(65,303)	(1,409,892)	221,377	0.07
Teradata Corp	USD	(21,719)	(671,551)	27,800	0.01
Tesla Motors Inc	USD	(14,767)	(3,588,381)	26,433	0.01
Texas Capital Bancshares Inc	USD	(11,263)	(614,960)	17,683	0.01
The Babcock & Wilcox Co	USD	(26,553)	(1,533,170)	70,897	0.02
The Brink's Co	USD	(16,003)	(1,326,009)	29,926	0.01
The Hain Celestial Group Inc	USD	(79,904)	(1,703,553)	87,095	0.03
The Howard Hughes Corp	USD	(5,801)	(744,616)	2,320	0.00
The Kraft Heinz Co	USD	(42,617)	(1,180,065)	28,553	0.01
The Madison Square Garden Co	USD	(8,803)	(2,313,164)	76,850	0.02
The Mosaic Co	USD	(4,346)	(87,268)	7,519	0.00
The Scotts Miracle-Gro Co	USD	(4,113)	(412,411)	5,635	0.00
The Sherwin-Williams Co	USD	(121)	(66,475)	(1,435)	(0.00)
The Williams Cos Inc	USD	(132,178)	(3,196,064)	108,386	0.03
Thor Industries Inc	USD	(33,688)	(1,934,028)	(133,068)	(0.04)
Tiffany & Co	USD	(5,316)	(493,963)	12,439	0.00
Transocean Ltd	USD	(277,911)	(1,231,424)	441,601	0.14
TransUnion	USD	(5,032)	(404,221)	7,900	0.00
TreeHouse Foods Inc	USD	(14,019)	(781,139)	30,421	0.01
Trex Co Inc	USD	(24,676)	(2,218,619)	(56,755)	(0.02)
Trimble Navigation Ltd	USD	(7,150)	(275,204)	7,365	0.00
Trinity Industries Inc	USD	(63,121)	(1,252,952)	9,468	0.00
Trustmark Corp	USD	(2,600)	(89,076)	182	0.00
Twilio Inc	USD	(6,034)	(645,336)	32,403	0.01
Ubiquiti Networks Inc	USD	(1,250)	(146,125)	613	0.00
UMB Financial Corp	USD	(5,177)	(337,385)	3,883	0.00
Umpqua Holdings Corp	USD	(31,346)	(517,522)	8,463	0.00
Under Armour Inc	USD	(22,224)	(440,369)	25,891	0.01
Union Pacific Corp	USD	(8,579)	(1,408,929)	22,906	0.01
United Bankshares Inc	USD	(29,488)	(1,125,852)	15,629	0.00
United Parcel Service Inc	USD	(25,974)	(3,099,997)	78,961	0.02
United Rentals Inc	USD	(621)	(76,383)	2,422	0.00
Univar Inc	USD	(129,974)	(2,682,663)	265,147	0.08
Universal Display Corp	USD	(4,179)	(698,854)	42,041	0.01
Vail Resorts Inc	USD	(3,843)	(886,657)	35,855	0.01
Valley National Bancorp	USD	(45,900)	(500,769)	4,590	0.00
Valmont Industries Inc	USD	(1,631)	(225,013)	5,105	0.00
Valvoline Inc	USD	(38,535)	(842,760)	3,083	0.00
ViaSat Inc	USD	(7,594)	(576,309)	21,263	0.01
Virtu Financial Inc	USD	(32,623)	(522,294)	138,322	0.04
Visteon Corp	USD	(29,317)	(2,383,472)	(98,798)	(0.03)
Vulcan Materials Co	USD	(12,795)	(1,927,951)	(32,883)	(0.01)
Wabtec Corp	USD	(34,924)	(2,507,543)	137,251	0.04
Watsco Inc	USD	(2,304)	(386,404)	1,567	0.00
Wayfair Inc	USD	(1,922)	(216,571)	41,169	0.01
Webster Financial Corp	USD	(3,965)	(185,919)	5,829	0.00
Western Digital Corp	USD	(41,581)	(2,452,447)	204,994	0.06
World Wrestling Entertainment Inc	USD	(36,296)	(2,566,490)	188,739	0.06
WPX Energy Inc	USD	(52,887)	(549,496)	57,647	0.02
WR Grace & Co	USD	(22,434)	(1,496,572)	6,506	0.00
WW Grainger Inc	USD	(1,929)	(567,145)	(4,572)	(0.00)
Wynn Resorts Ltd	USD	(677)	(73,678)	3,453	0.00
XPO Logistics Inc	USD	(35,025)	(2,460,506)	128,192	0.04
Yum! Brands Inc	USD	(1,244)	(140,522)	(199)	(0.00)
Zayo Group Holdings Inc	USD	(117,919)	(3,997,454)	(9,434)	(0.00)
Zendesk Inc	USD	(14,836)	(1,069,676)	67,949	0.02
Zillow Group Inc	USD	(20,689)	(610,326)	56,067	0.02
Zions Bancorporation	USD	(8,865)	(392,985)	1,862	0.00
Zscaler Inc	USD	(2,984)	(140,367)	10,742	0.00
				11,607,371	**3.55**
Total Short Positions				**12,698,553**	**3.88**
Total of Long and Short Equity Positions				**6,781,347**	**2.07**
Net Cash and Other Receivables/(Payables)				**(277,552)**	**(0.08)**
Total of Total Return Basket Swap Contract - JPMC - USD				**6,503,795**	**1.99**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month LIBOR plus or minus a specified spread, which is denominated in CHF based on the local currency of the positions within the swap.	27.01.2020 - 27.09.2021	93,068

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Switzerland					
Adecco Group AG	CHF	18,118	1,000,253	19,271	0.01
DKSH Holding AG	CHF	1,263	62,935	1,470	0.00
Flughafen Zuerich AG	CHF	1,151	212,738	3,349	0.00
Georg Fischer AG	CHF	77	66,794	1,198	0.00

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Switzerland (continued)					
Helvetia Holding AG	CHF	4,218	583,647	11,004	0.00
Novartis AG	CHF	8,884	772,068	14,976	0.01
Roche Holding AG	CHF	9,340	2,724,401	76,849	0.02
SGS SA	CHF	25	61,961	778	0.00
Sonova Holding AG	CHF	2,392	556,837	18,481	0.01
Swiss Life Holding AG	CHF	3,152	1,509,582	28,781	0.01
Swisscom AG	CHF	1,549	766,729	9,481	0.00
Zurich Insurance Group AG	CHF	1,952	747,816	6,855	0.00
				192,493	**0.06**
Total Long Positions				**192,493**	**0.06**
Short Positions					
Common Stocks					
Switzerland					
ABB Ltd	CHF	(55,212)	(1,083,631)	(22,437)	(0.01)
Chocoladefabriken Lindt & Spruengli AG	CHF	(15)	(111,228)	151	0.00
Dufry AG	CHF	(824)	(68,906)	(1,621)	(0.00)
EMS-Chemie Holding AG	CHF	(307)	(191,143)	(4,467)	(0.00)
Givaudan SA	CHF	(213)	(593,092)	(4,061)	(0.00)
Idorsia Ltd	CHF	(40,471)	(1,003,044)	1,624	0.00
Julius Baer Group Ltd	CHF	(20,945)	(928,507)	(17,444)	(0.01)
Kuehne + Nagel International AG	CHF	(4,953)	(729,581)	(18,140)	(0.01)
Lonza Group AG	CHF	(1,901)	(646,447)	(763)	(0.00)
OC Oerlikon Corp AG	CHF	(22,717)	(227,033)	(2,052)	(0.00)
Partners Group Holding AG	CHF	(1,380)	(1,064,840)	(9,416)	(0.00)
Sika AG	CHF	(3,211)	(468,956)	(5,961)	(0.00)
Temenos Group AG	CHF	(2,853)	(478,935)	(11,880)	(0.00)
Vifor Pharma AG	CHF	(7,848)	(1,259,570)	(7,087)	(0.00)
				(103,554)	**(0.03)**
Total Short Positions				**(103,554)**	**(0.03)**
Total of Long and Short Equity Positions				**88,939**	**0.03**
Net Cash and Other Receivables/(Payables)				**4,129**	**0.00**
Total of Total Return Basket Swap Contract - MLIN - CHF				**93,068**	**0.03**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month CIBOR plus or minus a specified spread, which is denominated in DKK based on the local currency of the positions within the swap.	27.01.2020 - 27.09.2021	(540,132)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Denmark					
Carlsberg A/S	DKK	5,102	755,822	12,740	0.00
GN Store Nord A/S	DKK	25,420	1,028,953	(10,393)	(0.00)
H Lundbeck A/S	DKK	15,101	499,239	(12,790)	(0.00)
ISS A/S	DKK	12,307	305,242	(2,067)	(0.00)
Novo Nordisk A/S	DKK	6,325	327,419	(4,387)	(0.00)
Orsted A/S	DKK	15,863	1,480,175	26,407	0.01
Pandora A/S	DKK	25,016	1,013,696	(14,977)	(0.01)
Rockwool International A/S	DKK	4,400	883,450	(18,633)	(0.01)
Tryg A/S	DKK	3,885	111,816	(1,759)	(0.00)
Vestas Wind Systems A/S	DKK	8,194	642,296	(14,358)	(0.01)
				(40,217)	**(0.02)**
Total Long Positions				**(40,217)**	**(0.02)**
Short Positions					
Common Stocks					
Denmark					
AP Moeller - Maersk A/S	DKK	(2,393)	(2,715,828)	(68,490)	(0.02)
Chr Hansen Holding A/S	DKK	(8,981)	(763,788)	(8,918)	(0.00)
FLSmidth & Co A/S	DKK	(7,082)	(308,279)	(9,307)	(0.00)
Genmab A/S	DKK	(13,616)	(2,781,596)	12,924	0.00
Novozymes A/S	DKK	(13,644)	(569,218)	3,586	0.00
				(70,205)	**(0.02)**
Total Short Positions				**(70,205)**	**(0.02)**
Total of Long and Short Equity Positions				**(110,422)**	**(0.04)**
Net Cash and Other Receivables/(Payables)				**(429,710)**	**(0.13)**
Total of Total Return Basket Swap Contract - MLIN - DKK				**(540,132)**	**(0.17)**

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month EURIBOR plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	27.01.2020 - 27.09.2021	5,151,601

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Belgium					
Ageas	EUR	39,832	2,212,163	12,160	0.00
bpost SA	EUR	38,682	403,006	10,543	0.00
Colruyt SA	EUR	9,585	526,264	26,543	0.01
KBC Group NV	EUR	11,253	726,791	4,907	0.00
Proximus SADP	EUR	41,042	1,222,462	14,319	0.01
Solvay SA	EUR	3,173	328,778	7,818	0.00
UCB SA	EUR	10,055	733,170	12,716	0.01
				89,006	**0.03**
Finland					
Fortum OYJ	EUR	18,462	434,970	5,837	0.00
Kesko OYJ	EUR	4,308	274,105	4,039	0.00
Neste OYJ	EUR	50,381	1,661,569	52,731	0.02
Orion OYJ	EUR	6,201	232,228	5,544	0.00
Sampo OYJ	EUR	11,611	462,683	633	0.00
				68,784	**0.02**
France					
Air France-KLM	EUR	232,851	2,439,143	122,871	0.04
AXA SA	EUR	35,802	911,619	14,442	0.00
BNP Paribas SA	EUR	26,894	1,305,819	30,054	0.01
Bouygues SA	EUR	2,318	92,066	4,600	0.00
Carrefour SA	EUR	28,357	499,142	3,401	0.00
Casino Guichard Perrachon SA	EUR	7,175	348,181	(14,159)	(0.00)
Cie de Saint-Gobain	EUR	5,306	207,821	9,921	0.00
CNP Assurances	EUR	43,138	837,155	4,233	0.00
Electricite de France SA	EUR	230,315	2,588,851	77,841	0.02
Engie SA	EUR	289,915	4,704,848	121,691	0.04
Eutelsat Communications SA	EUR	37,893	708,722	14,666	0.01
Orange SA	EUR	115,002	1,797,963	20,688	0.01
Peugeot SA	EUR	208,230	5,198,821	74,918	0.02
Publicis Groupe SA	EUR	4,623	227,465	2,167	0.00
Renault SA	EUR	13,164	755,635	(15,644)	(0.00)
Societe BIC SA	EUR	3,047	205,133	6,810	0.00
Societe Generale SA	EUR	34,402	942,920	8,439	0.00
SPIE SA	EUR	4,894	97,590	1,227	0.00
Suez Environnement Co	EUR	95,696	1,502,911	32,865	0.01
TOTAL SA	EUR	19,128	997,357	13,242	0.00
Veolia Environnement SA	EUR	27,027	684,205	20,332	0.01
				554,605	**0.17**
Germany					
Allianz SE	EUR	9,898	2,300,164	46,942	0.01
Aurubis AG	EUR	4,047	180,770	(4,412)	(0.00)
Bayer AG	EUR	1,417	100,757	(1,313)	(0.00)
Brenntag AG	EUR	2,613	126,801	(1,054)	(0.00)
Deutsche Lufthansa AG	EUR	167,853	2,660,845	66,796	0.02
Deutsche Telekom AG	EUR	147,386	2,475,232	17,354	0.00
E.ON SE	EUR	400,265	3,885,607	6,109	0.00
Evonik Industries AG	EUR	5,464	134,512	3,157	0.00
Freenet AG	EUR	22,933	473,176	11,251	0.00
Hannover Rueck SE	EUR	10,960	1,849,727	27,483	0.01
HeidelbergCement AG	EUR	17,425	1,254,222	21,657	0.01
Hella KGaA Hueck & Co	EUR	1,595	71,436	(4,069)	(0.00)
Henkel AG & Co KGaA	EUR	2,976	293,830	(3,634)	(0.00)
HOCHTIEF AG	EUR	4,672	531,267	9,678	0.00
Metro AG	EUR	3,913	62,478	1,770	0.00
Muenchener Rueckversicherungs-Gesellschaft AG	EUR	9,057	2,349,118	50,359	0.02
ProSiebenSat.1 Media SE	EUR	64,994	890,707	(14,526)	(0.00)
Rheinmetall AG	EUR	3,997	506,368	1,307	0.00
Salzgitter AG	EUR	33,584	564,053	(41,741)	(0.01)
Schaeffler AG	EUR	26,320	202,245	689	0.00
Software AG	EUR	18,689	513,467	(2,853)	(0.00)
Uniper SE	EUR	7,463	245,072	(163)	(0.00)
Volkswagen AG	EUR	7,219	1,227,171	16,056	0.00
				206,843	**0.06**
Italy					
A2A SpA	EUR	810,712	1,490,220	47,729	0.02
Assicurazioni Generali SpA	EUR	180,039	3,492,936	(32,387)	(0.01)
Autogrill SpA	EUR	8,250	79,647	(540)	(0.00)
Banca Popolare dell'Emilia Romagna SC	EUR	126,366	486,192	7,302	0.00
Enel SpA	EUR	882,700	6,594,116	117,408	0.04
Eni SpA	EUR	77,770	1,191,621	16,279	0.01
Hera SpA	EUR	110,537	451,442	5,303	0.00
Italgas SpA	EUR	146,674	948,274	12,793	0.00
Leonardo-Finmeccanica SpA	EUR	70,019	825,598	6,107	0.00
Poste Italiane SpA	EUR	289,715	3,305,494	78,965	0.02
Terna Rete Elettrica Nazionale SpA	EUR	89,466	572,952	12,875	0.00
Unipol Gruppo Finanziario SpA	EUR	74,701	397,033	9,936	0.00
UnipolSai SpA	EUR	443,950	1,177,128	17,425	0.01
				299,195	**0.09**
Netherlands					
Aegon NV	EUR	188,609	785,510	12,749	0.00
ASM International NV	EUR	8,478	774,390	20,335	0.01
ASR Nederland NV	EUR	43,402	1,593,705	41,168	0.01
Koninklijke Ahold NV	EUR	254,213	6,389,825	152,436	0.05
NN Group NV	EUR	79,982	2,842,732	40,984	0.01
Philips Lighting NV	EUR	41,963	1,153,362	42,090	0.01

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Netherlands (continued)					
Randstad Holding NV	EUR	20,948	1,029,791	7,308	0.00
Wolters Kluwer NV	EUR	6,117	444,426	15,872	0.01
				332,942	**0.10**
Spain					
Acciona SA	EUR	3,420	360,561	7,830	0.00
ACS Actividades de Construccion y Servicios SA	EUR	7,639	304,737	15,241	0.01
Banco Bilbao Vizcaya Argentaria SA	EUR	281,740	1,459,965	23,652	0.01
Banco de Sabadell SA	EUR	459,837	444,185	5,414	0.00
Banco Santander SA	EUR	186,318	755,249	15,235	0.00
CaixaBank SA	EUR	32,087	84,169	1,154	0.00
Distribuidora Internacional de Alimentacion SA	EUR	150,275	86,047	(2,097)	(0.00)
Enagas SA	EUR	24,256	561,958	14,809	0.00
Endesa SA	EUR	156,345	4,087,514	76,705	0.02
Gas Natural SDG SA	EUR	28,800	764,257	17,898	0.01
Iberdrola SA	EUR	141,528	1,466,167	17,590	0.01
Mapfre SA	EUR	201,905	545,034	4,843	0.00
Red Electrica Corp SA	EUR	46,038	931,079	25,598	0.01
Repsol SA	EUR	134,286	2,094,328	32,209	0.01
Telefonica SA	EUR	313,405	2,390,804	36,561	0.01
				292,642	**0.09**
United Kingdom					
Dialog Semiconductor PLC	EUR	47,107	2,220,224	38,519	0.01
Fiat Chrysler Automobiles NV	EUR	243,488	3,136,708	7,964	0.01
				46,483	**0.02**
United States					
Kone OYJ	EUR	3,702	211,492	4,843	0.00
				4,843	**0.00**
Total Long Positions				**1,895,343**	**0.58**
Short Positions					
Common Stocks					
Belgium					
Anheuser-Busch InBev SA	EUR	(10,400)	(994,282)	(16,668)	(0.00)
Galapagos NV	EUR	(13,864)	(2,128,224)	15,115	0.00
Telenet Group Holding NV	EUR	(8,299)	(391,778)	(2,172)	(0.00)
Umicore SA	EUR	(19,382)	(733,887)	7,819	0.00
				4,094	**0.00**
Finland					
Huhtamaki OYJ	EUR	(6,558)	(261,613)	(3,575)	(0.00)
Stora Enso OYJ	EUR	(124,848)	(1,504,757)	(50,363)	(0.02)
				(53,938)	**(0.02)**
France					
Accor SA	EUR	(56,698)	(2,370,605)	4,945	0.00
Aeroports de Paris	EUR	(784)	(139,753)	(3,163)	(0.00)
Airbus Group NV	EUR	(2,344)	(305,132)	3,987	0.00
Amundi SA	EUR	(3,985)	(277,623)	(10,210)	(0.00)
BioMerieux	EUR	(1,298)	(107,339)	(354)	(0.00)
Bollore SA	EUR	(147,251)	(609,090)	(8,990)	(0.00)
Cie Plastic Omnium SA	EUR	(12,226)	(332,968)	(9,064)	(0.00)
Dassault Systemes	EUR	(1,062)	(151,736)	(6,889)	(0.00)
Edenred	EUR	(44,500)	(2,134,224)	(34,446)	(0.01)
Essilor International SA	EUR	(7,423)	(1,072,313)	(29,944)	(0.01)
Groupe Eurotunnel SE	EUR	(92,555)	(1,389,504)	(4,036)	(0.00)
Hermes International	EUR	(220)	(151,444)	(2,494)	(0.00)
Iliad SA	EUR	(16,349)	(1,544,671)	(58,821)	(0.02)
Imerys SA	EUR	(14,039)	(564,792)	(13,469)	(0.01)
Ingenico Group	EUR	(16,959)	(1,659,992)	(14,792)	(0.01)
JCDecaux SA	EUR	(17,968)	(482,688)	(5,485)	(0.00)
Kering SA	EUR	(2,379)	(1,208,537)	(18,286)	(0.01)
Legrand SA	EUR	(6,764)	(482,437)	(11,062)	(0.00)
LVMH Moet Hennessy Louis Vuitton SE	EUR	(930)	(367,449)	(1,217)	(0.00)
Orpea	EUR	(8,912)	(1,087,255)	972	0.00
Remy Cointreau SA	EUR	(11,258)	(1,499,887)	(20,866)	(0.01)
Safran SA	EUR	(2,048)	(324,207)	(6,475)	(0.00)
Sartorius Stedim Biotech	EUR	(1,422)	(199,218)	(1,085)	(0.00)
SEB SA	EUR	(4,629)	(699,482)	(3,533)	(0.00)
Teleperformance	EUR	(1,239)	(267,057)	(1,621)	(0.00)
Ubisoft Entertainment SA	EUR	(11,234)	(819,872)	2,450	0.00
Valeo SA	EUR	(54,659)	(1,781,204)	(66,147)	(0.02)
Vivendi SA	EUR	(12,722)	(349,805)	(5,548)	(0.00)
Worldline SA	EUR	(9,646)	(611,537)	8,413	0.00
				(317,230)	**(0.10)**
Germany					
CECONOMY AG	EUR	(69,913)	(380,427)	2,363	0.00
Continental AG	EUR	(2,758)	(352,951)	(1,143)	(0.00)
Delivery Hero SE	EUR	(39,252)	(1,754,574)	22,253	0.01
Deutsche Bank AG	EUR	(497,887)	(3,719,954)	48,854	0.01
Fielmann AG	EUR	(1,440)	(105,737)	(1,413)	(0.00)
Fresenius Medical Care AG & Co KGaA	EUR	(2,075)	(140,306)	(136)	(0.00)
FUCHS PETROLUB SE	EUR	(3,726)	(138,686)	(4,875)	(0.00)
GEA Group AG	EUR	(26,384)	(719,129)	28,478	0.01
Nordex SE	EUR	(13,851)	(150,860)	2,265	0.00
OSRAM Licht AG	EUR	(26,651)	(1,170,676)	(43,294)	(0.02)
Puma SE	EUR	(2,760)	(211,088)	(3,912)	(0.00)
RWE AG	EUR	(111,570)	(3,494,694)	(99,744)	(0.03)
Sartorius AG	EUR	(1,824)	(331,701)	1,591	0.00
Symrise AG	EUR	(3,021)	(293,793)	(2,306)	(0.00)
Telefonica Deutschland Holding AG	EUR	(107,979)	(301,256)	(6,828)	(0.00)
ThyssenKrupp AG	EUR	(215,096)	(2,967,704)	(35,176)	(0.01)
United Internet AG	EUR	(44,298)	(1,587,969)	(32,841)	(0.01)
Wacker Chemie AG	EUR	(2,974)	(195,841)	4,993	0.00

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Germany (continued)					
Zalando SE	EUR	(29,670)	(1,348,253)	(26,849)	(0.01)
				(147,720)	**(0.05)**
Italy					
Atlantia SpA	EUR	(55,136)	(1,333,886)	(28,253)	(0.01)
Banca Generali SpA	EUR	(16,909)	(523,186)	(10,324)	(0.00)
Brembo SpA	EUR	(54,264)	(528,606)	(15,382)	(0.00)
Buzzi Unicem SpA	EUR	(23,611)	(535,689)	(21,366)	(0.01)
Davide Campari-Milano SpA	EUR	(61,839)	(559,249)	(3,371)	(0.00)
DiaSorin SpA	EUR	(618)	(71,420)	(741)	(0.00)
FinecoBank Banca Fineco SpA	EUR	(88,341)	(932,317)	(30,820)	(0.01)
Moncler SpA	EUR	(9,740)	(346,499)	(5,203)	(0.00)
Pirelli & C SpA	EUR	(78,459)	(468,074)	(7,870)	(0.00)
Prysmian SpA	EUR	(107,194)	(2,299,967)	16,946	0.00
Snam SpA	EUR	(18,281)	(92,280)	(1,674)	(0.00)
Telecom Italia SpA	EUR	(640,128)	(363,745)	(2,861)	(0.00)
				(110,919)	**(0.03)**
Luxembourg					
APERAM SA	EUR	(2,611)	(63,822)	1,110	0.00
ArcelorMittal	EUR	(10,393)	(145,286)	3,377	0.00
SES SA	EUR	(5,989)	(109,043)	(4,114)	(0.00)
Tenaris SA	EUR	(76,600)	(812,249)	(10,523)	(0.00)
				(10,150)	**(0.00)**
Netherlands					
Adyen NV	EUR	(2,054)	(1,352,134)	23,289	0.01
Akzo Nobel NV	EUR	(8,441)	(753,709)	(12,332)	(0.00)
Altice NV	EUR	(383,799)	(2,015,610)	(46,028)	(0.02)
ASML Holding NV	EUR	(489)	(120,301)	(960)	(0.00)
Boskalis Westminster NV	EUR	(40,187)	(838,598)	8,763	0.00
Ferrari NV	EUR	(19,081)	(2,938,432)	(101,935)	(0.03)
Koninklijke DSM NV	EUR	(503)	(60,104)	(2,084)	(0.00)
Koninklijke KPN NV	EUR	(114,328)	(356,737)	(2,368)	(0.00)
Koninklijke Vopak NV	EUR	(16,424)	(846,071)	(23,994)	(0.01)
OCI NV	EUR	(44,643)	(1,059,590)	(60,353)	(0.02)
SBM Offshore NV	EUR	(44,865)	(743,005)	(3,179)	(0.00)
STMicroelectronics NV	EUR	(31,823)	(612,714)	(5,898)	(0.00)
				(227,079)	**(0.07)**
Spain					
Amadeus IT Group SA	EUR	(9,665)	(691,877)	(4,004)	(0.00)
Bankia SA	EUR	(119,792)	(225,225)	(3,200)	(0.00)
Bankinter SA	EUR	(11,279)	(70,855)	(1,205)	(0.00)
Cellnex Telecom SAU	EUR	(99,100)	(4,090,537)	19,448	0.00
Ferrovial SA	EUR	(108,567)	(3,146,146)	(50,897)	(0.02)
Grifols SA	EUR	(29,934)	(885,076)	(5,548)	(0.00)
Industria de Diseno Textil SA	EUR	(56,307)	(1,745,281)	(44,200)	(0.01)
Melia Hotels International SA	EUR	(7,852)	(60,481)	942	0.00
				(88,664)	**(0.03)**
United Kingdom					
CNH Industrial NV	EUR	(153,421)	(1,564,618)	22,748	0.01
				22,748	**0.01**
Total Short Positions				**(928,858)**	**(0.29)**
Total of Long and Short Equity Positions				**966,485**	**0.29**
Net Cash and Other Receivables/(Payables)				**4,185,116**	**1.28**
Total of Total Return Basket Swap Contract - MLIN - EUR				**5,151,601**	**1.57**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month LIBOR plus or minus a specified spread, which is denominated in GBP based on the local currency of the positions within the swap.	27.01.2020 - 25.10.2021	(1,056,395)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Australia					
BHP Billiton PLC	GBP	21,629	462,065	479	0.00
				479	**0.00**
Germany					
TUI AG	GBP	36,963	428,416	6,464	0.00
				6,464	**0.00**
Isle Of Man					
Playtech Plc	GBP	60,534	316,516	(4,696)	0.00
				(4,696)	**0.00**
South Africa					
Anglo American PLC	GBP	27,614	638,279	12,038	0.00
				12,038	**0.00**
Switzerland					
Glencore PLC	GBP	53,150	160,553	1,505	0.00
				1,505	**0.00**
United Kingdom					
Aggreko PLC	GBP	83,624	858,225	16,477	0.01
ASOS PLC	GBP	8,039	249,273	6,336	0.00
Auto Trader Group PLC	GBP	46,106	291,154	7,040	0.00
Babcock International Group PLC	GBP	131,851	906,338	(28,252)	(0.01)

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Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United Kingdom (continued)					
BAE Systems PLC	GBP	23,584	165,659	1,684	0.00
Barclays PLC	GBP	32,258	59,705	866	0.00
Barratt Developments PLC	GBP	296,325	2,363,883	47,438	0.01
Bellway PLC	GBP	36,779	1,510,472	42,121	0.01
Berkeley Group Holdings PLC	GBP	43,705	2,260,462	32,831	0.01
Britvic PLC	GBP	17,387	211,329	2,676	0.00
BT Group PLC	GBP	833,778	1,842,000	49,695	0.02
Close Brothers Group PLC	GBP	8,351	144,488	5,245	0.00
Daily Mail & General Trust PLC	GBP	22,355	233,997	6,882	0.00
Direct Line Insurance Group PLC	GBP	17,813	66,115	1,821	0.00
Drax Group PLC	GBP	133,345	452,885	657	0.00
Dunelm Group PLC	GBP	6,248	64,938	692	0.00
Evraz PLC	GBP	188,843	1,091,128	8,604	0.00
Greene King PLC	GBP	33,378	347,899	411	0.00
Hays PLC	GBP	254,336	471,369	17,226	0.01
Howden Joinery Group PLC	GBP	12,130	83,799	1,703	0.00
Indivior PLC	GBP	496,219	297,529	11,183	0.00
Inmarsat PLC	GBP	31,245	225,935	2,770	0.00
Investec PLC	GBP	72,581	377,183	6,614	0.00
ITV PLC	GBP	63,521	98,483	665	0.00
JD Sports Fashion PLC	GBP	24,530	227,402	15,527	0.00
Lloyds Banking Group PLC	GBP	208,310	139,497	2,591	0.00
Marks & Spencer Group PLC	GBP	65,660	150,151	2,992	0.00
Micro Focus International PLC	GBP	41,327	579,254	16,184	0.01
Moneysupermarket.com Group PLC	GBP	147,795	686,148	13,104	0.00
National Grid PLC	GBP	235,622	2,566,146	61,223	0.02
Next PLC	GBP	4,001	306,954	21,383	0.01
Pennon Group PLC	GBP	97,894	993,104	56,659	0.02
Persimmon PLC	GBP	43,253	1,154,229	60,721	0.02
Rightmove PLC	GBP	16,528	112,432	2,524	0.00
Rio Tinto PLC	GBP	11,395	592,166	6,104	0.00
Royal Mail PLC	GBP	427,902	1,116,687	(5,168)	0.00
Severn Trent PLC	GBP	19,961	533,407	24,335	0.01
Tate & Lyle PLC	GBP	70,589	643,128	21,601	0.01
Taylor Wimpey PLC	GBP	814,488	1,615,334	10,532	0.00
Travis Perkins PLC	GBP	5,823	92,395	(2,115)	0.00
United Utilities Group PLC	GBP	274,147	2,779,109	109,382	0.03
WH Smith PLC	GBP	17,263	422,194	(1,063)	0.00
William Hill PLC	GBP	106,012	244,844	5,418	0.00
				665,319	**0.19**
Total Long Positions				**681,109**	**0.19**
Short Positions					
Common Stocks					
Chile					
Antofagasta PLC	GBP	(90,385)	(1,001,074)	(20,257)	(0.01)
				(20,257)	**(0.01)**
South Africa					
Old Mutual Ltd	GBP	(599,058)	(767,218)	1,033	0.00
				1,033	**0.00**
United Arab Emirates					
NMC Health PLC	GBP	(89,119)	(2,994,957)	(10,975)	0.00
				(10,975)	**0.00**
United Kingdom					
AA PLC	GBP	(250,283)	(186,005)	13,407	0.00
Ashmore Group PLC	GBP	(25,043)	(155,430)	(7,957)	0.00
Ashtead Group PLC	GBP	(20,725)	(581,642)	(10,974)	0.00
B&M European Value Retail SA	GBP	(140,234)	(659,162)	(4,663)	0.00
BBA Aviation PLC	GBP	(95,894)	(367,964)	5,904	0.00
Beazley PLC	GBP	(41,532)	(319,909)	(5,114)	0.00
BP PLC	GBP	(40,007)	(254,511)	(3,892)	0.00
Bunzl PLC	GBP	(17,354)	(457,972)	(14,532)	0.00
Burberry Group PLC	GBP	(23,443)	(626,166)	(18,187)	(0.01)
Capita PLC	GBP	(491,597)	(875,941)	(4,198)	0.00
Cobham PLC	GBP	(103,286)	(199,627)	1,654	0.00
ConvaTec Group PLC	GBP	(38,386)	(82,558)	1,654	0.00
Croda International PLC	GBP	(3,421)	(205,247)	(3,033)	0.00
CYBG PLC	GBP	(88,901)	(125,734)	164	0.00
DS Smith PLC	GBP	(79,462)	(352,958)	(16,635)	(0.01)
easyJet PLC	GBP	(92,757)	(1,317,592)	(9,709)	0.00
G4S PLC	GBP	(34,093)	(79,014)	819	0.00
Halma PLC	GBP	(2,977)	(72,386)	(2,218)	0.00
Hargreaves Lansdown PLC	GBP	(36,457)	(945,488)	(45,344)	(0.01)
Hiscox Ltd	GBP	(42,866)	(878,909)	(22,171)	(0.01)
HSBC Holdings PLC	GBP	(108)	(832)	(52)	0.00
IMI PLC	GBP	(5,324)	(62,927)	(695)	0.00
Imperial Brands PLC	GBP	(15,589)	(350,577)	45,939	0.01
Inchcape PLC	GBP	(29,060)	(227,062)	(2,684)	0.00
Informa PLC	GBP	(70,502)	(741,267)	(25,525)	(0.01)
InterContinental Hotels Group PLC	GBP	(4,257)	(266,256)	(6,396)	0.00
Intertek Group PLC	GBP	(1,367)	(92,418)	(1,481)	0.00
IWG PLC	GBP	(98,606)	(498,342)	(11,293)	0.00
Man Group PLC	GBP	(109,057)	(236,096)	(9,334)	0.00
Melrose Industries PLC	GBP	(1,262,240)	(3,156,957)	(69,170)	(0.02)
Mondi PLC	GBP	(104,061)	(1,986,902)	(42,929)	(0.01)
Ocado Group PLC	GBP	(31,323)	(515,910)	(14,851)	0.00
Prudential PLC	GBP	(63,471)	(1,155,616)	(46,897)	(0.01)
Reckitt Benckiser Group PLC	GBP	(5,709)	(448,536)	2,882	0.00
Rentokil Initial PLC	GBP	(207,798)	(1,195,531)	(26,101)	(0.01)
Rolls-Royce Holdings PLC	GBP	(108,758)	(1,066,887)	(21,161)	(0.01)
Rotork PLC	GBP	(45,732)	(175,145)	(3,379)	0.00
RSA Insurance Group PLC	GBP	(135,046)	(891,048)	(29,934)	(0.01)
Schroders PLC	GBP	(2,326)	(87,907)	(1,890)	0.00

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United Kingdom (continued)					
Smiths Group PLC	GBP	(13,283)	(257,465)	(736)	0.00
Spectris PLC	GBP	(2,548)	(76,561)	(408)	0.00
SSE PLC	GBP	(2,315)	(35,692)	(727)	0.00
St James's Place PLC	GBP	(41,014)	(495,572)	(18,283)	(0.01)
Standard Chartered PLC	GBP	(32,937)	(277,676)	(3,894)	0.00
Standard Life Aberdeen PLC	GBP	(262,241)	(927,145)	(32,287)	(0.01)
Tesco PLC	GBP	(263,171)	(787,843)	(16,852)	(0.01)
The Weir Group PLC	GBP	(27,210)	(476,480)	838	0.00
Vodafone Group PLC	GBP	(218,665)	(437,733)	(5,439)	0.00
				(487,764)	**(0.14)**
Total Short Positions				**(517,963)**	**(0.15)**
Total of Long and Short Equity Positions				**163,146**	**0.04**
Net Cash and Other Receivables/(Payables)				**(1,219,541)**	**(0.37)**
Total of Total Return Basket Swap Contract - MLIN - GBP				**(1,056,395)**	**(0.33)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month LIBOR plus or minus a specified spread, which is denominated in JPY based on the local currency of the positions within the swap.	25.12.2019 - 06.09.2021	367,573

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Japan					
ABC-Mart Inc	JPY	1,800	114,464	(3,176)	(0.00)
Advantest Corp	JPY	3,700	163,835	(1,941)	(0.00)
Alfresa Holdings Corp	JPY	44,400	993,342	(45,707)	(0.01)
Alps Electric Co Ltd	JPY	18,400	344,570	(2,565)	(0.00)
Amada Holdings Co Ltd	JPY	47,800	516,090	2,359	0.00
Asahi Glass Co Ltd	JPY	52,600	1,635,062	6,300	0.00
Asahi Kasei Corp	JPY	8,000	78,962	(2,982)	(0.00)
Astellas Pharma Inc	JPY	107,200	1,528,998	(16,111)	(0.01)
Bandai Namco Holdings Inc	JPY	23,200	1,446,217	37,358	0.01
Brother Industries Ltd	JPY	37,100	673,158	(12,003)	(0.00)
Central Japan Railway Co	JPY	12,400	2,555,048	(58,680)	(0.02)
Chubu Electric Power Co Inc	JPY	54,200	785,803	(55,106)	(0.02)
Chugai Pharmaceutical Co Ltd	JPY	900	70,097	30	0.00
Citizen Holdings Co Ltd	JPY	31,300	153,214	(2,381)	(0.00)
Dai Nippon Printing Co Ltd	JPY	11,000	284,807	(1,126)	(0.00)
Daicel Corp	JPY	15,800	133,866	(256)	(0.00)
DeNA Co Ltd	JPY	16,000	282,636	(13,443)	(0.00)
East Japan Railway Co	JPY	5,800	554,184	(16,554)	(0.01)
Electric Power Development Co Ltd	JPY	23,000	525,134	(32,700)	(0.01)
Fujitsu Ltd	JPY	22,100	1,772,458	(73,897)	(0.02)
Fukuoka Financial Group Inc	JPY	52,200	989,445	(3,092)	(0.00)
GungHo Online Entertainment Inc	JPY	55,480	1,259,390	11,378	0.00
Hakuhodo DY Holdings Inc	JPY	22,600	327,190	(11,313)	(0.00)
Haseko Corp	JPY	135,500	1,580,653	(32,427)	(0.01)
Hitachi Chemical Co Ltd	JPY	14,200	464,217	5,453	0.00
Hitachi High-Technologies Corp	JPY	5,100	294,980	(1,507)	(0.00)
Hitachi Ltd	JPY	33,200	1,238,697	(16,772)	(0.01)
Hoya Corp	JPY	12,300	1,004,868	(19,894)	(0.01)
Idemitsu Kosan Co Ltd	JPY	42,500	1,205,382	(55,553)	(0.02)
Inpex Corp	JPY	221,400	2,037,352	(72,635)	(0.02)
Isuzu Motors Ltd	JPY	35,000	386,446	(16,933)	(0.01)
ITOCHU Corp	JPY	210,400	4,349,367	(123,520)	(0.04)
Itochu Techno-Solutions Corp	JPY	9,700	257,234	(8,646)	(0.00)
Japan Airlines Co Ltd	JPY	54,400	1,617,182	(109,618)	(0.03)
Japan Post Holdings Co Ltd	JPY	60,300	555,985	(20,640)	(0.01)
JFE Holdings Inc	JPY	62,700	756,394	(2,216)	(0.00)
JTEKT Corp	JPY	44,700	514,203	(11,314)	(0.00)
JX Holdings Inc	JPY	708,500	3,237,674	(66,582)	(0.02)
Kajima Corp	JPY	107,200	1,408,335	(13,721)	(0.00)
Kaken Pharmaceutical Co Ltd	JPY	1,400	64,947	(1,408)	(0.00)
Kamigumi Co Ltd	JPY	34,800	789,706	(23,717)	(0.01)
KDDI Corp	JPY	105,500	2,753,468	(104,139)	(0.03)
Kobe Steel Ltd	JPY	17,600	94,120	(866)	(0.00)
Konami Holdings Corp	JPY	3,800	183,855	935	0.00
Konica Minolta Inc	JPY	76,300	532,539	(15,563)	(0.01)
Kuraray Co Ltd	JPY	26,800	329,948	(7,704)	(0.00)
Kyocera Corp	JPY	19,700	1,224,645	(667)	(0.00)
Kyushu Railway Co	JPY	24,200	772,441	4,045	0.00
Mabuchi Motor Co Ltd	JPY	19,300	721,127	(7,816)	(0.00)
Marubeni Corp	JPY	385,700	2,567,258	(120,949)	(0.04)
Mazda Motor Corp	JPY	193,500	1,723,908	(23,816)	(0.01)
Medipal Holdings Corp	JPY	58,900	1,312,698	(45,505)	(0.01)
Minebea Co Ltd	JPY	33,100	525,859	(9,134)	(0.00)
Mitsubishi Chemical Holdings Corp	JPY	95,900	684,623	(33,040)	(0.01)
Mitsubishi Corp	JPY	101,100	2,484,764	(86,138)	(0.03)
Mitsubishi Electric Corp	JPY	48,000	640,092	(11,758)	(0.00)
Mitsubishi Gas Chemical Co Inc	JPY	32,500	435,072	(1,170)	(0.00)
Mitsubishi Heavy Industries Ltd	JPY	11,700	459,075	(20,622)	(0.01)
Mitsubishi Logistics Corp	JPY	3,900	99,326	(1,906)	(0.00)
Mitsubishi Materials Corp	JPY	3,600	97,372	(1,438)	(0.00)
Mitsubishi UFJ Financial Group Inc	JPY	38,900	197,816	(5,822)	(0.00)

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
Mitsui & Co Ltd	JPY	105,100	1,723,192	(53,366)	(0.02)
Mitsui Chemicals Inc	JPY	11,900	266,947	(8,232)	(0.00)
Mixi Inc	JPY	33,000	694,739	(25,288)	(0.01)
MS&AD Insurance Group Holdings Inc	JPY	31,000	1,006,131	(40,163)	(0.01)
Nexon Co Ltd	JPY	87,000	1,055,817	(20,156)	(0.01)
NH Foods Ltd	JPY	9,600	386,250	(4,770)	(0.00)
NHK Spring Co Ltd	JPY	49,900	381,809	(6,674)	(0.00)
Nikon Corp	JPY	42,400	530,540	(18,962)	(0.01)
Nippon Electric Glass Co Ltd	JPY	8,900	198,368	(1,011)	(0.00)
Nippon Express Co Ltd	JPY	13,700	700,064	(24,092)	(0.01)
Nippon Shokubai Co Ltd	JPY	2,400	136,610	(3,802)	(0.00)
Nippon Steel & Sumitomo Metal Corp	JPY	87,600	1,222,912	4,094	0.00
Nippon Telegraph & Telephone Corp	JPY	87,800	4,190,864	(160,733)	(0.05)
Nitto Denko Corp	JPY	6,500	313,968	(788)	(0.00)
NSK Ltd	JPY	16,400	138,467	(4,089)	(0.00)
NTT Data Corp	JPY	31,500	407,591	(5,021)	(0.00)
Obayashi Corp	JPY	183,100	1,825,810	(20,021)	(0.01)
Obic Co Ltd	JPY	1,200	137,156	(146)	(0.00)
Oracle Corp Japan	JPY	800	69,522	797	0.00
ORIX Corp	JPY	73,800	1,101,765	(54,168)	(0.02)
Osaka Gas Co Ltd	JPY	29,200	559,413	(14,720)	(0.00)
Otsuka Corp	JPY	6,900	275,317	339	0.00
Resona Holdings Inc	JPY	462,300	1,987,797	(64,682)	(0.02)
Rohm Co Ltd	JPY	5,700	436,581	(4,539)	(0.00)
Sankyo Co Ltd	JPY	3,200	110,029	(3,278)	(0.00)
Sawai Pharmaceutical Co Ltd	JPY	11,800	609,343	(25,306)	(0.01)
SCSK Corp	JPY	1,400	65,767	(2,014)	(0.00)
Secom Co Ltd	JPY	1,600	146,180	(468)	(0.00)
Seven & i Holdings Co Ltd	JPY	1,800	69,127	(573)	(0.00)
Shimamura Co Ltd	JPY	6,500	515,882	(11,820)	(0.00)
Shimizu Corp	JPY	48,900	443,073	(10,505)	(0.00)
Shin-Etsu Chemical Co Ltd	JPY	4,800	515,125	(8,087)	(0.00)
Shinsei Bank Ltd	JPY	35,900	524,590	19,780	0.01
Shionogi & Co Ltd	JPY	20,600	1,145,361	1,372	0.00
Showa Denko KK	JPY	63,200	1,658,685	(3,442)	(0.00)
Sojitz Corp	JPY	721,600	2,240,383	(97,595)	(0.03)
Sumco Corp	JPY	5,200	70,169	563	0.00
Sumitomo Chemical Co Ltd	JPY	98,300	442,188	(12,799)	(0.00)
Sumitomo Corp	JPY	117,100	1,832,201	(91,913)	(0.03)
Sumitomo Heavy Industries Ltd	JPY	32,900	977,286	(24,714)	(0.01)
Sumitomo Mitsui Financial Group Inc	JPY	32,500	1,112,590	(31,567)	(0.01)
Sumitomo Mitsui Trust Holdings Inc	JPY	5,000	180,720	(2,478)	(0.00)
Suzuken Co Ltd	JPY	11,600	622,907	(19,241)	(0.01)
Taiheiyo Cement Corp	JPY	70,000	1,874,830	171	0.00
Taisei Corp	JPY	11,400	442,476	(3,393)	(0.00)
TDK Corp	JPY	6,300	566,199	3,996	0.00
Teijin Ltd	JPY	29,200	561,963	(12,711)	(0.00)
THK Co Ltd	JPY	9,100	239,656	4,037	0.00
Tohoku Electric Power Co Inc	JPY	25,600	249,940	(16,902)	(0.01)
Tokio Marine Holdings Inc	JPY	3,600	192,856	(7,965)	(0.00)
Tokyo Broadcasting System Holdings Inc	JPY	4,100	66,531	(2,545)	(0.00)
Tokyo Electric Power Co Inc	JPY	1,018,000	4,987,157	(299,563)	(0.09)
Tokyo Gas Co Ltd	JPY	99,300	2,506,399	(113,871)	(0.04)
Toppan Printing Co Ltd	JPY	49,300	873,741	(2,501)	(0.00)
Tosoh Corp	JPY	102,600	1,360,680	(20,300)	(0.01)
Toyo Seikan Group Holdings Ltd	JPY	89,200	1,387,897	(9,246)	(0.00)
Toyo Suisan Kaisha Ltd	JPY	6,700	268,629	(12,024)	(0.00)
Toyota Tsusho Corp	JPY	19,800	640,213	(24,217)	(0.01)
West Japan Railway Co	JPY	2,500	211,422	(7,879)	(0.00)
Yamada Denki Co Ltd	JPY	104,400	505,452	(13,528)	(0.00)
Yamaguchi Financial Group Inc	JPY	48,700	335,631	(6,543)	(0.00)
				(2,779,593)	**(0.85)**
Total Long Positions				**(2,779,593)**	**(0.85)**
Short Positions					
Common Stocks					
Japan					
Acom Co Ltd	JPY	(146,900)	(577,187)	(4,681)	(0.00)
Aeon Co Ltd	JPY	(136,500)	(2,505,829)	64,326	0.02
AEON Financial Service Co Ltd	JPY	(43,300)	(652,920)	34,509	0.01
ANA Holdings Inc	JPY	(14,900)	(501,549)	28,796	0.01
Asics Corp	JPY	(125,600)	(2,148,176)	(101,835)	(0.03)
Benesse Holdings Inc	JPY	(14,100)	(366,628)	8,893	0.00
Calbee Inc	JPY	(30,800)	(958,729)	24,932	0.01
Canon Inc	JPY	(44,300)	(1,183,123)	(4,114)	(0.00)
Casio Computer Co Ltd	JPY	(25,300)	(393,005)	(3,756)	(0.00)
Coca-Cola Bottlers Japan Holdings Inc	JPY	(63,900)	(1,435,746)	16,460	0.01
Cosmos Pharmaceutical Corp	JPY	(7,500)	(1,467,790)	81,851	0.03
CyberAgent Inc	JPY	(84,800)	(3,260,685)	185,480	0.06
Daifuku Co Ltd	JPY	(32,300)	(1,672,108)	(51,502)	(0.02)
Daikin Industries Ltd	JPY	(13,100)	(1,721,473)	(22,505)	(0.01)
Daiwa Securities Group Inc	JPY	(91,600)	(409,123)	17,312	0.01
Denso Corp	JPY	(5,700)	(251,118)	2,949	0.00
Dentsu Inc	JPY	(2,800)	(98,755)	3,239	0.00
Disco Corp	JPY	(5,400)	(1,024,828)	4,934	0.00
Don Quijote Holdings Co Ltd	JPY	(30,800)	(515,318)	3,884	0.00
FamilyMart Co Ltd	JPY	(8,600)	(209,873)	(814)	(0.00)
FANUC Corp	JPY	(7,800)	(1,466,440)	(59,154)	(0.02)
Fast Retailing Co Ltd	JPY	(1,600)	(952,381)	(1,045)	(0.00)
Fuji Electric Co Ltd	JPY	(6,200)	(190,158)	1,252	0.00
Hankyu Hanshin Holdings Inc	JPY	(1,700)	(65,653)	2,489	0.00
Hikari Tsushin Inc	JPY	(900)	(195,069)	5,468	0.00
Hisamitsu Pharmaceutical Co Inc	JPY	(4,400)	(192,806)	4,945	0.00
Hitachi Capital Corp	JPY	(3,400)	(69,210)	3,338	0.00

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
Hokuriku Electric Power Co	JPY	(84,900)	(571,080)	23,083	0.01
Hoshizaki Corp	JPY	(2,000)	(157,392)	(2,613)	(0.00)
Ibiden Co Ltd	JPY	(33,800)	(681,092)	(15,573)	(0.00)
Isetan Mitsukoshi Holdings Ltd	JPY	(211,500)	(1,691,016)	33,877	0.01
Izumi Co Ltd	JPY	(4,600)	(180,336)	5,964	0.00
J Front Retailing Co Ltd	JPY	(31,500)	(369,267)	8,937	0.00
Japan Airport Terminal Co Ltd	JPY	(20,400)	(885,451)	(14,875)	(0.00)
JGC Corp	JPY	(95,200)	(1,250,305)	(12,992)	(0.00)
Kakaku.com Inc	JPY	(32,300)	(795,247)	6,385	0.00
Kansai Paint Co Ltd	JPY	(46,700)	(1,087,759)	14,625	0.00
Keihan Electric Railway Co Ltd	JPY	(6,400)	(284,910)	11,318	0.00
Keikyu Corp	JPY	(58,600)	(1,138,279)	29,652	0.01
Keio Corp	JPY	(12,700)	(791,746)	35,914	0.01
Keisei Electric Railway Co Ltd	JPY	(6,700)	(276,104)	4,858	0.00
Keyence Corp	JPY	(1,900)	(1,177,788)	(2,699)	(0.00)
Kikkoman Corp	JPY	(27,400)	(1,311,105)	2,776	0.00
Kintetsu Group Holdings Co Ltd	JPY	(17,900)	(933,502)	52,427	0.02
Koito Manufacturing Co Ltd	JPY	(7,800)	(381,918)	3,659	0.00
Kose Corp	JPY	(7,200)	(1,219,058)	47,982	0.02
Kurita Water Industries Ltd	JPY	(3,500)	(93,910)	50	0.00
Kyushu Electric Power Co Inc	JPY	(23,100)	(218,225)	19,992	0.01
Lawson Inc	JPY	(6,400)	(327,859)	7,471	0.00
LINE Corp	JPY	(54,100)	(1,940,412)	40,292	0.01
Lion Corp	JPY	(6,400)	(126,351)	4,523	0.00
LIXIL Group Corp	JPY	(181,500)	(3,197,586)	150,986	0.05
Makita Corp	JPY	(14,200)	(448,554)	(21,338)	(0.01)
Marui Group Co Ltd	JPY	(97,400)	(2,060,297)	78,401	0.02
Matsumotokiyoshi Holdings Co Ltd	JPY	(2,300)	(84,301)	2,036	0.00
McDonald's Holdings Co Japan Ltd	JPY	(2,300)	(111,443)	(941)	(0.00)
Mercari Inc	JPY	(52,500)	(1,306,159)	(8,543)	(0.00)
MISUMI Group Inc	JPY	(69,900)	(1,648,550)	191	0.00
Mitsui OSK Lines Ltd	JPY	(33,600)	(851,673)	17,370	0.01
MonotaRO Co Ltd	JPY	(89,800)	(2,354,612)	(57,760)	(0.02)
Nabtesco Corp	JPY	(31,100)	(966,873)	(11,058)	(0.00)
Nankai Electric Railway Co Ltd	JPY	(14,600)	(370,162)	20,163	0.01
NGK Spark Plug Co Ltd	JPY	(4,500)	(86,007)	640	0.00
Nidec Corp	JPY	(30,100)	(4,057,880)	59,015	0.02
Nifco Inc	JPY	(6,300)	(150,811)	996	0.00
Nintendo Co Ltd	JPY	(2,600)	(963,085)	12,171	0.00
Nippon Paint Holdings Co Ltd	JPY	(36,300)	(1,890,520)	1,348	0.00
Nippon Shinyaku Co Ltd	JPY	(10,400)	(875,969)	1,088	0.00
Nippon Yusen KK	JPY	(59,200)	(992,283)	18,268	0.01
Nissin Foods Holdings Co Ltd	JPY	(3,000)	(216,881)	3,623	0.00
Nitori Holdings Co Ltd	JPY	(6,000)	(879,202)	(6,071)	(0.00)
Nomura Holdings Inc	JPY	(817,000)	(3,458,913)	36,735	0.01
Odakyu Electric Railway Co Ltd	JPY	(46,900)	(1,125,021)	41,563	0.01
Oriental Land Co Ltd	JPY	(3,200)	(487,308)	2,801	0.00
Park24 Co Ltd	JPY	(82,600)	(1,918,498)	(26,020)	(0.01)
Persol Holdings Co Ltd	JPY	(32,800)	(620,416)	45,452	0.01
Pigeon Corp	JPY	(34,300)	(1,414,979)	2,744	0.00
Pola Orbis Holdings Inc	JPY	(13,400)	(300,897)	8,224	0.00
Recruit Holdings Co Ltd	JPY	(2,100)	(63,950)	960	0.00
Renesas Electronics Corp	JPY	(166,600)	(1,086,228)	18,012	0.01
Ricoh Co Ltd	JPY	(80,800)	(729,490)	22,224	0.01
Ryohin Keikaku Co Ltd	JPY	(120,600)	(2,258,148)	11,509	0.00
Santen Pharmaceutical Co Ltd	JPY	(27,400)	(476,842)	10,156	0.00
Sega Sammy Holdings Inc	JPY	(35,700)	(500,365)	5,599	0.00
Seven Bank Ltd	JPY	(55,100)	(151,238)	1,782	0.00
Sharp Corp	JPY	(17,700)	(196,601)	(5,551)	(0.00)
Shikoku Electric Power Co Inc	JPY	(18,000)	(169,930)	12,695	0.00
Shimadzu Corp	JPY	(12,200)	(308,941)	13,155	0.00
Shimano Inc	JPY	(7,400)	(1,116,705)	8,794	0.00
Shiseido Co Ltd	JPY	(9,600)	(767,454)	12,365	0.00
SMC Corp	JPY	(2,400)	(1,025,952)	(43,735)	(0.01)
Sony Financial Holdings Inc	JPY	(21,900)	(475,686)	10,057	0.00
Square Enix Holdings Co Ltd	JPY	(13,300)	(646,207)	(52,155)	(0.02)
Start Today Co Ltd	JPY	(89,900)	(2,078,142)	(10,089)	(0.00)
Sumitomo Metal Mining Co Ltd	JPY	(15,500)	(481,574)	(468)	(0.00)
Sysmex Corp	JPY	(14,900)	(998,932)	9,758	0.00
Taiyo Nippon Sanso Corp	JPY	(4,500)	(91,122)	2,107	0.00
Takeda Pharmaceutical Co Ltd	JPY	(40,500)	(1,381,417)	61,624	0.02
Terumo Corp	JPY	(4,800)	(154,908)	(2,588)	(0.00)
The Bank of Kyoto Ltd	JPY	(17,900)	(702,868)	17,108	0.01
The Chugoku Electric Power Co Inc	JPY	(57,500)	(739,604)	25,289	0.01
Tobu Railway Co Ltd	JPY	(10,300)	(334,159)	11,479	0.00
Tokyu Corp	JPY	(10,900)	(204,816)	8,492	0.00
TOTO Ltd	JPY	(73,800)	(2,770,511)	54,418	0.02
Toyota Industries Corp	JPY	(2,500)	(143,875)	2,851	0.00
Tsuruha Holdings Inc	JPY	(15,500)	(1,691,202)	65,059	0.02
Unicharm Corp	JPY	(13,300)	(421,522)	2,256	0.00
USS Co Ltd	JPY	(4,200)	(81,620)	650	0.00
Welcia Holdings Co Ltd	JPY	(25,000)	(1,261,305)	48,577	0.02
Yahoo Japan Corp	JPY	(57,700)	(162,413)	498	0.00
Yakult Honsha Co Ltd	JPY	(12,200)	(682,964)	27,408	0.01
Yamato Holdings Co Ltd	JPY	(68,400)	(1,031,183)	65,497	0.02
Yamazaki Baking Co Ltd	JPY	(5,400)	(96,396)	1,631	0.00
Yaskawa Electric Corp	JPY	(69,300)	(2,552,227)	(53,513)	(0.02)
				1,286,679	**0.39**
Total Short Positions				**1,286,679**	**0.39**
Total of Long and Short Equity Positions				**(1,492,914)**	**(0.46)**
Net Cash and Other Receivables/(Payables)				**1,860,487**	**0.57**
Total of Total Return Basket Swap Contract - MLIN - JPY				**367,573**	**0.11**

AQR Style Premia: Equity Market Neutral UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month NIBOR plus or minus a specified spread, which is denominated in NOK based on the local currency of the positions within the swap.	27.01.2020 - 25.08.2021	(326,535)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Norway					
Leroy Seafood Group ASA	NOK	109,270	670,697	4,816	0.00
Marine Harvest ASA	NOK	89,875	2,077,851	21,789	0.01
Salmar ASA	NOK	17,359	764,782	(1,339)	(0.00)
				25,266	**0.01**
Total Long Positions				**25,266**	**0.01**
Short Positions					
Common Stocks					
Norway					
Norsk Hydro ASA	NOK	(69,735)	(247,137)	999	0.00
Schibsted ASA	NOK	(32,915)	(977,513)	2,539	0.00
Telenor ASA	NOK	(9,123)	(184,025)	(402)	(0.00)
Yara International ASA	NOK	(4,558)	(197,245)	(7,132)	(0.00)
				(3,996)	**(0.00)**
United Kingdom					
Subsea 7 SA	NOK	(6,502)	(67,251)	(960)	(0.00)
				(960)	**(0.00)**
Total Short Positions				**(4,956)**	**(0.00)**
Total of Long and Short Equity Positions				**20,310**	**0.01**
Net Cash and Other Receivables/(Payables)				**(346,845)**	**(0.11)**
Total of Total Return Basket Swap Contract - MLIN - NOK				**(326,535)**	**(0.10)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month STIBOR plus or minus a specified spread, which is denominated in SEK based on the local currency of the positions within the swap.	27.01.2020 - 27.09.2021	(139,721)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Malta					
Unibet Group PLC	SEK	78,444	459,655	3,997	0.00
				3,997	**0.00**
Sweden					
Axfood AB	SEK	4,605	98,455	1,361	0.00
Boliden AB	SEK	28,749	664,023	(17,432)	(0.00)
Essity AB	SEK	26,450	774,941	8,895	0.00
Getinge AB	SEK	24,097	338,635	(8,104)	(0.00)
Hennes & Mauritz AB	SEK	24,069	470,350	9,958	0.00
ICA Gruppen AB	SEK	12,089	563,743	5,421	0.00
Securitas AB	SEK	25,792	395,047	2,760	0.00
Skanska AB	SEK	13,112	266,373	16,502	0.01
SKF AB	SEK	25,211	418,905	9,249	0.00
SSAB AB	SEK	268,171	746,343	(10,658)	(0.00)
Swedish Orphan Biovitrum AB	SEK	51,329	811,296	(25,631)	(0.01)
Telia Co AB	SEK	20,787	93,737	1,080	0.00
Volvo AB	SEK	52,980	742,638	22,406	0.01
				15,807	**0.01**
Total Long Positions				**19,804**	**0.01**
Short Positions					
Common Stocks					
Sweden					
BillerudKorsnas AB	SEK	(12,502)	(135,303)	(3,822)	(0.00)
Elekta AB	SEK	(13,613)	(179,234)	694	0.00
Hexpol AB	SEK	(46,296)	(355,022)	(5,661)	(0.00)
Husqvarna AB	SEK	(28,683)	(219,810)	3,975	0.00
Millicom International Cellular SA	SEK	(13,222)	(641,640)	10,240	0.00
NCC AB	SEK	(4,160)	(69,864)	(3,625)	(0.00)
Nibe Industrier AB	SEK	(6,760)	(86,043)	(1,653)	(0.00)
Saab AB	SEK	(22,862)	(656,072)	(12,348)	(0.01)
Svenska Cellulosa AB SCA	SEK	(356,962)	(3,180,804)	(71,299)	(0.02)
Swedish Match AB	SEK	(20,665)	(856,474)	(211)	(0.00)
Tele2 AB	SEK	(7,897)	(118,380)	(845)	(0.00)
				(84,555)	**(0.03)**
Total Short Positions				**(84,555)**	**(0.03)**
Total of Long and Short Equity Positions				**(64,751)**	**(0.02)**
Net Cash and Other Receivables/(Payables)				**(74,970)**	**(0.02)**
Total of Total Return Basket Swap Contract - MLIN - SEK				**(139,721)**	**(0.04)**

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Short Term Investments						
Australia						
National Australia Bank Ltd	0.000%	31/10/2019	USD	31,000,000	30,944,102	1.35
Total Australia					**30,944,102**	**1.35**
Canada						
Total Capital Canada Ltd	0.000%	02/10/2019	USD	38,000,000	37,995,900	1.65
Total Capital Canada Ltd	0.000%	02/12/2019	USD	5,000,000	4,981,783	0.22
Total Canada					**42,977,683**	**1.87**
Finland						
Nordea Bank Abp	0.000%	15/10/2019	USD	25,000,000	24,978,729	1.09
Total Finland					**24,978,729**	**1.09**
France						
Antalis SA	0.000%	10/10/2019	USD	14,000,000	13,992,004	0.61
Antalis SA	0.000%	04/11/2019	USD	34,000,000	33,931,575	1.48
Total France					**47,923,579**	**2.09**
Japan						
Sumitomo Mitsui Trust Bank Limited	0.000%	16/01/2020	USD	16,500,000	16,398,971	0.71
Total Japan					**16,398,971**	**0.71**
Luxembourg						
Nestle Finance International Ltd	0.000%	18/10/2019	USD	24,000,000	23,975,892	1.04
Nestle Finance International Ltd	0.000%	10/02/2020	USD	20,000,000	19,857,321	0.87
Total Luxembourg					**43,833,213**	**1.91**
Norway						
DNB Bank ASA	0.000%	15/01/2020	USD	34,000,000	33,795,161	1.47
Total Norway					**33,795,161**	**1.47**
Singapore						
DBS Bank Ltd	0.000%	22/10/2019	USD	25,000,000	24,967,077	1.09
DBS Bank Ltd	0.000%	19/11/2019	USD	12,000,000	11,964,967	0.52
DBS Bank Ltd	0.000%	14/02/2020	USD	9,500,000	9,428,851	0.41
Sumitomo Mitsui Trust Bank Limited	0.000%	04/12/2019	USD	25,000,000	24,906,472	1.09
United Overseas Bank Ltd	0.000%	29/01/2020	USD	29,000,000	28,788,973	1.25
Total Singapore					**100,056,340**	**4.36**
Sweden						
Skandinaviska Enskilda Banken AB	0.000%	18/12/2019	USD	32,000,000	31,853,165	1.39
Total Sweden					**31,853,165**	**1.39**
United States						
Albion Capital Corp SA / Albion Capital	0.000%	21/10/2019	USD	9,500,000	9,488,290	0.41
American Honda Finance Corp	0.000%	22/10/2019	USD	25,500,000	25,467,571	1.11
American Honda Finance Corp	0.000%	11/12/2019	USD	15,250,000	15,187,567	0.66
Bank of Montreal	2.210%	02/10/2019	USD	23,500,000	23,500,333	1.02
Barton Capital LLC	0.000%	10/10/2019	USD	15,000,000	14,991,508	0.65
Chevron Corporation	0.000%	31/10/2019	USD	9,000,000	8,984,461	0.39
Chevron Corporation	0.000%	12/11/2019	USD	9,000,000	8,978,403	0.39
Chevron Corporation	0.000%	19/11/2019	USD	26,000,000	25,927,597	1.13
Cooperatieve Rabobank UA	2.310%	12/11/2019	USD	33,000,000	33,009,491	1.44
Exxon Mobil Corp	0.000%	30/10/2019	USD	46,500,000	46,422,306	2.02
Fairway Finance Co LLC	0.000%	16/10/2019	USD	5,000,000	4,995,391	0.22
Fairway Finance Co LLC	0.000%	12/11/2019	USD	14,500,000	14,463,664	0.63
Fairway Finance Co LLC	0.000%	06/03/2020	USD	25,000,000	24,767,499	1.08
Gotham Funding Corp	0.000%	16/10/2019	USD	33,500,000	33,469,612	1.46
KBC Bank NV	2.100%	09/10/2019	USD	40,000,000	40,001,204	1.74
Liberty Street Funding LLC	0.000%	02/10/2019	USD	27,000,000	26,996,961	1.18
Liberty Street Funding LLC	0.000%	01/11/2019	USD	10,000,000	9,981,627	0.44
Liberty Street Funding LLC	0.000%	02/12/2019	USD	10,000,000	9,963,373	0.43
LMA Americas LLC	0.000%	01/11/2019	USD	1,000,000	998,234	0.04
LMA Americas LLC	0.000%	05/02/2020	USD	4,500,000	4,467,824	0.19
LMA Americas LLC	0.000%	07/02/2020	USD	12,000,000	11,912,813	0.52
LMA Americas LLC	0.000%	14/02/2020	USD	12,000,000	11,907,982	0.52
Mizuho Bank Ltd	2.050%	10/12/2019	USD	4,000,000	3,999,203	0.17
Mizuho Bank Ltd	2.060%	11/12/2019	USD	13,000,000	12,997,687	0.57
Mizuho Bank Ltd	2.090%	03/01/2020	USD	27,000,000	26,999,383	1.18
MUFG Bank Ltd	0.000%	09/01/2020	USD	15,000,000	14,912,256	0.65
MUFG Bank Ltd	2.190%	28/01/2020	USD	31,500,000	31,510,116	1.37
Natixis SA	0.000%	01/10/2019	USD	17,000,000	16,999,012	0.74
Nieuw Amsterdam Receivables Corp	0.000%	10/10/2019	USD	10,000,000	9,994,289	0.44
Nieuw Amsterdam Receivables Corp	0.000%	15/10/2019	USD	12,700,000	12,689,020	0.55
Nieuw Amsterdam Receivables Corp	0.000%	28/01/2020	USD	16,550,000	16,437,019	0.72
Norinchukin Bank	2.150%	06/11/2019	USD	28,000,000	28,001,101	1.22
Norinchukin Bank	2.300%	18/10/2019	USD	20,000,000	20,002,049	0.87
Pfizer Inc	0.000%	05/11/2019	USD	4,500,000	4,491,239	0.20
Pfizer Inc	0.000%	23/01/2020	USD	11,500,000	11,425,903	0.50
Pfizer Inc	0.000%	28/01/2020	USD	20,000,000	19,865,667	0.87
Sumitomo Mitsui Trust Bank Limited	0.000%	06/11/2019	USD	23,000,000	22,951,777	1.00
Sumitomo Mitsui Trust Bank Limited	0.000%	16/12/2019	USD	10,000,000	9,954,827	0.43
The Coca-Cola Co	0.000%	27/01/2020	USD	13,500,000	13,410,527	0.58
The Coca-Cola Co	0.000%	21/02/2020	USD	18,750,000	18,601,425	0.81
The Toronto-Dominion Bank	2.100%	06/01/2020	USD	41,250,000	41,258,771	1.80
Toyota Motor Credit Corp	0.000%	25/11/2019	USD	30,000,000	29,905,967	1.30
Victory Receivables Corp	0.000%	10/10/2019	USD	20,000,000	19,988,933	0.87
Victory Receivables Corp	0.000%	15/10/2019	USD	5,000,000	4,995,719	0.22
Total United States					**797,275,601**	**34.73**

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Short Term Investments (continued)						
Other Investment Funds						
United States						
UBS (Irl) Select Money Market Fund - US Treasury^	0.000%		USD	190,962,334	190,962,334	8.32
Total United States					**190,962,334**	**8.32**
Total Other Investment Funds					**190,962,334**	**8.32**
Total Short Term Investments					**1,360,998,878**	**59.29**
Total Investments (Total Cost: $1,361,035,714)					**1,360,998,878**	**59.29**
Other Assets/(Liabilities)					**934,663,134**	**40.71**
Total Net Assets					**2,295,662,012**	**100.00**

^Seven-day effective yield at 30 September 2019 was 1.92%.

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Industry Classification	Percent of Net Assets
Consumer Cyclical	3.07
Consumer Non-cyclical	4.86
Energy	3.94
Financial	47.42
Total Investments	**59.29**
Other Assets/(Liabilities)	**40.71**
Total Net Assets	**100.00**

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
10 Year Canadian Treasury Bonds Futures	JPPC	(2,041)	18/12/2019	CAD	(219,804,742)	(1,066,344)	(0.05)
10 Year Japan Treasury Bonds Futures	JPPC	167	13/12/2019	JPY	239,651,377	(166,703)	(0.01)
10 Year US Treasury Note (CBT) Futures	JPPC	(557)	19/12/2019	USD	(72,531,844)	(618,586)	(0.03)
3 Month Euro EURIBOR Futures	JPPC	44	16/03/2020	EUR	12,053,913	(7,611)	(0.00)
90-DAY Australian Bank Bill Futures	JPPC	47	12/12/2019	AUD	31,707,907	(10,160)	(0.00)
90-DAY Australian Bank Bill Futures	JPPC	32	12/03/2020	AUD	21,596,864	(4,353)	(0.00)
90-DAY Australian Bank Bill Futures	JPPC	156	11/06/2020	AUD	105,297,664	(5,494)	(0.00)
90-DAY Australian Bank Bill Futures	JPPC	788	10/09/2020	AUD	531,927,483	(73,351)	(0.00)
90-DAY Euro Dollar Futures	JPPC	365	16/12/2019	USD	89,456,939	(81,394)	(0.00)
90-DAY Euro Dollar Futures	JPPC	875	16/03/2020	USD	215,075,000	(116,597)	(0.00)
90-DAY Euro Dollar Futures	JPPC	890	15/06/2020	USD	219,017,878	(230,578)	(0.01)
90-DAY Euro Dollar Futures	JPPC	1,001	14/09/2020	USD	246,521,275	(335,111)	(0.01)
90-DAY Sterling Futures	JPPC	(1,626)	18/12/2019	GBP	(248,465,078)	(228,611)	(0.00)
90-DAY Sterling Futures	JPPC	(6,899)	18/03/2020	GBP	(1,055,281,270)	(1,883,474)	(0.08)
90-DAY Sterling Futures	JPPC	(5,759)	17/06/2020	GBP	(881,392,749)	(1,515,746)	(0.09)
90-DAY Sterling Futures	JPPC	(4,116)	16/09/2020	GBP	(630,191,366)	(503,651)	(0.00)
Amsterdam Index Futures	BARC	(541)	18/10/2019	EUR	(68,319,458)	(551,292)	(0.02)
CAC40 10 Euro Futures	JPPC	(2,185)	18/10/2019	EUR	(135,010,972)	(1,581,225)	(0.07)
Canadian Bank Accept Futures	JPPC	(46)	16/03/2020	CAD	(8,514,932)	(1,393)	(0.00)
Canadian Bank Accept Futures	JPPC	(133)	15/06/2020	CAD	(24,633,071)	(2,722)	(0.00)
Canadian Bank Accept Futures	JPPC	(114)	14/09/2020	CAD	(21,126,973)	(4,066)	(0.00)
DAX Index Futures	BARC	(513)	20/12/2019	EUR	(173,620,159)	(714,814)	(0.04)
Euro-Bund Futures	JPPC	9,438	06/12/2019	EUR	1,792,685,385	(20,584,321)	(0.90)
FTSE KLC Index Futures	JPPC	236	31/10/2019	MYR	4,464,103	(7,130)	(0.00)
HANG SENG Index Futures	BARC	(518)	30/10/2019	HKD	(86,038,192)	(146,910)	(0.01)
KOSPI 200 Index Futures	BARC	139	12/12/2019	KRW	7,964,480	(32,638)	(0.00)
Long Gilt Futures	JPPC	(8,969)	27/12/2019	GBP	(1,484,099,861)	(6,292,755)	(0.28)
MEX BOLSA Index Futures	BARC	(12)	20/12/2019	MXN	(263,589)	(904)	(0.00)
MSCI Singapore Index Futures	JPPC	(29)	30/10/2019	SGD	(753,799)	(1,598)	(0.00)
OMXS30 Index Futures	BARC	(1,208)	18/10/2019	SEK	(20,272,133)	(8,633)	(0.00)
S&P 500 E-mini Futures	JPPC	(198)	20/12/2019	USD	(29,442,600)	(37,082)	(0.00)
SPI 200 Futures	JPPC	597	19/12/2019	AUD	67,436,649	(52,913)	(0.00)
TOPIX Index Futures	BARC	1,303	12/12/2019	JPY	191,544,920	(1,164,500)	(0.06)
10 Year Australian Treasury Bond Futures	JPPC	9,030	16/12/2019	AUD	899,727,272	8,203,254	0.36
10 Year Canadian Treasury Bonds Futures	JPPC	(3,460)	18/12/2019	CAD	(372,623,423)	3,960,623	0.17
10 Year Japan Treasury Bonds Futures	JPPC	960	13/12/2019	JPY	1,377,636,658	1,974,897	0.09
10 Year US Treasury Note (CBT) Futures	JPPC	(4,697)	19/12/2019	USD	(611,637,469)	4,619,005	0.21
3 Month Euro EURIBOR Futures	JPPC	107	16/12/2019	EUR	29,298,342	58,951	0.00
3 Month Euro EURIBOR Futures	JPPC	49	16/03/2020	EUR	13,423,676	38,014	0.00
3 Month Euro EURIBOR Futures	JPPC	(23)	15/06/2020	EUR	(6,302,477)	6,165	0.00
3 Month Euro EURIBOR Futures	JPPC	(11)	14/09/2020	EUR	(3,014,678)	2,839	0.00
90-DAY Australian Bank Bill Futures	JPPC	925	12/12/2019	AUD	624,038,594	653,670	0.01
90-DAY Australian Bank Bill Futures	JPPC	2,546	12/03/2020	AUD	1,718,300,412	2,670,606	0.14
90-DAY Australian Bank Bill Futures	JPPC	1,890	11/06/2020	AUD	1,275,721,693	1,221,363	0.03
90-DAY Australian Bank Bill Futures	JPPC	823	10/09/2020	AUD	555,553,700	153,212	0.00
90-DAY Euro Dollar Futures	JPPC	243	16/12/2019	USD	59,556,264	21,818	0.00
90-DAY Euro Dollar Futures	JPPC	1,402	16/03/2020	USD	344,611,600	376,433	0.01
90-DAY Euro Dollar Futures	JPPC	1,509	15/06/2020	USD	371,346,045	471,741	0.01
90-DAY Euro Dollar Futures	JPPC	790	14/09/2020	USD	194,557,250	121,071	0.00
90-DAY Sterling Futures	JPPC	(434)	18/12/2019	GBP	(66,318,476)	23,779	0.00
90-DAY Sterling Futures	JPPC	(309)	18/03/2020	GBP	(47,265,099)	14,969	0.00
90-DAY Sterling Futures	JPPC	(820)	17/06/2020	GBP	(125,497,839)	41,223	0.00
90-DAY Sterling Futures	JPPC	(1,295)	16/09/2020	GBP	(198,274,494)	45,940	0.00
Canadian Bank Accept Futures	JPPC	(287)	16/12/2019	CAD	(53,087,849)	59,427	0.00
Canadian Bank Accept Futures	JPPC	(1,142)	16/03/2020	CAD	(211,392,452)	243,992	0.00
Canadian Bank Accept Futures	JPPC	(1,016)	15/06/2020	CAD	(188,174,430)	274,302	0.02
Canadian Bank Accept Futures	JPPC	(748)	14/09/2020	CAD	(138,622,594)	199,583	0.00
EURO STOXX 50 Futures	BARC	10,518	20/12/2019	EUR	407,431,374	4,856,831	0.22
Euro-Bund Futures	JPPC	47	06/12/2019	EUR	8,927,338	9,078	0.00
FTSE 100 Index Futures	BARC	1,609	20/12/2019	GBP	146,415,779	1,520,362	0.07
FTSE/JSE TOP 40 Futures	BARC	(568)	19/12/2019	ZAR	(18,503,597)	870,920	0.05
FTSE/MIB Index Futures	JPPC	1,198	20/12/2019	EUR	143,869,063	1,355,557	0.07
HANG SENG Index Futures	BARC	(61)	30/10/2019	HKD	(10,131,911)	117,592	0.01
H-Shares Index Futures	BARC	(384)	30/10/2019	HKD	(25,005,995)	89,976	0.00
IBEX 35 Index Futures	BARC	1,791	18/10/2019	EUR	179,857,463	4,248,943	0.19
KOSPI 200 Index Futures	BARC	428	12/12/2019	KRW	24,523,722	254,257	0.01
MEX BOLSA Index Futures	BARC	(230)	20/12/2019	MXN	(5,052,114)	26,948	0.00
OMXS30 Index Futures	BARC	(2,877)	18/10/2019	SEK	(48,280,568)	280,735	0.01
S&P 500 E-mini Futures	JPPC	(4,259)	20/12/2019	USD	(633,313,300)	6,354,063	0.29
S&P TSX 60 Index Futures	JPPC	27	19/12/2019	CAD	4,073,956	5,633	0.00
SGX Nifty 50	JPPC	(905)	31/10/2019	USD	(20,883,780)	146,151	0.01
SPI 200 Futures	JPPC	1,987	19/12/2019	AUD	224,449,950	604,624	0.03
Swiss Market Index Futures	BARC	1,387	20/12/2019	CHF	139,966,476	860,500	0.04
Total Futures Contracts						**9,026,387**	**0.39**

Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	AUD	96,159,248	USD	65,842,347	18/12/2019	(663,274)	(0.03)
CITI	BRL	87,650,000	USD	21,479,885	18/12/2019*	(531,308)	(0.02)
CITI	CAD	61,826,961	USD	46,932,239	18/12/2019	(188,271)	(0.01)
CITI	CNH	203,419,127	USD	28,642,526	18/12/2019	(196,055)	(0.01)
CITI	EUR	22,121,996	USD	24,636,476	18/12/2019	(375,733)	(0.02)
CITI	GBP	39,518,813	USD	48,998,734	18/12/2019	(182,709)	(0.01)
CITI	HKD	2,590,500	USD	330,918	18/12/2019	(203)	(0.00)
CITI	JPY	14,653,980,500	USD	138,622,120	18/12/2019	(2,231,147)	(0.10)
CITI	KRW	6,681,297,144	USD	5,632,682	18/12/2019*	(47,103)	(0.00)
CITI	MXN	590,746,993	USD	29,727,007	18/12/2019	(150,144)	(0.01)
CITI	NZD	156,444,996	USD	100,024,322	18/12/2019	(1,683,786)	(0.07)

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	PLN	79,275,501	USD	20,148,481	18/12/2019	(363,717)	(0.01)
CITI	SEK	632,562,997	USD	65,997,806	18/12/2019	(1,195,474)	(0.05)
CITI	THB	11,347,500	USD	373,015	18/12/2019	(1,446)	(0.00)
CITI	TWD	339,996	USD	11,119	18/12/2019*	(104)	(0.00)
CITI	USD	78,863	AUD	117,000	18/12/2019	(443)	(0.00)
CITI	USD	15,388,706	BRL	64,500,000	18/12/2019*	(26,961)	(0.00)
CITI	USD	29,033	CAD	38,566	18/12/2019	(125)	(0.00)
CITI	USD	9,539,571	CNH	68,274,003	18/12/2019	(7,979)	(0.00)
CITI	USD	8,540,049	HKD	66,935,248	18/12/2019	(5,192)	(0.00)
CITI	USD	49,973,438	ILS	174,935,000	18/12/2019	(526,046)	(0.02)
CITI	USD	91,247,493	KRW	110,146,071,420	18/12/2019*	(834,861)	(0.04)
CITI	USD	53,392	MXN	1,080,636	18/12/2019	(712)	(0.00)
CITI	USD	225,998	THB	6,940,250	18/12/2019	(1,258)	(0.00)
CITI	USD	20,617,461	TWD	642,290,004	18/12/2019*	(191,912)	(0.01)
CITI	USD	335,198	ZAR	5,209,496	18/12/2019	(5,174)	(0.00)
CITI	ZAR	176,209,496	USD	11,747,907	18/12/2019	(234,916)	(0.01)
JPMC	AUD	96,159,252	USD	65,842,432	18/12/2019	(663,356)	(0.03)
JPMC	BRL	87,650,000	USD	21,479,912	18/12/2019*	(531,335)	(0.02)
JPMC	CAD	61,826,970	USD	46,932,304	18/12/2019	(188,329)	(0.01)
JPMC	CNH	203,419,123	USD	28,642,561	18/12/2019	(196,091)	(0.01)
JPMC	EUR	22,122,004	USD	24,636,516	18/12/2019	(375,764)	(0.02)
JPMC	GBP	39,518,815	USD	48,998,798	18/12/2019	(182,770)	(0.01)
JPMC	HKD	2,590,500	USD	330,918	18/12/2019	(204)	(0.00)
JPMC	JPY	14,653,980,500	USD	138,622,294	18/12/2019	(2,231,321)	(0.10)
JPMC	KRW	6,681,297,144	USD	5,632,689	18/12/2019*	(47,110)	(0.00)
JPMC	MXN	590,747,010	USD	29,727,046	18/12/2019	(150,181)	(0.01)
JPMC	NZD	156,445,004	USD	100,024,452	18/12/2019	(1,683,911)	(0.07)
JPMC	PLN	79,275,499	USD	20,148,505	18/12/2019	(363,743)	(0.01)
JPMC	SEK	632,563,003	USD	65,997,889	18/12/2019	(1,195,557)	(0.05)
JPMC	THB	11,347,500	USD	373,016	18/12/2019	(1,447)	(0.00)
JPMC	TWD	340,004	USD	11,119	18/12/2019*	(104)	(0.00)
JPMC	USD	78,863	AUD	117,000	18/12/2019	(443)	(0.00)
JPMC	USD	15,388,687	BRL	64,500,000	18/12/2019*	(26,980)	(0.00)
JPMC	USD	29,038	CAD	38,574	18/12/2019	(125)	(0.00)
JPMC	USD	9,539,558	CNH	68,273,997	18/12/2019	(7,991)	(0.00)
JPMC	USD	8,540,039	HKD	66,935,252	18/12/2019	(5,202)	(0.00)
JPMC	USD	49,973,376	ILS	174,935,000	18/12/2019	(526,109)	(0.02)
JPMC	USD	91,247,191	KRW	110,146,071,435	18/12/2019*	(835,162)	(0.04)
JPMC	USD	53,393	MXN	1,080,647	18/12/2019	(712)	(0.00)
JPMC	USD	225,997	THB	6,940,250	18/12/2019	(1,258)	(0.00)
JPMC	USD	20,617,435	TWD	642,289,996	18/12/2019*	(191,937)	(0.01)
JPMC	USD	335,198	ZAR	5,209,504	18/12/2019	(5,175)	(0.00)
JPMC	ZAR	176,209,504	USD	11,747,922	18/12/2019	(234,931)	(0.01)
CITI	AUD	22,506,248	USD	15,133,183	18/12/2019	122,099	0.01
CITI	CAD	111,348,524	USD	83,821,003	18/12/2019	363,498	0.02
CITI	CNH	38,749,876	USD	5,407,244	18/12/2019	11,603	0.00
CITI	GBP	65,864,687	USD	80,709,141	18/12/2019	650,900	0.03
CITI	HKD	166,568,090	USD	21,253,672	18/12/2019	11,124	0.00
CITI	ILS	7,500,000	USD	2,139,353	18/12/2019	25,714	0.00
CITI	INR	1,694,000,000	USD	23,255,711	18/12/2019*	461,417	0.02
CITI	JPY	2,796,309,500	USD	26,009,134	18/12/2019	17,336	0.00
CITI	KRW	9,437,782,864	USD	7,830,373	18/12/2019*	59,634	0.00
CITI	MXN	1,615,725,000	USD	79,705,029	18/12/2019	1,189,294	0.05
CITI	SGD	13,090,000	USD	9,430,522	18/12/2019	49,014	0.00
CITI	THB	6,615,000	USD	215,966	18/12/2019	640	0.00
CITI	USD	51,651	AUD	76,000	18/12/2019	136	0.00
CITI	USD	13,304,133	BRL	54,875,000	18/12/2019*	188,866	0.01
CITI	USD	1,432,601	CAD	1,883,930	18/12/2019	8,265	0.00
CITI	USD	263,153,586	CHF	256,928,000	18/12/2019	3,607,042	0.16
CITI	USD	11,872,359	CNH	84,767,500	18/12/2019	18,331	0.00
CITI	USD	174,441,746	EUR	156,553,004	18/12/2019	2,753,251	0.12
CITI	USD	19,335,429	GBP	15,623,000	18/12/2019	36,955	0.00
CITI	USD	25,592,319	HKD	200,261,342	18/12/2019	26,098	0.00
CITI	USD	16,635,597	HUF	4,900,000,000	18/12/2019	594,134	0.03
CITI	USD	32,170,079	KRW	38,318,008,579	18/12/2019*	136,141	0.01
CITI	USD	4,128,222	MXN	81,241,357	18/12/2019	60,720	0.00
CITI	USD	123,041,458	NOK	1,105,320,504	18/12/2019	1,089,934	0.05
CITI	USD	19,342,472	NZD	30,396,000	18/12/2019	235,700	0.01
CITI	USD	11,709,879	PLN	46,059,070	18/12/2019	214,931	0.01
CITI	USD	64,683,674	SEK	621,614,496	18/12/2019	1,002,952	0.04
CITI	USD	211,428	THB	6,455,750	18/12/2019	36	0.00
CITI	ZAR	272,500,000	USD	17,594,108	18/12/2019	210,211	0.01
JPMC	AUD	22,506,252	USD	15,133,204	18/12/2019	122,080	0.00
JPMC	CAD	111,348,545	USD	83,821,123	18/12/2019	363,393	0.02
JPMC	CNH	38,749,874	USD	5,407,251	18/12/2019	11,596	0.00
JPMC	GBP	65,864,685	USD	80,709,239	18/12/2019	650,799	0.03
JPMC	HKD	166,568,096	USD	21,253,699	18/12/2019	11,098	0.00
JPMC	ILS	7,500,000	USD	2,139,356	18/12/2019	25,712	0.00
JPMC	INR	1,694,000,000	USD	23,255,741	18/12/2019*	461,388	0.02
JPMC	JPY	2,796,309,500	USD	26,009,166	18/12/2019	17,303	0.00
JPMC	KRW	9,437,782,848	USD	7,830,430	18/12/2019*	59,576	0.00
JPMC	MXN	1,615,724,997	USD	79,705,129	18/12/2019	1,189,194	0.05
JPMC	SGD	13,090,000	USD	9,430,534	18/12/2019	49,003	0.00
JPMC	THB	6,615,000	USD	215,966	18/12/2019	640	0.00
JPMC	USD	51,651	AUD	76,000	18/12/2019	136	0.00
JPMC	USD	13,304,116	BRL	54,875,000	18/12/2019*	188,849	0.01
JPMC	USD	1,432,600	CAD	1,883,930	18/12/2019	8,264	0.00
JPMC	USD	263,153,257	CHF	256,928,000	18/12/2019	3,606,713	0.16
JPMC	USD	11,872,345	CNH	84,767,500	18/12/2019	18,316	0.00
JPMC	USD	174,442,121	EUR	156,552,996	18/12/2019	2,753,635	0.12
JPMC	USD	19,335,404	GBP	15,623,000	18/12/2019	36,931	0.00
JPMC	USD	25,592,287	HKD	200,261,344	18/12/2019	26,066	0.00
JPMC	USD	16,635,577	HUF	4,900,000,000	18/12/2019	594,113	0.03
JPMC	USD	32,170,039	KRW	38,318,008,566	18/12/2019*	136,101	0.01
JPMC	USD	4,128,217	MXN	81,241,360	18/12/2019	60,715	0.00
JPMC	USD	123,041,304	NOK	1,105,320,496	18/12/2019	1,089,781	0.05

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPMC	USD	19,342,448	NZD	30,396,000	18/12/2019	235,675	0.01
JPMC	USD	11,709,865	PLN	46,059,072	18/12/2019	214,916	0.01
JPMC	USD	64,683,594	SEK	621,614,504	18/12/2019	1,002,871	0.04
JPMC	USD	211,427	THB	6,455,750	18/12/2019	36	0.00
JPMC	ZAR	272,500,000	USD	17,594,130	18/12/2019	210,189	0.01
Total Forward Foreign Exchange Contracts						**6,997,764**	**0.31**

* Non-deliverable forwards (See Note 4)

Hedge Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	CHF	5,609,368	USD	5,747,596	18/12/2019	(81,059)	(0.00)
CITI	EUR	540,836,584	USD	602,462,636	18/12/2019	(9,338,159)	(0.41)
CITI	GBP	185,415,702	USD	230,018,459	18/12/2019	(981,781)	(0.04)
CITI	USD	17,600,142	GBP	14,394,792	18/12/2019	(181,175)	(0.01)
JPMC	CHF	5,609,383	USD	5,747,619	18/12/2019	(81,067)	(0.00)
JPMC	EUR	540,836,595	USD	602,463,401	18/12/2019	(9,338,912)	(0.41)
JPMC	GBP	185,415,701	USD	230,018,745	18/12/2019	(982,068)	(0.04)
JPMC	USD	17,600,120	GBP	14,394,792	18/12/2019	(181,197)	(0.01)
CITI	GBP	291,784,364	USD	357,545,532	18/12/2019	2,884,146	0.13
CITI	USD	4,501,642	CHF	4,401,320	18/12/2019	55,465	0.00
CITI	USD	48,056,628	EUR	43,260,062	18/12/2019	614,198	0.03
CITI	USD	23,057,589	GBP	18,481,151	18/12/2019	228,555	0.01
JPMC	GBP	291,784,365	USD	357,545,980	18/12/2019	2,883,698	0.12
JPMC	USD	4,501,642	CHF	4,401,325	18/12/2019	55,460	0.00
JPMC	USD	48,056,573	EUR	43,260,067	18/12/2019	614,138	0.03
JPMC	USD	23,057,558	GBP	18,481,149	18/12/2019	228,526	0.01
Total Hedge Forward Foreign Exchange Contracts						**(13,601,232)**	**(0.59)**

Total Return Swap Contracts
Over-the-Counter

Reference Entity ("RE")	Payments Made By Sub-Fund‡	Payments Received By Sub-Fund‡	Counterparty†	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
MSCI Mexico Net Return MXN Index	Increases in RE	Decreases in RE and receives TIIE plus or minus a specified spread of +0.05%	GSIN	20/12/2019	MXN	(1,900,306)	(10,738)	(0.00)
MSCI Brazil Net Return BRL Index	Increases in RE	Decreases in RE and receives BZDIOVRA plus or minus a specified spread of -0.01%	GSIN	20/12/2019	BRL	(241,001)	(2,882)	(0.00)
MSCI Sweden Net Return SEK Index	Increases in RE	Decreases in RE and receives 1-month STIBOR plus or minus a specified spread of -0.50%	GSIN	20/12/2019	SEK	(51,846,922)	(1,092,613)	(0.05)
MSCI Canada Net Return CAD Index	Increases in RE	Decreases in RE and receives 1- month CDOR plus or minus a specified spread of -1.00%	GSIN	20/12/2019	CAD	(9,238,317)	(141,376)	(0.01)
MSCI Netherlands Net Return EUR Index	Increases in RE	Decreases in RE and receives 1-month EURIBOR plus or minus a specified spread of -0.29%	GSIN	20/12/2019	EUR	(12,271,478)	(121,638)	(0.00)
MSCI Canada Net Return CAD Index	Increases in RE	Decreases in RE and receives 1- month CDOR plus or minus a specified spread of -0.85%	GSIN	20/12/2019	CAD	(26,205,386)	(425,283)	(0.02)
MSCI France Net Return EUR Index	Increases in RE	Decreases in RE and receives 1-month EURIBOR plus or minus a specified spread of -0.25%	GSIN	20/12/2019	EUR	(11,632,374)	(181,849)	(0.01)
MSCI Mexico Net Return MXN Index	Increases in RE	Decreases in RE and receives TIIE plus or minus a specified spread of +0.05%	GSIN	20/12/2019	MXN	(388,524)	3,055	0.00
MSCI Poland Net Return PLN Index	Increases in RE	Decreases in RE and receives 1-month WIBOR plus or minus a specified spread of -0.30%	GSIN	20/12/2019	PLN	(8,156)	33	0.00
MSCI Emerging Markets Thailand Net Total Return USD Index	Increases in RE	Decreases in RE and receives 1-month LIBOR plus or minus a specified spread of -1.00%	JPMC	20/12/2019	USD	(293,490)	4,975	0.00
MSCI South Africa Net Return ZAR Index	Increases in RE	Decreases in RE and receives 1-month JIBAR plus or minus a specified spread of -0.61%	GSIN	23/12/2019	ZAR	(21,458,174)	252,958	0.01
MSCI Italy Net Return EUR Index	Decreases in RE and pays 1-month EURIBOR plus or minus a specified spread of -0.20%	Increases in RE	GSIN	20/12/2019	EUR	13,929,670	110,005	0.01
MSCI Spain Net Return EUR Index	Decreases in RE and pays 1-month EURIBOR plus or minus a specified spread of -0.40%	Increases in RE	GSIN	20/12/2019	EUR	18,033,927	495,224	0.02
MSCI Spain Net Return EUR Index	Decreases in RE and pays 1-month EURIBOR plus or minus a specified spread of -0.25	Increases in RE	GSIN	20/12/2019	EUR	39,249,583	898,039	0.04

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity ("RE")	Payments Made By Sub-Fund‡	Payments Received By Sub-Fund‡	Counterparty†	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
MSCI United Kingdom Net Return GBP Index	Decreases in RE and pays 1-month LIBOR plus or minus a specified spread of +0.00%	Increases in RE	GSIN	20/12/2019	GBP	13,449,961	101,680	0.00
BIST 30 Futures Oct19	Increases in RE	Decreases in RE	JPMC	31/10/2019	TRY	(898,441)	(27,673)	(0.00)
BOVESPA Index Futures Oct19	Increases in RE	Decreases in RE	JPMC	16/10/2019	BRL	(631,205)	(6,577)	(0.00)
BOVESPA Index Futures Oct19	Increases in RE	Decreases in RE	MLIN	16/10/2019	BRL	(5,428,360)	(51,649)	(0.00)
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	MLIN	12/12/2019	KRW	11,115,893	(112,518)	(0.01)
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	GSIN	12/12/2019	KRW	7,563,391	(57,191)	(0.00)
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	JPMC	12/12/2019	KRW	14,324,604	(68,487)	(0.00)
TAIEX Futures Oct19	Decreases in RE	Increases in RE	JPMC	16/10/2019	TWD	488,395	(606)	(0.00)
WIG20 Index Futures Dec19	Increases in RE	Decreases in RE	JPMC	20/12/2019	PLN	(227,938)	(585)	(0.00)
DTOP Index Futures Dec19	Increases in RE	Decreases in RE	JPMC	19/12/2019	ZAR	(847,637)	39,539	0.00
DTOP Index Futures Dec19	Increases in RE	Decreases in RE	MLIN	19/12/2019	ZAR	(1,805,538)	107,009	0.00
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	JPMC	12/12/2019	KRW	26,471,868	141,627	0.02
SGX Nifty 50 Oct19	Increases in RE	Decreases in RE	MLIN	31/10/2019	USD	(8,838,108)	67,857	0.00
SGX Nifty 50 Oct19	Increases in RE	Decreases in RE	JPMC	31/10/2019	USD	(2,076,840)	14,116	0.00
TAIEX Futures Oct19	Decreases in RE	Increases in RE	JPMC	16/10/2019	TWD	488,395	104	0.00
Tel Aviv 35 Index Futures Oct19	Decreases in RE	Increases in RE	MLIN	23/10/2019	ILS	18,022,513	3,909	0.00
WIG20 Index Futures Dec19	Increases in RE	Decreases in RE	JPMC	20/12/2019	PLN	(738,086)	11,047	0.00
Total of Total Return Swap Contracts							**(50,488)**	**(0.00)**

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Total Return Basket Swap Contracts
Over-the-Counter

Counterparty†	Description‡	Termination Date	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long and short positions. The Sub-Fund pays CDOR for the long positions and CORRA for the short positions, plus or minus a specified spread, which is denominated in CAD based on the local currency of the positions within the swap.	19.04.2023 - 19.09.2024	2,077,047

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Canada					
Air Canada	CAD	526,867	17,194,889	(310,320)	(0.01)
Alimentation Couche-Tard Inc	CAD	162,978	5,030,990	(297,207)	(0.01)
Atco Ltd	CAD	20,802	768,432	25,644	0.00
Bank of Montreal	CAD	65,389	4,827,025	224,662	0.01
Brookfield Asset Management Inc	CAD	7,416	392,724	1,568	0.00
BRP Inc	CAD	187,283	7,136,072	205,060	0.01
Canadian Imperial Bank of Commerce	CAD	168,813	13,967,258	653,938	0.03
Canadian Pacific Railway Ltd	CAD	3,019	670,344	(37,478)	(0.00)
Canadian Tire Corp Ltd	CAD	33,337	3,744,780	252,752	0.01
CGI Group Inc	CAD	145,821	11,545,218	160,763	0.01
CI Financial Corp	CAD	165,312	2,425,441	46,187	0.00
Constellation Software Inc	CAD	673	665,936	9,961	0.00
Cronos Group Inc	CAD	106,294	961,566	(233,569)	(0.01)
Emera Inc	CAD	74,477	3,304,590	146,221	0.01
Empire Co Ltd	CAD	55,534	1,512,581	(37,741)	(0.00)
Encana Corp	CAD	320,174	1,450,611	(192,832)	(0.01)
Fairfax Financial Holdings Ltd	CAD	856	375,714	(7,285)	(0.00)
Fortis Inc	CAD	50,252	2,145,851	42,500	0.00
Gildan Activewear Inc	CAD	36,470	1,299,569	(49,846)	(0.00)
Hydro One Ltd	CAD	215,647	4,020,482	42,338	0.00
IGM Financial Inc	CAD	28,886	822,323	10,906	0.00
Industrial Alliance Insurance & Financial Services Inc	CAD	34,225	1,569,238	72,363	0.00
Intact Financial Corp	CAD	42,508	4,301,837	115,875	0.00
Kinross Gold Corp	CAD	556,425	2,626,034	(29,412)	(0.00)
Linamar Corp	CAD	106,051	3,411,442	83,630	0.00
Magna International Inc	CAD	110,046	5,801,035	22,436	0.00
Manulife Financial Corp	CAD	621,141	11,399,858	541,734	0.02
Methanex Corp	CAD	25,651	903,974	12,590	0.00
National Bank of Canada	CAD	138,987	6,922,587	265,527	0.01
Northland Power Inc	CAD	46,975	899,559	8,513	0.00
Open Text Corp	CAD	34,879	1,421,182	(13,432)	(0.00)
Peyto Exploration & Development Corp	CAD	497,233	1,276,593	(22,528)	(0.00)
Power Financial Corp	CAD	63,177	1,470,298	74,898	0.00
Quebecor Inc	CAD	214,205	4,910,718	30,732	0.00
Rogers Communications Inc	CAD	77,882	3,824,998	(72,924)	(0.00)
Royal Bank of Canada	CAD	91,714	7,464,272	452,926	0.02
Seven Generations Energy Ltd	CAD	742,850	4,711,878	190,719	0.01
Sun Life Financial Inc	CAD	27,298	1,222,360	54,419	0.00
Teck Resources Ltd	CAD	141,437	2,311,181	(244,622)	(0.01)
The Bank of Nova Scotia	CAD	66,221	3,769,342	140,513	0.00
The Toronto-Dominion Bank	CAD	160,125	9,332,060	482,443	0.02
Thomson Reuters Corp	CAD	22,180	1,488,269	(38,187)	(0.00)
Tourmaline Oil Corp	CAD	321,161	3,242,409	(63,054)	(0.00)
Valeant Pharmaceuticals International Inc	CAD	225,387	4,901,567	(49,356)	(0.00)
				2,672,025	**0.11**
Total Long Positions				**2,672,025**	**0.11**
Short Positions					
Common Stocks					
Canada					
Agnico Eagle Mines Ltd	CAD	(81,609)	(4,458,515)	221,231	0.01
AltaGas Ltd	CAD	(540,723)	(8,113,091)	(453,222)	(0.02)
Barrick Gold Corp	CAD	(270,998)	(4,741,391)	(55,251)	(0.00)
BlackBerry Ltd	CAD	(297,219)	(1,544,111)	511,711	0.02
Bombardier Inc	CAD	(4,241,204)	(5,636,577)	192,156	0.01
Cameco Corp	CAD	(552,354)	(5,284,547)	(287,793)	(0.01)
Canada Goose Holdings Inc	CAD	(13,384)	(584,659)	(16,775)	(0.00)
CCL Industries Inc	CAD	(40,348)	(1,621,476)	99,019	0.00
Cenovus Energy Inc	CAD	(833,621)	(8,032,171)	(358,804)	(0.01)
Dollarama Inc	CAD	(271,731)	(9,769,020)	264,693	0.01
Element Fleet Management Corp	CAD	(439,194)	(3,525,358)	49,746	0.00
Enbridge Inc	CAD	(546,843)	(19,453,125)	(747,403)	(0.03)
Finning International Inc	CAD	(175,460)	(3,071,179)	14,261	0.00
Franco-Nevada Corp	CAD	(33,454)	(3,093,541)	27,788	0.00
Imperial Oil Ltd	CAD	(21,506)	(568,059)	(13,479)	(0.00)
Inter Pipeline Ltd	CAD	(451,001)	(7,962,247)	558,515	0.02
Keyera Corp	CAD	(235,651)	(5,768,939)	167,267	0.01
Lundin Mining Corp	CAD	(305,546)	(1,439,709)	85,367	0.00
Metro Inc	CAD	(22,380)	(987,606)	(9,126)	(0.00)
Nutrien Ltd	CAD	(14,444)	(712,766)	20,723	0.00
Pan American Silver Corp	CAD	(22,862)	(362,360)	23,624	0.00
Pembina Pipeline Corp	CAD	(281,019)	(10,482,775)	(106,101)	(0.00)
PrairieSky Royalty Ltd	CAD	(171,279)	(2,365,546)	(36,214)	(0.00)
Restaurant Brands International Inc	CAD	(29,852)	(2,106,298)	116,090	0.01
Saputo Inc	CAD	(14,827)	(455,346)	(5,934)	(0.00)
Shopify Inc	CAD	(22,255)	(6,974,286)	958,563	0.04
SNC-Lavalin Group Inc	CAD	(453,130)	(6,439,558)	(833,140)	(0.04)
Suncor Energy Inc	CAD	(139,110)	(4,421,309)	(287,821)	(0.01)
The Stars Group Inc	CAD	(215,241)	(3,242,511)	278,169	0.01
TransCanada Corp	CAD	(315,180)	(16,412,303)	(380,796)	(0.02)
Vermilion Energy Inc	CAD	(143,163)	(2,408,572)	(171,886)	(0.01)

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Canada (continued)					
West Fraser Timber Co Ltd	CAD	(12,951)	(525,062)	(11,534)	(0.00)
Wheaton Precious Metals Corp	CAD	(423,444)	(11,239,188)	588,339	0.03
Whitecap Resources Inc	CAD	(257,095)	(893,028)	(69,889)	(0.00)
				332,094	**0.02**
Zambia					
First Quantum Minerals Ltd	CAD	(722,055)	(5,888,540)	(850,567)	(0.04)
				(850,567)	**(0.04)**
Total Short Positions				**(518,473)**	**(0.02)**
Total of Long and Short Equity Positions				**2,153,552**	**0.09**
Net Cash and Other Receivables/(Payables)				**(76,505)**	**0.00**
Total of Total Return Basket Swap Contract - GSIN - CAD				**2,077,047**	**0.09**

Counterparty†	Description‡	Termination Date	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long and short positions. The Sub-Fund pays SIBOR for the long positions and SOR for the short positions, plus or minus a specified spread, which is denominated in SGD based on the local currency of the positions within the swap.	20.04.2023 - 20.08.2024	(19,680)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Singapore					
ComfortDelGro Corp Ltd	SGD	1,471,000	2,554,955	(105,851)	(0.01)
Genting Singapore PLC	SGD	2,005,600	1,276,766	(29,246)	(0.00)
Venture Corp Ltd	SGD	130,600	1,445,298	(9,908)	(0.00)
Wilmar International Ltd	SGD	591,300	1,595,508	(34,514)	(0.00)
Yangzijiang Shipbuilding Holdings Ltd	SGD	3,161,600	2,195,380	(46,403)	(0.00)
				(225,922)	**(0.01)**
Total Long Positions				**(225,922)**	**(0.01)**
Short Positions					
Common Stocks					
Singapore					
CapitaLand Ltd	SGD	(144,100)	(367,993)	1,093	0.00
City Developments Ltd	SGD	(63,000)	(447,526)	(4,917)	(0.00)
Jardine Cycle & Carriage Ltd	SGD	(21,800)	(473,013)	8,382	0.00
Keppel Corp Ltd	SGD	(539,300)	(2,313,709)	43,119	0.00
Singapore Telecommunications Ltd	SGD	(1,567,900)	(3,518,854)	134,021	0.01
				181,698	**0.01**
Total Short Positions				**181,698**	**0.01**
Total of Long and Short Equity Positions				**(44,224)**	**0.00**
Net Cash and Other Receivables/(Payables)				**24,544**	**0.00**
Total of Total Return Basket Swap Contract - GSIN - SGD				**(19,680)**	**0.00**

Counterparty†	Description‡	Termination Date	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long and short positions. The Sub-Fund pays 1-month LIBOR for the long positions and FFR for the short postions, plus or minus a specified spread which is denominated in USD based on the local currency of the positions within the swap.	19.04.2023 - 19.09.2024	375,464

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Argentina					
MercadoLibre Inc	USD	1,321	714,529	(39,934)	(0.00)
				(39,934)	**(0.00)**
Canada					
lululemon athletica Inc	USD	43,324	8,282,682	(139,070)	(0.01)
				(139,070)	**(0.01)**
Germany					
QIAGEN NV	USD	120,059	3,945,739	(72,636)	(0.00)
				(72,636)	**(0.00)**
Ireland					
Mallinckrodt PLC	USD	19,223	44,309	3,941	0.00
nVent Electric PLC	USD	51,991	1,136,003	5,719	0.00
				9,660	**0.00**
Netherlands					
Mylan Inc	USD	545,367	10,460,139	(1,096,188)	(0.05)
				(1,096,188)	**(0.05)**
Puerto Rico					
Popular Inc	USD	16,634	903,060	4,658	0.00
				4,658	**0.00**
Switzerland					
Garrett Motion Inc	USD	33,006	326,099	(18,483)	(0.00)

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Switzerland (continued)					
TE Connectivity Ltd	USD	104,028	9,721,417	(170,606)	(0.01)
				(189,089)	**(0.01)**
United Kingdom					
Amdocs Ltd	USD	96,393	6,372,541	(25,062)	(0.00)
Delphi Technologies PLC	USD	224,878	2,984,131	(836,894)	(0.04)
STERIS PLC	USD	6,758	968,219	(13,584)	(0.00)
				(875,540)	**(0.04)**
United States					
2U Inc	USD	89,375	1,416,594	(267,231)	(0.01)
Aaron's Inc	USD	33,033	2,115,764	100,420	0.00
Abbott Laboratories	USD	47,720	3,997,504	(21,474)	(0.00)
AbbVie Inc	USD	93,093	7,011,765	802,462	0.04
ACI Worldwide Inc	USD	18,036	557,493	(7,034)	(0.00)
Activision Blizzard Inc	USD	20,802	1,094,393	(53,669)	(0.00)
Acuity Brands Inc	USD	32,949	4,417,143	161,450	0.01
Adobe Systems Inc	USD	21,283	5,915,610	(28,732)	(0.00)
Adtalem Global Education Inc	USD	195,966	7,485,901	(558,809)	(0.02)
AES Corp	USD	23,733	388,035	31,328	0.00
Aflac Inc	USD	171,473	9,014,336	255,495	0.01
AGCO Corp	USD	44,739	3,422,086	116,440	0.01
Agilent Technologies Inc	USD	26,078	1,994,706	60,240	0.00
Air Lease Corp	USD	21,735	910,697	(21,952)	(0.00)
Akamai Technologies Inc	USD	187,712	17,051,758	234,640	0.01
Alexion Pharmaceuticals Inc	USD	79,086	7,730,657	(684,094)	(0.03)
Align Technology Inc	USD	5,228	932,257	26,976	0.00
Alleghany Corp	USD	572	454,683	12,962	0.00
Allison Transmission Holdings Inc	USD	33,894	1,579,121	(4,745)	(0.00)
Alphabet Inc	USD	19,026	23,230,936	299,469	0.01
Amazon.com Inc	USD	2,467	4,247,434	(270,507)	(0.01)
AMC Networks Inc	USD	240,864	11,710,808	(130,067)	(0.01)
AMERCO	USD	22,814	8,984,838	778,414	0.03
American Eagle Outfitters Inc	USD	509,883	8,239,709	(387,511)	(0.02)
American Financial Group Inc	USD	29,460	3,157,523	68,936	0.00
American Water Works Co Inc	USD	68,444	8,550,024	178,973	0.01
Ameriprise Financial Inc	USD	91,274	13,411,802	827,855	0.04
AmerisourceBergen Corp	USD	14,783	1,217,084	(54,761)	(0.00)
Amgen Inc	USD	69,439	13,589,212	(461,075)	(0.02)
Analog Devices Inc	USD	5,497	614,070	(6,377)	(0.00)
ANSYS Inc	USD	16,599	3,632,691	70,878	0.00
Antero Resources Corp	USD	185,988	580,283	(157,168)	(0.01)
Anthem Inc	USD	43,797	10,423,248	(545,711)	(0.02)
Apergy Corp	USD	18,824	506,177	(67,929)	(0.00)
Applied Materials Inc	USD	122,446	6,075,771	(127,344)	(0.01)
Arch Capital Group Ltd	USD	11,084	470,959	12,747	0.00
Arconic Inc	USD	53,838	1,409,210	(13,069)	(0.00)
Arrow Electronics Inc	USD	208,281	15,456,533	(2,083)	(0.00)
Assurant Inc	USD	3,552	446,877	4,156	0.00
Assured Guaranty Ltd	USD	360,774	16,155,460	(7,215)	(0.00)
AT&T Inc	USD	487,238	18,407,852	482,366	0.02
Athene Holding Ltd	USD	484,525	20,572,932	886,681	0.04
AutoNation Inc	USD	29,159	1,451,243	(7,810)	(0.00)
AutoZone Inc	USD	1,937	2,113,093	(70,274)	(0.00)
Avnet Inc	USD	164,399	7,249,174	(22,194)	(0.00)
AXA Equitable Holdings Inc	USD	383,176	8,613,796	387,008	0.02
Baxter International Inc	USD	106,319	9,260,385	(10,632)	(0.00)
Belden Inc	USD	30,745	1,634,404	126,055	0.01
Best Buy Co Inc	USD	86,615	5,949,584	(45,906)	(0.00)
Biogen Idec Inc	USD	87,617	20,311,373	159,463	0.01
Bio-Rad Laboratories Inc	USD	8,522	2,844,814	(14,247)	(0.00)
Bio-Techne Corp	USD	19,011	3,790,223	300,564	0.01
Booz Allen Hamilton Holding Corp	USD	30,092	2,149,171	(67,707)	(0.00)
Bright Horizons Family Solutions Inc	USD	3,859	576,419	(35,966)	(0.00)
Brighthouse Financial Inc	USD	241,919	9,826,750	665,640	0.03
Brinker International Inc	USD	56,238	2,404,175	135,534	0.01
Bristol-Myers Squibb Co	USD	127,696	6,548,251	407,350	0.02
Broadcom Inc	USD	6,757	1,846,012	(131,153)	(0.01)
Brunswick Corp	USD	41,241	2,147,419	10,137	0.00
Bunge Ltd	USD	13,440	758,419	(5,962)	(0.00)
CACI International Inc	USD	15,912	3,645,439	152,755	0.01
Cadence Design Systems Inc	USD	196,262	12,937,591	(488,692)	(0.02)
Callon Petroleum Co	USD	1,688,777	7,295,517	(658,623)	(0.03)
Capital One Financial Corp	USD	172,354	15,703,173	25,853	0.00
Cardinal Health Inc	USD	62,653	2,956,595	23,182	0.00
Carlisle Cos Inc	USD	24,374	3,519,118	1,950	0.00
Carnival Corp	USD	94,806	4,128,801	(384,912)	(0.02)
Cars.com Inc	USD	49,167	429,228	(93,612)	(0.00)
Carter's Inc	USD	50,346	4,529,630	(221,335)	(0.01)
Casey's General Stores Inc	USD	29,331	4,770,980	(132,136)	(0.01)
CDK Global Inc	USD	45,234	2,146,353	67,851	0.00
CDW Corp	USD	90,959	11,217,064	528,472	0.02
Celanese Corp	USD	25,651	3,120,188	18,725	0.00
Centene Corp	USD	40,233	1,732,031	(127,941)	(0.01)
CenturyLink Inc	USD	58,772	729,067	26,154	0.00
Charles River Laboratories International Inc	USD	204,852	27,226,879	649,381	0.03
Church & Dwight Co Inc	USD	28,489	2,151,204	53,274	0.00
Ciena Corp	USD	236,561	9,334,697	130,109	0.01
Cigna Corp	USD	13,789	2,075,520	(160,504)	(0.01)
Cinemark Holdings Inc	USD	50,732	1,930,860	(56,856)	(0.00)
Cirrus Logic Inc	USD	255,466	13,680,204	(273,349)	(0.01)
Cisco Systems Inc	USD	185,940	9,148,248	115,283	0.01
Citrix Systems Inc	USD	23,243	2,233,885	26,497	0.00
Coach Inc	USD	28,940	746,363	43,410	0.00
Cognizant Technology Solutions Corp	USD	60,258	3,579,325	(288,033)	(0.01)
Colgate-Palmolive Co	USD	45,110	3,328,216	26,615	0.00

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Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Columbia Sportswear Co	USD	27,873	2,685,564	(55,378)	(0.00)
Comcast Corp	USD	13,301	596,683	(20,750)	(0.00)
CommScope Holding Co Inc	USD	240,628	2,799,707	(87,829)	(0.00)
CONSOL Energy Inc	USD	587,639	4,078,215	(1,116,514)	(0.05)
Consolidated Edison Inc	USD	239,875	22,740,150	1,057,849	0.05
Constellation Brands Inc	USD	28,880	5,955,922	(2,080)	(0.00)
Cracker Barrel Old Country Store Inc	USD	6,544	1,062,549	(10,868)	(0.00)
Crane Co	USD	11,678	937,510	7,941	0.00
Credit Acceptance Corp	USD	1,795	834,424	3,123	0.00
Cummins Inc	USD	34,172	5,539,281	43,740	0.00
Curtiss-Wright Corp	USD	75,381	9,795,761	98,749	0.00
Dana Holding Corp	USD	156,637	2,208,582	(81,451)	(0.00)
Danaher Corp	USD	117,158	16,884,811	557,672	0.02
Darden Restaurants Inc	USD	14,032	1,655,215	(134,848)	(0.01)
Deckers Outdoor Corp	USD	121,248	17,519,124	(1,286,441)	(0.06)
Delta Air Lines Inc	USD	50,009	2,905,523	(500)	(0.00)
Deluxe Corp	USD	121,320	5,933,761	160,142	0.01
Dick's Sporting Goods Inc	USD	155,775	6,294,868	454,863	0.02
Dillard's Inc	USD	107,805	6,841,305	212,376	0.01
Discover Financial Services	USD	25,274	2,059,073	(75,822)	(0.00)
Discovery Communications Inc	USD	83,906	2,247,842	(42,792)	(0.00)
Dollar General Corp	USD	2,773	444,124	(1,664)	(0.00)
Domtar Corp	USD	101,108	3,602,478	147,618	0.01
DTE Energy Co	USD	13,210	1,757,723	67,239	0.00
Eaton Corp PLC	USD	236,329	19,596,401	(456,115)	(0.02)
eBay Inc	USD	499,674	19,297,410	(1,389,094)	(0.06)
Edwards Lifesciences Corp	USD	29,942	6,548,615	44,913	0.00
Electronic Arts Inc	USD	100,419	9,760,727	(148,620)	(0.01)
Eli Lilly & Co	USD	53,702	6,082,826	118,144	0.01
EMCOR Group Inc	USD	22,712	1,939,832	(57,234)	(0.00)
EnerSys	USD	9,914	664,238	61,764	0.00
EPAM Systems Inc	USD	5,503	995,823	(68,898)	(0.00)
Etsy Inc	USD	36,483	2,009,484	(152,382)	(0.01)
Evercore Inc	USD	4,897	388,724	(5,681)	(0.00)
Everest Re Group Ltd	USD	91,183	24,306,652	1,349,508	0.06
Everett Spinco Inc	USD	147,855	4,363,201	(805,810)	(0.03)
Exelixis Inc	USD	710,875	12,831,294	(675,331)	(0.03)
Exelon Corp	USD	369,032	17,968,168	243,561	0.01
Expedia Inc	USD	42,940	5,738,072	103,915	0.00
Extraction Oil & Gas Inc	USD	23,346	66,303	(20,311)	(0.00)
F5 Networks Inc	USD	91,909	12,915,972	533,072	0.02
Facebook Inc	USD	112,844	20,054,636	(1,245,798)	(0.05)
Fair Isaac Corp	USD	24,713	7,438,119	(1,193,144)	(0.05)
Federated Investors Inc	USD	135,219	4,360,813	44,622	0.00
First American Financial Corp	USD	90,967	5,394,343	(93,696)	(0.00)
FLIR Systems Inc	USD	45,258	2,394,148	64,719	0.00
FNF Group	USD	9,303	414,263	(4,000)	(0.00)
Foot Locker Inc	USD	334,142	14,291,253	604,797	0.03
Fortinet Inc	USD	103,106	7,819,559	(326,846)	(0.01)
Franklin Resources Inc	USD	51,235	1,471,982	48,673	0.00
GATX Corp	USD	5,725	444,718	(401)	(0.00)
General Dynamics Corp	USD	26,375	4,854,055	(110,478)	(0.00)
General Mills Inc	USD	21,747	1,199,130	(9,786)	(0.00)
Gilead Sciences Inc	USD	197,593	12,507,637	(598,707)	(0.03)
Globus Medical Inc	USD	146,256	7,472,219	299,825	0.01
GrafTech International Ltd	USD	121,400	1,547,850	(59,486)	(0.00)
Graham Holdings Co	USD	15,573	10,235,821	(861,050)	(0.04)
Grand Canyon Education Inc	USD	33,767	3,347,998	(481,093)	(0.02)
H&R Block Inc	USD	465,459	10,961,559	(300,634)	(0.01)
Halliburton Co	USD	185,460	3,484,793	(360,964)	(0.02)
Harris Corp	USD	9,171	1,927,928	12,839	0.00
HCA Holdings Inc	USD	33,698	4,015,117	(281,715)	(0.01)
HEICO Corp	USD	5,090	631,262	(48,610)	(0.00)
Henry Schein Inc	USD	52,538	3,309,369	19,964	0.00
Herman Miller Inc	USD	85,443	3,937,213	170,047	0.01
Hewlett Packard Enterprise Co	USD	24,728	371,415	1,731	0.00
Hewlett-Packard Co	USD	270,960	5,088,629	(62,321)	(0.00)
Hexcel Corp	USD	4,967	406,499	(5,414)	(0.00)
Hill-Rom Holdings Inc	USD	15,630	1,641,150	(12,035)	(0.00)
HollyFrontier Corp	USD	291,345	15,662,707	970,179	0.04
Honeywell International Inc	USD	20,323	3,426,458	(21,542)	(0.00)
Hubbell Inc	USD	34,538	4,584,229	(66,658)	(0.00)
Humana Inc	USD	6,200	1,576,350	(132,928)	(0.01)
Huntington Ingalls Industries Inc	USD	118,661	25,420,153	(145,360)	(0.01)
IAC/InterActiveCorp	USD	34,358	7,507,910	(634,936)	(0.03)
ICU Medical Inc	USD	18,009	2,838,218	16,208	0.00
Incyte Corp	USD	74,665	5,513,264	(383,031)	(0.02)
Ingredion Inc	USD	31,911	2,604,895	39,889	0.00
Inogen Inc	USD	42,204	2,057,023	250,270	0.01
Insperity Inc	USD	12,856	1,273,387	(7,714)	(0.00)
Intel Corp	USD	406,420	20,723,356	(243,852)	(0.01)
International Business Machines Corp	USD	117,418	16,949,288	205,482	0.01
International Paper Co	USD	143,665	6,000,887	231,301	0.01
Interpublic Group of Cos Inc	USD	25,970	559,654	12,466	0.00
Intuit Inc	USD	32,357	8,559,074	(368,223)	(0.02)
ITT Inc	USD	53,549	3,292,728	65,330	0.00
j2 Global Inc	USD	145,689	13,074,131	99,069	0.00
Jabil Circuit Inc	USD	410,679	14,665,347	1,983,580	0.09
Jazz Pharmaceuticals PLC	USD	70,962	9,020,689	129,860	0.01
JetBlue Airways Corp	USD	444,594	7,455,841	(117,475)	(0.01)
John Wiley & Sons Inc	USD	31,345	1,375,732	(36,674)	(0.00)
Johnson & Johnson	USD	4,418	573,059	12,194	0.00
Johnson Controls International plc	USD	74,901	3,298,640	86,136	0.00
Juniper Networks Inc	USD	431,943	10,729,464	354,193	0.02
KAR Auction Services Inc	USD	121,981	3,005,612	(330,569)	(0.01)

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Schedule of Investments (Unaudited) (continued)
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Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
KB Home	USD	108,900	3,612,213	441,045	0.02
Kennametal Inc	USD	30,540	926,278	(42,451)	(0.00)
Keysight Technologies Inc	USD	17,063	1,659,035	(23,888)	(0.00)
Kimberly-Clark Corp	USD	59,346	8,475,796	566,754	0.02
KLA-Tencor Corp	USD	11,571	1,834,004	92,452	0.00
Kohl's Corp	USD	206,846	10,271,972	(428,171)	(0.02)
L Brands Inc	USD	25,631	499,292	5,424	0.00
Laboratory Corp of America Holdings	USD	30,720	5,108,429	(190,157)	(0.01)
Lam Research Corp	USD	50,686	11,584,285	(90,728)	(0.00)
Lamb Weston Holdings Inc	USD	9,704	711,788	22,222	0.00
Lear Corp	USD	26,157	3,070,309	(171,067)	(0.01)
Leidos Holdings Inc	USD	4,416	377,480	2,473	0.00
Liberty Interactive Corp QVC Group	USD	1,112,433	11,374,627	(1,796,579)	(0.08)
Lincoln National Corp	USD	127,103	7,694,816	386,393	0.02
LogMeIn Inc	USD	45,763	3,213,478	98,848	0.00
LPL Financial Holdings Inc	USD	13,625	1,107,168	22,481	0.00
Macy's Inc	USD	523,355	8,028,266	(439,618)	(0.02)
Manhattan Associates Inc	USD	80,628	6,452,659	(87,885)	(0.00)
ManpowerGroup Inc	USD	147,433	12,381,423	(179,868)	(0.01)
Marathon Petroleum Corp	USD	11,184	688,487	89,248	0.00
Masco Corp	USD	81,282	3,380,518	(38,203)	(0.00)
Masimo Corp	USD	23,209	3,437,485	(28,083)	(0.00)
MasTec Inc	USD	50,260	3,247,801	17,088	0.00
Match Group Inc	USD	103,784	7,389,421	(701,580)	(0.03)
McKesson Corp	USD	54,436	7,370,634	(456,718)	(0.02)
MEDNAX Inc	USD	149,708	3,354,956	1,497	0.00
Medtronic PLC	USD	119,161	12,889,645	28,599	0.00
Merck & Co Inc	USD	113,411	9,638,801	172,385	0.01
MetLife Inc	USD	133,889	6,327,594	115,145	0.01
Mettler-Toledo International Inc	USD	3,994	2,817,248	103,085	0.00
Micron Technology Inc	USD	376,660	16,132,348	(2,372,958)	(0.10)
Microsoft Corp	USD	99,468	13,756,424	77,585	0.00
MKS Instruments Inc	USD	40,970	3,726,222	5,736	0.00
Molina Healthcare Inc	USD	31,657	3,394,264	(359,940)	(0.02)
Molson Coors Brewing Co	USD	175,084	10,105,848	322,823	0.01
Monster Beverage Corp	USD	36,005	2,104,852	44,286	0.00
Morgan Stanley	USD	86,993	3,712,861	(37,407)	(0.00)
MSA Safety Inc	USD	7,667	838,923	8,280	0.00
Murphy USA Inc	USD	70,568	6,093,547	(159,484)	(0.01)
Nabors Industries Ltd	USD	901,789	1,650,274	(351,698)	(0.02)
Navient Corp	USD	64,496	820,389	(25,153)	(0.00)
NewMarket Corp	USD	943	438,636	3,433	0.00
NIKE Inc	USD	54,886	5,110,435	313,465	0.01
Nordstrom Inc	USD	38,943	1,294,465	23,882	0.00
Northrop Grumman Corp	USD	33,727	12,647,625	646,547	0.03
NorthWestern Corp	USD	53,918	4,085,906	149,892	0.01
Norwegian Cruise Line Holdings Ltd	USD	92,978	4,799,524	(122,731)	(0.01)
Nu Skin Enterprises Inc	USD	182,886	7,708,645	(130,648)	(0.01)
Nuance Communications Inc	USD	35,558	573,551	(49,426)	(0.00)
Nucor Corp	USD	32,074	1,602,417	(40,734)	(0.00)
NuVasive Inc	USD	5,934	378,293	7,655	0.00
Old Republic International Corp	USD	339,412	7,982,970	397,112	0.02
Omnicom Group Inc	USD	9,760	765,282	(586)	(0.00)
ON Semiconductor Corp	USD	304,095	5,712,425	19,766	0.00
Oracle Corp	USD	270,476	14,770,694	18,933	0.00
Oshkosh Corp	USD	76,369	5,715,456	6,110	0.00
Owens Corning	USD	29,053	1,827,724	100,723	0.00
PACCAR Inc	USD	8,446	584,041	(11,149)	(0.00)
Packaging Corp of America	USD	67,733	7,160,055	351,534	0.02
Parker-Hannifin Corp	USD	7,166	1,290,812	19,133	0.00
Patterson Cos Inc	USD	40,340	721,279	31,062	0.00
Patterson-UTI Energy Inc	USD	313,512	2,642,906	(429,611)	(0.02)
Penske Automotive Group Inc	USD	31,365	1,463,177	4,705	0.00
PepsiCo Inc	USD	85,962	11,747,567	27,712	0.00
Pfizer Inc	USD	459,712	16,641,574	(289,619)	(0.01)
Phillips 66	USD	85,756	8,880,891	119,201	0.01
Pilgrim's Pride Corp	USD	238,273	7,538,958	131,050	0.01
Pinnacle West Capital Corp	USD	40,409	3,951,596	201,769	0.01
PPL Corp	USD	12,960	412,646	32,270	0.00
PRA Health Sciences Inc	USD	113,341	11,249,094	(89,539)	(0.00)
Principal Financial Group Inc	USD	21,005	1,201,066	24,576	0.00
PulteGroup Inc	USD	645,205	23,349,969	922,643	0.04
PVH Corp	USD	34,138	2,997,999	(45,669)	(0.00)
Qorvo Inc	USD	59,305	4,354,173	(154,764)	(0.01)
QUALCOMM Inc	USD	29,531	2,264,732	(44,887)	(0.00)
Quanta Services Inc	USD	183,362	6,857,739	353,889	0.02
Quest Diagnostics Inc	USD	3,779	400,914	4,081	0.00
Quintiles Transnational Holdings Inc	USD	20,427	3,039,129	(63,119)	(0.00)
Ralph Lauren Corp	USD	22,784	2,154,455	(52,175)	(0.00)
Regal Beloit Corp	USD	59,903	4,363,934	(78,447)	(0.00)
Regeneron Pharmaceuticals Inc	USD	24,749	6,813,895	(91,076)	(0.00)
Reinsurance Group of America Inc	USD	92,670	14,896,703	234,455	0.01
Reliance Steel & Aluminum Co	USD	11,202	1,105,301	(19,155)	(0.00)
RenaissanceRe Holdings Ltd	USD	8,346	1,603,183	20,921	0.00
Republic Services Inc	USD	4,604	396,220	(7,182)	(0.00)
Resideo Technologies Inc	USD	23,997	337,398	(16,318)	(0.00)
ResMed Inc	USD	6,311	852,932	252	0.00
Robert Half International Inc	USD	315,578	17,441,996	15,779	0.00
Roper Technologies Inc	USD	1,076	381,776	(2,313)	(0.00)
Ross Stores Inc	USD	50,647	5,558,002	63,309	0.00
Royal Caribbean Cruises Ltd	USD	11,934	1,290,781	(29,238)	(0.00)
RPC Inc	USD	505,560	2,724,968	(131,446)	(0.01)
Ryder System Inc	USD	48,186	2,463,750	(119,501)	(0.01)
Sally Beauty Holdings Inc	USD	270,824	4,101,629	467,171	0.02
Santander Consumer USA Holdings Inc	USD	105,369	2,724,842	(41,094)	(0.00)

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Science Applications International Corp	USD	6,444	554,764	21,910	0.00
Seagate Technology PLC	USD	145,476	7,771,328	(197,847)	(0.01)
Service Corp International	USD	79,827	3,810,941	86,213	0.00
ServiceMaster Global Holdings Inc	USD	18,017	1,011,114	4,865	0.00
Silgan Holdings Inc	USD	91,277	2,724,618	15,931	0.00
Sinclair Broadcast Group Inc	USD	38,969	1,639,816	(95,728)	(0.00)
Skechers U.S.A. Inc	USD	330,239	12,189,121	286,208	0.01
Skyworks Solutions Inc	USD	120,817	9,453,930	(177,601)	(0.01)
Snap-on Inc	USD	45,385	7,125,445	208,771	0.01
Sonoco Products Co	USD	62,284	3,657,939	110,243	0.00
Southwestern Energy Co	USD	2,935,050	5,826,074	(777,788)	(0.03)
Spectrum Brands Holdings Inc	USD	34,249	1,817,937	(155,490)	(0.01)
Spirit AeroSystems Holdings Inc	USD	282,324	23,345,372	(175,041)	(0.01)
Springleaf Holdings Inc	USD	67,736	2,470,332	(124,634)	(0.01)
Sprouts Farmers Market Inc	USD	180,916	3,498,915	86,840	0.00
SS&C Technologies Holdings Inc	USD	51,054	2,585,375	50,033	0.00
State Street Corp	USD	7,565	446,259	37,749	0.00
Steel Dynamics Inc	USD	125,979	3,681,106	31,495	0.00
Stifel Financial Corp	USD	21,246	1,215,271	15,092	0.00
Synchrony Financial	USD	439,023	14,817,026	17,561	0.00
SYNNEX Corp	USD	42,749	4,818,667	899,439	0.04
Synopsys Inc	USD	33,864	4,633,611	(150,018)	(0.01)
Target Corp	USD	136,589	14,589,754	(155,029)	(0.01)
Tech Data Corp	USD	186,498	19,282,028	(138,009)	(0.01)
TEGNA Inc	USD	783,621	12,114,781	(423,155)	(0.02)
Teledyne Technologies Inc	USD	38,567	12,366,123	337,847	0.01
Telephone & Data Systems Inc	USD	172,343	4,411,981	(115,470)	(0.00)
Teradyne Inc	USD	41,856	2,412,580	10,045	0.00
Texas Instruments Inc	USD	68,288	8,755,887	76,483	0.00
Textron Inc	USD	210,730	10,359,487	254,983	0.01
The Allstate Corp	USD	123,767	13,441,096	347,785	0.02
The Boston Beer Co Inc	USD	45,195	16,287,826	(1,784,751)	(0.08)
The Cheesecake Factory Inc	USD	12,390	510,716	(9,788)	(0.00)
The Clorox Co	USD	11,348	1,718,995	(77,734)	(0.00)
The Cooper Cos Inc	USD	17,200	5,098,080	(22,016)	(0.00)
The Estee Lauder Cos Inc	USD	51,685	10,256,888	(178,029)	(0.01)
The Gap Inc	USD	158,665	2,738,558	(114,139)	(0.00)
The Hanover Insurance Group Inc	USD	27,971	3,780,281	33,565	0.00
The Hartford Financial Services Group Inc	USD	6,858	415,320	1,783	0.00
The Kroger Co	USD	615,758	15,868,084	357,140	0.02
The Michaels Cos Inc	USD	136,070	1,340,290	110,217	0.00
The Priceline Group	USD	11,027	21,579,288	(389,253)	(0.02)
The Procter & Gamble Co	USD	149,555	18,679,420	408,285	0.02
The Timken Co	USD	49,810	2,127,385	32,377	0.00
The TJX Cos Inc	USD	74,662	4,159,420	(80,635)	(0.00)
The Travelers Cos Inc	USD	18,881	2,806,849	(10,762)	(0.00)
The Walt Disney Co	USD	44,284	5,767,548	(380,400)	(0.02)
Thermo Fisher Scientific Inc	USD	63,238	18,399,728	(67,032)	(0.00)
T-Mobile US Inc	USD	101,804	7,938,676	(117,075)	(0.00)
Toll Brothers Inc	USD	136,313	5,500,230	522,259	0.02
Torchmark Corp	USD	9,257	886,728	24,901	0.00
Tractor Supply Co	USD	5,348	480,785	(67,813)	(0.00)
TRI Pointe Group Inc	USD	179,445	2,664,758	174,062	0.01
TripAdvisor Inc	USD	310,661	11,920,063	(385,220)	(0.02)
Twitter Inc	USD	385,887	15,964,145	(1,115,213)	(0.05)
Tyson Foods Inc	USD	153,511	13,074,532	247,153	0.01
UGI Corp	USD	62,430	3,158,958	140,468	0.01
United Continental Holdings Inc	USD	142,917	12,615,284	134,342	0.01
United States Cellular Corp	USD	46,252	1,712,712	(29,139)	(0.00)
United States Steel Corp	USD	128,739	1,427,716	(146,762)	(0.01)
United Technologies Corp	USD	9,771	1,332,080	14,132	0.00
United Therapeutics Corp	USD	79,486	6,353,316	(13,513)	(0.00)
Universal Health Services Inc	USD	68,914	10,128,980	(175,042)	(0.01)
Urban Outfitters Inc	USD	128,587	3,505,282	304,751	0.01
US Foods Holding Corp	USD	61,442	2,504,376	(31,132)	(0.00)
Valero Energy Corp	USD	84,162	7,152,087	471,307	0.02
Varian Medical Systems Inc	USD	18,356	2,186,750	174,566	0.01
VeriSign Inc	USD	43,547	8,216,012	(575,256)	(0.02)
Verisk Analytics Inc	USD	2,705	426,957	(6,384)	(0.00)
Verizon Communications Inc	USD	453,144	27,501,309	919,882	0.04
Vertex Pharmaceuticals Inc	USD	12,615	2,122,095	(83,133)	(0.00)
VF Corp	USD	44,778	3,984,346	36,680	0.00
Viacom Inc	USD	191,179	4,595,943	(426,329)	(0.02)
Vishay Intertechnology Inc	USD	431,349	7,311,366	(81,956)	(0.00)
Vistra Energy Corp	USD	238,116	6,381,509	297,645	0.01
VMware Inc	USD	63,541	9,369,756	1,271	0.00
Voya Financial Inc	USD	17,849	974,555	48,014	0.00
Walgreens Boots Alliance Inc	USD	172,914	9,510,270	(28,815)	(0.00)
Wal-Mart Stores Inc	USD	47,501	5,668,769	143,906	0.01
Weight Watchers International Inc	USD	171,651	6,407,732	657,423	0.03
Werner Enterprises Inc	USD	218,609	7,714,712	236,098	0.01
West Pharmaceutical Services Inc	USD	6,404	909,272	(22,190)	(0.00)
Whiting Petroleum Corp	USD	254,384	1,981,651	(63,596)	(0.00)
Williams-Sonoma Inc	USD	173,376	11,827,711	239,259	0.01
Woodward Inc	USD	76,364	8,213,712	55,746	0.00
WR Berkley Corp	USD	5,840	419,254	2,161	0.00
Xerox Corp	USD	304,003	9,226,491	(288,803)	(0.01)
Xilinx Inc	USD	31,388	3,012,934	(298,814)	(0.01)
Yelp Inc	USD	32,953	1,140,833	45,805	0.00
Zebra Technologies Corp	USD	16,967	3,459,571	120,296	0.01
Zoetis Inc	USD	26,223	3,273,942	(47,464)	(0.00)
				(5,588,436)	**(0.24)**
Total Long Positions				**(7,986,575)**	**(0.35)**

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions					
Common Stocks					
Australia					
Amcor PLC	USD	(225,081)	(2,178,784)	2,479	0.00
				2,479	**0.00**
Ghana					
Kosmos Energy Ltd	USD	(1,623,000)	(10,127,520)	373,290	0.02
				373,290	**0.02**
Ireland					
Adient plc	USD	(172,914)	(4,021,115)	353,609	0.01
Alkermes PLC	USD	(112,940)	(2,139,084)	198,774	0.01
				552,383	**0.02**
Italy					
International Game Technology PLC	USD	(695,350)	(9,741,854)	(243,373)	(0.01)
				(243,373)	**(0.01)**
Netherlands					
Core Laboratories NV	USD	(120,616)	(5,542,305)	(145,945)	(0.01)
				(145,945)	**(0.01)**
Panama					
Copa Holdings SA	USD	(189,456)	(18,464,382)	600,576	0.03
				600,576	**0.03**
Sweden					
Spotify Technology SA	USD	(11,386)	(1,289,237)	172,467	0.01
				172,467	**0.01**
United Kingdom					
Ensco PLC	USD	(1,030,735)	(4,885,684)	1,741,942	0.07
Nielsen Holdings PLC	USD	(453,444)	(9,583,539)	242,593	0.01
Willis Towers Watson PLC	USD	(85,545)	(16,575,199)	151,415	0.01
				2,135,950	**0.09**
United States					
Acadia Healthcare Co Inc	USD	(224,760)	(6,834,952)	(341,635)	(0.02)
Acxiom Corp	USD	(20,983)	(896,813)	(6,628)	(0.00)
Advanced Micro Devices Inc	USD	(244,856)	(6,988,190)	479,918	0.02
Agios Pharmaceuticals Inc	USD	(292,138)	(10,032,019)	(245,396)	(0.01)
Alaska Air Group Inc	USD	(32,805)	(2,118,547)	6,233	0.00
Albemarle Corp	USD	(120,228)	(8,228,404)	(370,302)	(0.02)
Alcoa Corp	USD	(440,361)	(8,864,467)	74,861	0.00
Allegheny Technologies Inc	USD	(334,420)	(6,748,596)	(100,326)	(0.00)
Alnylam Pharmaceuticals Inc	USD	(250,459)	(20,362,317)	348,138	0.01
Altice USA Inc	USD	(224,334)	(6,400,249)	(22,433)	(0.00)
Altria Group Inc	USD	(103,875)	(4,216,286)	358,369	0.02
Amedisys Inc	USD	(4,326)	(564,110)	(2,033)	(0.00)
American Airlines Group Inc	USD	(181,480)	(4,905,404)	255,887	0.01
American International Group Inc	USD	(158,312)	(8,824,311)	(52,243)	(0.00)
Aon PLC	USD	(22,598)	(4,384,690)	(13,559)	(0.00)
Apache Corp	USD	(681,075)	(17,537,681)	(1,430,258)	(0.06)
Arista Networks Inc	USD	(25,545)	(6,174,993)	(150,103)	(0.01)
Ashland Inc	USD	(125,459)	(9,600,123)	(245,900)	(0.01)
Atlassian Corp PLC	USD	(36,755)	(4,562,031)	79,023	0.00
Autoliv Inc	USD	(76,594)	(5,955,949)	26,042	0.00
Avalara Inc	USD	(14,253)	(964,501)	97,718	0.00
Avanos Medical Inc	USD	(33,433)	(1,261,427)	(120,415)	(0.01)
Axalta Coating Systems Ltd	USD	(426,816)	(12,847,162)	243,285	0.01
Axon Enterprise Inc	USD	(20,655)	(1,200,882)	161,282	0.01
Baker Hughes a GE Co	USD	(461,089)	(10,798,704)	350,428	0.01
Ball Corp	USD	(153,022)	(11,132,351)	355,011	0.02
BancorpSouth Bank	USD	(98,536)	(2,934,402)	(114,302)	(0.01)
Bank of Hawaii Corp	USD	(9,308)	(798,068)	(18,058)	(0.00)
Bank of the Ozarks Inc	USD	(22,135)	(602,072)	(1,107)	(0.00)
BankUnited Inc	USD	(35,000)	(1,182,650)	(40,950)	(0.00)
BGC Partners Inc	USD	(491,547)	(2,710,882)	(36,866)	(0.00)
BioMarin Pharmaceutical Inc	USD	(63,903)	(4,357,546)	238,997	0.01
Bluebird Bio Inc	USD	(111,949)	(10,257,887)	918,912	0.04
Brown-Forman Corp	USD	(42,458)	(2,656,172)	42,458	0.00
Cabot Corp	USD	(36,110)	(1,615,561)	(33,582)	(0.00)
Cabot Oil & Gas Corp	USD	(158,175)	(2,783,880)	126,540	0.01
CarMax Inc	USD	(63,716)	(5,570,690)	(53,521)	(0.00)
Carpenter Technology Corp	USD	(87,904)	(4,507,717)	(86,146)	(0.00)
Carvana Co	USD	(47,389)	(3,042,374)	781,515	0.03
CBOE Holdings Inc	USD	(95,169)	(11,042,459)	254,101	0.01
CenterPoint Energy Inc	USD	(244,819)	(7,369,052)	(323,161)	(0.01)
Ceridian HCM Holding Inc	USD	(35,294)	(1,728,347)	131,647	0.01
Charter Communications Inc	USD	(38,234)	(15,675,558)	374,311	0.02
Cheniere Energy Inc	USD	(437,255)	(27,582,045)	(275,471)	(0.01)
Chevron Corporation	USD	(63,594)	(7,544,792)	47,696	0.00
Chipotle Mexican Grill Inc	USD	(5,507)	(4,583,531)	40,421	0.00
CIT Group Inc	USD	(25,869)	(1,172,383)	(3,622)	(0.00)
Citigroup Inc	USD	(15,831)	(1,094,397)	(5,383)	(0.00)
Clean Harbors Inc	USD	(34,355)	(2,625,409)	(7,902)	(0.00)
CME Group Inc	USD	(5,926)	(1,267,512)	10,015	0.00
CMS Energy Corp	USD	(6,143)	(396,254)	(18,767)	(0.00)
CNO Financial Group Inc	USD	(559,730)	(8,944,485)	(440,135)	(0.02)
Cognex Corp	USD	(109,813)	(5,319,342)	(80,163)	(0.00)
Coherent Inc	USD	(3,951)	(599,959)	60,213	0.00
Commercial Metals Co	USD	(60,469)	(1,019,507)	(21,164)	(0.00)
CommVault Systems Inc	USD	(21,645)	(960,605)	32,251	0.00
Compass Minerals International Inc	USD	(135,251)	(7,521,308)	(397,638)	(0.02)
ConAgra Foods Inc	USD	(266,180)	(8,131,799)	(383,299)	(0.02)
Concho Resources Inc	USD	(128,073)	(8,767,878)	740,262	0.03
Conduent Inc	USD	(258,917)	(1,610,464)	72,497	0.00
Coupa Software Inc	USD	(26,871)	(3,386,283)	298,742	0.01
Covetrus Inc	USD	(62,949)	(745,946)	92,890	0.00
Cree Inc	USD	(73,094)	(3,535,557)	(98,677)	(0.00)
Crown Holdings Inc	USD	(144,050)	(9,490,014)	(393,257)	(0.02)
CSX Corp	USD	(72,705)	(5,060,268)	(39,988)	(0.00)

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Cullen/Frost Bankers Inc	USD	(20,345)	(1,794,226)	(49,642)	(0.00)
DaVita HealthCare Partners Inc	USD	(6,919)	(393,276)	29,959	0.00
Dell Technologies Inc	USD	(74,662)	(3,842,107)	211,293	0.01
Delphi Automotive PLC	USD	(208,121)	(18,202,263)	593,145	0.03
Devon Energy Corp	USD	(140,167)	(3,364,008)	88,305	0.00
DexCom Inc	USD	(53,512)	(7,958,305)	(116,777)	(0.01)
DocuSign Inc	USD	(78,617)	(4,753,970)	(149,372)	(0.01)
Dollar Tree Inc	USD	(51,200)	(5,904,896)	(329,216)	(0.01)
Dominion Resources Inc	USD	(157,666)	(12,805,633)	(717,380)	(0.03)
Domino's Pizza Inc	USD	(2,131)	(516,405)	(6,670)	(0.00)
Donaldson Co Inc	USD	(15,086)	(781,455)	(21,573)	(0.00)
DowDuPont Inc	USD	(37,523)	(2,655,127)	(9,381)	(0.00)
Dycom Industries Inc	USD	(41,694)	(2,111,801)	(79,261)	(0.00)
Eagle Materials Inc	USD	(54,941)	(4,951,832)	(301,626)	(0.01)
Edgewell Personal Care Co	USD	(56,174)	(1,821,723)	(55,051)	(0.00)
Edison International SA	USD	(63,597)	(4,815,565)	(292,546)	(0.01)
Energizer Holdings Inc	USD	(125,341)	(5,512,497)	(65,177)	(0.00)
EOG Resources Inc	USD	(118,301)	(8,774,385)	689,695	0.03
EQT Corp	USD	(533,955)	(5,691,960)	582,011	0.03
Equifax Inc	USD	(30,182)	(4,272,866)	88,433	0.00
Equitrans Midstream Corp	USD	(825,706)	(11,791,082)	(1,049,928)	(0.05)
Exact Sciences Corp	USD	(18,086)	(1,658,486)	298,470	0.01
Expeditors International of Washington Inc	USD	(20,246)	(1,498,204)	(810)	(0.00)
Exxon Mobil Corp	USD	(102,791)	(7,331,054)	17,474	0.00
Fastenal Co	USD	(267,981)	(8,674,545)	(80,394)	(0.00)
FedEx Corp	USD	(158,482)	(23,059,131)	3,473,925	0.15
FireEye Inc	USD	(791,251)	(10,310,001)	696,301	0.03
First Financial Bankshares Inc	USD	(18,218)	(610,121)	(30,606)	(0.00)
First Hawaiian Inc	USD	(50,849)	(1,367,330)	(21,357)	(0.00)
First Horizon National Corp	USD	(132,390)	(2,150,014)	11,915	0.00
First Republic Bank	USD	(86,671)	(8,425,288)	(529,560)	(0.02)
First Solar Inc	USD	(9,943)	(568,640)	47,826	0.00
FirstEnergy Corp	USD	(228,475)	(11,085,607)	(365,560)	(0.02)
Five Below Inc	USD	(86,170)	(10,835,016)	132,702	0.01
Floor & Decor Holdings Inc	USD	(245,384)	(12,529,307)	(716,521)	(0.03)
Flowserve Corp	USD	(93,612)	(4,375,425)	(88,931)	(0.00)
FMC Corp	USD	(69,479)	(5,964,772)	81,290	0.00
FNB Corp	USD	(217,255)	(2,515,813)	(121,663)	(0.01)
Ford Motor Co	USD	(298,401)	(2,725,893)	120,852	0.00
Freeport-McMoRan Inc	USD	(1,590,867)	(15,256,415)	174,995	0.01
Fulton Financial Corp	USD	(42,119)	(683,591)	(8,424)	(0.00)
Gartner Inc	USD	(59,647)	(8,485,979)	(319,111)	(0.01)
GCI Liberty Inc	USD	(138,391)	(8,526,270)	314,148	0.01
General Electric Co	USD	(2,694,276)	(24,167,656)	(26,943)	(0.00)
Genuine Parts Co	USD	(97,223)	(9,674,661)	(405,420)	(0.02)
Global Payments Inc	USD	(5,791)	(910,519)	78,584	0.00
GoDaddy Inc	USD	(11,707)	(767,628)	1,288	0.00
Graphic Packaging Holding Co	USD	(524,840)	(7,699,403)	(498,598)	(0.02)
GrubHub Inc	USD	(16,273)	(902,989)	118,142	0.00
Guidewire Software Inc	USD	(102,082)	(10,611,424)	19,396	0.00
Hancock Holding Co	USD	(16,108)	(616,453)	(16,591)	(0.00)
Harley-Davidson Inc	USD	(303,044)	(10,876,249)	(451,536)	(0.02)
Healthcare Services Group Inc	USD	(188,254)	(4,474,798)	(54,594)	(0.00)
HealthEquity Inc	USD	(113,534)	(6,481,656)	132,185	0.01
Hess Corp	USD	(266,479)	(15,972,751)	1,097,893	0.05
Home BancShares Inc	USD	(51,094)	(967,465)	(39,598)	(0.00)
IAA Inc	USD	(11,556)	(495,232)	6,873	0.00
IHS Markit Ltd	USD	(30,206)	(2,005,678)	26,883	0.00
Illumina Inc	USD	(71,417)	(21,703,626)	(2,646,714)	(0.12)
INC Research Holdings Inc	USD	(12,941)	(692,344)	(16,306)	(0.00)
Insulet Corp	USD	(89,189)	(15,027,455)	(1,882,780)	(0.08)
InterDigital Inc	USD	(12,442)	(651,588)	23,133	0.00
International Flavors & Fragrances Inc	USD	(65,766)	(7,996,488)	(109,172)	(0.01)
IPG Photonics Corp	USD	(17,942)	(2,421,093)	62,618	0.00
Isis Pharmaceuticals Inc	USD	(14,017)	(840,599)	67,117	0.00
JB Hunt Transport Services Inc	USD	(6,445)	(718,102)	15,790	0.00
Kansas City Southern	USD	(24,326)	(3,231,709)	(24,083)	(0.00)
Kemper Corp	USD	(13,344)	(1,043,100)	(17,635)	(0.00)
Kinder Morgan Inc	USD	(445,109)	(9,191,501)	(106,826)	(0.00)
Kirby Corp	USD	(111,298)	(9,137,566)	(387,317)	(0.02)
Legg Mason Inc	USD	(93,512)	(3,591,796)	17,767	0.00
Leggett & Platt Inc	USD	(9,002)	(368,362)	(4,501)	(0.00)
Lennox International Inc	USD	(3,019)	(729,179)	(906)	(0.00)
Liberty Broadband Corp	USD	(137,233)	(14,281,152)	468,651	0.02
Liberty Global Inc	USD	(178,558)	(4,267,536)	508,890	0.02
Linde PLC	USD	(15,939)	(3,086,269)	(134,206)	(0.01)
Lions Gate Entertainment Corp	USD	(348,740)	(3,163,072)	677,749	0.03
Live Nation Entertainment Inc	USD	(122,703)	(8,118,030)	388,969	0.02
LKQ Corp	USD	(507,409)	(15,917,420)	(2,014,414)	(0.09)
Loews Corp	USD	(132,535)	(6,840,131)	(265,070)	(0.01)
Louisiana-Pacific Corp	USD	(184,376)	(4,581,744)	(211,736)	(0.01)
Lowe's Cos Inc	USD	(11,398)	(1,250,931)	57,446	0.00
Lumentum Holdings Inc	USD	(82,111)	(4,404,434)	358,004	0.02
Macquarie Infrastructure Corp	USD	(310,419)	(12,227,404)	(12,417)	(0.00)
Manitowoc Foodservice Inc	USD	(470,435)	(7,931,534)	(385,757)	(0.02)
Markel Corp	USD	(3,927)	(4,638,965)	(49,834)	(0.00)
Marsh & McLennan Cos Inc	USD	(32,233)	(3,221,366)	(2,256)	(0.00)
Martin Marietta Materials Inc	USD	(64,011)	(17,485,885)	(1,284,701)	(0.06)
Marvell Technology Group Ltd	USD	(62,267)	(1,533,948)	22,727	0.00
Matador Resources Co	USD	(47,293)	(768,511)	32,159	0.00
Mattel Inc	USD	(624,564)	(7,138,767)	(836,916)	(0.04)
Mercury General Corp	USD	(75,736)	(4,221,525)	(44,684)	(0.00)
MGM Resorts International	USD	(183,096)	(5,033,309)	166,617	0.01
MongoDB Inc	USD	(29,319)	(3,447,328)	404,309	0.02
Monolithic Power Systems Inc	USD	(18,123)	(2,827,732)	(40,052)	(0.00)

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Murphy Oil Corp	USD	(208,696)	(4,635,138)	(336,001)	(0.01)
National Fuel Gas Co	USD	(163,504)	(7,683,053)	200,490	0.01
National Oilwell Varco Inc	USD	(441,717)	(9,450,535)	1,133,004	0.05
NCR Corp	USD	(266,652)	(8,334,208)	462,641	0.02
Nektar Therapeutics	USD	(398,266)	(7,264,372)	116,885	0.00
NetApp Inc	USD	(54,665)	(2,875,379)	119,170	0.00
Netflix Inc	USD	(73,371)	(19,548,236)	2,047,785	0.09
Neurocrine Biosciences Inc	USD	(50,141)	(4,499,152)	514,948	0.02
Newell Rubbermaid Inc	USD	(755,731)	(14,237,972)	(770,846)	(0.03)
Newmont Mining Corp	USD	(166,314)	(6,346,542)	(16,631)	(0.00)
News Corp	USD	(852,495)	(11,849,681)	400,673	0.02
NextEra Energy Inc	USD	(4,598)	(1,070,736)	(59,682)	(0.00)
NiSource Inc	USD	(450,579)	(13,553,416)	(527,177)	(0.02)
Noble Energy Inc	USD	(767,759)	(17,128,703)	1,113,251	0.05
Norfolk Southern Corp	USD	(12,984)	(2,355,427)	(53,105)	(0.00)
NOW Inc	USD	(317,449)	(3,625,268)	190,469	0.01
NRG Energy Inc	USD	(81,749)	(3,235,625)	(142,243)	(0.01)
Nutanix Inc	USD	(91,814)	(2,365,129)	(42,234)	(0.00)
NVIDIA Corp	USD	(29,089)	(5,028,906)	221,658	0.01
Occidental Petroleum Corp	USD	(114,379)	(5,094,441)	49,183	0.00
Oceaneering International Inc	USD	(211,468)	(2,835,786)	279,138	0.01
Old Dominion Freight Line Inc	USD	(5,786)	(993,803)	(27,484)	(0.00)
Olin Corp	USD	(28,276)	(525,934)	(5,938)	(0.00)
Ollie's Bargain Outlet Holdings Inc	USD	(146,881)	(8,602,820)	580,582	0.03
ONEOK Inc	USD	(312,109)	(22,865,105)	127,965	0.01
Owens-Illinois Inc	USD	(356,100)	(3,546,756)	289,159	0.01
PacWest Bancorp	USD	(177,374)	(6,424,486)	(54,986)	(0.00)
Papa John's International Inc	USD	(42,937)	(2,230,577)	(47,660)	(0.00)
Parsley Energy Inc	USD	(43,637)	(736,593)	35,782	0.00
Penn National Gaming Inc	USD	(195,403)	(3,614,956)	291,150	0.01
Penumbra Inc	USD	(24,103)	(3,189,791)	218,093	0.01
Philip Morris International Inc	USD	(92,290)	(6,991,890)	(227,033)	(0.01)
Pinnacle Financial Partners Inc	USD	(42,621)	(2,426,840)	(104,848)	(0.00)
Platform Specialty Products Corp	USD	(485,330)	(4,984,339)	(9,707)	(0.00)
Pluralsight Inc	USD	(475,754)	(7,769,063)	(328,270)	(0.01)
PNM Resources Inc	USD	(21,647)	(1,141,230)	(63,426)	(0.00)
PolyOne Corp	USD	(17,882)	(582,417)	17,882	0.00
Pool Corp	USD	(37,424)	(7,459,726)	(165,414)	(0.01)
Premier Inc	USD	(256,878)	(7,305,610)	1,556,681	0.07
Primerica Inc	USD	(3,833)	(488,669)	(26,678)	(0.00)
Progressive Waste Solutions Ltd	USD	(26,257)	(2,388,337)	(29,933)	(0.00)
Proofpoint Inc	USD	(13,500)	(1,677,105)	4,725	0.00
Prosperity Bancshares Inc	USD	(34,088)	(2,422,293)	(134,307)	(0.01)
Pure Storage Inc	USD	(1,546,416)	(26,010,717)	1,360,846	0.06
QEP Resources Inc	USD	(255,823)	(969,569)	132,446	0.01
Range Resources Corp	USD	(916,557)	(3,647,897)	549,934	0.02
RingCentral Inc	USD	(27,952)	(3,484,496)	193,707	0.01
Rockwell Automation Inc	USD	(12,890)	(2,100,554)	(12,503)	(0.00)
Roku Inc	USD	(12,167)	(1,223,514)	597,754	0.03
Rollins Inc	USD	(11,905)	(402,389)	6,191	0.00
Royal Gold Inc	USD	(86,489)	(10,764,421)	35,460	0.00
Sage Therapeutics Inc	USD	(85,265)	(12,144,294)	706,847	0.03
Schlumberger Ltd	USD	(392,543)	(13,346,462)	875,371	0.04
Scientific Games Corp	USD	(265,778)	(5,554,760)	(209,965)	(0.01)
Sealed Air Corp	USD	(510,694)	(21,239,763)	(689,437)	(0.03)
Seattle Genetics Inc	USD	(9,476)	(805,176)	(149,720)	(0.01)
Sempra Energy	USD	(97,421)	(14,398,824)	(661,489)	(0.03)
Sensient Technologies Corp	USD	(8,159)	(551,956)	(6,690)	(0.00)
Signature Bank	USD	(26,453)	(3,175,683)	(2,910)	(0.00)
Signet Jewelers Ltd	USD	(80,406)	(1,409,517)	(155,988)	(0.01)
Sirius XM Holdings Inc	USD	(479,519)	(2,989,801)	26,374	0.00
Six Flags Entertainment Corp	USD	(73,906)	(3,703,430)	502,561	0.02
SLM Corp	USD	(247,045)	(2,206,112)	24,705	0.00
Smartsheet Inc	USD	(9,072)	(322,872)	53,534	0.00
Snap Inc	USD	(68,566)	(1,080,943)	54,572	0.00
Sotheby's	USD	(99,031)	(5,646,748)	(23,767)	(0.00)
Southwest Gas Corp	USD	(13,007)	(1,176,223)	(12,617)	(0.00)
Splunk Inc	USD	(7,658)	(895,680)	5,756	0.00
Square Inc	USD	(106,286)	(6,518,520)	14,880	0.00
Stericycle Inc	USD	(268,494)	(13,486,454)	(775,948)	(0.03)
Sterling Bancorp	USD	(327,326)	(6,559,613)	(36,006)	(0.00)
Switch Inc	USD	(275,671)	(4,292,197)	79,945	0.00
Synovus Financial Corp	USD	(188,769)	(6,731,503)	296,367	0.01
Targa Resources Corp	USD	(802,190)	(31,999,359)	(465,270)	(0.02)
Tempur Sealy International Inc	USD	(87,797)	(6,571,605)	7,024	0.00
Tenet Healthcare Corp	USD	(346,282)	(7,476,228)	307,361	0.01
Teradata Corp	USD	(66,416)	(2,053,583)	159,398	0.01
Tesla Motors Inc	USD	(113,055)	(27,472,365)	(1,267,347)	(0.06)
Texas Capital Bancshares Inc	USD	(59,445)	(3,245,697)	(41,612)	(0.00)
The Babcock & Wilcox Co	USD	(97,235)	(5,614,349)	144,880	0.01
The Brink's Co	USD	(86,437)	(7,162,170)	(512,571)	(0.02)
The Charles Schwab Corp	USD	(64,639)	(2,679,287)	(22,624)	(0.00)
The Hain Celestial Group Inc	USD	(421,001)	(8,975,741)	(728,332)	(0.03)
The Howard Hughes Corp	USD	(37,955)	(4,871,904)	20,116	0.00
The Kraft Heinz Co	USD	(360,962)	(9,995,038)	140,775	0.01
The Madison Square Garden Co	USD	(39,468)	(10,371,006)	(409,283)	(0.02)
The Middleby Corp	USD	(20,680)	(2,420,801)	(8,272)	(0.00)
The Mosaic Co	USD	(78,188)	(1,570,015)	7,819	0.00
The Scotts Miracle-Gro Co	USD	(39,022)	(3,912,736)	307,103	0.01
The Wendy's Co	USD	(22,378)	(448,231)	42,966	0.00
The Williams Cos Inc	USD	(865,133)	(20,918,916)	432,567	0.02
Thor Industries Inc	USD	(164,429)	(9,439,869)	(1,544,553)	(0.07)
Tiffany & Co	USD	(19,498)	(1,811,754)	(31,977)	(0.00)
TransDigm Group Inc	USD	(2,598)	(1,353,558)	(19,277)	(0.00)
Transocean Ltd	USD	(1,922,932)	(8,520,512)	2,017,156	0.09

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
TransUnion	USD	(6,950)	(558,294)	17,049	0.00
TreeHouse Foods Inc	USD	(129,118)	(7,194,455)	(19,368)	(0.00)
Trex Co Inc	USD	(109,451)	(9,840,739)	(68,954)	(0.00)
Trimble Navigation Ltd	USD	(84,494)	(3,252,174)	(21,124)	(0.00)
Trinity Industries Inc	USD	(291,960)	(5,795,406)	(228,037)	(0.01)
Twilio Inc	USD	(56,115)	(6,001,499)	276,647	0.01
UMB Financial Corp	USD	(23,149)	(1,508,620)	(46,761)	(0.00)
Umpqua Holdings Corp	USD	(158,571)	(2,618,007)	(61,843)	(0.00)
Under Armour Inc	USD	(84,876)	(1,681,818)	34,375	0.00
Union Pacific Corp	USD	(61,958)	(10,175,362)	117,101	0.00
United Bankshares Inc	USD	(171,827)	(6,560,355)	(73,886)	(0.00)
United Parcel Service Inc	USD	(167,270)	(19,963,675)	386,394	0.02
United Rentals Inc	USD	(19,742)	(2,428,266)	(45,012)	(0.00)
Univar Inc	USD	(646,983)	(13,353,729)	226,444	0.01
Universal Display Corp	USD	(36,799)	(6,153,897)	1,608,852	0.07
Vail Resorts Inc	USD	(12,735)	(2,938,219)	32,602	0.00
Valley National Bancorp	USD	(325,523)	(3,551,456)	(58,594)	(0.00)
Valmont Industries Inc	USD	(5,131)	(707,873)	12,879	0.00
Valvoline Inc	USD	(210,818)	(4,610,590)	56,921	0.00
ViaSat Inc	USD	(83,951)	(6,371,041)	296,347	0.01
Virtu Financial Inc	USD	(104,383)	(1,671,172)	362,209	0.02
Visteon Corp	USD	(167,986)	(13,657,262)	334,292	0.01
Vulcan Materials Co	USD	(153,683)	(23,156,954)	(1,324,747)	(0.06)
Wabtec Corp	USD	(216,733)	(15,561,429)	(307,761)	(0.01)
Watsco Inc	USD	(31,513)	(5,285,045)	(66,177)	(0.00)
Wayfair Inc	USD	(11,080)	(1,248,494)	194,208	0.01
Webster Financial Corp	USD	(50,064)	(2,347,501)	21,528	0.00
Western Digital Corp	USD	(308,014)	(18,166,666)	1,161,213	0.05
World Wrestling Entertainment Inc	USD	(171,174)	(12,103,714)	(54,776)	(0.00)
WPX Energy Inc	USD	(412,525)	(4,286,135)	247,515	0.01
WR Grace & Co	USD	(128,910)	(8,599,586)	426,692	0.02
WW Grainger Inc	USD	(11,628)	(3,418,748)	(94,303)	(0.00)
Wynn Resorts Ltd	USD	(15,187)	(1,652,801)	88,388	0.00
XPO Logistics Inc	USD	(233,165)	(16,379,841)	1,049,243	0.05
Zayo Group Holdings Inc	USD	(858,584)	(29,105,998)	(85,858)	(0.00)
Zendesk Inc	USD	(76,121)	(5,488,324)	267,946	0.01
Zillow Group Inc	USD	(216,874)	(6,397,783)	292,780	0.01
Zions Bancorporation	USD	(36,656)	(1,624,960)	(71,846)	(0.00)
Zscaler Inc	USD	(7,851)	(369,311)	25,772	0.00
Zynga Inc	USD	(98,772)	(570,408)	(3,457)	(0.00)
				9,051,963	**0.40**
Total Short Positions				**12,499,790**	**0.55**
Total of Long and Short Equity Positions				**4,513,215**	**0.20**
Net Cash and Other Receivables/(Payables)				**(4,137,751)**	**(0.18)**
Total of Total Return Basket Swap Contract - GSIN - USD				**375,464**	**0.02**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and 1-month BBSW plus or minus a specified spread, which is denominated in AUD based on the local currency of the positions within the swap.	29.12.2020 - 27.09.2021	(2,371,858)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Australia					
AGL Energy Ltd	AUD	1,324,769	17,159,510	22,688	0.00
Alumina Ltd	AUD	1,190,986	1,908,655	(12)	(0.00)
Aurizon Holdings Ltd	AUD	1,138,823	4,541,485	(94,350)	(0.00)
Beach Energy Ltd	AUD	332,858	569,610	(2,089)	(0.00)
BlueScope Steel Ltd	AUD	770,752	6,264,770	21,004	0.00
Boral Ltd	AUD	139,974	457,363	(1,692)	(0.00)
Brambles Ltd	AUD	66,058	508,898	5,485	0.00
CIMIC Group Ltd	AUD	47,230	1,004,758	4,174	0.00
Coca-Cola Amatil Ltd	AUD	407,686	2,935,215	(25,559)	(0.00)
Crown Resorts Ltd	AUD	208,922	1,702,622	(8,195)	(0.00)
Fortescue Metals Group Ltd	AUD	2,007,022	11,953,398	322,637	0.01
Harvey Norman Holdings Ltd	AUD	1,882,219	5,761,512	21,380	0.00
Iluka Resources Ltd	AUD	423,046	2,285,092	50,935	0.00
Newcrest Mining Ltd	AUD	317,653	7,430,620	(587,750)	(0.03)
Orica Ltd	AUD	74,908	1,140,671	(16,745)	(0.00)
Santos Ltd	AUD	104,654	546,772	(5,919)	(0.00)
South32 Ltd	AUD	4,304,701	7,478,155	(119,134)	(0.00)
Telstra Corp Ltd	AUD	4,339,932	10,295,084	(93,620)	(0.00)
The Star Entertainment Grp Ltd	AUD	469,361	1,383,284	21,716	0.00
Wesfarmers Ltd	AUD	112,013	3,011,069	(4,267)	(0.00)
Woodside Petroleum Ltd	AUD	131,688	2,883,695	25,273	0.00
				(464,040)	**(0.02)**
Total Long Positions				**(464,040)**	**(0.02)**
Short Positions					
Common Stocks					
Australia					
AMP Ltd	AUD	(524,550)	(647,420)	(7,185)	(0.00)
APA Group	AUD	(480,218)	(3,719,489)	57,045	0.00

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Australia (continued)					
Caltex Australia Ltd	AUD	(56,012)	(996,762)	(33,214)	(0.00)
Challenger Ltd	AUD	(1,582,088)	(7,884,514)	84,253	0.01
Commonwealth Bank of Australia	AUD	(23,262)	(1,271,045)	12,084	0.00
CSL Ltd	AUD	(24,192)	(3,820,827)	51,097	0.00
Insurance Australia Group Ltd	AUD	(206,718)	(1,103,119)	15,143	0.00
James Hardie Industries PLC	AUD	(881,983)	(14,809,298)	(215,466)	(0.01)
Lendlease Group	AUD	(878,821)	(10,424,977)	(316,636)	(0.01)
Medibank Pvt Ltd	AUD	(2,260,798)	(5,196,006)	62,899	0.00
National Australia Bank Ltd	AUD	(80,354)	(1,613,529)	12,185	0.00
Origin Energy Ltd	AUD	(1,203,872)	(6,483,488)	(109,412)	(0.00)
Qantas Airways Ltd	AUD	(324,563)	(1,379,544)	(10,054)	(0.00)
QBE Insurance Group Ltd	AUD	(673,008)	(5,709,389)	33,821	0.00
Ramsay Health Care Ltd	AUD	(47,993)	(2,104,471)	(3,472)	(0.00)
REA Group Ltd	AUD	(20,272)	(1,480,327)	(6,999)	(0.00)
SEEK Ltd	AUD	(333,360)	(4,838,440)	14,811	0.00
Seven Group Holdings Ltd	AUD	(30,909)	(363,818)	(2,236)	(0.00)
Sydney Airport	AUD	(181,393)	(984,537)	(820)	(0.00)
Transurban Group	AUD	(60,191)	(597,548)	(55)	(0.00)
Treasury Wine Estates Ltd	AUD	(669,199)	(8,401,739)	(247,466)	(0.01)
Westpac Banking Corp	AUD	(122,035)	(2,445,104)	21,421	0.00
WiseTech Global Ltd	AUD	(42,427)	(996,649)	(21,218)	(0.00)
Woolworths Ltd	AUD	(85,702)	(2,158,135)	17,952	0.00
WorleyParsons Ltd	AUD	(124,448)	(1,094,985)	4,037	0.00
				(587,485)	**(0.02)**
Papua New Guinea					
Oil Search Ltd	AUD	(531,603)	(2,628,757)	56,484	0.00
				56,484	**0.00**
Total Short Positions				**(531,001)**	**(0.02)**
Total of Long and Short Equity Positions				**(995,041)**	**(0.04)**
Net Cash and Other Receivables/(Payables)				**(1,376,817)**	**(0.06)**
Total of Total Return Basket Swap Contract - MLIN - AUD				**(2,371,858)**	**(0.10)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month LIBOR plus or minus a specified spread, which is denominated in CHF based on the local currency of the positions within the swap.	25.09.2020 - 27.09.2021	(214,274)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Switzerland					
Adecco Group AG	CHF	92,214	5,090,923	98,080	0.01
DKSH Holding AG	CHF	10,141	505,320	11,804	0.00
Geberit AG	CHF	3,352	1,604,695	19,844	0.00
Georg Fischer AG	CHF	574	497,916	8,927	0.00
Helvetia Holding AG	CHF	24,798	3,431,311	64,695	0.00
Novartis AG	CHF	77,045	6,695,633	129,877	0.01
Roche Holding AG	CHF	81,171	23,676,911	667,873	0.03
SGS SA	CHF	365	904,626	11,354	0.00
Sonova Holding AG	CHF	5,381	1,252,651	41,575	0.00
Swiss Life Holding AG	CHF	34,940	16,733,757	319,039	0.01
Swisscom AG	CHF	5,349	2,647,664	32,740	0.00
UBS Group AG	CHF	38,268	434,096	8,064	0.00
Zurich Insurance Group AG	CHF	1,775	680,007	6,234	0.00
				1,420,106	**0.06**
Total Long Positions				**1,420,106**	**0.06**
Short Positions					
Common Stocks					
Switzerland					
ABB Ltd	CHF	(323,085)	(6,341,102)	(131,296)	(0.01)
Alcon Inc	CHF	(7,346)	(430,617)	4,939	0.00
Barry Callebaut AG	CHF	(523)	(1,080,006)	(27,289)	(0.00)
Bucher Industries AG	CHF	(1,380)	(431,475)	(2,769)	(0.00)
Chocoladefabriken Lindt & Spruengli AG	CHF	(160)	(1,186,434)	1,605	0.00
Credit Suisse Group AG	CHF	(441,168)	(5,407,252)	(37,627)	(0.00)
Dufry AG	CHF	(8,142)	(680,869)	(16,013)	(0.00)
EMS-Chemie Holding AG	CHF	(2,074)	(1,291,307)	(30,176)	(0.00)
Givaudan SA	CHF	(149)	(414,886)	(2,841)	(0.00)
Idorsia Ltd	CHF	(212,402)	(5,264,228)	8,525	0.00
Julius Baer Group Ltd	CHF	(148,945)	(6,602,840)	(124,046)	(0.01)
Kuehne + Nagel International AG	CHF	(19,857)	(2,924,952)	(72,725)	(0.00)
Lonza Group AG	CHF	(5,525)	(1,878,810)	(2,218)	(0.00)
OC Oerlikon Corp AG	CHF	(171,184)	(1,710,809)	(15,459)	(0.00)
Partners Group Holding AG	CHF	(9,687)	(7,474,717)	(66,096)	(0.00)
Sika AG	CHF	(18,004)	(2,629,422)	(33,421)	(0.00)
Straumann Holding AG	CHF	(711)	(581,727)	(9,417)	(0.00)
Swiss Re AG	CHF	(10,911)	(1,138,615)	(16,970)	(0.00)
Temenos Group AG	CHF	(22,187)	(3,724,549)	(92,390)	(0.01)
The Swatch Group AG	CHF	(6,526)	(1,730,706)	(15,716)	(0.00)

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Switzerland (continued)					
Vifor Pharma AG	CHF	(50,371)	(8,084,328)	(45,489)	(0.00)
				(726,889)	**(0.03)**
Total Short Positions				**(726,889)**	**(0.03)**
Total of Long and Short Equity Positions				**693,217**	**0.03**
Net Cash and Other Receivables/(Payables)				**(907,491)**	**(0.04)**
Total of Total Return Basket Swap Contract - MLIN - CHF				**(214,274)**	**(0.01)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month CIBOR plus or minus a specified spread, which is denominated in DKK based on the local currency of the positions within the swap.	25.09.2020 - 27.09.2021	(2,530,462)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Denmark					
Carlsberg A/S	DKK	26,146	3,873,326	65,287	0.00
GN Store Nord A/S	DKK	30,194	1,222,195	(12,345)	(0.00)
H Lundbeck A/S	DKK	44,661	1,476,494	(37,825)	(0.00)
ISS A/S	DKK	62,477	1,549,574	(10,492)	(0.00)
Novo Nordisk A/S	DKK	69,972	3,622,157	(48,534)	(0.00)
Orsted A/S	DKK	82,192	7,669,325	136,824	0.00
Pandora A/S	DKK	121,034	4,904,527	(72,463)	(0.00)
Rockwool International A/S	DKK	19,837	3,982,955	(84,004)	(0.00)
Tryg A/S	DKK	50,616	1,456,804	(22,913)	(0.00)
Vestas Wind Systems A/S	DKK	28,836	2,260,343	(50,529)	(0.00)
				(136,994)	**(0.00)**
Total Long Positions				**(136,994)**	**(0.00)**
Short Positions					
Common Stocks					
Denmark					
AP Moeller - Maersk A/S	DKK	(12,489)	(14,173,829)	(357,446)	(0.02)
Chr Hansen Holding A/S	DKK	(30,641)	(2,605,860)	(30,426)	(0.00)
DSV A/S	DKK	(6,084)	(577,470)	(8,884)	(0.00)
FLSmidth & Co A/S	DKK	(51,352)	(2,235,353)	(67,488)	(0.00)
Genmab A/S	DKK	(54,532)	(11,140,274)	51,760	0.00
Novozymes A/S	DKK	(33,959)	(1,416,746)	8,926	0.00
				(403,558)	**(0.02)**
Total Short Positions				**(403,558)**	**(0.02)**
Total of Long and Short Equity Positions				**(540,552)**	**(0.02)**
Net Cash and Other Receivables/(Payables)				**(1,989,910)**	**(0.09)**
Total of Total Return Basket Swap Contract - MLIN - DKK				**(2,530,462)**	**(0.11)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month EURIBOR plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	25.09.2020 - 27.09.2021	36,672,632

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Belgium					
Ageas	EUR	269,558	14,970,533	82,288	0.01
bpost SA	EUR	168,964	1,760,339	46,053	0.00
Colruyt SA	EUR	53,699	2,948,343	148,705	0.01
KBC Group NV	EUR	110,357	7,127,562	48,127	0.00
Proximus SADP	EUR	167,300	4,983,136	58,368	0.00
Solvay SA	EUR	14,665	1,519,549	36,134	0.00
UCB SA	EUR	60,507	4,411,924	76,523	0.00
				496,198	**0.02**
Finland					
Fortum OYJ	EUR	133,774	3,151,756	42,296	0.01
Kesko OYJ	EUR	15,352	976,802	14,394	0.00
Neste OYJ	EUR	258,120	8,512,814	270,159	0.01
Orion OYJ	EUR	11,401	426,968	10,193	0.00
Sampo OYJ	EUR	92,853	3,700,066	5,062	0.00
				342,104	**0.02**
France					
Air France-KLM	EUR	974,445	10,207,430	514,196	0.02
AXA SA	EUR	403,720	10,279,837	162,858	0.01
BNP Paribas SA	EUR	173,388	8,418,730	193,762	0.01
Bouygues SA	EUR	10,781	428,198	21,392	0.00
Carrefour SA	EUR	146,883	2,585,447	17,615	0.00

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
France (continued)					
Casino Guichard Perrachon SA	EUR	30,703	1,489,925	(60,588)	(0.00)
Cie de Saint-Gobain	EUR	67,359	2,638,266	125,946	0.00
CNP Assurances	EUR	182,669	3,544,957	17,924	0.00
Electricite de France SA	EUR	1,113,755	12,519,138	376,424	0.02
Engie SA	EUR	2,080,264	33,759,296	873,183	0.04
Eutelsat Communications SA	EUR	183,903	3,439,582	71,178	0.00
Natixis SA	EUR	341,093	1,407,181	6,694	0.00
Orange SA	EUR	815,220	12,745,300	146,651	0.01
Peugeot SA	EUR	1,109,561	27,702,104	399,201	0.02
Publicis Groupe SA	EUR	53,761	2,645,202	25,204	0.00
Renault SA	EUR	143,644	8,245,404	(170,703)	(0.01)
Societe BIC SA	EUR	20,721	1,394,999	46,312	0.00
Societe Generale SA	EUR	289,053	7,922,620	70,907	0.00
Sodexo SA	EUR	3,478	389,617	12,855	0.00
Suez Environnement Co	EUR	508,337	7,983,459	174,578	0.01
TOTAL SA	EUR	258,291	13,467,604	178,817	0.01
Veolia Environnement SA	EUR	234,740	5,942,585	176,588	0.01
				3,380,994	**0.15**
Germany					
adidas AG	EUR	3,108	965,383	51,505	0.00
Allianz SE	EUR	95,508	22,194,797	452,955	0.02
Aurubis AG	EUR	42,043	1,877,957	(45,837)	(0.00)
Bayer AG	EUR	18,616	1,323,711	(17,252)	(0.00)
Bayerische Motoren Werke AG	EUR	74,295	5,224,508	90,720	0.00
Brenntag AG	EUR	12,365	600,037	(4,988)	(0.00)
Covestro AG	EUR	23,155	1,150,908	39,634	0.00
Deutsche Lufthansa AG	EUR	888,927	14,091,480	353,741	0.02
Deutsche Telekom AG	EUR	986,988	16,575,685	116,215	0.01
E.ON SE	EUR	2,470,794	23,985,445	37,713	0.00
Evonik Industries AG	EUR	63,608	1,565,892	36,755	0.00
Freenet AG	EUR	53,470	1,103,246	26,233	0.00
Hannover Rueck SE	EUR	53,714	9,065,349	134,692	0.01
HeidelbergCement AG	EUR	83,111	5,982,189	103,297	0.00
Hella KGaA Hueck & Co	EUR	12,478	558,858	(31,834)	(0.00)
Henkel AG & Co KGaA	EUR	18,211	1,798,027	(22,237)	(0.00)
HOCHTIEF AG	EUR	23,021	2,617,789	47,687	0.00
Metro AG	EUR	117,602	1,877,717	53,209	0.00
Muenchener Rueckversicherungs-Gesellschaft AG	EUR	70,619	18,316,484	392,661	0.02
ProSiebenSat.1 Media SE	EUR	342,502	4,693,799	(76,550)	(0.00)
Rheinmetall AG	EUR	13,159	1,667,075	4,304	0.00
Salzgitter AG	EUR	134,066	2,251,679	(166,629)	(0.01)
Schaeffler AG	EUR	84,255	647,422	2,205	0.00
Software AG	EUR	60,684	1,667,250	(9,263)	(0.00)
Talanx AG	EUR	13,839	596,277	9,656	0.00
Uniper SE	EUR	59,170	1,943,044	(1,290)	(0.00)
Volkswagen AG	EUR	108,666	18,472,327	241,685	0.01
				1,818,987	**0.08**
Italy					
A2A SpA	EUR	4,528,565	8,324,234	266,612	0.01
Assicurazioni Generali SpA	EUR	1,339,356	25,984,844	(240,938)	(0.01)
Autogrill SpA	EUR	46,576	449,652	(3,047)	(0.00)
Banca Popolare dell'Emilia Romagna SC	EUR	568,115	2,185,818	32,828	0.00
Enel SpA	EUR	6,431,606	48,046,624	855,471	0.04
Eni SpA	EUR	827,086	12,672,921	173,132	0.01
Hera SpA	EUR	994,021	4,059,658	47,684	0.00
Italgas SpA	EUR	592,038	3,827,634	51,638	0.00
Leonardo-Finmeccanica SpA	EUR	49,162	579,672	4,288	0.00
Poste Italiane SpA	EUR	1,685,317	19,228,567	459,354	0.02
Snam SpA	EUR	796,748	4,021,870	72,967	0.00
Terna Rete Elettrica Nazionale SpA	EUR	990,165	6,341,144	142,498	0.01
Unipol Gruppo Finanziario SpA	EUR	955,738	5,079,718	127,123	0.01
UnipolSai SpA	EUR	2,195,301	5,820,814	86,163	0.00
				2,075,773	**0.09**
Netherlands					
Aegon NV	EUR	1,374,817	5,725,776	92,931	0.00
ASM International NV	EUR	58,920	5,381,820	141,323	0.01
ASR Nederland NV	EUR	180,729	6,636,300	171,425	0.01
Koninklijke Ahold NV	EUR	1,145,502	28,793,010	686,886	0.03
NN Group NV	EUR	553,152	19,660,211	283,445	0.01
Philips Lighting NV	EUR	193,807	5,326,825	194,394	0.01
Randstad Holding NV	EUR	105,514	5,187,002	36,812	0.00
Wolters Kluwer NV	EUR	26,660	1,936,963	69,177	0.00
				1,676,393	**0.07**
Spain					
Acciona SA	EUR	21,647	2,282,182	49,561	0.00
Acerinox SA	EUR	49,644	424,876	(6,062)	(0.00)
ACS Actividades de Construccion y Servicios SA	EUR	38,538	1,537,367	76,889	0.00
Banco Bilbao Vizcaya Argentaria SA	EUR	1,433,387	7,427,752	120,332	0.01
Banco de Sabadell SA	EUR	957,461	924,870	11,274	0.00
Banco Santander SA	EUR	347,992	1,410,603	28,455	0.00
Distribuidora Internacional de Alimentacion SA	EUR	1,761,403	1,008,578	(24,581)	(0.00)
Enagas SA	EUR	166,651	3,860,939	101,747	0.01
Endesa SA	EUR	625,188	16,345,037	306,725	0.01
Gas Natural SDG SA	EUR	197,396	5,238,235	122,670	0.01
Iberdrola SA	EUR	1,549,954	16,056,834	192,641	0.01
Mapfre SA	EUR	711,546	1,920,789	17,067	0.00
Red Electrica Corp SA	EUR	286,226	5,788,674	159,150	0.01
Repsol SA	EUR	1,205,437	18,800,027	289,130	0.01
Telefonica SA	EUR	2,564,988	19,566,958	299,223	0.01
				1,744,221	**0.08**
United Kingdom					
Dialog Semiconductor PLC	EUR	238,884	11,258,963	195,332	0.01

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United Kingdom (continued)					
Fiat Chrysler Automobiles NV	EUR	1,948,980	25,107,528	63,746	0.00
				259,078	**0.01**
United States					
Kone OYJ	EUR	14,057	803,064	18,391	0.00
				18,391	**0.00**
Total Long Positions				**11,812,139**	**0.52**
Short Positions					
Common Stocks					
Belgium					
Anheuser-Busch InBev SA	EUR	(85,118)	(8,137,623)	(136,416)	(0.01)
Galapagos NV	EUR	(105,480)	(16,191,939)	115,000	0.01
Telenet Group Holding NV	EUR	(86,531)	(4,084,940)	(22,642)	(0.00)
Umicore SA	EUR	(82,642)	(3,129,188)	33,337	0.00
				(10,721)	**(0.00)**
Finland					
Huhtamaki OYJ	EUR	(10,387)	(414,361)	(5,662)	(0.00)
Nokian Renkaat OYJ	EUR	(19,340)	(545,058)	(16,236)	(0.00)
Stora Enso OYJ	EUR	(553,558)	(6,671,876)	(223,301)	(0.01)
				(245,199)	**(0.01)**
France					
Accor SA	EUR	(209,123)	(8,743,660)	18,240	0.00
Air Liquide SA	EUR	(6,853)	(971,293)	(7,471)	(0.00)
Airbus Group NV	EUR	(74,719)	(9,726,609)	127,081	0.00
Amundi SA	EUR	(21,142)	(1,472,899)	(54,168)	(0.00)
BioMerieux	EUR	(18,006)	(1,489,015)	(4,908)	(0.00)
Bollore SA	EUR	(730,148)	(3,020,190)	(44,578)	(0.00)
Bureau Veritas SA	EUR	(20,652)	(496,925)	3,377	0.00
Cie Generale des Etablissements Michelin	EUR	(7,776)	(866,853)	(20,601)	(0.00)
Cie Plastic Omnium SA	EUR	(62,814)	(1,710,704)	(46,568)	(0.00)
Dassault Systemes	EUR	(3,745)	(535,075)	(24,294)	(0.00)
Edenred	EUR	(287,028)	(13,765,891)	(222,182)	(0.01)
Essilor International SA	EUR	(59,215)	(8,554,088)	(238,869)	(0.01)
Eurofins Scientific SE	EUR	(781)	(364,947)	4,087	0.00
Faurecia	EUR	(15,567)	(741,164)	(12,559)	(0.00)
Groupe Eurotunnel SE	EUR	(420,252)	(6,309,135)	(18,327)	(0.00)
Hermes International	EUR	(2,214)	(1,524,082)	(25,104)	(0.00)
Iliad SA	EUR	(100,574)	(9,502,339)	(361,848)	(0.02)
Imerys SA	EUR	(56,973)	(2,292,037)	(54,661)	(0.00)
Ingenico Group	EUR	(100,695)	(9,856,293)	(87,826)	(0.01)
Ipsen SA	EUR	(6,268)	(596,923)	342	0.00
JCDecaux SA	EUR	(63,178)	(1,697,199)	(19,286)	(0.00)
Kering SA	EUR	(9,241)	(4,694,446)	(71,029)	(0.00)
Legrand SA	EUR	(29,384)	(2,095,789)	(48,054)	(0.00)
LVMH Moet Hennessy Louis Vuitton SE	EUR	(3,706)	(1,464,265)	(4,849)	(0.00)
Orpea	EUR	(49,209)	(6,003,448)	5,365	0.00
Pernod Ricard SA	EUR	(4,414)	(788,025)	(8,422)	(0.00)
Remy Cointreau SA	EUR	(59,919)	(7,982,921)	(111,055)	(0.01)
Safran SA	EUR	(6,899)	(1,092,141)	(21,813)	(0.00)
Sartorius Stedim Biotech	EUR	(7,505)	(1,051,429)	(5,728)	(0.00)
Schneider Electric SE	EUR	(12,623)	(1,102,354)	(34,130)	(0.00)
SEB SA	EUR	(22,411)	(3,386,496)	(17,104)	(0.00)
Teleperformance	EUR	(1,901)	(409,746)	(2,487)	(0.00)
Thales SA	EUR	(5,141)	(590,204)	(6,446)	(0.00)
Ubisoft Entertainment SA	EUR	(62,604)	(4,568,924)	13,651	0.00
Valeo SA	EUR	(382,713)	(12,471,688)	(463,151)	(0.02)
Vinci SA	EUR	(8,650)	(930,241)	(13,580)	(0.00)
Vivendi SA	EUR	(370,165)	(10,178,096)	(161,429)	(0.01)
Worldline SA	EUR	(73,638)	(4,668,505)	64,227	0.00
				(1,976,157)	**(0.09)**
Germany					
BASF SE	EUR	(12,594)	(877,661)	(28,697)	(0.00)
CECONOMY AG	EUR	(353,342)	(1,922,689)	11,942	0.00
Commerzbank AG	EUR	(362,767)	(2,107,260)	11,865	0.00
Continental AG	EUR	(23,584)	(3,018,128)	(9,771)	(0.00)
CTS Eventim AG & Co KGaA	EUR	(20,521)	(1,145,499)	(37,139)	(0.00)
Delivery Hero SE	EUR	(222,744)	(9,956,712)	126,280	0.01
Deutsche Bank AG	EUR	(3,335,816)	(24,923,493)	327,319	0.02
Fresenius Medical Care AG & Co KGaA	EUR	(9,182)	(620,862)	(601)	(0.00)
FUCHS PETROLUB SE	EUR	(12,265)	(456,517)	(16,046)	(0.00)
GEA Group AG	EUR	(122,203)	(3,330,796)	131,900	0.01
LANXESS AG	EUR	(46,879)	(2,837,618)	(146,174)	(0.01)
Merck KGaA	EUR	(10,340)	(1,171,848)	(18,037)	(0.00)
Nordex SE	EUR	(108,346)	(1,180,061)	17,719	0.00
OSRAM Licht AG	EUR	(244,051)	(10,720,226)	(396,454)	(0.02)
Puma SE	EUR	(13,328)	(1,019,339)	(18,890)	(0.00)
QIAGEN NV	EUR	(29,942)	(983,898)	(13,384)	(0.00)
RWE AG	EUR	(683,443)	(21,407,405)	(611,001)	(0.03)
Sartorius AG	EUR	(9,535)	(1,733,975)	8,316	0.00
Symrise AG	EUR	(10,788)	(1,049,136)	(8,233)	(0.00)
Telefonica Deutschland Holding AG	EUR	(1,243,750)	(3,470,000)	(78,648)	(0.00)
ThyssenKrupp AG	EUR	(1,194,358)	(16,478,693)	(195,322)	(0.01)
United Internet AG	EUR	(192,272)	(6,892,455)	(142,545)	(0.01)
Wacker Chemie AG	EUR	(26,641)	(1,754,339)	44,730	0.00
Zalando SE	EUR	(191,533)	(8,703,570)	(173,320)	(0.01)
				(1,214,191)	**(0.05)**
Italy					
Atlantia SpA	EUR	(243,087)	(5,880,918)	(124,562)	(0.01)
Banca Generali SpA	EUR	(147,423)	(4,561,459)	(90,008)	(0.00)
Brembo SpA	EUR	(400,851)	(3,904,843)	(113,627)	(0.00)
Buzzi Unicem SpA	EUR	(148,541)	(3,370,113)	(134,416)	(0.01)
Davide Campari-Milano SpA	EUR	(658,980)	(5,959,567)	(35,923)	(0.00)

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Italy (continued)					
DiaSorin SpA	EUR	(5,251)	(606,840)	(6,297)	(0.00)
FinecoBank Banca Fineco SpA	EUR	(690,674)	(7,289,111)	(240,962)	(0.01)
Moncler SpA	EUR	(84,669)	(3,012,088)	(45,232)	(0.00)
Pirelli & C SpA	EUR	(351,542)	(2,097,246)	(35,261)	(0.00)
Prysmian SpA	EUR	(543,687)	(11,665,414)	85,949	0.00
Recordati SpA	EUR	(34,119)	(1,466,727)	(13,019)	(0.00)
Saipem SpA	EUR	(703,872)	(3,200,043)	28,394	0.00
				(724,964)	**(0.03)**
Luxembourg					
APERAM SA	EUR	(22,240)	(543,621)	9,456	0.00
Tenaris SA	EUR	(583,940)	(6,191,966)	(80,217)	(0.00)
				(70,761)	**(0.00)**
Netherlands					
Aalberts Industries NV	EUR	(16,921)	(668,191)	(4,797)	(0.00)
Adyen NV	EUR	(12,697)	(8,358,346)	143,966	0.00
Akzo Nobel NV	EUR	(32,355)	(2,889,026)	(47,269)	(0.00)
Altice NV	EUR	(1,812,937)	(9,521,063)	(217,421)	(0.01)
Boskalis Westminster NV	EUR	(202,109)	(4,217,486)	44,070	0.00
Ferrari NV	EUR	(138,768)	(21,369,968)	(741,330)	(0.03)
Koninklijke KPN NV	EUR	(3,070,426)	(9,580,636)	(63,603)	(0.00)
Koninklijke Vopak NV	EUR	(87,552)	(4,510,181)	(127,908)	(0.01)
OCI NV	EUR	(185,766)	(4,409,108)	(251,139)	(0.01)
SBM Offshore NV	EUR	(241,055)	(3,992,087)	(17,083)	(0.00)
STMicroelectronics NV	EUR	(208,331)	(4,011,167)	(38,613)	(0.00)
				(1,321,127)	**(0.06)**
Spain					
Amadeus IT Group SA	EUR	(79,610)	(5,698,947)	(32,982)	(0.00)
Bankia SA	EUR	(307,506)	(578,153)	(8,214)	(0.00)
Bankinter SA	EUR	(139,699)	(877,592)	(14,926)	(0.00)
Cellnex Telecom SAU	EUR	(521,330)	(21,518,868)	102,308	0.00
Ferrovial SA	EUR	(481,686)	(13,958,704)	(225,818)	(0.01)
Grifols SA	EUR	(158,444)	(4,684,806)	(29,366)	(0.00)
Industria de Diseno Textil SA	EUR	(601,572)	(18,646,210)	(472,222)	(0.02)
				(681,220)	**(0.03)**
United Kingdom					
CNH Industrial NV	EUR	(665,872)	(6,790,695)	98,732	0.00
				98,732	**0.00**
Total Short Positions				**(6,145,608)**	**(0.27)**
Total of Long and Short Equity Positions				**5,666,531**	**0.25**
Net Cash and Other Receivables/(Payables)				**31,006,101**	**1.35**
Total of Total Return Basket Swap Contract - MLIN - EUR				**36,672,632**	**1.60**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month LIBOR plus or minus a specified spread, which is denominated in GBP based on the local currency of the positions within the swap.	25.09.2020 - 25.10.2021	(5,890,699)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Australia					
BHP Billiton PLC	GBP	49,104	1,049,018	1,088	0.00
				1,088	**0.00**
Germany					
TUI AG	GBP	160,294	1,857,873	28,030	0.00
				28,030	**0.00**
Isle Of Man					
Playtech Plc	GBP	306,472	1,602,461	(23,777)	0.00
				(23,777)	**0.00**
South Africa					
Anglo American PLC	GBP	97,369	2,250,618	42,446	0.00
				42,446	**0.00**
Switzerland					
Coca-Cola HBC AG	GBP	25,470	832,742	16,623	0.00
				16,623	**0.00**
United Kingdom					
Aggreko PLC	GBP	269,129	2,762,045	53,027	0.00
ASOS PLC	GBP	68,182	2,114,181	53,736	0.00
Auto Trader Group PLC	GBP	512,456	3,236,096	78,252	0.00
Babcock International Group PLC	GBP	684,442	4,704,823	(146,657)	(0.01)
BAE Systems PLC	GBP	118,256	830,653	8,446	0.00
Barclays PLC	GBP	318,731	589,929	8,557	0.00
Barratt Developments PLC	GBP	1,617,113	12,900,249	258,881	0.01
Bellway PLC	GBP	178,664	7,337,526	204,615	0.01
Berkeley Group Holdings PLC	GBP	218,814	11,317,257	164,370	0.01
Britvic PLC	GBP	183,444	2,229,654	28,238	0.00
BT Group PLC	GBP	4,345,513	9,600,200	259,002	0.01
Centrica PLC	GBP	1,243,103	1,138,011	48,068	0.00
Close Brothers Group PLC	GBP	53,098	918,695	33,348	0.00
Daily Mail & General Trust PLC	GBP	78,669	823,454	24,219	0.00
Direct Line Insurance Group PLC	GBP	142,327	528,260	14,547	0.00
Drax Group PLC	GBP	699,098	2,374,374	3,444	0.00

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United Kingdom (continued)					
Evraz PLC	GBP	876,309	5,063,281	39,928	0.00
GlaxoSmithKline PLC	GBP	36,566	790,172	33,682	0.00
Greene King PLC	GBP	208,212	2,170,192	2,564	0.00
Hays PLC	GBP	760,155	1,408,820	51,485	0.00
Indivior PLC	GBP	1,775,504	1,064,580	40,012	0.00
Inmarsat PLC	GBP	401,205	2,901,143	35,573	0.00
Investec PLC	GBP	178,379	926,986	16,255	0.00
J Sainsbury PLC	GBP	161,876	442,340	10,764	0.00
JD Sports Fashion PLC	GBP	52,884	490,253	33,474	0.00
Legal & General Group PLC	GBP	209,321	641,585	10,311	0.00
Lloyds Banking Group PLC	GBP	2,695,025	1,804,757	33,520	0.00
Marks & Spencer Group PLC	GBP	1,069,174	2,444,990	48,715	0.00
Micro Focus International PLC	GBP	140,821	1,973,798	55,146	0.00
Moneysupermarket.com Group PLC	GBP	404,453	1,877,700	35,861	0.00
National Grid PLC	GBP	1,626,599	17,715,198	422,649	0.02
Next PLC	GBP	38,042	2,918,557	203,315	0.01
Pennon Group PLC	GBP	460,961	4,676,304	266,796	0.01
Persimmon PLC	GBP	385,857	10,296,795	541,687	0.02
RELX PLC	GBP	24,006	570,994	13,894	0.00
Rightmove PLC	GBP	108,121	735,496	16,510	0.00
Rio Tinto PLC	GBP	30,077	1,563,017	16,112	0.00
Royal Mail PLC	GBP	1,836,212	4,791,926	(22,176)	0.00
Severn Trent PLC	GBP	135,905	3,631,717	165,687	0.01
Tate & Lyle PLC	GBP	182,154	1,659,584	55,742	0.00
Taylor Wimpey PLC	GBP	5,142,811	10,199,481	66,498	0.00
United Utilities Group PLC	GBP	1,192,819	12,091,960	475,923	0.02
WH Smith PLC	GBP	20,753	507,548	(1,278)	0.00
William Hill PLC	GBP	619,733	1,431,326	31,672	0.00
				3,794,414	**0.12**
Total Long Positions				**3,858,824**	**0.12**
Short Positions					
Common Stocks					
Chile					
Antofagasta PLC	GBP	(417,959)	(4,629,172)	(93,675)	0.00
				(93,675)	**0.00**
South Africa					
Old Mutual Ltd	GBP	(3,158,179)	(4,044,705)	5,445	0.00
				5,445	**0.00**
United Arab Emirates					
NMC Health PLC	GBP	(430,594)	(14,470,658)	(53,026)	0.00
				(53,026)	**0.00**
United Kingdom					
AA PLC	GBP	(720,761)	(535,655)	38,610	0.00
Ashtead Group PLC	GBP	(50,301)	(1,411,685)	(26,636)	0.00
AstraZeneca PLC	GBP	(6,980)	(627,301)	2,579	0.00
B&M European Value Retail SA	GBP	(747,788)	(3,514,936)	(24,863)	0.00
BBA Aviation PLC	GBP	(746,882)	(2,865,934)	45,987	0.00
Beazley PLC	GBP	(281,670)	(2,169,625)	(34,686)	0.00
BP PLC	GBP	(118,374)	(753,056)	(11,516)	0.00
Bunzl PLC	GBP	(124,077)	(3,274,389)	(103,900)	0.00
Burberry Group PLC	GBP	(137,918)	(3,683,811)	(106,999)	0.00
Capita PLC	GBP	(2,467,295)	(4,396,296)	(21,071)	0.00
ConvaTec Group PLC	GBP	(693,487)	(1,491,502)	29,890	0.00
Croda International PLC	GBP	(10,973)	(658,339)	(9,729)	0.00
CYBG PLC	GBP	(326,472)	(461,736)	603	0.00
DS Smith PLC	GBP	(99,860)	(443,562)	(20,905)	0.00
easyJet PLC	GBP	(480,032)	(6,818,747)	(50,247)	0.00
G4S PLC	GBP	(217,991)	(505,214)	5,235	0.00
Hargreaves Lansdown PLC	GBP	(192,184)	(4,984,165)	(239,032)	(0.01)
Hiscox Ltd	GBP	(194,385)	(3,985,601)	(100,538)	0.00
HSBC Holdings PLC	GBP	(868)	(6,683)	(459)	0.00
IMI PLC	GBP	(29,183)	(344,927)	(3,809)	0.00
Imperial Brands PLC	GBP	(74,410)	(1,673,387)	219,276	0.01
Inchcape PLC	GBP	(117,610)	(918,952)	(10,862)	0.00
Informa PLC	GBP	(172,124)	(1,809,732)	(62,317)	0.00
InterContinental Hotels Group PLC	GBP	(6,071)	(379,713)	(9,121)	0.00
IWG PLC	GBP	(324,263)	(1,638,783)	(37,136)	0.00
John Wood Group PLC	GBP	(67,004)	(312,968)	13,780	0.00
Man Group PLC	GBP	(185,271)	(401,091)	(15,857)	0.00
Melrose Industries PLC	GBP	(6,285,511)	(15,720,534)	(344,443)	(0.02)
Mondi PLC	GBP	(538,671)	(10,285,186)	(222,221)	(0.01)
Prudential PLC	GBP	(547,020)	(9,959,587)	(404,177)	(0.02)
Reckitt Benckiser Group PLC	GBP	(20,648)	(1,622,241)	10,425	0.00
Rentokil Initial PLC	GBP	(511,030)	(2,940,126)	(64,189)	0.00
Rolls-Royce Holdings PLC	GBP	(547,498)	(5,370,808)	(106,526)	0.00
RSA Insurance Group PLC	GBP	(872,820)	(5,758,962)	(193,470)	(0.01)
Schroders PLC	GBP	(14,486)	(547,472)	(11,774)	0.00
Spirax-Sarco Engineering PLC	GBP	(5,229)	(508,057)	(15,776)	0.00
SSE PLC	GBP	(33,613)	(518,237)	(10,555)	0.00
St James's Place PLC	GBP	(123,821)	(1,496,128)	(55,198)	0.00
Standard Chartered PLC	GBP	(577,576)	(4,869,258)	(68,281)	0.00
Standard Life Aberdeen PLC	GBP	(1,430,339)	(5,056,918)	(176,104)	(0.01)
Tesco PLC	GBP	(890,889)	(2,667,014)	(57,048)	0.00
The Weir Group PLC	GBP	(69,441)	(1,215,997)	2,138	0.00
Vodafone Group PLC	GBP	(2,116,337)	(4,236,579)	(52,645)	0.00
				(2,303,567)	**(0.07)**
Total Short Positions				**(2,444,823)**	**(0.07)**
Total of Long and Short Equity Positions				**1,414,001**	**0.05**
Net Cash and Other Receivables/(Payables)				**(7,304,700)**	**(0.32)**
Total of Total Return Basket Swap Contract - MLIN - GBP				**(5,890,699)**	**(0.27)**

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month HIBOR plus or minus a specified spread, which is denominated in HKD based on the local currency of the positions within the swap.	27.08.2020 - 17.09.2021	147,101

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Hong Kong					
CK Asset Holdings Ltd	HKD	305,000	2,066,004	(3,797)	(0.00)
CK Hutchison Holdings Ltd	HKD	1,692,500	14,941,355	(20,281)	(0.00)
CLP Holdings Ltd	HKD	602,500	6,329,507	27,366	0.00
Henderson Land Development Co Ltd	HKD	2,105,390	9,802,900	(80,299)	(0.00)
Hong Kong & China Gas Co Ltd	HKD	692,090	1,349,819	6,144	0.00
Hysan Development Co Ltd	HKD	160,000	644,976	16,357	0.00
Kerry Properties Ltd	HKD	256,000	788,634	26,127	0.00
Li & Fung Ltd	HKD	1,974,000	224,147	(4,995)	(0.00)
Melco International Development Ltd	HKD	928,000	2,206,889	16,926	0.00
MTR Corp Ltd	HKD	94,500	530,404	(10,843)	(0.00)
New World Development Co Ltd	HKD	6,573,000	8,535,644	151,074	0.01
NWS Holdings Ltd	HKD	1,343,000	2,079,756	71,955	0.00
Sino Land Co Ltd	HKD	366,000	549,959	(951)	(0.00)
SJM Holdings Ltd	HKD	1,940,000	1,843,857	(19,576)	(0.00)
Sun Hung Kai Properties Ltd	HKD	159,000	2,288,031	6,287	0.00
Swire Properties Ltd	HKD	113,200	355,229	2,896	0.00
WH Group Ltd	HKD	10,408,500	9,321,717	213,582	0.01
Wynn Macau Ltd	HKD	575,200	1,122,847	(14,434)	(0.00)
Yue Yuen Industrial Holdings Ltd	HKD	1,186,000	3,244,883	(68,304)	(0.00)
				315,234	**0.02**
Macau					
Sands China Ltd	HKD	132,000	597,764	(827)	(0.00)
				(827)	**(0.00)**
Total Long Positions				**314,407**	**0.02**
Short Positions					
Common Stocks					
Hong Kong					
AIA Group Ltd	HKD	(2,769,200)	(26,160,755)	155,723	0.01
ASM Pacific Technology Ltd	HKD	(519,400)	(6,341,688)	(73,958)	(0.00)
Hang Seng Bank Ltd	HKD	(23,500)	(506,604)	903	0.00
HKT Trust & HKT Ltd	HKD	(229,000)	(363,419)	(1,781)	(0.00)
MGM China Holdings Ltd	HKD	(1,600,800)	(2,495,424)	32,564	0.00
Minth Group Ltd	HKD	(1,620,000)	(5,486,519)	(268,645)	(0.01)
Power Assets Holdings Ltd	HKD	(910,500)	(6,115,448)	16,960	0.00
Techtronic Industries Co Ltd	HKD	(618,500)	(4,304,504)	(166,391)	(0.01)
The Wharf Holdings Ltd	HKD	(1,851,000)	(4,037,677)	(118,168)	(0.01)
Vitasoy International Holdings Ltd	HKD	(138,000)	(558,943)	11,407	0.00
Wharf Real Estate Investment Co Ltd	HKD	(987,000)	(5,388,412)	(50,147)	(0.00)
Xinyi Glass Holdings Ltd	HKD	(1,568,000)	(1,726,140)	1,993	0.00
				(459,540)	**(0.02)**
Italy					
PRADA SpA	HKD	(207,000)	(601,937)	10,661	0.00
				10,661	**0.00**
Total Short Positions				**(448,879)**	**(0.02)**
Total of Long and Short Equity Positions				**(134,472)**	**0.00**
Net Cash and Other Receivables/(Payables)				**281,573**	**0.01**
Total of Total Return Basket Swap Contract - MLIN - HKD				**147,101**	**0.01**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month LIBOR plus or minus a specified spread, which is denominated in JPY based on the local currency of the positions within the swap.	25.12.2019 - 17.09.2021	6,316,250

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Japan					
Advantest Corp	JPY	17,300	766,039	(9,078)	(0.00)
Alfresa Holdings Corp	JPY	260,300	5,823,577	(267,961)	(0.01)
Alps Electric Co Ltd	JPY	63,700	1,192,885	(8,879)	(0.00)
Amada Holdings Co Ltd	JPY	249,900	2,698,137	12,334	0.00
Aozora Bank Ltd	JPY	93,100	2,334,129	(44,542)	(0.00)
Asahi Glass Co Ltd	JPY	291,600	9,064,334	34,924	0.00
Asahi Group Holdings Ltd	JPY	9,000	446,045	149	0.00
Astellas Pharma Inc	JPY	227,800	3,249,122	(34,235)	(0.00)
Bandai Namco Holdings Inc	JPY	133,100	8,297,046	214,324	0.01
Brother Industries Ltd	JPY	147,300	2,672,674	(47,655)	(0.00)
Central Japan Railway Co	JPY	54,000	11,126,821	(255,544)	(0.01)
Chubu Electric Power Co Inc	JPY	465,500	6,748,914	(473,285)	(0.02)
Citizen Holdings Co Ltd	JPY	109,600	536,492	(8,337)	(0.00)
Dai Nippon Printing Co Ltd	JPY	47,800	1,237,617	(4,895)	(0.00)
Dai-ichi Life Insurance Co Ltd	JPY	176,600	2,672,913	22,891	0.00

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
DeNA Co Ltd	JPY	80,200	1,416,715	(67,384)	(0.00)
East Japan Railway Co	JPY	40,200	3,841,070	(114,737)	(0.01)
Electric Power Development Co Ltd	JPY	246,400	5,625,781	(350,318)	(0.02)
Fujitsu Ltd	JPY	88,000	7,057,751	(294,250)	(0.01)
Fukuoka Financial Group Inc	JPY	235,600	4,465,769	(13,957)	(0.00)
GungHo Online Entertainment Inc	JPY	254,600	5,779,391	52,216	0.00
Hakuhodo DY Holdings Inc	JPY	40,300	583,441	(20,173)	(0.00)
Haseko Corp	JPY	652,500	7,611,632	(156,154)	(0.01)
Hitachi Chemical Co Ltd	JPY	82,100	2,683,959	31,527	0.00
Hitachi High-Technologies Corp	JPY	17,700	1,023,755	(5,229)	(0.00)
Hitachi Ltd	JPY	207,800	7,753,047	(104,977)	(0.00)
Hoya Corp	JPY	46,200	3,774,384	(74,725)	(0.00)
Idemitsu Kosan Co Ltd	JPY	259,900	7,371,263	(339,725)	(0.02)
Inpex Corp	JPY	1,021,500	9,399,977	(335,124)	(0.02)
Isuzu Motors Ltd	JPY	134,500	1,485,057	(65,070)	(0.00)
ITOCHU Corp	JPY	1,297,400	26,819,720	(761,665)	(0.03)
Itochu Techno-Solutions Corp	JPY	28,600	758,442	(25,493)	(0.00)
Japan Airlines Co Ltd	JPY	317,100	9,426,624	(638,971)	(0.03)
Japan Post Holdings Co Ltd	JPY	179,500	1,655,045	(61,442)	(0.00)
JFE Holdings Inc	JPY	582,600	7,028,315	(20,593)	(0.00)
JTEKT Corp	JPY	221,000	2,542,257	(55,938)	(0.00)
JX Holdings Inc	JPY	4,098,700	18,730,072	(385,180)	(0.02)
Kajima Corp	JPY	476,200	6,256,053	(60,953)	(0.00)
Kaken Pharmaceutical Co Ltd	JPY	15,300	709,776	(15,389)	(0.00)
Kamigumi Co Ltd	JPY	101,900	2,312,385	(69,447)	(0.00)
Kansai Electric Power Co Inc	JPY	70,900	793,534	(143,704)	(0.01)
KDDI Corp	JPY	631,300	16,476,438	(623,157)	(0.03)
Kobe Steel Ltd	JPY	223,400	1,194,681	(10,986)	(0.00)
Konica Minolta Inc	JPY	488,900	3,412,301	(99,723)	(0.00)
Kyocera Corp	JPY	92,100	5,725,369	(3,119)	(0.00)
Kyushu Railway Co	JPY	142,500	4,548,466	23,819	0.00
Mabuchi Motor Co Ltd	JPY	73,200	2,735,050	(29,643)	(0.00)
Marubeni Corp	JPY	2,712,600	18,055,338	(850,624)	(0.04)
Mazda Motor Corp	JPY	1,107,600	9,867,704	(136,326)	(0.01)
Medipal Holdings Corp	JPY	270,900	6,037,520	(209,293)	(0.01)
Minebea Co Ltd	JPY	184,500	2,931,147	(50,913)	(0.00)
Mitsubishi Chemical Holdings Corp	JPY	729,300	5,206,422	(251,260)	(0.01)
Mitsubishi Corp	JPY	611,500	15,029,015	(521,001)	(0.02)
Mitsubishi Electric Corp	JPY	306,500	4,087,252	(75,077)	(0.00)
Mitsubishi Gas Chemical Co Inc	JPY	128,300	1,717,529	(4,619)	(0.00)
Mitsubishi Heavy Industries Ltd	JPY	64,000	2,511,182	(112,803)	(0.01)
Mitsubishi Materials Corp	JPY	28,900	781,684	(11,544)	(0.00)
Mitsubishi UFJ Financial Group Inc	JPY	1,223,300	6,220,767	(183,086)	(0.01)
Mitsui & Co Ltd	JPY	871,800	14,293,801	(442,666)	(0.02)
Mitsui Chemicals Inc	JPY	192,300	4,313,778	(133,021)	(0.01)
Mixi Inc	JPY	162,300	3,416,854	(124,373)	(0.01)
MS&AD Insurance Group Holdings Inc	JPY	118,100	3,833,036	(153,010)	(0.01)
Murata Manufacturing Co Ltd	JPY	11,300	543,338	(1,866)	(0.00)
Nexon Co Ltd	JPY	623,700	7,569,117	(144,498)	(0.01)
NGK Insulators Ltd	JPY	40,300	575,389	(5,841)	(0.00)
NHK Spring Co Ltd	JPY	240,300	1,838,650	(32,142)	(0.00)
Nikon Corp	JPY	134,300	1,680,462	(60,061)	(0.00)
Nippon Electric Glass Co Ltd	JPY	68,200	1,520,082	(7,750)	(0.00)
Nippon Express Co Ltd	JPY	40,500	2,069,532	(71,222)	(0.00)
Nippon Steel & Sumitomo Metal Corp	JPY	517,300	7,221,601	24,175	0.00
Nippon Telegraph & Telephone Corp	JPY	601,500	28,710,756	(1,101,148)	(0.05)
Nitto Denko Corp	JPY	20,000	966,055	(2,425)	(0.00)
NSK Ltd	JPY	154,200	1,301,929	(38,444)	(0.00)
NTT Data Corp	JPY	91,300	1,181,368	(14,554)	(0.00)
Obayashi Corp	JPY	926,000	9,233,751	(101,255)	(0.00)
Obic Co Ltd	JPY	10,700	1,222,972	(1,300)	(0.00)
ORIX Corp	JPY	479,000	7,151,019	(351,578)	(0.02)
Osaka Gas Co Ltd	JPY	241,600	4,628,571	(121,796)	(0.01)
Otsuka Corp	JPY	17,900	714,228	879	0.00
Resona Holdings Inc	JPY	3,281,200	14,108,500	(459,087)	(0.02)
Rohm Co Ltd	JPY	15,700	1,202,512	(12,503)	(0.00)
Sawai Pharmaceutical Co Ltd	JPY	35,400	1,828,030	(75,918)	(0.00)
Secom Co Ltd	JPY	5,000	456,811	(1,463)	(0.00)
Shimamura Co Ltd	JPY	12,500	992,080	(22,731)	(0.00)
Shimizu Corp	JPY	131,000	1,186,965	(28,143)	(0.00)
Shin-Etsu Chemical Co Ltd	JPY	16,100	1,727,817	(27,124)	(0.00)
Shinsei Bank Ltd	JPY	305,300	4,461,207	168,213	0.01
Shionogi & Co Ltd	JPY	78,100	4,342,365	5,203	0.00
Showa Denko KK	JPY	467,200	12,261,670	(25,442)	(0.00)
Sojitz Corp	JPY	4,733,000	14,694,749	(640,127)	(0.03)
Sugi Holdings Co Ltd	JPY	15,500	840,501	(4,628)	(0.00)
Sumco Corp	JPY	152,000	2,051,087	16,447	0.00
Sumitomo Chemical Co Ltd	JPY	1,061,200	4,773,652	(138,174)	(0.01)
Sumitomo Corp	JPY	722,700	11,307,703	(567,257)	(0.03)
Sumitomo Heavy Industries Ltd	JPY	179,700	5,337,940	(134,988)	(0.01)
Sumitomo Mitsui Financial Group Inc	JPY	256,200	8,770,630	(248,843)	(0.01)
Sumitomo Mitsui Trust Holdings Inc	JPY	49,700	1,796,355	(24,636)	(0.00)
Suzuken Co Ltd	JPY	71,970	3,864,706	(119,378)	(0.01)
Taiheiyo Cement Corp	JPY	294,800	7,895,711	720	0.00
Taisei Corp	JPY	152,100	5,903,556	(45,275)	(0.00)
TDK Corp	JPY	25,000	2,246,822	15,857	0.00
Teijin Ltd	JPY	162,700	3,131,212	(70,826)	(0.00)
THK Co Ltd	JPY	38,400	1,011,294	17,036	0.00
Toho Gas Co Ltd	JPY	36,400	1,393,019	(81,177)	(0.00)
Tohoku Electric Power Co Inc	JPY	237,200	2,315,852	(156,606)	(0.01)
Tokio Marine Holdings Inc	JPY	29,600	1,585,702	(65,486)	(0.00)
Tokyo Broadcasting System Holdings Inc	JPY	54,600	886,003	(33,895)	(0.00)
Tokyo Electric Power Co Inc	JPY	4,776,300	23,398,978	(1,405,505)	(0.06)
Tokyo Electron Ltd	JPY	2,200	419,807	(6,854)	(0.00)
Tokyo Gas Co Ltd	JPY	589,600	14,881,903	(676,115)	(0.03)

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
Toppan Printing Co Ltd	JPY	225,000	3,987,661	(11,414)	(0.00)
Tosoh Corp	JPY	514,300	6,820,640	(101,760)	(0.00)
Toyo Seikan Group Holdings Ltd	JPY	421,000	6,550,502	(43,638)	(0.00)
Toyo Suisan Kaisha Ltd	JPY	18,500	741,736	(33,200)	(0.00)
Toyota Tsusho Corp	JPY	49,400	1,597,299	(60,419)	(0.00)
West Japan Railway Co	JPY	44,600	3,771,773	(140,559)	(0.01)
Yamada Denki Co Ltd	JPY	100,200	485,118	(12,984)	(0.00)
Yamaguchi Financial Group Inc	JPY	260,600	1,796,004	(35,011)	(0.00)
				(16,287,585)	**(0.71)**
United States					
Toyoda Gosei Co Ltd	JPY	27,600	553,947	(8,145)	(0.00)
				(8,145)	**(0.00)**
Total Long Positions				**(16,295,730)**	**(0.71)**
Short Positions					
Common Stocks					
Japan					
Acom Co Ltd	JPY	(689,300)	(2,708,338)	(21,966)	(0.00)
Aeon Co Ltd	JPY	(593,500)	(10,895,308)	279,689	0.01
AEON Financial Service Co Ltd	JPY	(130,200)	(1,963,283)	103,767	0.01
Asahi Intecc Co Ltd	JPY	(113,600)	(2,988,122)	(12,070)	(0.00)
Asics Corp	JPY	(600,600)	(10,272,251)	(486,960)	(0.02)
Benesse Holdings Inc	JPY	(75,200)	(1,955,350)	47,431	0.00
Calbee Inc	JPY	(142,500)	(4,435,679)	115,350	0.01
Canon Inc	JPY	(194,400)	(5,191,854)	(18,052)	(0.00)
Casio Computer Co Ltd	JPY	(231,200)	(3,591,413)	(34,325)	(0.00)
Coca-Cola Bottlers Japan Holdings Inc	JPY	(329,300)	(7,398,921)	84,824	0.00
Cosmos Pharmaceutical Corp	JPY	(45,100)	(8,826,313)	492,197	0.02
Credit Saison Co Ltd	JPY	(54,400)	(731,565)	(36,614)	(0.00)
CyberAgent Inc	JPY	(481,800)	(18,525,920)	1,053,825	0.05
Daifuku Co Ltd	JPY	(258,600)	(13,387,218)	(412,333)	(0.02)
Daiichi Sankyo Co Ltd	JPY	(39,100)	(2,464,889)	63,354	0.00
Daikin Industries Ltd	JPY	(116,500)	(15,309,284)	(200,142)	(0.01)
Daiwa Securities Group Inc	JPY	(326,900)	(1,460,069)	61,782	0.00
Denso Corp	JPY	(61,700)	(2,718,238)	31,917	0.00
Dentsu Inc	JPY	(13,900)	(490,250)	16,082	0.00
Disco Corp	JPY	(36,700)	(6,965,033)	33,532	0.00
Don Quijote Holdings Co Ltd	JPY	(108,800)	(1,820,343)	13,722	0.00
FamilyMart Co Ltd	JPY	(238,100)	(5,810,544)	(22,526)	(0.00)
FANUC Corp	JPY	(36,900)	(6,937,388)	(279,846)	(0.01)
Fast Retailing Co Ltd	JPY	(19,700)	(11,726,187)	(12,870)	(0.00)
Fuji Electric Co Ltd	JPY	(14,500)	(444,724)	2,927	0.00
Hamamatsu Photonics KK	JPY	(13,800)	(513,288)	(4,211)	(0.00)
Hikari Tsushin Inc	JPY	(7,400)	(1,603,901)	44,958	0.00
Hisamitsu Pharmaceutical Co Inc	JPY	(26,100)	(1,143,688)	29,332	0.00
Hitachi Capital Corp	JPY	(24,500)	(498,720)	24,052	0.00
Hokuriku Electric Power Co	JPY	(243,600)	(1,638,575)	66,230	0.00
Hoshizaki Corp	JPY	(7,700)	(605,961)	(10,062)	(0.00)
Isetan Mitsukoshi Holdings Ltd	JPY	(827,800)	(6,618,547)	132,592	0.01
J Front Retailing Co Ltd	JPY	(116,100)	(1,361,012)	32,940	0.00
Japan Airport Terminal Co Ltd	JPY	(123,300)	(5,351,773)	(89,908)	(0.00)
Japan Tobacco Inc	JPY	(115,900)	(2,539,474)	(25,670)	(0.00)
JGC Corp	JPY	(611,300)	(8,028,484)	(83,423)	(0.00)
Kakaku.com Inc	JPY	(132,300)	(3,257,312)	26,152	0.00
Kansai Paint Co Ltd	JPY	(257,600)	(6,000,145)	80,670	0.00
Keikyu Corp	JPY	(279,700)	(5,433,051)	141,530	0.01
Keio Corp	JPY	(18,400)	(1,147,097)	52,033	0.00
Keyence Corp	JPY	(21,200)	(13,141,631)	(30,110)	(0.00)
Kikkoman Corp	JPY	(201,500)	(9,641,888)	20,412	0.00
Kintetsu Group Holdings Co Ltd	JPY	(15,600)	(813,555)	45,691	0.00
Kobayashi Pharmaceutical Co Ltd	JPY	(8,100)	(616,924)	19,679	0.00
Kobe Bussan Co Ltd	JPY	(9,100)	(441,971)	(14,875)	(0.00)
Koito Manufacturing Co Ltd	JPY	(40,800)	(1,997,725)	19,141	0.00
Kose Corp	JPY	(50,500)	(8,550,339)	336,539	0.02
Lawson Inc	JPY	(49,000)	(2,510,172)	57,196	0.00
LINE Corp	JPY	(194,800)	(6,986,918)	145,079	0.01
LIXIL Group Corp	JPY	(863,300)	(15,209,236)	718,159	0.03
Makita Corp	JPY	(23,100)	(729,690)	(34,712)	(0.00)
Marui Group Co Ltd	JPY	(496,600)	(10,504,552)	399,732	0.02
McDonald's Holdings Co Japan Ltd	JPY	(12,300)	(595,977)	(5,030)	(0.00)
Mercari Inc	JPY	(272,800)	(6,787,051)	(44,389)	(0.00)
MISUMI Group Inc	JPY	(316,900)	(7,473,899)	864	0.00
Mitsubishi Motors Corp	JPY	(151,000)	(656,663)	38,055	0.00
Mitsui OSK Lines Ltd	JPY	(157,700)	(3,997,289)	81,524	0.00
MonotaRO Co Ltd	JPY	(671,000)	(17,594,035)	(431,591)	(0.02)
Nabtesco Corp	JPY	(143,300)	(4,455,079)	(50,950)	(0.00)
NGK Spark Plug Co Ltd	JPY	(33,300)	(636,449)	4,736	0.00
Nidec Corp	JPY	(224,100)	(30,211,655)	439,374	0.02
Nintendo Co Ltd	JPY	(26,500)	(9,816,054)	124,053	0.01
Nippon Paint Holdings Co Ltd	JPY	(217,800)	(11,343,120)	8,086	0.00
Nippon Shinyaku Co Ltd	JPY	(83,000)	(6,990,904)	8,679	0.00
Nippon Yusen KK	JPY	(128,200)	(2,148,830)	39,560	0.00
Nissan Motor Co Ltd	JPY	(228,700)	(1,428,823)	65,216	0.00
Nissin Foods Holdings Co Ltd	JPY	(18,400)	(1,330,204)	22,223	0.00
Nitori Holdings Co Ltd	JPY	(37,900)	(5,553,626)	(38,348)	(0.00)
Nomura Holdings Inc	JPY	(3,357,200)	(14,213,296)	150,951	0.01
Nomura Research Institute Ltd	JPY	(26,800)	(534,582)	1,791	0.00
Odakyu Electric Railway Co Ltd	JPY	(111,800)	(2,681,821)	99,078	0.00
Ono Pharmaceutical Co Ltd	JPY	(145,000)	(2,629,493)	110,105	0.01
Oriental Land Co Ltd	JPY	(17,500)	(2,664,964)	15,319	0.00
Park24 Co Ltd	JPY	(366,000)	(8,500,852)	(115,293)	(0.00)
PeptiDream Inc	JPY	(24,000)	(1,141,343)	27,275	0.00
Persol Holdings Co Ltd	JPY	(327,400)	(6,192,812)	453,689	0.02
Pigeon Corp	JPY	(239,800)	(9,892,474)	19,185	0.00

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
Pola Orbis Holdings Inc	JPY	(89,500)	(2,009,725)	54,926	0.00
Recruit Holdings Co Ltd	JPY	(179,300)	(5,460,151)	81,925	0.00
Renesas Electronics Corp	JPY	(874,000)	(5,698,461)	94,495	0.00
Ricoh Co Ltd	JPY	(464,000)	(4,189,153)	127,626	0.01
Ryohin Keikaku Co Ltd	JPY	(556,000)	(10,410,701)	53,062	0.00
Santen Pharmaceutical Co Ltd	JPY	(43,100)	(750,069)	15,976	0.00
SCREEN Holdings Co Ltd	JPY	(13,400)	(792,284)	32,618	0.00
Sega Sammy Holdings Inc	JPY	(159,400)	(2,234,121)	24,999	0.00
Sharp Corp	JPY	(172,800)	(1,919,363)	(54,195)	(0.00)
Shimadzu Corp	JPY	(60,100)	(1,521,914)	64,804	0.00
Shimano Inc	JPY	(48,500)	(7,318,945)	57,634	0.00
Shiseido Co Ltd	JPY	(52,900)	(4,228,992)	68,138	0.00
SMC Corp	JPY	(5,700)	(2,436,636)	(103,871)	(0.00)
SoftBank Group Corp	JPY	(184,800)	(7,264,148)	324,584	0.01
Sony Financial Holdings Inc	JPY	(218,900)	(4,754,688)	100,525	0.01
Square Enix Holdings Co Ltd	JPY	(66,900)	(3,250,470)	(262,342)	(0.01)
Start Today Co Ltd	JPY	(598,100)	(13,825,772)	(67,119)	(0.00)
Subaru Corp	JPY	(175,400)	(4,947,406)	22,734	0.00
Sumitomo Metal Mining Co Ltd	JPY	(97,400)	(3,026,150)	(2,940)	(0.00)
Suzuki Motor Corp	JPY	(28,800)	(1,224,209)	(26,086)	(0.00)
Sysmex Corp	JPY	(89,600)	(6,007,000)	58,677	0.00
T&D Holdings Inc	JPY	(166,400)	(1,770,238)	27,391	0.00
Takeda Pharmaceutical Co Ltd	JPY	(400,800)	(13,670,916)	609,845	0.03
Terumo Corp	JPY	(17,700)	(571,224)	(9,543)	(0.00)
The Bank of Kyoto Ltd	JPY	(69,200)	(2,717,234)	66,140	0.00
The Chugoku Electric Power Co Inc	JPY	(149,400)	(1,921,684)	65,706	0.00
Tobu Railway Co Ltd	JPY	(26,400)	(856,484)	29,422	0.00
Tokyu Corp	JPY	(79,200)	(1,488,202)	61,706	0.00
TOTO Ltd	JPY	(345,400)	(12,966,593)	254,689	0.01
Toyota Motor Corp	JPY	(27,700)	(1,853,270)	29,381	0.00
Tsuruha Holdings Inc	JPY	(87,800)	(9,579,839)	368,525	0.02
Unicharm Corp	JPY	(45,000)	(1,426,202)	7,633	0.00
Welcia Holdings Co Ltd	JPY	(147,800)	(7,456,834)	287,189	0.01
Yahoo Japan Corp	JPY	(742,200)	(2,089,135)	6,408	0.00
Yakult Honsha Co Ltd	JPY	(83,600)	(4,679,984)	187,815	0.01
Yamato Holdings Co Ltd	JPY	(378,900)	(5,712,210)	362,817	0.02
Yaskawa Electric Corp	JPY	(533,500)	(19,648,094)	(411,968)	(0.02)
Yokogawa Electric Corp	JPY	(39,000)	(714,967)	6,366	0.00
				6,601,695	**0.29**
Total Short Positions				**6,601,695**	**0.29**
Total of Long and Short Equity Positions				**(9,694,035)**	**(0.42)**
Net Cash and Other Receivables/(Payables)				**16,010,285**	**0.69**
Total of Total Return Basket Swap Contract - MLIN - JPY				**6,316,250**	**0.27**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month NIBOR plus or minus a specified spread, which is denominated in NOK based on the local currency of the positions within the swap.	25.09.2020 - 27.09.2021	(963,138)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Norway					
DNB ASA	NOK	81,438	1,443,505	37,243	0.00
Leroy Seafood Group ASA	NOK	502,298	3,083,094	22,141	0.00
Marine Harvest ASA	NOK	448,311	10,364,658	108,686	0.01
Salmar ASA	NOK	72,286	3,184,690	(5,576)	(0.00)
Statoil ASA	NOK	255,047	4,880,509	(7,026)	(0.00)
				155,468	**0.01**
Total Long Positions				**155,468**	**0.01**
Short Positions					
Common Stocks					
Norway					
Norsk Hydro ASA	NOK	(809,712)	(2,869,569)	11,600	0.00
Schibsted ASA	NOK	(157,429)	(4,675,345)	12,144	0.00
Telenor ASA	NOK	(85,803)	(1,730,782)	(3,782)	(0.00)
Yara International ASA	NOK	(36,076)	(1,561,167)	(56,452)	(0.00)
				(36,490)	**(0.00)**
United Kingdom					
Subsea 7 SA	NOK	(158,978)	(1,644,325)	(23,475)	(0.00)
				(23,475)	**(0.00)**
Total Short Positions				**(59,965)**	**(0.00)**
Total of Long and Short Equity Positions				**95,503**	**0.01**
Net Cash and Other Receivables/(Payables)				**(1,058,641)**	**(0.05)**
Total of Total Return Basket Swap Contract - MLIN - NOK				**(963,138)**	**(0.04)**

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month STIBOR plus or minus a specified spread, which is denominated in SEK based on the local currency of the positions within the swap.	25.09.2020 - 27.09.2021	(161,510)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Malta					
Unibet Group PLC	SEK	254,666	1,492,257	12,976	0.00
				12,976	**0.00**
Sweden					
Axfood AB	SEK	46,559	995,437	13,760	0.00
Boliden AB	SEK	267,925	6,188,335	(162,456)	(0.01)
Essity AB	SEK	83,104	2,434,807	27,947	0.00
Getinge AB	SEK	121,079	1,701,523	(40,718)	(0.00)
Hennes & Mauritz AB	SEK	106,143	2,074,217	43,916	0.00
ICA Gruppen AB	SEK	38,208	1,781,743	17,132	0.00
Sandvik AB	SEK	54,705	859,082	26,759	0.00
Securitas AB	SEK	147,969	2,266,390	15,833	0.00
Skanska AB	SEK	56,786	1,153,619	71,468	0.00
SKF AB	SEK	118,821	1,974,326	43,591	0.00
SSAB AB	SEK	1,309,140	3,643,448	(52,030)	(0.00)
Swedish Orphan Biovitrum AB	SEK	207,917	3,286,296	(103,822)	(0.00)
Telia Co AB	SEK	136,083	613,652	7,073	0.00
Trelleborg AB	SEK	42,665	596,963	5,652	0.00
Volvo AB	SEK	289,940	4,064,186	122,620	0.01
				36,725	**0.00**
Total Long Positions				**49,701**	**0.00**
Short Positions					
Common Stocks					
Sweden					
BillerudKorsnas AB	SEK	(54,916)	(594,331)	(16,789)	(0.00)
Elekta AB	SEK	(60,667)	(798,767)	3,091	0.00
Hexagon AB	SEK	(11,410)	(552,428)	(19,999)	(0.00)
Hexpol AB	SEK	(181,278)	(1,390,133)	(22,168)	(0.00)
Husqvarna AB	SEK	(115,396)	(884,328)	15,993	0.00
Millicom International Cellular SA	SEK	(49,870)	(2,420,102)	38,624	0.00
Saab AB	SEK	(109,920)	(3,154,381)	(59,369)	(0.00)
Svenska Cellulosa AB SCA	SEK	(1,546,013)	(13,776,158)	(308,798)	(0.02)
Svenska Handelsbanken AB	SEK	(101,376)	(951,067)	(24,588)	(0.00)
Swedish Match AB	SEK	(120,870)	(5,009,536)	(1,232)	(0.00)
Tele2 AB	SEK	(66,232)	(992,854)	(7,087)	(0.00)
				(402,322)	**(0.02)**
Total Short Positions				**(402,322)**	**(0.02)**
Total of Long and Short Equity Positions				**(352,621)**	**(0.02)**
Net Cash and Other Receivables/(Payables)				**191,111**	**0.01**
Total of Total Return Basket Swap Contract - MLIN - SEK				**(161,510)**	**(0.01)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
BANA	The Sub-Fund receives the total return on a portfolio of long positions and pays 1-month LIBOR plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	26.05.2020	(934,011)

The following table represents the long positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
United States					
McDermott International Inc	USD	459,436	937,249	(18,377)	(0.00)
				(18,377)	**(0.00)**
Total Long Positions				**(18,377)**	**(0.00)**
Net Cash and Other Receivables/(Payables)				**(915,634)**	**(0.04)**
Total of Total Return Basket Swap Contract - BANA - USD				**(934,011)**	**(0.04)**

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited)
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Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks				
Brazil				
B3 SA - Brasil Bolsa Balcao	BRL	400,400	4,259,462	0.76
Banco BTG Pactual SA	BRL	32,800	462,480	0.08
Banco do Brasil SA	BRL	1,011,100	11,066,814	1.99
BB Seguridade Participacoes SA	BRL	20,500	174,276	0.03
BR Malls Participacoes SA	BRL	80,200	277,843	0.05
BRF SA	BRL	32,800	301,994	0.05
CCR SA	BRL	1,257,000	5,160,483	0.93
Centrais Eletricas Brasileiras SA	BRL	299,200	2,870,424	0.52
Cielo SA	BRL	3,758,200	7,263,312	1.30
Kroton Educacional SA	BRL	338,800	910,191	0.16
Natura Cosmeticos SA	BRL	20,400	170,439	0.03
Petrobras Distribuidora SA	BRL	775,900	5,115,231	0.92
Total Brazil			**38,032,949**	**6.82**
Chile				
Aguas Andinas SA	CLP	1,419,405	768,238	0.14
Banco de Credito e Inversiones	CLP	1,411	89,076	0.02
Cencosud SA	CLP	1,139,803	1,901,028	0.34
Empresas COPEC SA	CLP	72,297	693,006	0.12
Enel Chile SA	CLP	5,435,093	471,348	0.08
Latam Airlines Group SA	CLP	27,770	318,704	0.06
Total Chile			**4,241,400**	**0.76**
China				
Agricultural Bank of China Ltd - A	CNY	858,063	415,953	0.07
Bank of Beijing Co Ltd - A	CNY	503,230	377,894	0.07
Bank of China Ltd - A	CNY	684,903	343,520	0.06
Bank of Communications Co Ltd - A	CNY	513,900	392,387	0.07
Bank of Ningbo Co Ltd - A	CNY	49,009	173,108	0.03
Bank of Shanghai Co Ltd - A	CNY	237,627	311,288	0.06
Baoshan Iron & Steel Co Ltd - A	CNY	274,800	227,537	0.04
BOE Technology Group Co Ltd - A	CNY	298,800	157,006	0.03
BYD Co Ltd - A	CNY	23,311	159,329	0.03
China Everbright Bank Co Ltd - A	CNY	533,300	294,373	0.05
China Fortune Land Development Co Ltd - A	CNY	46,451	175,526	0.03
China Merchants Bank Co Ltd - A	CNY	90,780	441,965	0.08
China Merchants Securities Co Ltd - A	CNY	67,983	156,697	0.03
China Merchants Shekou Industrial Zone Holdings Co Ltd - A	CNY	104,813	278,849	0.05
China Minsheng Banking Corp Ltd - A	CNY	464,710	391,940	0.07
China Pacific Insurance Group Co Ltd - A	CNY	39,944	195,146	0.03
China Petroleum & Chemical Corp - A	CNY	226,500	159,304	0.03
China Railway Construction Corp Ltd - A	CNY	221,388	293,445	0.05
China State Construction Engineering Corp Ltd - A	CNY	505,300	384,422	0.07
China Vanke Co Ltd - A	CNY	80,293	291,362	0.05
China Yangtze Power Co Ltd - A	CNY	78,909	201,540	0.04
CITIC Securities Co Ltd - A	CNY	76,500	240,966	0.04
CRRC Corp Ltd - A	CNY	155,000	158,961	0.03
Gree Electric Appliances Inc of Zhuhai - A	CNY	26,800	215,152	0.04
Guotai Junan Securities Co Ltd - A	CNY	81,131	199,725	0.04
Haier Smart Home Co Ltd - A	CNY	75,300	161,425	0.03
Haitong Securities Co Ltd - A	CNY	79,900	160,095	0.03
Hangzhou Hikvision Digital Technology Co Ltd - A	CNY	55,154	249,619	0.04
Huatai Securities Co Ltd - A	CNY	68,400	182,960	0.03
Huaxia Bank Co Ltd - A	CNY	368,670	381,201	0.07
Industrial & Commercial Bank of China Ltd - A	CNY	483,100	374,292	0.07
Industrial Bank Co Ltd - A	CNY	173,018	424,939	0.08
Inner Mongolia Yili Industrial Group Co Ltd - A	CNY	190,400	760,753	0.14
Jiangsu Hengrui Medicine Co Ltd - A	CNY	22,952	259,454	0.05
Jiangsu Yanghe Brewery Joint-Stock Co Ltd - A	CNY	11,140	162,336	0.03
Kweichow Moutai Co Ltd - A	CNY	5,300	853,937	0.15
Midea Group Co Ltd - A	CNY	22,066	157,986	0.03
Ping An Bank Co Ltd - A	CNY	111,100	242,673	0.04
Ping An Insurance Group Co of China Ltd - A	CNY	43,500	530,474	0.09
Poly Developments and Holdings Group Co Ltd - A	CNY	115,312	231,025	0.04
SAIC Motor Corp Ltd - A	CNY	107,100	356,793	0.06
Sany Heavy Industry Co Ltd - A	CNY	81,600	163,279	0.03
Shanghai Pudong Development Bank Co Ltd - A	CNY	259,016	429,645	0.08
Suning.com Co Ltd - A	CNY	137,663	199,828	0.04
Wuliangye Yibin Co Ltd - A	CNY	13,200	240,082	0.04
Total China			**13,160,191**	**2.36**
Hungary				
MOL Hungarian Oil & Gas PLC	HUF	55,675	528,289	0.09
OTP Bank PLC	HUF	6,410	265,892	0.05
Total Hungary			**794,181**	**0.14**
Indonesia				
Adaro Energy Tbk PT	IDR	14,426,300	1,310,520	0.24
Bank Mandiri Persero Tbk PT	IDR	7,648,000	3,759,184	0.68
Bank Negara Indonesia Persero Tbk PT	IDR	5,607,100	2,902,387	0.52
Bukit Asam Tbk PT	IDR	13,203,100	2,101,678	0.38
Charoen Pokphand Indonesia Tbk PT	IDR	612,000	230,602	0.04
Indofood Sukses Makmur Tbk PT	IDR	1,276,500	692,357	0.12
Telekomunikasi Indonesia Persero Tbk PT	IDR	1,722,700	522,077	0.09
Unilever Indonesia Tbk PT	IDR	834,200	2,732,153	0.49
United Tractors Tbk PT	IDR	1,205,200	1,746,465	0.31
Total Indonesia			**15,997,423**	**2.87**
Malaysia				
AirAsia Group Bhd	MYR	2,162,600	908,932	0.16
AMMB Holdings Bhd	MYR	454,900	449,737	0.08
DiGi.Com Bhd	MYR	697,500	791,185	0.14
Genting Bhd	MYR	566,500	776,546	0.14
Genting Malaysia Bhd	MYR	2,644,600	1,913,615	0.34

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
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Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Malaysia (continued)				
Malayan Banking Bhd	MYR	522,000	1,060,889	0.19
Malaysia Airports Holdings Bhd	MYR	654,500	1,351,975	0.24
Nestle Malaysia Bhd	MYR	12,400	431,487	0.08
Petronas Gas Bhd	MYR	365,500	1,429,839	0.26
Public Bank Bhd	MYR	49,000	234,974	0.04
RHB Bank Bhd	MYR	1,528,200	2,058,426	0.37
Sime Darby Bhd	MYR	2,374,700	1,275,907	0.23
Tenaga Nasional Bhd	MYR	966,600	3,148,359	0.57
Total Malaysia			**15,831,871**	**2.84**
Mexico				
Alfa SAB de CV	MXN	2,745,000	2,397,088	0.43
Arca Continental SAB de CV	MXN	616,900	3,372,967	0.61
Fibra Uno Administracion SA de CV (β)	MXN	328,300	482,365	0.09
Gruma SAB de CV	MXN	264,485	2,741,263	0.49
Grupo Financiero Banorte SAB de CV	MXN	182,300	979,744	0.18
Kimberly-Clark de Mexico SAB de CV	MXN	226,500	454,820	0.08
Wal-Mart de Mexico SAB de CV	MXN	851,400	2,532,527	0.45
Total Mexico			**12,960,774**	**2.33**
Netherlands				
Prosus NV	EUR	2,583	187,131	0.03
Total Netherlands			**187,131**	**0.03**
Philippines				
Ayala Land Inc	PHP	679,310	648,156	0.12
BDO Unibank Inc	PHP	204,010	562,929	0.10
International Container Terminal Services Inc	PHP	491,960	1,142,953	0.20
SM Prime Holdings Inc	PHP	859,800	617,171	0.11
Total Philippines			**2,971,209**	**0.53**
Poland				
CD Projekt SA	PLN	24,369	1,488,985	0.27
Cyfrowy Polsat SA	PLN	129,001	843,852	0.15
Jastrzebska Spolka Weglowa SA	PLN	87,604	474,781	0.09
KGHM Polska Miedz SA	PLN	113,194	2,236,028	0.40
LPP SA	PLN	83	177,428	0.03
PGE Polska Grupa Energetyczna SA	PLN	352,767	685,070	0.12
Polski Koncern Naftowy Orlen SA	PLN	57,463	1,413,315	0.25
Powszechny Zaklad Ubezpieczen SA	PLN	52,857	493,869	0.09
Total Poland			**7,813,328**	**1.40**
Qatar				
Industries Qatar QSC	QAR	100,450	300,989	0.05
Qatar Islamic Bank SAQ	QAR	45,580	195,366	0.04
Qatar National Bank QPSC	QAR	378,591	2,005,631	0.36
Total Qatar			**2,501,986**	**0.45**
South Africa				
Anglo American Platinum Ltd	ZAR	2,737	165,489	0.03
Bid Corp Ltd	ZAR	12,235	260,537	0.05
Foschini Group Ltd	ZAR	143,997	1,550,317	0.28
Growthpoint Properties Ltd (β)	ZAR	364,577	557,436	0.10
Investec Ltd	ZAR	696,116	3,672,654	0.66
Liberty Holdings Ltd	ZAR	77,596	577,704	0.10
MMI Holdings Ltd	ZAR	588,014	725,620	0.13
Mr Price Group Ltd	ZAR	398,316	4,146,981	0.74
MultiChoice Group Ltd	ZAR	708,955	5,540,644	0.99
Naspers Ltd	ZAR	19,453	2,952,928	0.53
NEPI Rockcastle PLC	ZAR	51,328	447,984	0.08
Netcare Ltd	ZAR	1,045,366	1,198,252	0.22
Old Mutual Ltd	ZAR	421,088	539,082	0.10
Redefine Properties Ltd (β)	ZAR	869,865	445,444	0.08
Remgro Ltd	ZAR	10,044	108,899	0.02
RMB Holdings Ltd	ZAR	502,334	2,490,827	0.45
Shoprite Holdings Ltd	ZAR	100,027	807,411	0.15
SPAR Group Ltd	ZAR	244,145	3,090,449	0.55
Truworths International Ltd	ZAR	1,002,128	3,512,201	0.63
Woolworths Holdings Ltd	ZAR	51,206	186,526	0.03
Total South Africa			**32,977,385**	**5.92**
South Korea				
Amorepacific Corp	KRW	27,921	3,274,640	0.59
BNK Financial Group Inc	KRW	451,783	2,713,922	0.49
Cheil Worldwide Inc	KRW	10,485	217,430	0.04
CJ Corp	KRW	2,326	159,383	0.03
Coway Co Ltd	KRW	3,421	242,093	0.04
Daelim Industrial Co Ltd	KRW	20,250	1,758,063	0.32
Daewoo International Corp	KRW	27,963	446,020	0.08
Dongbu Insurance Co Ltd	KRW	5,040	217,234	0.04
Doosan Bobcat Inc	KRW	8,203	242,343	0.04
Hana Financial Group Inc	KRW	171,798	5,060,781	0.91
Hankook Tire Co Ltd	KRW	100,175	2,702,568	0.48
Hanwha Chemical Corp	KRW	6,120	91,738	0.02
Hanwha Life Insurance Co Ltd	KRW	728,824	1,450,093	0.26
HDC Hyundai Development Co-Engineering & Construction	KRW	8,293	227,556	0.04
Hyundai Engineering & Construction Co Ltd	KRW	13,563	523,935	0.09
Hyundai Glovis Co Ltd	KRW	17,045	2,222,243	0.40
Hyundai Marine & Fire Insurance Co Ltd	KRW	114,067	2,517,228	0.45
Industrial Bank of Korea	KRW	95,792	1,057,131	0.19
KCC Corp	KRW	10,415	1,898,091	0.34
Korea Gas Corp	KRW	61,464	2,034,616	0.36
Korea Zinc Co Ltd	KRW	17,512	6,554,983	1.18

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
South Korea (continued)				
Korean Air Lines Co Ltd	KRW	16,618	318,159	0.06
Kumho Petrochemical Co Ltd	KRW	29,914	1,787,527	0.32
LG Electronics Inc	KRW	154,868	8,714,543	1.56
LG Uplus Corp	KRW	642,874	7,331,134	1.31
Lotte Shopping Co Ltd	KRW	752	81,056	0.01
Meritz Securities Co Ltd	KRW	91,211	384,742	0.07
NAVER Corp	KRW	2,085	273,523	0.05
NH Investment & Securities Co Ltd	KRW	35,937	381,087	0.07
POSCO	KRW	45,391	8,606,614	1.54
Samsung Electronics Co Ltd	KRW	673,216	27,565,237	4.95
Samsung Engineering Co Ltd	KRW	259,159	3,633,698	0.65
Samsung Fire & Marine Insurance Co Ltd	KRW	6,008	1,119,848	0.20
Samsung Life Insurance Co Ltd	KRW	17,330	1,030,345	0.18
Samsung SDS Co Ltd	KRW	1,619	257,519	0.05
Samsung Securities Co Ltd	KRW	16,720	493,650	0.09
Shinsegae Co Ltd	KRW	3,496	766,878	0.14
SK Hynix Inc	KRW	240,117	16,481,103	2.96
SK Telecom Co Ltd	KRW	33,230	6,704,553	1.20
Woori Financial Group Inc	KRW	373,106	3,880,366	0.70
Total South Korea			**125,423,673**	**22.50**
Taiwan				
Asia Cement Corp	TWD	545,000	761,887	0.14
Catcher Technology Co Ltd	TWD	243,000	1,841,061	0.33
Chailease Holding Co Ltd	TWD	121,540	491,445	0.09
China Airlines Ltd	TWD	761,000	223,219	0.04
Delta Electronics Inc	TWD	114,000	486,810	0.09
Eva Airways Corp	TWD	2,413,937	1,063,105	0.19
Far Eastern New Century Corp	TWD	1,662,000	1,536,622	0.28
Feng TAY Enterprise Co Ltd	TWD	521,400	3,743,617	0.67
Foxconn Technology Co Ltd	TWD	119,000	248,481	0.04
Fubon Financial Holding Co Ltd	TWD	541,000	777,978	0.14
Globalwafers Co Ltd	TWD	107,000	1,076,753	0.19
Hon Hai Precision Industry Co Ltd	TWD	923,000	2,182,626	0.39
Lite-On Technology Corp	TWD	450,000	715,528	0.13
MediaTek Inc	TWD	59,000	699,578	0.13
Nanya Technology Corp	TWD	2,189,000	5,650,810	1.01
Nien Made Enterprise Co Ltd	TWD	211,000	1,855,427	0.33
Phison Electronics Corp	TWD	328,000	2,904,734	0.52
Pou Chen Corp	TWD	700,000	898,306	0.16
Powertech Technology Inc	TWD	114,000	320,686	0.06
President Chain Store Corp	TWD	389,000	3,639,074	0.65
Realtek Semiconductor Corp	TWD	419,000	3,108,669	0.56
Taishin Financial Holding Co Ltd	TWD	1,126,958	504,240	0.09
Taiwan Business Bank	TWD	3,280,200	1,348,738	0.24
Uni-President Enterprises Corp	TWD	901,000	2,181,302	0.39
United Microelectronics Corp	TWD	2,903,000	1,260,243	0.23
Wistron Corp	TWD	3,973,000	3,215,671	0.58
Yuanta Financial Holding Co Ltd	TWD	791,000	472,189	0.09
Zhen Ding Technology Holding Ltd	TWD	423,000	1,516,381	0.27
Total Taiwan			**44,725,180**	**8.03**
Thailand				
Advanced Info Service PCL - NVDR	THB	216,200	1,555,144	0.28
Bangkok Bank PCL - NVDR	THB	238,000	1,350,095	0.24
Central Pattana PCL - NVDR	THB	300,200	667,389	0.12
Charoen Pokphand Foods PCL - NVDR	THB	2,709,000	2,325,098	0.42
Electricity Generating PCL - NVDR	THB	144,300	1,693,715	0.30
Indorama Ventures PCL - NVDR	THB	336,100	357,145	0.06
Krung Thai Bank PCL - NVDR	THB	1,236,100	695,125	0.13
Land & Houses PCL - NVDR	THB	760,600	238,724	0.04
PTT Exploration & Production PCL - NVDR	THB	541,500	2,142,420	0.38
PTT Global Chemical PCL - NVDR	THB	1,291,700	2,270,102	0.41
PTT PCL - NVDR	THB	1,201,000	1,816,194	0.33
Ratch Group PCL - NVDR	THB	474,700	1,109,739	0.20
Robinson PCL - NVDR	THB	107,600	224,270	0.04
Siam Cement PCL - NVDR	THB	31,200	416,189	0.08
Siam Commercial Bank PCL - NVDR	THB	61,500	237,278	0.04
Thai Union Group PCL - NVDR	THB	3,926,200	2,143,706	0.38
TMB Bank PCL - NVDR	THB	30,184,400	1,549,371	0.28
Total Thailand			**20,791,704**	**3.73**
United Arab Emirates				
Abu Dhabi Commercial Bank PJSC	AED	103,649	221,658	0.04
Emaar Properties PJSC	AED	452,256	567,641	0.10
Emirates Telecommunications Group Co PJSC	AED	123,604	555,239	0.10
First Abu Dhabi Bank PJSC	AED	267,878	1,096,590	0.20
Total United Arab Emirates			**2,441,128**	**0.44**
Total Common Stocks			**340,851,513**	**61.15**
Preferred Stocks				
Brazil				
Cia Brasileira de Distribuicao	BRL	47,200	913,007	0.17
Cia Energetica de Minas Gerais	BRL	2,048,000	6,986,875	1.25
Itausa - Investimentos Itau SA	BRL	87,200	279,065	0.05
Total Brazil			**8,178,947**	**1.47**
Total Preferred Stocks			**8,178,947**	**1.47**

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.				
Right				
Thailand				
TMB Bank PCL	THB	20,896,660	116,105	0.02
Total Thailand			**116,105**	**0.02**
Total Right			**116,105**	**0.02**
Total Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.			**349,146,565**	**62.64**

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Short Term Investments						
U.S. Treasury Obligations						
United States						
United States Treasury Bill[1]	0.000%[δ]	03/10/2019	USD	5,123,000	5,122,535	0.92
United States Treasury Bill[2]	0.000%[δ]	10/10/2019	USD	7,040,000	7,036,852	1.26
United States Treasury Bill[3]	0.000%[δ]	17/10/2019	USD	7,000,000	6,994,498	1.26
United States Treasury Bill[4]	0.000%[δ]	24/10/2019	USD	6,800,000	6,792,230	1.22
United States Treasury Bill[5]	0.000%[δ]	31/10/2019	USD	7,300,000	7,289,049	1.30
United States Treasury Bill[6]	0.000%[δ]	07/11/2019	USD	7,040,000	7,027,390	1.26
United States Treasury Bill[1]	0.000%[δ]	14/11/2019	USD	8,959,000	8,939,454	1.60
United States Treasury Bill[7]	0.000%[δ]	21/11/2019	USD	8,959,000	8,936,186	1.61
United States Treasury Bill[5]	0.000%[δ]	29/11/2019	USD	6,000,000	5,982,583	1.08
United States Treasury Bill[7]	0.000%[δ]	05/12/2019	USD	7,500,000	7,475,758	1.34
United States Treasury Bill[8]	0.000%[δ]	12/12/2019	USD	3,959,000	3,944,990	0.71
United States Treasury Bill[9]	0.000%[δ]	19/12/2019	USD	4,159,000	4,143,232	0.75
United States Treasury Bill[10]	0.000%[δ]	26/12/2019	USD	1,300,000	1,294,448	0.23
United States Treasury Bill[11]	0.000%[δ]	02/01/2020	USD	1,040,000	1,035,124	0.19
United States Treasury Bill[12]	0.000%[δ]	09/01/2020	USD	1,240,000	1,233,808	0.22
United States Treasury Bill[13]	0.000%[δ]	16/01/2020	USD	218,000	216,843	0.04
United States Treasury Bill[13]	0.000%[δ]	23/01/2020	USD	11,003,000	10,940,753	1.96
United States Treasury Bill[14]	0.000%[δ]	30/01/2020	USD	3,641,000	3,619,000	0.65
United States Treasury Bill[15]	0.000%[δ]	13/02/2020	USD	11,013,000	10,938,931	1.96
United States Treasury Bill[16]	0.000%[δ]	05/03/2020	USD	27,451,000	27,236,089	4.88
United States Treasury Bill[16]	0.000%[δ]	12/03/2020	USD	15,961,000	15,830,063	2.85
United States Treasury Bill[17]	0.000%[δ]	19/03/2020	USD	4,252,000	4,215,842	0.75
Total United States					**156,245,658**	**28.04**
Total U.S. Treasury Obligations					**156,245,658**	**28.04**
Total Short Term Investments					**156,245,658**	**28.04**
Total Investments (Total Cost: $513,701,888)					**505,392,223**	**90.68**
Other Assets/(Liabilities)					**51,966,573**	**9.32**
Total Net Assets					**557,358,796**	**100.00**

[1]Effective yield at 30 September 2019 was 2.21%.
[2]Effective yield at 30 September 2019 was 2.26%.
[3]Effective yield at 30 September 2019 was 2.24%.
[4]Effective yield at 30 September 2019 was 2.19%.
[5]Effective yield at 30 September 2019 was 2.30%.
[6]Effective yield at 30 September 2019 was 2.31%.
[7]Effective yield at 30 September 2019 was 2.15%.
[8]Effective yield at 30 September 2019 was 2.14%.
[9]Effective yield at 30 September 2019 was 2.13%.
[10]Effective yield at 30 September 2019 was 2.02%.
[11]Effective yield at 30 September 2019 was 2.03%.
[12]Effective yield at 30 September 2019 was 2.08%.
[13]Effective yield at 30 September 2019 was 2.01%.
[14]Effective yield at 30 September 2019 was 1.84%.
[15]Effective yield at 30 September 2019 was 1.91%.
[16]Effective yield at 30 September 2019 was 1.86%.
[17]Effective yield at 30 September 2019 was 1.90%.
A - China A Shares
(β)Real Estate Investment Trust
NVDR-Non-Voting Depository Receipt
δThe rate shown was the effective yield at the date of the purchase.

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Industry Classification	Percent of Net Assets
Basic Materials	4.39
Communications	4.92
Consumer Cyclical	8.55
Consumer Non-cyclical	8.15
Diversified	0.54
Energy	3.08
Financial	14.55
Government	28.04
Industrial	3.18
Technology	11.70
Utilities	3.58
Total Investments	**90.68**
Other Assets/(Liabilities)	**9.32**
Total Net Assets	**100.00**

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
MSCI Emerging Market Index Futures	JPPC	180	20/12/2019	USD	9,052,200	(271,368)	(0.05)

Total Return Swap Contracts
Over-the-Counter

Reference Entity ("RE")	Payments Made By Sub-Fund‡	Payments Received By Sub-Fund‡	Counterparty†	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
MSCI Emerging Market Index Futures Dec19	Decreases in RE	Increases in RE	JPMC	20/12/2019	USD	2,212,760	(70,849)	(0.01)

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Total Return Basket Swap Contracts
Over-the-Counter

Counterparty†	Description‡	Termination Date	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of short positions and pays 1-day WIBOR, plus or minus a specified spread which is denominated in PLN based on the local currency of the positions within the swap.	30.08.2024	2,085

The following table represents the short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions					
Common Stocks					
Poland					
CCC SA	PLN	(8,053)	(276,440)	2,524	0.00
				2,524	**0.00**
Total Short Positions				**2,524**	**0.00**
Net Cash and Other Receivables/(Payables)				**(439)**	**0.00**
Total of Total Return Basket Swap Contract - GSIN - PLN				**2,085**	**0.00**

Counterparty†	Description‡	Termination Date	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long and short positions. The Sub-Fund pays 1-month LIBOR for the long positions and FFR for the short postions, plus or minus a specified spread which is denominated in USD based on the local currency of the positions within the swap.	06.05.2024 - 30.08.2024	(3,511,268)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Brazil					
Cia de Saneamento Basico do Estado de Sao Paulo	USD	633,357	7,429,278	(126,671)	(0.02)
Tim Participacoes SA	USD	347,038	4,966,114	93,700	0.01
				(32,971)	**(0.01)**
Chile					
Cia Cervecerias Unidas SA	USD	48,681	1,091,915	(28,235)	(0.00)
Enersis Americas SA	USD	488,685	4,425,043	295,654	0.05
				267,419	**0.05**
China					
58.Com Inc	USD	508	25,060	(2,880)	(0.00)
Alibaba Group Holding Ltd	USD	141,275	23,923,509	(1,192,361)	(0.21)
Autohome Inc	USD	315	27,052	(2,489)	(0.00)
Ctrip.com International Ltd	USD	27,802	820,159	(155,969)	(0.03)
Huazhu Group Ltd	USD	117	3,841	(443)	(0.00)
JD.com Inc	USD	62,551	1,760,185	(208,920)	(0.04)
NetEase Inc	USD	6,131	1,653,837	(64,927)	(0.01)
New Oriental Education & Technology Group Inc	USD	9,885	1,068,865	(38,255)	(0.01)
Pinduoduo Inc	USD	19,403	624,389	(54,328)	(0.01)
TAL Education Group	USD	24,100	828,799	(28,197)	(0.00)
				(1,748,769)	**(0.31)**
India					
Axis Bank Ltd	USD	12,807	620,499	26,254	0.01
Dr Reddys Laboratories Ltd	USD	96,502	3,716,292	5,790	0.00
GAIL India Ltd	USD	6,046	67,111	1,209	0.00
ICICI Bank Ltd	USD	1,128,325	13,742,999	1,387,840	0.25
Infosys Ltd	USD	1,272,848	14,434,096	(381,854)	(0.07)
Mahindra & Mahindra Ltd	USD	22,906	176,376	4,384	0.00
Reliance Industries Ltd	USD	76,189	2,838,040	247,614	0.04
State Bank of India	USD	15,594	597,250	(12,475)	(0.00)
Tata Motors Ltd	USD	499,854	4,163,784	(229,933)	(0.04)
Tata Steel Ltd	USD	4,944	24,473	297	0.00
Vedanta Ltd	USD	305,126	2,653,071	230,370	0.04
Wipro Ltd	USD	778,584	2,849,617	(101,216)	(0.02)
				1,178,280	**0.21**
Mexico					
Grupo Aeroportuario del Sureste SAB de CV	USD	1,590	237,482	(636)	(0.00)
				(636)	**(0.00)**
Peru					
Cia de Minas Buenaventura SAA	USD	14,489	224,869	19,705	0.00
Credicorp Ltd	USD	2,086	442,441	793	0.00
Southern Copper Corp	USD	12,783	433,216	3,707	0.00
				24,205	**0.00**
Philippines					
PLDT Inc	USD	37,485	826,544	(750)	(0.00)
				(750)	**(0.00)**
Russia					
Gazprom PJSC	USD	561,099	3,905,249	(74,065)	(0.01)
Lukoil PJSC	USD	42,647	3,549,936	(15,353)	(0.00)
MMC Norilsk Nickel PJSC	USD	123,942	3,149,366	125,181	0.02
Mobile TeleSystems PJSC	USD	569,448	4,629,612	(68,334)	(0.01)
NOVATEK OAO	USD	7,863	1,618,205	61,331	0.01
Rosneft OAO	USD	64,071	412,233	(2,691)	(0.00)
Surgutneftegas OAO	USD	59,179	318,087	21,896	0.00
				47,965	**0.01**
South Africa					
AngloGold Ashanti Ltd	USD	133,328	2,497,233	(218,658)	(0.04)
				(218,658)	**(0.04)**

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Taiwan					
Taiwan Semiconductor Manufacturing Co Ltd	USD	407,618	18,913,475	1,039,426	0.19
				1,039,426	**0.19**
Turkey					
Turkcell Iletisim Hizmetleri AS	USD	28,655	168,205	4,298	0.00
				4,298	**0.00**
United States					
Yum China Holdings Inc	USD	25,328	1,142,546	(14,184)	(0.00)
				(14,184)	**(0.00)**
Total Long Positions				**545,625**	**0.10**
Short Positions					
Common Stocks					
Brazil					
B2W Cia Digital	USD	(164,100)	(1,915,895)	(170,108)	(0.03)
Cia Siderurgica Nacional SA	USD	(47,600)	(149,591)	19,440	0.00
Suzano Papel e Celulose SA	USD	(1,438,500)	(11,438,238)	(314,129)	(0.05)
				(464,797)	**(0.08)**
Mexico					
America Movil SAB de CV	USD	(271,124)	(3,985,523)	(46,091)	(0.01)
				(46,091)	**(0.01)**
Russia					
Tatneft OAO	USD	(14,406)	(921,696)	68,573	0.01
				68,573	**0.01**
South Korea					
Celltrion Healthcare Co Ltd	USD	(53,761)	(2,260,857)	(185,674)	(0.03)
Celltrion Inc	USD	(76,970)	(10,534,935)	175,057	0.03
Celltrion Pharm Inc	USD	(11,079)	(324,259)	(14,549)	(0.00)
Cheil Industries Inc	USD	(8,877)	(664,903)	(15,312)	(0.00)
CJ Logistics Corp	USD	(12,355)	(1,492,215)	(88,944)	(0.02)
Fila Korea Ltd	USD	(54,780)	(2,649,257)	(96,225)	(0.02)
Hanwha Chemical Corp	USD	(6,120)	(91,738)	1,370	0.00
Hyundai Heavy Industries Co Ltd	USD	(75,529)	(7,812,801)	(215,584)	(0.04)
Hyundai Steel Co	USD	(7,010)	(227,703)	(2,655)	(0.00)
LG Chem Ltd	USD	(7,241)	(1,810,927)	161,984	0.03
LG Display Co Ltd	USD	(106,633)	(1,257,955)	15,742	0.00
Lotte Corp	USD	(34,254)	(1,037,449)	(41,125)	(0.01)
Lotte Shopping Co Ltd	USD	(752)	(81,056)	5,301	0.00
OCI Co Ltd	USD	(22,938)	(1,331,582)	(54,899)	(0.01)
Samsung Biologics Co Ltd	USD	(45,122)	(11,587,223)	(996,980)	(0.18)
Samsung Heavy Industries Co Ltd	USD	(238,220)	(1,566,365)	45,065	0.01
Samsung SDI Co Ltd	USD	(33,663)	(6,268,603)	531,718	0.10
S-Oil Corp	USD	(140,988)	(11,694,090)	(123,188)	(0.02)
				(898,898)	**(0.16)**
Taiwan					
Tatung Co Ltd	USD	(386,000)	(211,204)	1,356	0.00
				1,356	**0.00**
Total Short Positions				**(1,339,857)**	**(0.24)**
Total of Long and Short Equity Positions				**(794,232)**	**(0.14)**
Net Cash and Other Receivables/(Payables)				**(2,717,036)**	**(0.49)**
Total of Total Return Basket Swap Contract - GSIN - USD				**(3,511,268)**	**(0.63)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of short positions and pays 1-day SAFEX, plus or minus a specified spread which is denominated in ZAR based on the local currency of the positions within the swap.	12.07.2024	33,713

The following table represents the short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions					
Common Stocks					
South Africa					
Kumba Iron Ore Ltd	ZAR	(11,927)	(295,520)	29,247	0.01
MTN Group Ltd	ZAR	(93,977)	(596,839)	25,302	0.00
Sasol Ltd	ZAR	(93,574)	(1,573,568)	93,674	0.02
The Bidvest Group Ltd	ZAR	(144,770)	(1,815,339)	40,411	0.01
				188,634	**0.04**
Total Short Positions				**188,634**	**0.04**
Net Cash and Other Receivables/(Payables)				**(154,921)**	**(0.03)**
Total of Total Return Basket Swap Contract - GSIN - ZAR				**33,713**	**0.01**

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Description‡	Termination Date	Fair Value in USD
JPMC	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month HIBOR plus or minus a specified spread, which is denominated in HKD based on the local currency of the positions within the swap.	14.01.2021	(2,126,098)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
China					
3SBio Inc	HKD	162,000	268,688	8,155	0.00
Air China Ltd	HKD	3,366,000	2,962,866	(68,483)	(0.01)
BAIC Motor Corp Ltd	HKD	3,750,000	2,315,786	(101,952)	(0.02)
Bank of China Ltd	HKD	9,988,000	3,919,148	(94,195)	(0.02)
Beijing Enterprises Holdings Ltd	HKD	909,000	4,180,663	(271,923)	(0.05)
China Cinda Asset Management Co Ltd	HKD	3,940,000	774,031	(64,273)	(0.01)
China CITIC Bank Corp Ltd	HKD	965,000	514,529	(13,031)	(0.00)
China Construction Bank Corp	HKD	3,657,000	2,785,611	(22,657)	(0.00)
China Galaxy Securities Co Ltd	HKD	3,375,000	1,795,339	(94,548)	(0.02)
China Life Insurance Company Limited	HKD	667,000	1,544,790	(80,296)	(0.02)
China Longyuan Power Group Corp Ltd	HKD	2,828,000	1,587,507	(86,335)	(0.02)
China Mobile Ltd	HKD	2,095,000	17,344,219	(293,610)	(0.05)
China National Building Material Co Ltd	HKD	8,748,000	7,856,868	(223,389)	(0.04)
China Overseas Land & Investment Ltd	HKD	396,000	1,245,282	(37,776)	(0.01)
China Railway Construction Corp Ltd	HKD	143,000	156,325	(11,494)	(0.00)
China Resources Pharmaceutical Group Ltd	HKD	553,000	518,463	(46,935)	(0.01)
China Telecom Corp Ltd	HKD	3,478,000	1,584,164	(21,872)	(0.00)
China Unicom Hong Kong Ltd	HKD	674,000	715,691	1,231	0.00
China Vanke Co Ltd	HKD	209,000	727,818	(29,332)	(0.01)
Chongqing Rural Commercial Bank Co Ltd	HKD	592,000	314,915	(4,207)	(0.00)
Country Garden Holdings Co Ltd	HKD	806,000	1,020,929	(33,943)	(0.01)
Dali Foods Group Co Ltd	HKD	391,500	240,212	(23,271)	(0.00)
Dongfeng Motor Group Co Ltd	HKD	534,000	507,523	(70,706)	(0.01)
GF Securities Co Ltd	HKD	493,200	516,587	(26,981)	(0.01)
Haier Electronics Group Co Ltd	HKD	967,000	2,522,840	(23,742)	(0.00)
Haitong Securities Co Ltd	HKD	3,382,000	3,546,336	(228,506)	(0.04)
Jiangxi Copper Co Ltd	HKD	1,149,000	1,330,704	(51,426)	(0.01)
Lenovo Group Ltd	HKD	5,736,000	3,826,911	(168,109)	(0.03)
New China Life Insurance Co Ltd	HKD	2,229,800	8,818,325	(568,032)	(0.10)
Nexteer Automotive Group Ltd	HKD	1,113,000	918,686	(20,857)	(0.00)
Peoples Insurance Co Group of	HKD	11,756,000	4,708,975	(209,728)	(0.04)
PICC Property & Casualty Co Ltd	HKD	5,768,000	6,732,862	(102,447)	(0.02)
Shandong Weigao Group Medical Polymer Co Ltd	HKD	3,384,000	3,483,374	(95,134)	(0.02)
Sihuan Pharmaceutical Holdings Group Ltd	HKD	3,441,000	522,406	(76,007)	(0.01)
Sinopec Engineering Group Co Ltd	HKD	1,626,500	1,020,879	(54,558)	(0.01)
Tencent Holdings Ltd	HKD	520,900	21,899,840	(931,148)	(0.17)
TravelSky Technology Ltd	HKD	78,000	162,006	(4,155)	(0.00)
Tsingtao Brewery Co Ltd	HKD	42,000	253,392	(9,318)	(0.00)
Weichai Power Co Ltd	HKD	5,747,000	8,285,199	(717,168)	(0.13)
Zhejiang Expressway Co Ltd	HKD	1,188,000	1,027,516	(24,395)	(0.00)
				(4,996,553)	**(0.90)**
Hong Kong					
AAC Technologies Holdings Inc	HKD	1,557,000	8,248,349	233,956	0.04
ANTA Sports Products Ltd	HKD	1,152,000	9,528,812	285,656	0.05
BYD Electronic International Co Ltd	HKD	575,000	861,235	16,272	0.00
China Hongqiao Group Ltd	HKD	3,704,000	2,366,801	(95,905)	(0.02)
China Jinmao Holdings Group Ltd	HKD	780,000	446,810	(15,853)	(0.00)
China Medical System Holdings Ltd	HKD	2,000,000	2,378,239	74,491	0.01
China Oriental Group Co Ltd	HKD	2,336,000	807,600	(99,202)	(0.02)
China Resources Cement Holdings Ltd	HKD	1,254,000	1,257,501	(58,980)	(0.01)
China Resources Enterprise Ltd	HKD	78,000	413,418	(6,959)	(0.00)
China Resources Land Ltd	HKD	282,000	1,181,614	1,728	0.00
China Resources Power Holdings Co Ltd	HKD	4,318,000	5,238,471	(655,169)	(0.12)
China Traditional Chinese Medicine Holdings Co Ltd	HKD	668,000	306,788	(24,603)	(0.00)
CITIC Ltd	HKD	2,846,000	3,593,712	(82,803)	(0.01)
Country Garden Services Holdings Co Ltd	HKD	2,015,000	5,809,043	(12,799)	(0.00)
CSPC Pharmaceutical Group Ltd	HKD	6,240,000	12,530,011	240,091	0.04
Far East Horizon Ltd	HKD	527,000	489,292	(6,342)	(0.00)
Fullshare Holdings Ltd	HKD	34,562,500	1,124,313	228,379	0.04
Geely Automobile Holdings Ltd	HKD	153,000	259,615	431	0.00
Genscript Biotech Corp	HKD	78,000	149,482	(18,470)	(0.00)
Hua Hong Semiconductor Ltd	HKD	1,981,000	3,942,144	(101,023)	(0.02)
Kingboard Laminates Holdings Ltd	HKD	2,327,000	2,098,772	(59,211)	(0.01)
Li Ning Co Ltd	HKD	2,239,500	6,427,349	(280)	(0.00)
Longfor Group Holdings Ltd	HKD	209,500	783,058	(15,989)	(0.00)
MMG Ltd	HKD	7,724,000	1,822,683	(157,729)	(0.03)
Shimao Property Holdings Ltd	HKD	170,000	496,633	(11,888)	(0.00)
Sino Biopharmaceutical Ltd	HKD	388,000	493,017	(40,256)	(0.01)
Sinotruk Hong Kong Ltd	HKD	2,410,000	3,571,808	23,790	0.00
Sunac China Holdings Ltd	HKD	273,000	1,097,123	(72,967)	(0.01)
Tingyi Cayman Islands Holding Corp	HKD	1,080,000	1,520,844	(22,131)	(0.00)
Uni-President China Holdings Ltd	HKD	1,158,000	1,249,752	(26,509)	(0.00)
				(480,274)	**(0.08)**
Total Long Positions				**(5,476,827)**	**(0.98)**
Short Positions					
Common Stocks					
Bermuda					
Alibaba Health Information Technology Ltd	HKD	(440,000)	(384,504)	2,210	0.00
				2,210	**0.00**
China					
Beijing Enterprises Water Group Ltd	HKD	(374,000)	(191,306)	15,268	0.00
BYD Co Ltd	HKD	(340,000)	(1,691,360)	121,534	0.02
China Molybdenum Co Ltd	HKD	(2,517,000)	(834,814)	4,497	0.00
China Oilfield Services Ltd	HKD	(176,000)	(210,366)	10,324	0.00

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
China (continued)					
China Southern Airlines Co Ltd	HKD	(1,446,000)	(876,155)	3,685	0.00
China Tower Corp Ltd	HKD	(18,212,000)	(4,135,566)	235,065	0.04
CITIC Securities Co Ltd	HKD	(764,500)	(1,431,714)	85,700	0.02
ENN Energy Holdings Ltd	HKD	(59,400)	(614,548)	12,837	0.00
Guangzhou Automobile Group Co Ltd	HKD	(10,766,000)	(10,300,466)	1,001,953	0.18
Huatai Securities Co Ltd	HKD	(1,346,800)	(2,017,218)	150,883	0.03
Maanshan Iron & Steel Co Ltd	HKD	(1,062,000)	(399,662)	2,682	0.00
Semiconductor Manufacturing International Corp	HKD	(2,463,500)	(3,103,107)	133,627	0.02
Shanghai Fosun Pharmaceutical Group Co Ltd	HKD	(1,066,000)	(2,863,156)	264,380	0.05
Shanghai Henlius Biotech Inc	HKD	(9,079)	0	0	0.00
Yanzhou Coal Mining Co Ltd	HKD	(2,562,000)	(2,601,672)	231,777	0.04
Yihai International Holding Ltd	HKD	(192,000)	(1,141,308)	23,721	0.01
Zhaojin Mining Industry Co Ltd	HKD	(2,270,500)	(2,626,097)	53,933	0.01
				2,351,866	**0.42**
Hong Kong					
Brilliance China Automotive Holdings Ltd	HKD	(8,350,000)	(8,968,320)	1,022,623	0.18
China Education Group Holdings Ltd	HKD	(197,000)	(289,520)	(15,609)	(0.00)
China First Capital Group Ltd	HKD	(780,000)	(227,826)	24,898	0.00
China Gas Holdings Ltd	HKD	(2,206,600)	(8,528,166)	(131,213)	(0.02)
China International Capital Corp Ltd	HKD	(558,400)	(1,082,687)	9,980	0.00
China State Construction International Holdings Ltd	HKD	(1,632,000)	(1,534,343)	104,027	0.02
Meituan Dianping	HKD	(783,100)	(8,002,653)	(810,368)	(0.15)
Xiaomi Corp	HKD	(5,872,600)	(6,593,460)	200,999	0.04
Zhongsheng Group Holdings Ltd	HKD	(1,197,000)	(3,778,913)	91,785	0.02
				497,122	**0.09**
Total Short Positions				**2,851,198**	**0.51**
Total of Long and Short Equity Positions				**(2,625,629)**	**(0.47)**
Net Cash and Other Receivables/(Payables)				**499,531**	**0.09**
Total of Total Return Basket Swap Contract - JPMC - HKD				**(2,126,098)**	**(0.38)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
JPMC	The Sub-Fund receives the total return on a portfolio of long positions and pays FFR plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	11.07.2024	296,533

The following table represents the long positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Saudi Arabia					
Al Rajhi Bank	USD	219,041	3,701,517	179,586	0.03
Banque Saudi Fransi	USD	137,678	1,186,307	(77,321)	(0.01)
National Commercial Bank	USD	213,026	2,618,668	12,964	0.00
Riyad Bank	USD	255,314	1,659,895	82,746	0.01
Samba Financial Group	USD	235,233	1,795,866	49,068	0.01
Saudi Basic Industries Corp	USD	77,752	1,907,778	41,645	0.01
				288,688	**0.05**
Total Long Positions				**288,688**	**0.05**
Net Cash and Other Receivables/(Payables)				**7,845**	**0.00**
Total of Total Return Basket Swap Contract - JPMC - USD				**296,533**	**0.05**

AQR Systematic Fixed Income: Emerging Market Hard Currency Debt UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.						
Government Bonds						
Government						
Argentina Government Bond	6.875%	26/01/2027	USD	10,000	4,218	0.04
Argentina Government Bond	7.125%	07/07/2036	USD	150,000	64,500	0.65
Bolivia Government Bond	4.500%	20/03/2028	USD	270,000	257,853	2.58
Brazil Government Bond	7.125%	20/01/2037	USD	480,000	610,200	6.10
Colombia Government Bond	8.125%	21/05/2024	USD	470,000	582,805	5.83
Costa Rica Government Bond	7.158%	13/03/2045	USD	380,000	381,904	3.82
Dominican Republic Government Bond	5.875%	18/04/2024	USD	100,000	106,001	1.06
Dominican Republic Government Bond	6.875%	29/01/2026	USD	100,000	113,375	1.13
Ecuador Government Bond	9.625%	02/06/2027	USD	200,000	208,752	2.09
Ecuador Government Bond	10.750%	31/01/2029	USD	200,000	216,877	2.17
Egypt Government Bond	7.500%	01/02/2027	USD	230,000	247,889	2.48
Egypt Government Bond	8.700%	01/03/2049	USD	270,000	291,823	2.92
Honduras Government Bond	6.250%	19/01/2027	USD	150,000	162,939	1.63
India Government Bond	4.000%	17/01/2023	USD	360,000	374,700	3.75
Indonesia Government Bond	4.125%	15/01/2025	USD	290,000	309,297	3.09
Indonesia Government Bond	4.750%	08/01/2026	USD	290,000	320,076	3.20
Jamaica Government Bond	8.000%	15/03/2039	USD	100,000	131,251	1.31
Jordan Government Bond	5.750%	01/02/2027	USD	230,000	236,291	2.36
Kenya Government Bond	7.000%	24/05/2027	USD	200,000	207,798	2.08
Mexico Government Bond	6.050%	11/01/2040	USD	210,000	264,602	2.65
Nigeria Government Bond	7.875%	17/02/2032	USD	220,000	232,157	2.32
Nigeria Government Bond	9.248%	21/01/2049	USD	220,000	246,378	2.47
Oman Government Bond	6.000%	01/08/2029	USD	200,000	199,291	1.99
Oman Government Bond	6.750%	17/01/2048	USD	360,000	340,893	3.41
Peru Government Bond	8.750%	21/11/2033	USD	40,000	66,200	0.66
Romania Government Bond	5.125%	15/06/2048	USD	10,000	11,614	0.12
Russia Government Bond	5.250%	24/06/2047	USD	600,000	714,474	7.15
South Africa Government Bond	5.875%	16/09/2025	USD	210,000	229,146	2.29
South Africa Government Bond	5.875%	24/06/2030	USD	200,000	213,938	2.14
Total Government					**7,347,242**	**73.49**
Total Government Bonds					**7,347,242**	**73.49**
Corporate Bonds						
Basic Materials						
Codelco Inc.	4.500%	16/09/2025	USD	260,000	284,816	2.85
Total Basic Materials					**284,816**	**2.85**
Energy						
PEMEX Exploracion y Produccion	6.625%	15/06/2035	USD	420,000	413,175	4.13
Total Energy					**413,175**	**4.13**
Government						
Malaysia Sukuk Global Bhd	3.179%	27/04/2026	USD	490,000	512,592	5.13
Total Government					**512,592**	**5.13**
Industrial						
Pelabuhan Indonesia II PT	5.375%	05/05/2045	USD	200,000	229,000	2.29
Total Industrial					**229,000**	**2.29**
Utilities						
Comision Federal de Electricidad	6.125%	16/06/2045	USD	200,000	229,000	2.29
Total Utilities					**229,000**	**2.29**
Total Corporate Bonds					**1,668,583**	**16.69**
Total Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.					**9,015,825**	**90.18**
Short Term Investments						
Other Investment Funds						
Financial						
JPMorgan Liquidity Funds - USD Treasury CNAV Fund^	0.000%		USD	9,950,000	9,950,000	99.52
Total Financial					**9,950,000**	**99.52**
Total Other Investment Funds					**9,950,000**	**99.52**
Total Short Term Investments					**9,950,000**	**99.52**
Total Investments (Total Cost: $18,964,985)					**18,965,825**	**189.70**
Other Assets/(Liabilities)					**(8,967,959)**	**(89.70)**
Total Net Assets					**9,997,866**	**100.00**

^Seven-day effective yield at 30 September 2019 was 1.77%.

AQR Systematic Fixed Income: Emerging Market Hard Currency Debt UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Country Classification	Percent of Net Assets
Argentina	0.69
Bolivia	2.58
Brazil	6.10
Chile	2.85
Colombia	5.83
Costa Rica	3.82
Dominican Republic	2.19
Ecuador	4.26
Egypt	5.40
Honduras	1.63
India	3.75
Indonesia	8.58
Jamaica	1.31
Jordan	2.36
Kenya	2.08
Malaysia	5.13
Mexico	9.07
Nigeria	4.79
Oman	5.40
Peru	0.66
Romania	0.12
Russia	7.15
South Africa	4.43
United States	99.52
Total Investments	**189.70**
Other Assets/(Liabilities)	**(89.70)**
Total Net Assets	**100.00**

AQR Systematic Fixed Income: Emerging Market Hard Currency Debt UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Interest Rate Swap Contracts
Centrally Cleared

Counterparty†	Trading Currency	Payments Made‡	Payments Received‡	Notional Amount in USD	Upfront Payments (Receipts) in USD	Termination Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITG	KRW	Fixed 1.00%	Floating KRW 3-month KSDA	581,233	2,112	16/03/2022	2,125	0.02
CITG	PLN	Fixed 1.50%	Floating PLN 6-month WIBOR	975,491	2,995	16/03/2022	3,250	0.03
CITG	HKD	Fixed 1.50%	Floating HKD 3-month HIBOR	128,036	494	16/03/2022	475	0.00
CITG	HUF	Fixed 0.50%	Floating HUF 6-month BUBOR	1,969,716	(2,556)	16/03/2022	(1,359)	(0.01)
CITG	MXN	Fixed 6.50%	Floating MXN 1-month TIIE	348,512	(1,905)	16/03/2022	(1,196)	(0.01)
CITG	ZAR	Floating ZAR 3-month JIBAR	Fixed 6.50%	2,111,738	(5,349)	16/03/2022	(6,550)	(0.07)
CITG	CZK	Floating CZK 6-month PRIBOR	Fixed 1.50%	422,656	(3,581)	16/03/2022	(4,263)	(0.04)
CITG	SGD	Floating SGD 6-month SOR	Fixed 1.50%	3,035,336	(2,984)	16/03/2022	(3,518)	(0.03)
Total Interest Rate Swap Contracts							**(11,036)**	**(0.11)**

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
10 Year US Treasury Note (CBT) Futures	JPPC	(7)	19/12/2019	USD	(911,531)	(437)	(0.01)
US ULTRA Bond (CBT) Futures	JPPC	2	19/12/2019	USD	382,063	(375)	(0.00)
2 Year US Treasury Note (CBT) Futures	JPPC	7	31/12/2019	USD	1,508,117	328	0.01
US LONG Bond (CBT) Futures	JPPC	(2)	19/12/2019	USD	(323,875)	125	0.00
Total Futures Contracts						**(359)**	**(0.00)**

Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	COP	66,500,000	USD	19,332	18/12/2019*	(196)	(0.00)
CITI	IDR	160,000,000	USD	11,181	18/12/2019*	(13)	(0.00)
CITI	MXN	5,665,000	USD	285,576	18/12/2019	(1,947)	(0.02)
CITI	RUB	4,150,000	USD	63,921	18/12/2019*	(605)	(0.01)
CITI	TWD	1,465,000	USD	47,560	18/12/2019*	(96)	(0.00)
CITI	USD	96,726	ILS	339,000	18/12/2019	(1,135)	(0.01)
CITI	USD	282,907	KRW	338,500,000	18/12/2019*	(79)	(0.00)
CITI	ZAR	855,000	USD	56,528	18/12/2019	(665)	(0.01)
JPMC	COP	66,500,000	USD	19,332	18/12/2019*	(196)	(0.00)
JPMC	IDR	160,000,000	USD	11,181	18/12/2019*	(14)	(0.00)
JPMC	MXN	5,665,000	USD	285,576	18/12/2019	(1,947)	(0.02)
JPMC	RUB	4,150,000	USD	63,921	18/12/2019*	(605)	(0.01)
JPMC	TWD	1,465,000	USD	47,560	18/12/2019*	(96)	(0.00)
JPMC	USD	96,726	ILS	339,000	18/12/2019	(1,135)	(0.01)
JPMC	USD	282,907	KRW	338,500,000	18/12/2019*	(80)	(0.00)
JPMC	ZAR	855,000	USD	56,528	18/12/2019	(665)	(0.01)
CITI	INR	10,150,000	USD	141,745	18/12/2019*	361	0.01
CITI	PHP	6,550,000	USD	125,022	18/12/2019*	1,040	0.01
CITI	PLN	143,500	USD	35,807	18/12/2019	6	0.00
CITI	USD	137,951	BRL	573,000	18/12/2019*	1,002	0.01
CITI	USD	147,692	CLP	107,000,000	18/12/2019*	516	0.01
CITI	USD	64,936	CZK	1,530,000	18/12/2019	166	0.00
CITI	USD	6,887	HUF	2,100,000	18/12/2019	12	0.00
CITI	USD	110,688	SGD	152,500	18/12/2019	251	0.00
JPMC	INR	10,150,000	USD	141,746	18/12/2019*	361	0.00
JPMC	PHP	6,550,000	USD	125,022	18/12/2019*	1,040	0.01
JPMC	PLN	143,500	USD	35,807	18/12/2019	6	0.00
JPMC	USD	137,950	BRL	573,000	18/12/2019*	1,002	0.01
JPMC	USD	147,692	CLP	107,000,000	18/12/2019*	516	0.01
JPMC	USD	64,936	CZK	1,530,000	18/12/2019	166	0.00
JPMC	USD	6,887	HUF	2,100,000	18/12/2019	12	0.00
JPMC	USD	110,688	SGD	152,500	18/12/2019	250	0.00
Total Forward Foreign Exchange Contracts						**(2,767)**	**(0.03)**

* Non-deliverable forwards (See Note 4)

AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.						
Corporate Bonds						
Basic Materials						
Barrick North America Finance LLC	5.750%	01/05/2043	USD	330,000	430,543	0.92
Kinross Gold Corp	5.950%	15/03/2024	USD	370,000	413,679	0.88
Sherwin-Williams Co	3.450%	01/06/2027	USD	430,000	449,628	0.96
Total Basic Materials					**1,293,850**	**2.76**
Communications						
AT&T Inc	4.500%	09/03/2048	USD	760,000	815,493	1.74
Charter Communications Operating LLC	4.908%	23/07/2025	USD	400,000	439,640	0.94
Elisa OYJ	1.125%	26/02/2026	EUR	200,000	227,427	0.48
Eutelsat SA	2.000%	02/10/2025	EUR	200,000	229,625	0.49
Informa PLC	1.500%	05/07/2023	EUR	200,000	227,410	0.48
Koninklijke KPN NV	5.750%	17/09/2029	GBP	170,000	256,351	0.54
Tele2 AB	2.125%	15/05/2028	EUR	190,000	230,426	0.49
Telia Company AB	3.000%	04/04/2078	EUR	220,000	256,743	0.55
Total Communications					**2,683,115**	**5.71**
Consumer Cyclical						
Compass Group International BV	0.625%	03/07/2024	EUR	210,000	235,649	0.50
FCE Bank PLC	1.615%	11/05/2023	EUR	150,000	163,762	0.35
General Motors Co	5.200%	03/04/2045	USD	600,000	592,111	1.26
GKN Holdings plc	5.375%	19/09/2022	GBP	170,000	228,207	0.49
InterContinental Hotels Group	2.125%	24/08/2026	GBP	190,000	237,760	0.51
LVMH Moet Hennessy Louis Vuitton SE	0.125%	28/02/2023	EUR	200,000	219,828	0.47
McDonald's Corp	4.875%	11/12/2045	USD	420,000	506,695	1.08
Next Group PLC	3.000%	26/08/2025	GBP	190,000	244,152	0.52
Starbucks Corp	4.500%	16/11/2048	USD	400,000	462,792	0.98
Total Consumer Cyclical					**2,890,956**	**6.16**
Consumer Non-cyclical						
Adecco International Financial Services BV	1.250%	20/11/2029	EUR	200,000	228,244	0.49
Anthem Inc	4.625%	15/05/2042	USD	440,000	486,131	1.04
Babcock International Group PLC	1.750%	06/10/2022	EUR	130,000	146,228	0.31
Bayer AG	3.000%	01/07/2075	EUR	250,000	276,167	0.59
Carlsberg A/S	2.500%	28/05/2024	EUR	200,000	241,568	0.51
Church & Dwight Co Inc	3.150%	02/08/2027	USD	400,000	410,626	0.87
Cintas Corporation No. 2	3.700%	01/04/2027	USD	380,000	414,559	0.88
Coca-Cola HBC Finance BV	1.000%	14/05/2027	EUR	200,000	228,648	0.49
Danone SA	0.424%	03/11/2022	EUR	200,000	221,512	0.47
Edenred	1.875%	06/03/2026	EUR	200,000	239,060	0.51
Edwards Lifesciences Corp	4.300%	15/06/2028	USD	370,000	416,638	0.89
Experian Finance PLC	2.125%	27/09/2024	GBP	180,000	231,541	0.49
HCA Inc	5.000%	15/03/2024	USD	110,000	120,128	0.26
IHS Markit Ltd	4.750%	18/02/2025	USD	400,000	434,720	0.93
Kerry Group Financial Services Unlimited Company	2.375%	10/09/2025	EUR	170,000	208,511	0.44
McCormick & Co Inc	2.700%	15/08/2022	USD	110,000	111,426	0.24
Merck KGaA	2.625%	12/12/2074	EUR	220,000	249,031	0.53
Mondelez International Inc	3.625%	13/02/2026	USD	390,000	415,568	0.88
Nestle Holdings Inc	0.875%	18/07/2025	EUR	240,000	274,673	0.58
Perrigo Finance Unlimited Co	4.375%	16/03/2026	USD	290,000	298,256	0.64
Rentokil Initial PLC	0.875%	01/06/2026	EUR	175,000	194,772	0.41
Tyson Foods Inc	5.100%	28/09/2048	USD	290,000	351,569	0.75
Verisk Analytics Inc	4.000%	16/06/2025	USD	390,000	419,876	0.89
Zimmer Biomet Holdings Inc	3.550%	01/04/2025	USD	410,000	430,572	0.92
Total Consumer Non-cyclical					**7,050,024**	**15.01**
Energy						
Boardwalk Pipelines LP	4.950%	16/12/2024	USD	380,000	406,444	0.87
BP Capital Markets PLC	0.900%	03/07/2024	EUR	290,000	328,943	0.70
Columbia Pipeline Group	4.500%	02/06/2025	USD	380,000	409,920	0.87
ERG SpA	1.875%	11/04/2025	EUR	200,000	230,569	0.49
Hess Corporation	4.300%	01/04/2027	USD	420,000	438,691	0.93
HollyFrontier Corp	5.875%	01/04/2026	USD	360,000	403,319	0.86
NGPL Pipeco Llc	4.875%	16/08/2027	USD	380,000	407,563	0.87
ONEOK Inc	4.950%	15/07/2047	USD	420,000	454,250	0.97
Sunoco Logistics Partners LP	5.400%	01/10/2047	USD	100,000	109,040	0.23
Western Gas Partners LP	5.300%	02/03/2048	USD	100,000	86,563	0.19
Total Energy					**3,275,302**	**6.98**
Financial						
3i Group PLC	6.875%	09/03/2023	GBP	160,000	232,535	0.50
AG Insurance	3.500%	01/07/2047	EUR	200,000	245,143	0.52
American Express Co	2.500%	01/08/2022	USD	540,000	545,537	1.16
Ares Capital Corp	3.500%	10/02/2023	USD	410,000	412,671	0.88
Aroundtown SA	1.625%	31/01/2028	EUR	200,000	225,962	0.48
Bank of Montreal	3.803%	15/12/2032	USD	450,000	467,114	1.00
Barclays PLC	3.250%	17/01/2033	GBP	190,000	237,544	0.51
BB&T Corporation	3.750%	06/12/2023	USD	460,000	487,038	1.04
BBVA USA	2.875%	29/06/2022	USD	370,000	374,691	0.80
Capital One Financial Co	3.900%	29/01/2024	USD	490,000	517,772	1.10
Cboe Global Markets Inc	3.650%	12/01/2027	USD	380,000	404,068	0.86
Credit Agricole Assurances	2.625%	29/01/2048	EUR	300,000	332,507	0.71
Credit Mutuel Arkea	3.375%	11/03/2031	EUR	100,000	126,780	0.27
Crown Castle International Corp	3.650%	01/09/2027	USD	170,000	178,982	0.38
Deutsche Boerse AG	2.750%	05/02/2041	EUR	210,000	236,855	0.50
DNB Bank ASA	1.125%	20/03/2028	EUR	230,000	257,124	0.55
Equinix Inc	5.375%	17/05/2027	USD	400,000	433,000	0.92
Erste Group Bank AG	7.125%	10/10/2022	EUR	170,000	224,004	0.48
Euronext NV	1.125%	12/06/2029	EUR	100,000	115,251	0.25
Fastighets AB Balder	1.875%	23/01/2026	EUR	210,000	239,633	0.51
FCA Bank SpA Ireland	1.000%	21/02/2022	EUR	230,000	255,631	0.54
Fifth Third Bancorp	3.650%	25/01/2024	USD	440,000	463,832	0.99
HSBC Holdings PLC	0.875%	06/09/2024	EUR	360,000	406,146	0.87
Huntington Bancshares Inc	2.625%	06/08/2024	USD	140,000	141,438	0.30
Immofinanz AG	2.625%	27/01/2023	EUR	200,000	231,715	0.49
International Lease Finance Corp	5.875%	15/08/2022	USD	430,000	470,943	1.00
JPMorgan Chase & Co	2.950%	01/10/2026	USD	790,000	809,641	1.72
Kennedy Wilson Europe Real Estate Ltd	3.950%	30/06/2022	GBP	190,000	242,143	0.52

AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.						
Corporate Bonds (continued)						
Financial (continued)						
Legg Mason Inc	4.750%	16/03/2026	USD	370,000	405,000	0.86
Lloyds Banking Group PLC	0.625%	15/01/2024	EUR	220,000	240,805	0.51
London Stock Exchange Group PLC	1.750%	06/12/2027	EUR	190,000	225,633	0.48
Mediobanca SpA	0.625%	27/09/2022	EUR	210,000	231,983	0.49
Mid-America Apartment Communities Inc	3.600%	01/06/2027	USD	400,000	423,028	0.90
New York Life Global FDG	2.875%	10/04/2024	USD	390,000	402,241	0.86
NIBC Bank NV	2.000%	09/04/2024	EUR	200,000	228,532	0.49
Raiffeisen Bank International AG	6.000%	16/10/2023	EUR	200,000	262,222	0.56
RenaissanceRe Holdings Ltd	3.600%	16/04/2029	USD	390,000	413,192	0.88
Royal Bank of Canada	3.700%	05/10/2023	USD	440,000	465,540	0.99
Sagax AB	2.250%	13/03/2025	EUR	190,000	220,972	0.47
Samhallsbyggnadsbolaget i Norden AB	1.750%	14/01/2025	EUR	200,000	226,406	0.48
SpareBank 1 SR-Bank ASA	2.125%	14/04/2021	EUR	150,000	169,436	0.36
Standard Chartered PLC	0.750%	03/10/2023	EUR	240,000	265,062	0.56
Synchrony Financial	3.950%	01/12/2027	USD	440,000	449,818	0.96
TLG Immobilen AG	1.500%	28/05/2026	EUR	200,000	225,701	0.48
Trinity Acquisition Plc	2.125%	26/05/2022	EUR	200,000	228,561	0.49
UniCredit SpA	1.000%	18/01/2023	EUR	260,000	287,873	0.61
US Bancorp	3.150%	27/04/2027	USD	150,000	158,870	0.34
Welltower Inc	4.000%	02/06/2025	USD	420,000	449,822	0.96
Zb NA	3.500%	27/08/2021	USD	400,000	408,796	0.87
Total Financial					**15,705,193**	**33.45**
Industrial						
BAE Systems PLC	4.125%	08/06/2022	GBP	180,000	239,018	0.51
Gatwick Funding Limited	6.125%	02/03/2026	GBP	100,000	156,225	0.33
Keysight Technologies Inc	4.600%	06/04/2027	USD	370,000	407,103	0.87
L3Harris Tech Inc	4.400%	15/06/2028	USD	390,000	438,333	0.93
Martin Marietta Materials Inc	4.250%	16/12/2047	USD	430,000	432,910	0.92
Masco Corp	4.450%	01/04/2025	USD	380,000	411,617	0.88
Roper Technologies Inc	3.800%	15/12/2026	USD	400,000	427,481	0.91
Smiths Group PLC	2.000%	23/02/2027	EUR	190,000	222,899	0.48
Total Industrial					**2,735,586**	**5.83**
Technology						
Broadcom Corp	3.875%	15/01/2027	USD	440,000	442,189	0.94
Fidelity National Information Services Inc	3.000%	17/08/2026	USD	330,000	339,709	0.72
Fiserv Inc	4.200%	02/10/2028	USD	430,000	475,735	1.01
Marvell Technology Group Ltd	4.875%	22/06/2028	USD	370,000	410,837	0.88
Microchip Technology Inc	4.333%	01/06/2023	USD	300,000	315,237	0.67
Micron Technology Inc	5.327%	06/02/2029	USD	400,000	439,275	0.94
Seagate HDD Cayman	4.750%	02/01/2025	USD	420,000	436,499	0.93
Teleperformance SE	1.875%	02/07/2025	EUR	200,000	234,379	0.50
Total Technology					**3,093,860**	**6.59**
Utilities						
ACEA SpA	1.500%	08/06/2027	EUR	190,000	222,135	0.47
AES Corp	7.250%	15/10/2021	USD	380,000	408,025	0.87
EnBW Energie Baden-Wuerttemberg AG	3.625%	02/04/2076	EUR	190,000	217,445	0.46
Enel Finance International NV	1.125%	16/09/2026	EUR	290,000	334,390	0.71
Eurogrid GmbH	1.625%	03/11/2023	EUR	200,000	232,138	0.49
FirstEnergy Corp	3.900%	15/07/2027	USD	310,000	330,041	0.70
Fortum OYJ	0.875%	27/02/2023	EUR	200,000	223,366	0.48
Hera SpA	5.200%	31/01/2028	EUR	140,000	210,893	0.45
Iren SpA	1.950%	19/09/2025	EUR	190,000	225,066	0.48
ORSTED A/S	2.125%	17/05/2027	GBP	180,000	234,928	0.50
Sempra Energy	3.400%	01/02/2028	USD	400,000	411,968	0.88
Southern Co	3.250%	01/07/2026	USD	500,000	515,406	1.10
Vistra Operations Co LLC	3.550%	15/07/2024	USD	400,000	402,904	0.86
Total Utilities					**3,968,705**	**8.45**
Total Corporate Bonds					**42,696,591**	**90.94**
Total Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.					**42,696,591**	**90.94**
Short Term Investments						
U.S. Treasury Obligations						
Government						
United States Treasury Bill[1]	0.000%[δ]	06/02/2020	USD	19,000	18,878	0.04
United States Treasury Bill[2]	0.000%[δ]	26/03/2020	USD	1,648,000	1,633,434	3.48
Total Government					**1,652,312**	**3.52**
Total U.S. Treasury Obligations					**1,652,312**	**3.52**
Other Investment Funds						
Financial						
JPMorgan Liquidity Funds - USD Treasury CNAV Fund[^]	0.000%		USD	2,290,045	2,290,045	4.87
Total Financial					**2,290,045**	**4.87**
Total Other Investment Funds					**2,290,045**	**4.87**
Total Short Term Investments					**3,942,357**	**8.39**
Total Investments (Total Cost: $46,994,959)					**46,638,948**	**99.33**
Other Assets/(Liabilities)					**313,011**	**0.67**
Total Net Assets					**46,951,959**	**100.00**

[1]Effective yield at 30 September 2019 was 1.91%.
[2]Effective yield at 30 September 2019 was 1.89%.
[δ]The rate shown was the effective yield at the date of the purchase.
[^]Seven-day effective yield at 30 September 2019 was 1.77%.

AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Country Classification	Percent of Net Assets
Austria	1.53
Belgium	0.52
Canada	3.78
Denmark	1.01
Finland	0.96
France	3.42
Germany	3.54
Ireland	0.44
Italy	4.26
Netherlands	1.28
Norway	0.91
Sweden	2.50
Switzerland	1.56
United Kingdom	10.51
United States	63.11
Total Investments	**99.33**
Other Assets/(Liabilities)	**0.67**
Total Net Assets	**100.00**

AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Credit Default Swap Contracts - Sell Protection
Centrally Cleared

Counterparty†	Reference Entity	Financing Rate Received	Termination Date	Credit Spread	Trading Currency	Notional Amount in USD	Upfront Payments (Receipts) in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITG	European iTraxx Indices CDX Spreads - Series 32	1.00%	21/12/2024	0.0056	EUR	(2,493,027)	61,818	58,937	0.12
CITG	North American Investment Grade CDX Spreads - Series 33	1.00%	21/12/2024	0.0061	USD	(5,934,141)	122,084	117,708	0.25
Total Credit Default Swap Contracts - Sell Protection								**176,645**	**0.37**

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
10 Year Canadian Treasury Bonds Futures	JPPC	1	18/12/2019	CAD	107,695	332	0.00
2 Year US Treasury Note (CBT) Futures	JPPC	3	31/12/2019	USD	646,336	234	0.00
5 Year US Treasury Note (CBT) Futures	JPPC	(33)	31/12/2019	USD	(3,930,351)	21,724	0.05
Euro-Bobl Futures	JPPC	(11)	06/12/2019	EUR	(1,626,697)	6,891	0.02
Euro-Bund Futures	JPPC	(1)	06/12/2019	EUR	(189,943)	87	0.00
Euro-Buxl 30 Year Bond Futures	JPPC	1	06/12/2019	EUR	237,020	4,448	0.01
Long Gilt Futures	JPPC	3	27/12/2019	GBP	496,410	1,219	0.00
US ULTRA Bond (CBT) Futures	JPPC	1	19/12/2019	USD	191,031	1,906	0.00
10 Year Canadian Treasury Bonds Futures	JPPC	12	18/12/2019	CAD	1,292,336	(11,177)	(0.03)
10 Year US Treasury Note (CBT) Futures	JPPC	41	19/12/2019	USD	5,338,970	(42,259)	(0.09)
2 Year US Treasury Note (CBT) Futures	JPPC	7	31/12/2019	USD	1,508,117	(4,208)	(0.01)
5 Year US Treasury Note (CBT) Futures	JPPC	(7)	31/12/2019	USD	(833,711)	(930)	(0.00)
US ULTRA Bond (CBT) Futures	JPPC	4	19/12/2019	USD	764,125	(23,867)	(0.05)
Total Futures Contracts						**(45,600)**	**(0.10)**

Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	EUR	115,500	USD	128,272	18/12/2019	(1,606)	(0.00)
CITI	GBP	11,500	USD	14,332	18/12/2019	(126)	(0.00)
CITI	USD	813,658	GBP	664,120	18/12/2019	(6,704)	(0.01)
JPMC	EUR	115,500	USD	128,272	18/12/2019	(1,606)	(0.00)
JPMC	GBP	11,500	USD	14,332	18/12/2019	(126)	(0.00)
JPMC	USD	813,669	GBP	664,130	18/12/2019	(6,705)	(0.02)
CITI	GBP	7,000	USD	8,605	18/12/2019	42	0.00
CITI	USD	6,657,900	EUR	5,973,496	18/12/2019	106,889	0.23
CITI	USD	485,181	GBP	391,372	18/12/2019	1,735	0.00
JPMC	GBP	7,000	USD	8,605	18/12/2019	42	0.00
JPMC	USD	6,657,922	EUR	5,973,504	18/12/2019	106,901	0.23
JPMC	USD	485,188	GBP	391,378	18/12/2019	1,735	0.00
Total Forward Foreign Exchange Contracts						**200,471**	**0.43**

Hedge Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	EUR	21,608,625	USD	24,072,300	18/12/2019	(374,561)	(0.80)
JPMC	EUR	21,600,620	USD	24,063,396	18/12/2019	(374,435)	(0.80)
CITI	USD	75,009	EUR	67,346	18/12/2019	1,152	0.01
JPMC	USD	75,006	EUR	67,344	18/12/2019	1,152	0.00
Total Hedge Forward Foreign Exchange Contracts						**(746,692)**	**(1.59)**

AQR Systematic Fixed Income: US High Yield UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.						
Corporate Bonds						
Basic Materials						
CVR Partners LP / CVR Nitrogen Finance Corp	9.250%	15/06/2023	USD	1,000,000	1,046,250	0.18
Ferroglobe PLC	9.375%	01/03/2022	USD	1,500,000	1,155,285	0.20
Kaiser Aluminum Corp	5.875%	15/05/2024	USD	4,800,000	5,009,328	0.86
Total Basic Materials					**7,210,863**	**1.24**
Communications						
Cogent Communications Group Inc	5.375%	01/03/2022	USD	112,000	117,040	0.02
Dish DBS Corp	7.750%	01/07/2026	USD	12,050,000	12,291,000	2.12
Gogo Intermediate Holdings LLC / Gogo Finance Co. Inc.	9.875%	01/05/2024	USD	4,860,000	5,218,425	0.90
Hughes Satellite Systems Corp	6.625%	03/08/2026	USD	6,900,000	7,495,125	1.29
Iridium Communications Inc	10.250%	17/04/2023	USD	4,750,000	5,130,000	0.88
Lee Enterprises Inc	9.500%	15/03/2022	USD	1,750,000	1,758,750	0.30
Liberty Interactive Llc	8.250%	01/02/2030	USD	1,850,000	1,942,500	0.33
Match Group Inc	5.000%	15/12/2027	USD	3,252,000	3,390,210	0.58
Nexstar Broadcasting Inc	5.625%	01/08/2024	USD	6,050,000	6,312,268	1.09
Sinclair Television Group	5.625%	01/08/2024	USD	2,728,000	2,813,250	0.49
Sirius XM Radio Inc	5.000%	02/08/2027	USD	3,850,000	3,989,563	0.69
The EW Scripps Company	5.125%	15/05/2025	USD	2,550,000	2,569,125	0.44
United States Cellular Corp	6.700%	15/12/2033	USD	529,000	569,336	0.10
VeriSign Inc	4.750%	15/07/2027	USD	6,400,000	6,719,680	1.16
ViaSat Inc	5.625%	15/09/2025	USD	6,050,000	6,125,625	1.06
Zayo Group LLC	5.750%	15/01/2027	USD	6,890,000	7,036,413	1.21
Total Communications					**73,478,310**	**12.66**
Consumer Cyclical						
Allison Transmission Inc	5.000%	01/10/2024	USD	1,620,000	1,659,180	0.29
Beazer Homes USA Inc	5.875%	15/10/2027	USD	1,000,000	972,500	0.17
Carvana Co	8.875%	02/10/2023	USD	1,440,000	1,490,400	0.26
Churchill Downs Inc	4.750%	18/01/2028	USD	5,100,000	5,253,000	0.91
Forestar Group Inc	8.000%	15/04/2024	USD	5,000,000	5,425,000	0.93
KAR Auction Services Inc	5.125%	02/06/2025	USD	1,900,000	1,980,750	0.34
KB Home	7.000%	15/12/2021	USD	1,300,000	1,402,375	0.24
LGI Homes Inc	6.875%	15/07/2026	USD	5,500,000	5,733,750	0.99
Lithia Motors Inc	5.250%	01/08/2025	USD	2,624,000	2,745,360	0.47
Live Nation Entertainment Inc	4.875%	01/11/2024	USD	5,800,000	6,032,000	1.04
M/I Homes Inc	5.625%	01/08/2025	USD	5,802,000	6,005,070	1.03
Meritage Homes Corporation	6.000%	02/06/2025	USD	5,550,000	6,160,500	1.06
Meritor Inc	6.250%	15/02/2024	USD	4,400,000	4,535,080	0.78
Performance Food Group Inc	5.500%	03/06/2024	USD	5,394,000	5,522,108	0.95
PulteGroup Inc	5.000%	15/01/2027	USD	7,350,000	7,956,375	1.37
Scotts Miracle-Gro Co	5.250%	15/12/2026	USD	3,000,000	3,161,250	0.54
Suburban Propane Partners LP	5.500%	03/06/2024	USD	3,950,000	4,058,625	0.70
Tempur Sealy International Inc	5.500%	15/06/2026	USD	5,000,000	5,231,250	0.90
Tesla Inc	5.300%	15/08/2025	USD	6,600,000	5,969,700	1.03
Toll Bros Finance Corp	4.875%	15/03/2027	USD	3,500,000	3,780,000	0.65
TRI Pointe Group Inc	5.250%	01/06/2027	USD	6,250,000	6,312,500	1.09
Under Armour Inc	3.250%	15/06/2026	USD	5,469,000	5,274,095	0.91
Total Consumer Cyclical					**96,660,868**	**16.65**
Consumer Non-cyclical						
ACE Cash Express Inc	12.000%	15/12/2022	USD	1,000,000	1,000,000	0.17
Alliance One International Inc	9.875%	15/07/2021	USD	6,450,000	4,498,875	0.78
Cardtronics Inc / Cardtronics USA Inc	5.500%	01/05/2025	USD	1,000,000	1,020,000	0.18
Catalent Pharma Solutions	4.875%	15/01/2026	USD	3,000,000	3,105,000	0.53
Coty Inc	6.500%	15/04/2026	USD	5,700,000	5,529,000	0.95
Endo Dac / Endo Finance LLC / Endo Finco Inc	6.000%	17/07/2023	USD	6,054,000	3,723,210	0.64
Envision Healthcare Corp	8.750%	15/10/2026	USD	7,700,000	4,697,000	0.81
Gartner Inc	5.125%	01/04/2025	USD	2,687,000	2,817,991	0.49
Graham Holdings Co	5.750%	01/06/2026	USD	5,350,000	5,764,625	0.99
Hill-Rom Holdings Inc	5.750%	01/09/2023	USD	4,300,000	4,433,300	0.76
Hologic Inc	4.375%	15/10/2025	USD	6,050,000	6,212,594	1.07
Lamb Weston Holdings Inc	4.625%	01/11/2024	USD	5,800,000	6,111,750	1.05
Pilgrim's Pride Corp	5.750%	17/03/2025	USD	6,100,000	6,313,500	1.09
Post Holdings Inc	5.000%	17/08/2026	USD	8,250,000	8,569,688	1.48
Quorum Health Corp	11.625%	17/04/2023	USD	5,000,000	4,512,500	0.78
Syneos Health Inc	7.500%	01/10/2024	USD	1,000,000	1,037,750	0.18
Teleflex Inc	4.625%	15/11/2027	USD	3,550,000	3,705,313	0.64
The ServiceMaster Co LLC	5.125%	15/11/2024	USD	5,650,000	5,876,000	1.01
US Foods Inc	5.875%	17/06/2024	USD	5,400,000	5,587,920	0.96
Vector Group Ltd	6.125%	03/02/2025	USD	5,950,000	5,726,875	0.99
Weight Watchers International Inc	8.625%	01/12/2025	USD	5,370,000	5,598,225	0.96
Total Consumer Non-cyclical					**95,841,116**	**16.51**
Energy						
Alliance Resource Operating Partners LP	7.500%	01/05/2025	USD	4,800,000	4,758,000	0.82
Berry Petroleum Co LLC	7.000%	17/02/2026	USD	6,050,000	5,823,125	1.00
CONSOL Energy Inc	11.000%	17/11/2025	USD	2,678,000	2,678,000	0.46
Covey Park Energy LLC	7.500%	15/05/2025	USD	1,000,000	805,000	0.14
Crestwood Mid Partner LP	5.625%	03/05/2027	USD	6,350,000	6,461,125	1.11
CVR Refining LLC / Coffeyville Finance Inc	6.500%	01/11/2022	USD	5,000,000	5,068,750	0.87
Diamond Offshore Drilling Inc	7.875%	15/08/2025	USD	1,500,000	1,207,500	0.21
Eclipse Resources Corp	8.875%	17/07/2023	USD	5,000,000	3,875,000	0.67
Exterran Energy Solutions LP / EES Finance Corp	8.125%	01/05/2025	USD	1,850,000	1,852,313	0.32
FTS International Inc	6.250%	02/05/2022	USD	3,750,000	3,093,750	0.53
Genesis Energy LP	6.750%	01/08/2022	USD	6,300,000	6,386,625	1.10
Holly Energy Partners LP	6.000%	01/08/2024	USD	5,303,000	5,561,521	0.96
Magnolia Oil & Gas Corporation/ Magnolia Oil & Gas Finance Corp	6.000%	03/08/2026	USD	3,000,000	3,015,000	0.52
Martin Midstream Partners LP / Martin Midstream Finance Corp	6.500%	16/03/2026	USD	5,300,000	5,008,500	0.86
Martin Midstream Partners LP / Martin Midstream Finance Corp	7.250%	16/02/2021	USD	1,750,000	1,634,080	0.28
Natural Resrce Part LP	9.125%	30/06/2025	USD	4,800,000	4,608,000	0.79
Nine Energy Service Inc	8.750%	01/11/2023	USD	3,100,000	2,526,500	0.44
Par Petroleum LLC/Fin Corp	7.750%	15/12/2025	USD	1,650,000	1,645,875	0.28
PBF Holding Co LLC / PBF Finance Corp	7.250%	16/06/2025	USD	5,350,000	5,557,313	0.96
PBF Logistics LP / PBF Logistics Finance Corp	6.875%	15/05/2023	USD	4,700,000	4,846,875	0.84

AQR Systematic Fixed Income: US High Yield UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.						
Corporate Bonds (continued)						
Energy (continued)						
SM Energy Co	6.750%	15/09/2026	USD	1,000,000	880,000	0.15
SunCoke Energy Partners LP	7.500%	16/06/2025	USD	1,000,000	895,000	0.16
USA Compression Partners LP / USA Compression Finance Corp.	6.875%	01/04/2026	USD	1,102,000	1,148,835	0.20
W&T Offshore Inc	9.750%	01/11/2023	USD	5,750,000	5,589,690	0.96
Warrior Met Coal Inc	8.000%	01/11/2024	USD	5,303,000	5,518,434	0.95
Total Energy					**90,444,811**	**15.58**
Financial						
Compass Diversified Holdings	8.000%	01/05/2026	USD	2,850,000	3,028,125	0.52
Credit Acceptance Corp	7.375%	15/03/2023	USD	5,500,000	5,692,500	0.98
Curo Group Holdings Corp	8.250%	02/09/2025	USD	4,170,000	3,669,600	0.63
Enova International Inc	8.500%	15/09/2025	USD	3,546,000	3,240,158	0.56
Icahn Enterprises	5.875%	01/02/2022	USD	4,610,000	4,670,506	0.81
MPT Operating Partnership LP	5.000%	15/10/2027	USD	6,500,000	6,825,000	1.18
York Risk Services Holding Corp	8.500%	03/10/2022	USD	2,000,000	2,042,500	0.35
Total Financial					**29,168,389**	**5.03**
Industrial						
American Woodmark Corp	4.875%	16/03/2026	USD	5,000,000	5,062,500	0.87
Bmc East LLC	5.500%	01/10/2024	USD	5,500,000	5,735,606	0.99
Builders FirstSource Inc	5.625%	03/09/2024	USD	1,318,000	1,375,663	0.24
BWX Technologies Inc	5.375%	15/07/2026	USD	1,840,000	1,943,500	0.33
Covanta Holding Corp	5.875%	01/07/2025	USD	1,000,000	1,046,250	0.18
Enpro Industries Inc	5.750%	15/10/2026	USD	570,000	609,188	0.10
frontdoor Inc	6.750%	17/08/2026	USD	5,000,000	5,475,000	0.94
Great Lakes Dredge and Dock Company	8.000%	16/05/2022	USD	5,050,000	5,394,915	0.93
Koppers Inc	6.000%	18/02/2025	USD	3,350,000	3,350,000	0.58
Kratos Defense & Security Solutions Inc	6.500%	01/12/2025	USD	4,550,000	4,874,188	0.84
Louisiana-Pacific Corp	4.875%	16/09/2024	USD	4,750,000	4,923,375	0.85
Navios Acquisition Finance US Inc	8.125%	15/11/2021	USD	6,900,000	5,278,500	0.91
PGT Escrow Issuer Inc.	6.750%	03/08/2026	USD	3,000,000	3,247,500	0.56
TopBuild Corp	5.625%	01/05/2026	USD	5,000,000	5,200,000	0.90
Transdigm Inc	6.250%	16/03/2026	USD	6,350,000	6,826,250	1.18
TriMas Corp	4.875%	15/10/2025	USD	1,950,000	1,987,781	0.34
Triumph Group Inc	7.750%	15/08/2025	USD	1,200,000	1,212,000	0.21
Total Industrial					**63,542,216**	**10.95**
Technology						
ACI Worldwide Inc	5.750%	17/08/2026	USD	2,820,000	2,999,775	0.52
Advanced Micro Devices	7.500%	15/08/2022	USD	4,850,000	5,498,688	0.95
Amkor Technology Inc	6.625%	15/09/2027	USD	5,000,000	5,462,500	0.94
Booz Allen Hamilton Inc	5.125%	01/05/2025	USD	4,850,000	5,007,625	0.86
CDW LLC / CDW Finance Corp	5.000%	02/09/2025	USD	5,898,000	6,144,979	1.06
Diebold Nixdorf Inc	8.500%	15/04/2024	USD	5,350,000	5,049,063	0.87
Entegris Inc	4.625%	10/02/2026	USD	2,000,000	2,078,200	0.36
Everi Payments Inc	7.500%	15/12/2025	USD	5,000,000	5,281,250	0.91
Fair Isaac Corp	5.250%	15/05/2026	USD	2,950,000	3,163,875	0.54
j2 Cloud Services LLC / j2 Global Co-Obligor Inc	6.000%	15/07/2025	USD	1,850,000	1,956,375	0.34
Lexmark International Inc	7.125%	16/03/2020	USD	4,286,000	4,237,783	0.73
NCR Corp	6.125%	04/09/2029	USD	3,000,000	3,168,750	0.54
Qorvo Inc	5.500%	15/07/2026	USD	3,300,000	3,477,375	0.60
Total Technology					**53,526,238**	**9.22**
Utilities						
AES Corp	4.875%	15/05/2023	USD	2,665,000	2,704,975	0.47
Calpine Corp	5.750%	15/01/2025	USD	3,750,000	3,853,125	0.66
NRG Energy Inc	6.625%	15/01/2027	USD	5,750,000	6,253,125	1.08
Total Utilities					**12,811,225**	**2.21**
Total Corporate Bonds					**522,684,036**	**90.05**
Total Transferable securities and money market instruments admitted to official exchange listing or dealt in on another regulated market.					**522,684,036**	**90.05**
Short Term Investments						
U.S. Treasury Obligations						
Government						
United States Treasury Bill[1]	0.000%[δ]	16/01/2020	USD	413,000	410,807	0.07
United States Treasury Bill[1]	0.000%[δ]	23/01/2020	USD	2,738,000	2,722,510	0.47
United States Treasury Bill[2]	0.000%[δ]	13/02/2020	USD	5,750,000	5,711,328	0.99
United States Treasury Bill[3]	0.000%[δ]	27/02/2020	USD	1,475,000	1,464,010	0.25
United States Treasury Bill[4]	0.000%[δ]	05/03/2020	USD	1,709,000	1,695,620	0.29
United States Treasury Bill[5]	0.000%[δ]	19/03/2020	USD	6,277,000	6,223,621	1.07
Total Government					**18,227,896**	**3.14**
Total U.S. Treasury Obligations					**18,227,896**	**3.14**

AQR Systematic Fixed Income: US High Yield UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Short Term Investments (continued)						
Other Investment Funds						
Financial						
JPMorgan Liquidity Funds - USD Treasury CNAV Fund[^]	0.000%		USD	25,100,839	25,100,839	4.32
Total Financial					**25,100,839**	**4.32**
Total Other Investment Funds					**25,100,839**	**4.32**
Total Short Term Investments					**43,328,735**	**7.46**
Total Investments (Total Cost: $560,804,323)					**566,012,771**	**97.51**
Other Assets/(Liabilities)					**14,426,073**	**2.49**
Total Net Assets					**580,438,844**	**100.00**

[1]Effective yield at 30 September 2019 was 2.04%.
[2]Effective yield at 30 September 2019 was 1.93%.
[3]Effective yield at 30 September 2019 was 1.88%.
[4]Effective yield at 30 September 2019 was 1.86%.
[5]Effective yield at 30 September 2019 was 1.90%.
[δ]The rate shown was the effective yield at the date of the purchase.
[^]Seven-day effective yield at 30 September 2019 was 1.77%.

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Country Classification	Percent of Net Assets
United Kingdom	0.20
United States	97.31
Total Investments	**97.51**
Other Assets/(Liabilities)	**2.49**
Total Net Assets	**100.00**

AQR Systematic Fixed Income: US High Yield UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Credit Default Swap Contracts - Sell Protection
Centrally Cleared

Counterparty†	Reference Entity	Financing Rate Received	Termination Date	Credit Spread	Trading Currency	Notional Amount in USD	Upfront Payments (Receipts) in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITG	North America High Yield CDX Spreads - Series 32	5.00%	21/06/2024	0.0333	USD	(27,309,400)	1,926,266	2,066,141	0.36
CITG	North America High Yield CDX Spreads - Series 33	5.00%	21/12/2024	0.0355	USD	(73,704,077)	5,249,069	5,219,317	0.90
Total Credit Default Swap Contracts - Sell Protection								**7,285,458**	**1.26**

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
10 Year US Treasury Note (CBT) Futures	JPPC	220	19/12/2019	USD	28,648,126	(215,764)	(0.04)
2 Year US Treasury Note (CBT) Futures	JPPC	41	31/12/2019	USD	8,833,258	(24,417)	(0.00)
5 Year US Treasury Note (CBT) Futures	JPPC	150	31/12/2019	USD	17,865,234	(114,667)	(0.02)
10 Year US Treasury Note (CBT) Futures	JPPC	43	19/12/2019	USD	5,599,406	28,891	0.00
Total Futures Contracts						**(325,957)**	**(0.06)**

Hedge Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	EUR	189,116	USD	210,656	18/12/2019	(3,256)	(0.00)
CITI	GBP	1,019,872	USD	1,264,523	18/12/2019	(4,715)	(0.00)
CITI	GBP	1,699,785	USD	2,082,879	18/12/2019	16,798	0.00
Total Hedge Forward Foreign Exchange Contracts						**8,827**	**0.00**

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Short Term Investments						
Australia						
National Australia Bank Ltd	0.000%	31/10/2019	USD	10,000,000	9,981,968	1.47
Total Australia					**9,981,968**	**1.47**
Canada						
The Toronto-Dominion Bank	0.000%	15/10/2019	USD	4,000,000	3,996,700	0.59
Total Capital Canada Ltd	0.000%	02/10/2019	USD	10,500,000	10,498,867	1.54
Total Capital Canada Ltd	0.000%	02/12/2019	USD	3,500,000	3,487,248	0.51
Total Canada					**17,982,815**	**2.64**
Finland						
Nordea Bank Abp	0.000%	15/10/2019	USD	8,000,000	7,993,193	1.17
Total Finland					**7,993,193**	**1.17**
France						
Antalis SA	0.000%	10/10/2019	USD	9,000,000	8,994,860	1.32
Antalis SA	0.000%	04/11/2019	USD	5,000,000	4,989,938	0.73
Total France					**13,984,798**	**2.05**
Japan						
Sumitomo Mitsui Trust Bank Limited	0.000%	16/01/2020	USD	4,000,000	3,975,508	0.59
Total Japan					**3,975,508**	**0.59**
Luxembourg						
Nestle Finance International Ltd	0.000%	18/10/2019	USD	7,000,000	6,992,969	1.03
Nestle Finance International Ltd	0.000%	10/02/2020	USD	4,000,000	3,971,464	0.58
Total Luxembourg					**10,964,433**	**1.61**
Norway						
DNB Bank ASA	0.000%	15/01/2020	USD	12,000,000	11,927,704	1.75
Total Norway					**11,927,704**	**1.75**
Singapore						
DBS Bank Ltd	0.000%	22/10/2019	USD	8,000,000	7,989,464	1.17
DBS Bank Ltd	0.000%	19/11/2019	USD	3,750,000	3,739,052	0.55
DBS Bank Ltd	0.000%	14/02/2020	USD	3,000,000	2,977,532	0.44
Oversea-Chinese Banking Corp Ltd	0.000%	01/10/2019	USD	3,000,000	2,999,842	0.44
Sumitomo Mitsui Trust Bank Limited	0.000%	04/12/2019	USD	11,000,000	10,958,848	1.61
United Overseas Bank Ltd	0.000%	29/01/2020	USD	10,000,000	9,927,232	1.45
Total Singapore					**38,591,970**	**5.66**
Sweden						
Skandinaviska Enskilda Banken AB	0.000%	18/12/2019	USD	10,000,000	9,954,114	1.46
Total Sweden					**9,954,114**	**1.46**
United States						
American Honda Finance Corp	0.000%	22/10/2019	USD	15,000,000	14,980,924	2.20
Apple Inc	0.000%	21/10/2019	USD	10,000,000	9,987,966	1.47
Bank of Montreal	2.210%	02/10/2019	USD	4,000,000	4,000,057	0.59
Chevron Corporation	0.000%	31/10/2019	USD	2,000,000	1,996,547	0.29
Chevron Corporation	0.000%	12/11/2019	USD	5,000,000	4,988,002	0.73
Chevron Corporation	0.000%	19/11/2019	USD	7,000,000	6,980,507	1.02
Cooperatieve Rabobank UA	2.310%	12/11/2019	USD	10,000,000	10,002,876	1.47
Exxon Mobil Corp	0.000%	29/10/2019	USD	10,000,000	9,983,889	1.46
Exxon Mobil Corp	0.000%	30/10/2019	USD	4,500,000	4,492,481	0.66
Fairway Finance Co LLC	0.000%	12/11/2019	USD	2,000,000	1,994,988	0.29
Fairway Finance Co LLC	0.000%	20/11/2019	USD	10,000,000	9,970,222	1.46
KBC Bank NV	2.100%	09/10/2019	USD	14,000,000	14,000,421	2.05
Liberty Street Funding LLC	0.000%	01/11/2019	USD	5,000,000	4,990,813	0.73
Liberty Street Funding LLC	0.000%	28/01/2020	USD	10,000,000	9,930,067	1.46
LMA Americas LLC	0.000%	01/11/2019	USD	9,000,000	8,984,104	1.32
LMA Americas LLC	0.000%	14/02/2020	USD	5,000,000	4,961,659	0.73
Mizuho Bank Ltd	2.050%	10/12/2019	USD	9,000,000	8,998,207	1.32
Mizuho Bank Ltd	2.060%	11/12/2019	USD	5,000,000	4,999,111	0.73
MUFG Bank Ltd	0.000%	09/01/2020	USD	4,000,000	3,976,602	0.58
MUFG Bank Ltd	2.190%	28/01/2020	USD	10,000,000	10,003,211	1.47
Natixis SA	0.000%	01/10/2019	USD	19,000,000	18,998,895	2.79
Nestle Capital Corp	0.000%	13/11/2019	USD	3,800,000	3,790,674	0.56
Nieuw Amsterdam Receivables Corp	0.000%	15/10/2019	USD	5,000,000	4,995,677	0.73
Nieuw Amsterdam Receivables Corp	0.000%	28/01/2020	USD	4,000,000	3,972,693	0.58
Norinchukin Bank	2.150%	06/11/2019	USD	11,500,000	11,500,452	1.69
Norinchukin Bank	2.300%	18/10/2019	USD	3,500,000	3,500,359	0.51
Pfizer Inc	0.000%	23/01/2020	USD	2,000,000	1,987,114	0.29
Pfizer Inc	0.000%	28/01/2020	USD	10,000,000	9,932,833	1.46
Sumitomo Mitsui Trust Bank Limited	0.000%	06/11/2019	USD	4,000,000	3,991,613	0.59
The Coca-Cola Co	0.000%	15/11/2019	USD	1,000,000	997,393	0.15
The Coca-Cola Co	0.000%	27/01/2020	USD	3,000,000	2,980,117	0.44
The Coca-Cola Co	0.000%	21/02/2020	USD	10,000,000	9,920,760	1.46
The Toronto-Dominion Bank	2.100%	06/01/2020	USD	10,000,000	10,002,126	1.47
Toyota Motor Credit Corp	0.000%	31/10/2019	USD	9,000,000	8,984,384	1.32
Victory Receivables Corp	0.000%	10/10/2019	USD	5,000,000	4,997,233	0.73
Total United States					**250,774,977**	**36.80**

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Investments	Coupon	Maturity Date	Currency	Shares/ Principal Amounts	Fair Value in USD	Percent of Net Assets
Short Term Investments (continued)						
Other Investment Funds						
United States						
UBS (Irl) Select Money Market Fund - US Treasury^	0.000%		USD	57,384,888	57,384,888	8.42
Total United States					**57,384,888**	**8.42**
Total Other Investment Funds					**57,384,888**	**8.42**
Total Short Term Investments					**433,516,368**	**63.62**
Total Investments (Total Cost: $433,527,134)					**433,516,368**	**63.62**
Other Assets/(Liabilities)					**247,924,974**	**36.38**
Total Net Assets					**681,441,342**	**100.00**

^Seven-day effective yield at 30 September 2019 was 1.92%.

Economic Classification of Investments (Unaudited)
As at 30 September 2019

Industry Classification	Percent of Net Assets
Consumer Cyclical	3.52
Consumer Non-cyclical	5.95
Energy	4.17
Financial	48.51
Technology	1.47
Total Investments	**63.62**
Other Assets/(Liabilities)	**36.38**
Total Net Assets	**100.00**

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Derivatives

Futures Contracts
Exchange-Traded

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
10 Year Australian Treasury Bond Futures	JPPC	23	16/12/2019	AUD	2,291,664	(2,592)	(0.00)
10 Year Canadian Treasury Bonds Futures	JPPC	105	18/12/2019	CAD	11,307,936	(31,851)	(0.00)
10 Year Japan Treasury Bonds Futures	JPPC	6	13/12/2019	JPY	8,610,229	(12,441)	(0.00)
10 Year US Treasury Note (CBT) Futures	JPPC	1,845	19/12/2019	USD	240,253,594	(1,727,184)	(0.26)
3 Month Euro EURIBOR Futures	JPPC	(100)	16/03/2020	EUR	(27,395,256)	(3,675)	(0.00)
3 Month Euro EURIBOR Futures	JPPC	13	15/06/2020	EUR	3,562,269	(2,211)	(0.00)
3 Month Euro EURIBOR Futures	JPPC	15	14/09/2020	EUR	4,110,925	(3,325)	(0.00)
3 Month Euro EURIBOR Futures	JPPC	6	14/12/2020	EUR	1,644,450	(1,432)	(0.00)
3 Month Euro EURIBOR Futures	JPPC	15	15/03/2021	EUR	4,111,333	(3,605)	(0.00)
3 Month Euro EURIBOR Futures	JPPC	135	14/06/2021	EUR	37,000,154	(36,479)	(0.00)
3 Month Euro EURIBOR Futures	JPPC	180	13/09/2021	EUR	49,331,087	(52,754)	(0.01)
3 Month Euro Swiss Franc ICE Futures	JPPC	(42)	16/03/2020	CHF	(10,627,484)	(3,025)	(0.00)
3 Month Euro Swiss Franc ICE Futures	JPPC	(10)	15/06/2020	CHF	(2,530,102)	(792)	(0.00)
3 Month Euro Swiss Franc ICE Futures	JPPC	(19)	14/09/2020	CHF	(4,808,147)	(789)	(0.00)
3 Year Australian Treasury Bond Futures	JPPC	324	16/12/2019	AUD	25,346,569	(9,375)	(0.00)
5 Year US Treasury Note (CBT) Futures	JPPC	5	31/12/2019	USD	595,508	(396)	(0.00)
90-DAY Euro Dollar Futures	JPPC	(61)	16/03/2020	USD	(14,993,800)	(11,442)	(0.00)
90-DAY Euro Dollar Futures	JPPC	18	14/12/2020	USD	4,433,175	(332)	(0.00)
90-DAY Euro Dollar Futures	JPPC	26	14/06/2021	USD	6,409,975	(849)	(0.00)
90-DAY Euro Dollar Futures	JPPC	16	13/09/2021	USD	3,944,600	(227)	(0.00)
90-DAY Sterling Futures	JPPC	19	18/03/2020	GBP	2,906,268	(686)	(0.00)
90-DAY Sterling Futures	JPPC	5	17/06/2020	GBP	765,231	(182)	(0.00)
90-DAY Sterling Futures	JPPC	17	16/09/2020	GBP	2,602,831	(333)	(0.00)
90-DAY Sterling Futures	JPPC	12	16/12/2020	GBP	1,837,200	(138)	(0.00)
Canadian Bank Accept Futures	JPPC	(27)	16/03/2020	CAD	(4,997,895)	(951)	(0.00)
Canadian Bank Accept Futures	JPPC	(42)	15/06/2020	CAD	(7,778,864)	(1,943)	(0.00)
DJIA MINI e-CBOT Futures	JPPC	90	20/12/2019	USD	12,096,000	(138,970)	(0.02)
Euro-Bobl Futures	JPPC	408	06/12/2019	EUR	60,335,656	(420,240)	(0.07)
Euro-BTP Futures	JPPC	(85)	06/12/2019	EUR	(13,508,689)	(103,952)	(0.02)
Euro-Bund Futures	JPPC	529	06/12/2019	EUR	100,480,036	(1,086,727)	(0.17)
Euro-Buxl 30 Year Bond Futures	JPPC	4	06/12/2019	EUR	948,081	(4,942)	(0.00)
Euro-Oat Futures	JPPC	(40)	06/12/2019	EUR	(7,427,655)	(37,845)	(0.01)
Euro-Schatz Futures	JPPC	(228)	06/12/2019	EUR	(27,922,655)	(17,341)	(0.00)
FTSE CHINA A50	JPPC	236	30/10/2019	USD	3,207,240	(41,730)	(0.01)
FTSE/JSE TOP 40 Futures	BARC	7	19/12/2019	ZAR	228,037	(11,407)	(0.00)
HANG SENG Index Futures	BARC	(18)	30/10/2019	HKD	(2,989,744)	(4,999)	(0.00)
H-Shares Index Futures	GSCO	12	30/10/2019	HKD	781,437	(1,068)	(0.00)
KOSPI 200 Index Futures	BARC	3	12/12/2019	KRW	171,895	(1,280)	(0.00)
mini MSCI EAFE Futures	JPPC	22	20/12/2019	USD	2,085,270	(12,451)	(0.00)
MSCI Emerging Market Index Futures	JPPC	40	20/12/2019	USD	2,011,600	(49,808)	(0.01)
MSCI Singapore Index Futures	JPPC	20	30/10/2019	SGD	519,861	(618)	(0.00)
NASDAQ 100 E-mini Index Futures	JPPC	100	20/12/2019	USD	15,467,000	(416,921)	(0.06)
NIKKEI 225 (OSE) Futures	BARC	16	12/12/2019	JPY	3,222,957	(32,096)	(0.00)
OMXS30 Index Futures	BARC	204	18/10/2019	SEK	3,423,439	(14,932)	(0.00)
Russell 2000 Mini Futures	JPPC	87	20/12/2019	USD	6,641,580	(239,653)	(0.03)
S&P 500 E-mini Futures	JPPC	554	20/12/2019	USD	82,379,800	(938,053)	(0.14)
S&P MID 400 E-mini Index Futures	JPPC	51	20/12/2019	USD	9,853,710	(162,669)	(0.03)
S&P TSX 60 Index Futures	GSCO	4	19/12/2019	CAD	603,548	(2,184)	(0.00)
SGX Nifty 50	JPPC	35	31/10/2019	USD	807,660	(6,297)	(0.00)
SPI 200 Futures	BARC	4	19/12/2019	AUD	451,836	(1,076)	(0.00)
TOPIX Index Futures	BARC	42	12/12/2019	JPY	6,174,126	(51,078)	(0.00)
US LONG Bond (CBT) Futures	JPPC	16	19/12/2019	USD	2,591,001	(13,328)	(0.00)
US ULTRA Bond (CBT) Futures	JPPC	36	19/12/2019	USD	6,877,125	(115,402)	(0.02)
10 Year Australian Treasury Bond Futures	JPPC	150	16/12/2019	AUD	14,945,636	138,883	0.02
10 Year Japan Treasury Bonds Futures	JPPC	40	13/12/2019	JPY	57,401,528	58,214	0.01
10 Year US Treasury Note (CBT) Futures	JPPC	95	19/12/2019	USD	12,370,782	17,129	0.00
2 Year US Treasury Note (CBT) Futures	JPPC	57	31/12/2019	USD	12,280,383	1,638	0.00
3 Month Euro EURIBOR Futures	JPPC	101	15/06/2020	EUR	27,676,094	108,874	0.01
3 Month Euro EURIBOR Futures	JPPC	149	14/09/2020	EUR	40,835,183	159,304	0.02
3 Month Euro EURIBOR Futures	JPPC	212	14/12/2020	EUR	58,103,945	170,606	0.02
3 Month Euro EURIBOR Futures	JPPC	259	15/03/2021	EUR	70,989,013	129,324	0.02
3 Month Euro EURIBOR Futures	JPPC	169	14/06/2021	EUR	46,318,713	83,874	0.02
3 Month Euro EURIBOR Futures	JPPC	1	13/09/2021	EUR	274,062	123	0.00
3 Month Euro Swiss Franc ICE Futures	JPPC	(14)	15/06/2020	CHF	(3,542,143)	351	0.00
3 Year Australian Treasury Bond Futures	JPPC	588	16/12/2019	AUD	45,999,328	173,381	0.03
5 Year US Treasury Note (CBT) Futures	JPPC	172	31/12/2019	USD	20,485,469	6,282	0.00
90-DAY Australian Bank Bill Futures	JPPC	20	12/03/2020	AUD	13,498,040	210	0.00
90-DAY Australian Bank Bill Futures	JPPC	76	11/06/2020	AUD	51,298,862	12,908	0.00
90-DAY Euro Dollar Futures	JPPC	(37)	16/03/2020	USD	(9,094,600)	711	0.00
90-DAY Euro Dollar Futures	JPPC	21	15/06/2020	USD	5,167,838	1,050	0.00
90-DAY Euro Dollar Futures	JPPC	27	14/09/2020	USD	6,649,425	1,013	0.00
90-DAY Euro Dollar Futures	JPPC	22	14/12/2020	USD	5,418,325	550	0.00
90-DAY Euro Dollar Futures	JPPC	17	15/03/2021	USD	4,190,288	425	0.00
90-DAY Euro Dollar Futures	JPPC	23	14/06/2021	USD	5,670,363	507	0.00
90-DAY Euro Dollar Futures	JPPC	33	13/09/2021	USD	8,135,738	174	0.00
90-DAY Sterling Futures	JPPC	58	18/03/2020	GBP	8,871,766	4,082	0.00
90-DAY Sterling Futures	JPPC	138	17/06/2020	GBP	21,120,367	30,347	0.00
90-DAY Sterling Futures	JPPC	164	16/09/2020	GBP	25,109,667	50,800	0.01
90-DAY Sterling Futures	JPPC	195	16/12/2020	GBP	29,854,503	48,800	0.00
90-DAY Sterling Futures	JPPC	168	17/03/2021	GBP	25,732,441	41,753	0.00
90-DAY Sterling Futures	JPPC	201	16/06/2021	GBP	30,791,668	46,410	0.00
90-DAY Sterling Futures	JPPC	201	15/09/2021	GBP	30,793,215	51,891	0.00
Amsterdam Index Futures	JPPC	53	18/10/2019	EUR	6,693,034	37,721	0.00
CAC40 10 Euro Futures	BARC	241	18/10/2019	EUR	14,891,370	156,798	0.02
Canadian Bank Accept Futures	JPPC	(167)	16/03/2020	CAD	(30,912,906)	6,814	0.00
Canadian Bank Accept Futures	JPPC	(105)	15/06/2020	CAD	(19,447,160)	2,685	0.00
DAX Index Futures	BARC	16	20/12/2019	EUR	5,415,054	19,027	0.00
DJIA MINI e-CBOT Futures	JPPC	1	20/12/2019	USD	134,400	220	0.00
EURO STOXX 50 Futures	BARC	502	20/12/2019	EUR	19,445,765	241,370	0.03
Euro-Bund Futures	JPPC	9	06/12/2019	EUR	1,709,490	8,806	0.00
Euro-Oat Futures	JPPC	(24)	06/12/2019	EUR	(4,456,593)	6,702	0.00
FTSE 100 Index Futures	GSCO	155	20/12/2019	GBP	14,104,690	176,945	0.03
FTSE/MIB Index Futures	BARC	47	20/12/2019	EUR	5,644,279	60,169	0.02
HANG SENG Index Futures	BARC	(2)	30/10/2019	HKD	(332,194)	3,855	0.00

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Description	Counterparty†	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
IBEX 35 Index Futures	BARC	32	18/10/2019	EUR	3,213,534	75,878	0.02
KOSPI 200 Index Futures	BARC	84	12/12/2019	KRW	4,813,067	100,416	0.01
Long Gilt Futures	JPPC	332	27/12/2019	GBP	54,936,019	220,779	0.06
NASDAQ 100 E-mini Index Futures	JPPC	2	20/12/2019	USD	309,340	250	0.00
OMXS30 Index Futures	BARC	178	18/10/2019	SEK	2,987,119	572	0.00
S&P 500 E-mini Futures	JPPC	6	20/12/2019	USD	892,200	2,224	0.00
S&P TSX 60 Index Futures	GSCO	130	19/12/2019	CAD	19,615,343	56,785	0.02
SPI 200 Futures	BARC	134	19/12/2019	AUD	15,136,534	39,081	0.01
Swiss Market Index Futures	BARC	120	20/12/2019	CHF	12,109,573	83,560	0.02
TOPIX Index Futures	BARC	42	12/12/2019	JPY	6,174,126	111,435	0.02
US LONG Bond (CBT) Futures	JPPC	62	19/12/2019	USD	10,040,127	89,069	0.01
US ULTRA Bond (CBT) Futures	JPPC	23	19/12/2019	USD	4,393,720	48,408	0.00
Total Futures Contracts						**(2,946,893)**	**(0.43)**

Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	AUD	45,507,000	USD	31,318,070	18/12/2019	(472,321)	(0.07)
CITI	BRL	7,033,500	USD	1,725,038	18/12/2019*	(44,014)	(0.01)
CITI	CAD	8,691,076	USD	6,597,310	18/12/2019	(26,465)	(0.00)
CITI	CLP	973,567,000	USD	1,365,972	18/12/2019*	(26,853)	(0.00)
CITI	COP	7,781,485,500	USD	2,283,398	18/12/2019*	(44,119)	(0.01)
CITI	EUR	4,016,000	USD	4,479,202	18/12/2019	(74,937)	(0.01)
CITI	GBP	23,411,497	USD	29,228,386	18/12/2019	(309,091)	(0.05)
CITI	HKD	116,500	USD	14,896	18/12/2019	(23)	(0.00)
CITI	HUF	272,809,500	USD	925,941	18/12/2019	(32,826)	(0.01)
CITI	IDR	13,014,317,375	USD	916,846	18/12/2019*	(8,518)	(0.00)
CITI	JPY	7,310,538,000	USD	69,229,231	18/12/2019	(1,186,872)	(0.17)
CITI	KRW	1,803,456,000	USD	1,519,234	18/12/2019*	(11,541)	(0.00)
CITI	MXN	110,297,140	USD	5,589,091	18/12/2019	(66,856)	(0.01)
CITI	NZD	48,869,504	USD	31,245,097	18/12/2019	(525,973)	(0.08)
CITI	PLN	20,224,006	USD	5,138,906	18/12/2019	(91,607)	(0.01)
CITI	SGD	418,500	USD	304,179	18/12/2019	(1,109)	(0.00)
CITI	TWD	16,930,500	USD	551,755	18/12/2019*	(3,228)	(0.00)
CITI	USD	22,690,722	AUD	33,743,752	18/12/2019	(181,613)	(0.03)
CITI	USD	1,981,560	BRL	8,306,000	18/12/2019*	(3,595)	(0.00)
CITI	USD	6,593,096	CAD	8,746,500	18/12/2019	(19,652)	(0.00)
CITI	USD	13,270,162	GBP	10,834,372	18/12/2019	(113,109)	(0.02)
CITI	USD	482,420	HKD	3,784,500	18/12/2019	(726)	(0.00)
CITI	USD	3,182,959	ILS	11,201,004	18/12/2019	(50,499)	(0.01)
CITI	USD	2,598,288	INR	187,721,992	18/12/2019*	(29,945)	(0.00)
CITI	USD	511,280	JPY	54,933,500	18/12/2019	(10)	(0.00)
CITI	USD	17,421,150	KRW	21,029,084,527	18/12/2019*	(159,210)	(0.02)
CITI	USD	3,245,243	MXN	65,706,999	18/12/2019	(44,502)	(0.01)
CITI	USD	2,851,681	PHP	149,334,209	18/12/2019*	(22,414)	(0.00)
CITI	USD	25,541	PLN	102,500	18/12/2019	(40)	(0.00)
CITI	USD	5,551,713	SGD	7,704,500	18/12/2019	(27,743)	(0.00)
CITI	USD	4,487,297	TWD	139,791,507	18/12/2019*	(41,769)	(0.01)
CITI	USD	2,889,809	ZAR	44,755,996	18/12/2019	(34,411)	(0.01)
CITI	ZAR	192,058,496	USD	12,909,570	18/12/2019	(361,054)	(0.05)
JPMC	AUD	45,507,000	USD	31,318,110	18/12/2019	(472,360)	(0.07)
JPMC	BRL	7,033,500	USD	1,725,040	18/12/2019*	(44,016)	(0.01)
JPMC	CAD	8,691,070	USD	6,597,314	18/12/2019	(26,474)	(0.00)
JPMC	CLP	973,567,000	USD	1,365,973	18/12/2019*	(26,855)	(0.00)
JPMC	COP	7,781,485,500	USD	2,283,401	18/12/2019*	(44,122)	(0.01)
JPMC	EUR	4,016,000	USD	4,479,208	18/12/2019	(74,942)	(0.01)
JPMC	GBP	23,411,503	USD	29,228,430	18/12/2019	(309,127)	(0.05)
JPMC	HKD	116,500	USD	14,896	18/12/2019	(23)	(0.00)
JPMC	HUF	272,809,500	USD	925,942	18/12/2019	(32,827)	(0.01)
JPMC	IDR	13,014,317,375	USD	916,848	18/12/2019*	(8,519)	(0.00)
JPMC	JPY	7,310,538,000	USD	69,229,317	18/12/2019	(1,186,959)	(0.17)
JPMC	KRW	1,803,456,000	USD	1,519,236	18/12/2019*	(11,543)	(0.00)
JPMC	MXN	110,297,147	USD	5,589,098	18/12/2019	(66,863)	(0.01)
JPMC	NZD	48,869,496	USD	31,245,131	18/12/2019	(526,012)	(0.08)
JPMC	PLN	20,223,994	USD	5,138,910	18/12/2019	(91,614)	(0.01)
JPMC	SGD	418,500	USD	304,179	18/12/2019	(1,109)	(0.00)
JPMC	TWD	16,930,500	USD	551,755	18/12/2019*	(3,229)	(0.00)
JPMC	USD	22,690,691	AUD	33,743,748	18/12/2019	(181,641)	(0.03)
JPMC	USD	1,981,558	BRL	8,306,000	18/12/2019*	(3,598)	(0.00)
JPMC	USD	6,593,087	CAD	8,746,500	18/12/2019	(19,661)	(0.00)
JPMC	USD	13,270,150	GBP	10,834,375	18/12/2019	(113,125)	(0.02)
JPMC	USD	482,419	HKD	3,784,500	18/12/2019	(726)	(0.00)
JPMC	USD	3,182,952	ILS	11,200,996	18/12/2019	(50,503)	(0.01)
JPMC	USD	2,598,159	INR	187,722,008	18/12/2019*	(30,074)	(0.00)
JPMC	USD	511,279	JPY	54,933,500	18/12/2019	(11)	(0.00)
JPMC	USD	17,421,128	KRW	21,029,084,542	18/12/2019*	(159,232)	(0.02)
JPMC	USD	3,245,239	MXN	65,707,001	18/12/2019	(44,506)	(0.01)
JPMC	USD	2,851,569	PHP	149,334,212	18/12/2019*	(22,526)	(0.00)
JPMC	USD	25,541	PLN	102,500	18/12/2019	(40)	(0.00)
JPMC	USD	5,551,707	SGD	7,704,500	18/12/2019	(27,750)	(0.00)
JPMC	USD	4,487,291	TWD	139,791,493	18/12/2019*	(41,774)	(0.01)
JPMC	USD	2,889,806	ZAR	44,756,004	18/12/2019	(34,415)	(0.01)
JPMC	ZAR	192,058,504	USD	12,909,587	18/12/2019	(361,071)	(0.05)
CITI	AUD	2,425,500	USD	1,642,928	18/12/2019	1,135	0.00
CITI	CAD	15,643,928	USD	11,776,430	18/12/2019	51,085	0.01
CITI	GBP	3,075,500	USD	3,783,653	18/12/2019	15,390	0.00
CITI	HKD	3,668,000	USD	467,797	18/12/2019	475	0.00
CITI	IDR	25,879,439,625	USD	1,782,169	18/12/2019*	24,075	0.00
CITI	ILS	11,604,504	USD	3,315,161	18/12/2019	34,777	0.01
CITI	INR	164,150,492	USD	2,267,895	18/12/2019*	30,322	0.01
CITI	KRW	374,175,000	USD	312,442	18/12/2019*	369	0.00
CITI	MXN	2,592,859	USD	127,948	18/12/2019	1,869	0.00

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	PHP	201,438,499	USD	3,845,409	18/12/2019*	31,488	0.01
CITI	SGD	66,000	USD	47,740	18/12/2019	56	0.00
CITI	TWD	61,532,500	USD	1,973,894	18/12/2019*	19,681	0.00
CITI	USD	22,932,795	AUD	33,743,752	18/12/2019	60,460	0.01
CITI	USD	2,049,158	BRL	8,504,500	18/12/2019*	16,560	0.00
CITI	USD	4,265,146	CLP	3,057,255,512	18/12/2019*	59,964	0.01
CITI	USD	5,075,447	COP	17,415,342,000	18/12/2019*	63,832	0.01
CITI	USD	95,988,403	EUR	86,259,012	18/12/2019	1,389,900	0.20
CITI	USD	8,057,408	GBP	6,500,625	18/12/2019	27,444	0.00
CITI	USD	5,608,722	HUF	1,672,868,500	18/12/2019	132,139	0.02
CITI	USD	57,550	JPY	6,174,000	18/12/2019	86	0.00
CITI	USD	5,471,938	KRW	6,524,168,465	18/12/2019*	17,719	0.00
CITI	USD	20,408,071	NOK	183,258,504	18/12/2019	188,909	0.03
CITI	USD	27,369,860	NZD	43,163,500	18/12/2019	237,501	0.04
CITI	USD	14,303,376	PLN	56,290,500	18/12/2019	254,972	0.04
CITI	USD	13,259,887	SEK	127,907,500	18/12/2019	156,521	0.02
CITI	USD	128,384	SGD	176,500	18/12/2019	566	0.00
CITI	USD	2,337,078	TWD	71,798,000	18/12/2019*	10,915	0.00
CITI	USD	7,005,806	ZAR	105,805,000	18/12/2019	92,830	0.01
JPMC	AUD	2,425,500	USD	1,642,930	18/12/2019	1,133	0.00
JPMC	CAD	15,643,926	USD	11,776,443	18/12/2019	51,070	0.01
JPMC	GBP	3,075,500	USD	3,783,658	18/12/2019	15,385	0.00
JPMC	HKD	3,668,000	USD	467,798	18/12/2019	475	0.00
JPMC	IDR	25,879,439,625	USD	1,782,171	18/12/2019*	24,073	0.00
JPMC	ILS	11,604,496	USD	3,315,163	18/12/2019	34,773	0.01
JPMC	INR	164,150,508	USD	2,267,898	18/12/2019*	30,319	0.01
JPMC	KRW	374,175,000	USD	312,442	18/12/2019*	369	0.00
JPMC	MXN	2,592,854	USD	127,948	18/12/2019	1,868	0.00
JPMC	PHP	201,438,501	USD	3,845,391	18/12/2019*	31,506	0.01
JPMC	SGD	66,000	USD	47,740	18/12/2019	56	0.00
JPMC	TWD	61,532,500	USD	1,973,665	18/12/2019*	19,909	0.00
JPMC	USD	22,932,764	AUD	33,743,748	18/12/2019	60,432	0.01
JPMC	USD	2,049,155	BRL	8,504,500	18/12/2019*	16,558	0.00
JPMC	USD	4,265,141	CLP	3,057,255,488	18/12/2019*	59,959	0.01
JPMC	USD	5,075,441	COP	17,415,342,000	18/12/2019*	63,826	0.01
JPMC	USD	95,988,502	EUR	86,258,988	18/12/2019	1,390,025	0.20
JPMC	USD	8,057,402	GBP	6,500,628	18/12/2019	27,434	0.00
JPMC	USD	5,608,715	HUF	1,672,868,500	18/12/2019	132,132	0.02
JPMC	USD	57,551	JPY	6,174,000	18/12/2019	86	0.00
JPMC	USD	5,471,931	KRW	6,524,168,466	18/12/2019*	17,712	0.00
JPMC	USD	20,408,044	NOK	183,258,496	18/12/2019	188,884	0.03
JPMC	USD	27,369,826	NZD	43,163,500	18/12/2019	237,467	0.04
JPMC	USD	14,303,358	PLN	56,290,500	18/12/2019	254,954	0.04
JPMC	USD	13,259,870	SEK	127,907,500	18/12/2019	156,505	0.02
JPMC	USD	128,384	SGD	176,500	18/12/2019	566	0.00
JPMC	USD	2,337,075	TWD	71,798,000	18/12/2019*	10,912	0.00
JPMC	USD	7,005,797	ZAR	105,805,000	18/12/2019	92,821	0.01
Total Forward Foreign Exchange Contracts						**(2,191,643)**	**(0.32)**

* Non-deliverable forwards (See Note 4)

Hedge Forward Foreign Exchange Contracts
Over-the-Counter

Counterparty†	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	CHF	1,370,712	USD	1,404,565	18/12/2019	(19,883)	(0.01)
CITI	EUR	255,497,624	USD	284,634,818	18/12/2019	(4,435,773)	(0.65)
CITI	GBP	18,738,753	USD	23,234,903	18/12/2019	(87,663)	(0.01)
CITI	USD	981,796	GBP	801,790	18/12/2019	(8,623)	(0.00)
JPMC	CHF	1,370,696	USD	1,404,550	18/12/2019	(19,885)	(0.01)
JPMC	EUR	255,492,368	USD	284,629,308	18/12/2019	(4,436,026)	(0.65)
JPMC	GBP	18,738,748	USD	23,234,925	18/12/2019	(87,692)	(0.01)
JPMC	USD	478,549	GBP	392,176	18/12/2019	(5,890)	(0.00)
CITI	GBP	30,852,662	USD	37,806,411	18/12/2019	304,661	0.05
CITI	USD	888,964	CHF	874,908	18/12/2019	5,139	0.00
CITI	USD	8,754,782	EUR	7,907,026	18/12/2019	83,307	0.01
CITI	USD	3,043,770	GBP	2,443,736	18/12/2019	25,120	0.00
JPMC	GBP	30,852,660	USD	37,806,456	18/12/2019	304,614	0.05
JPMC	USD	888,959	CHF	874,904	18/12/2019	5,138	0.00
JPMC	USD	8,754,769	EUR	7,907,024	18/12/2019	83,297	0.01
JPMC	USD	3,043,772	GBP	2,443,741	18/12/2019	25,116	0.00
Total Hedge Forward Foreign Exchange Contracts						**(8,265,043)**	**(1.22)**

Total Return Swap Contracts
Over-the-Counter

Reference Entity ("RE")	Payments Made By Sub-Fund	Payments Received By Sub-Fund	Counterparty†	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Bloomberg Commodity Index 1 Month Forward	Decreases in RE and pays financing of +0.10%	Increases in RE	MLIN	07/10/2019	USD	16,025,276	(225,854)	(0.03)
Bloomberg Commodity Index 1 Month Forward	Decreases in RE and pays financing of +0.10%	Increases in RE	MLIN	07/10/2019	USD	56,750,647	173,218	0.02
BOVESPA Index Futures Oct19	Decreases in RE	Increases in RE	GSIN	16/10/2019	BRL	631,205	12,180	0.00
BOVESPA Index Futures Oct19	Decreases in RE	Increases in RE	MLIN	16/10/2019	BRL	5,680,842	59,769	0.01
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	MLIN	12/12/2019	KRW	2,120,041	57,089	0.01
TAIEX Futures Oct19	Decreases in RE	Increases in RE	GSIN	16/10/2019	TWD	3,139,680	2,388	0.00
TAIEX Futures Oct19	Decreases in RE	Increases in RE	MLIN	16/10/2019	TWD	1,604,725	1,505	0.00
H-Shares Index Futures Oct19	Decreases in RE	Increases in RE	MLIN	30/10/2019	HKD	6,316,619	(14,765)	(0.00)
H-Shares Index Futures Oct19	Decreases in RE	Increases in RE	GSIN	30/10/2019	HKD	4,558,385	(11,002)	(0.00)
KOSPI 200 Index Futures Dec19	Decreases in RE	Increases in RE	MLIN	12/12/2019	KRW	1,031,372	(9,929)	(0.01)
SGX Nifty 50 Oct19	Decreases in RE	Increases in RE	MLIN	31/10/2019	USD	1,499,940	(12,366)	(0.00)

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity ("RE")	Payments Made By Sub-Fund	Payments Received By Sub-Fund	Counterparty†	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
SGX Nifty 50 Oct19	Decreases in RE	Increases in RE	GSIN	31/10/2019	USD	761,508	(4,672)	(0.00)
TAIEX Futures Oct19	Decreases in RE	Increases in RE	GSIN	16/10/2019	TWD	3,697,845	(10,398)	(0.00)
TAIEX Futures Oct19	Decreases in RE	Increases in RE	MLIN	16/10/2019	TWD	1,953,578	(6,045)	(0.00)
Total of Total Return Swap Contracts							**11,118**	**0.00**

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Total Return Basket Swap Contracts
Over-the-Counter

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month LIBOR plus or minus a specified spread, which is denominated in CHF based on the local currency of the positions within the swap.	27.01.2020 - 27.09.2021	265,493

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Austria					
ams AG	CHF	9,744	431,372	(23,954)	(0.01)
				(23,954)	**(0.01)**
Switzerland					
Adecco Group AG	CHF	81,261	4,486,233	86,416	0.01
Flughafen Zuerich AG	CHF	1,421	262,641	4,135	0.00
Helvetia Holding AG	CHF	7,107	983,399	18,541	0.00
LafargeHolcim Ltd	CHF	33,147	1,636,064	17,960	0.00
Nestle SA	CHF	63,027	6,851,641	99,922	0.02
Novartis AG	CHF	32,071	2,787,146	54,063	0.01
Roche Holding AG	CHF	27,399	7,992,062	225,438	0.03
Sonova Holding AG	CHF	10,592	2,465,727	81,837	0.01
Swiss Life Holding AG	CHF	2,963	1,419,065	27,055	0.01
UBS Group AG	CHF	224,957	2,551,815	47,402	0.01
Zurich Insurance Group AG	CHF	2,219	850,105	7,793	0.00
				670,562	**0.10**
Total Long Positions				**646,608**	**0.09**
Short Positions					
Common Stocks					
Switzerland					
ABB Ltd	CHF	(18,647)	(365,980)	(7,578)	(0.00)
Cie Financiere Richemont SA	CHF	(39,195)	(2,871,783)	(32,250)	(0.00)
Clariant AG	CHF	(32,063)	(625,914)	(1,126)	(0.00)
EMS-Chemie Holding AG	CHF	(1,809)	(1,126,314)	(26,320)	(0.00)
Givaudan SA	CHF	(629)	(1,751,430)	(11,992)	(0.00)
Idorsia Ltd	CHF	(60,504)	(1,499,547)	2,428	0.00
Julius Baer Group Ltd	CHF	(41,319)	(1,831,701)	(34,412)	(0.01)
Lonza Group AG	CHF	(16,611)	(5,648,673)	(6,667)	(0.00)
OC Oerlikon Corp AG	CHF	(9,564)	(95,582)	(864)	(0.00)
Partners Group Holding AG	CHF	(559)	(431,338)	(3,814)	(0.00)
Schindler Holding AG	CHF	(5,875)	(1,314,005)	(7,664)	(0.00)
Sika AG	CHF	(24,608)	(3,593,914)	(45,680)	(0.01)
Straumann Holding AG	CHF	(2,717)	(2,223,000)	(35,987)	(0.01)
Sulzer AG	CHF	(2,864)	(282,779)	(8,047)	(0.00)
Temenos Group AG	CHF	(9,737)	(1,634,558)	(40,546)	(0.01)
Vifor Pharma AG	CHF	(23,681)	(3,800,698)	(21,386)	(0.00)
				(281,905)	**(0.04)**
Total Short Positions				**(281,905)**	**(0.04)**
Total of Long and Short Equity Positions				**364,703**	**0.05**
Net Cash and Other Receivables/(Payables)				**(99,210)**	**(0.01)**
Total of Total Return Basket Swap Contract - MLIN - CHF				**265,493**	**0.04**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month CIBOR plus or minus a specified spread, which is denominated in DKK based on the local currency of the positions within the swap.	27.01.2020 - 27.09.2021	(943,033)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Denmark					
Carlsberg A/S	DKK	37,203	5,511,334	92,897	0.01
Dfds A/S	DKK	3,179	114,568	(186)	(0.00)
GN Store Nord A/S	DKK	58,903	2,384,281	(24,084)	(0.00)
H Lundbeck A/S	DKK	44,214	1,461,716	(37,447)	(0.01)
Novo Nordisk A/S	DKK	34,322	1,776,706	(23,806)	(0.00)
Orsted A/S	DKK	9,492	885,697	15,801	0.00
Pandora A/S	DKK	83,436	3,380,985	(49,953)	(0.01)
Rockwool International A/S	DKK	6,081	1,220,968	(25,751)	(0.00)
				(52,529)	**(0.01)**
Total Long Positions				**(52,529)**	**(0.01)**

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions					
Common Stocks					
Denmark					
AP Moeller - Maersk A/S	DKK	(2,632)	(2,987,070)	(75,330)	(0.01)
Chr Hansen Holding A/S	DKK	(31,092)	(2,644,215)	(30,889)	(0.00)
DSV A/S	DKK	(24,645)	(2,339,208)	(35,988)	(0.01)
FLSmidth & Co A/S	DKK	(9,744)	(424,156)	(12,806)	(0.00)
Genmab A/S	DKK	(16,042)	(3,277,200)	15,234	0.00
Novozymes A/S	DKK	(29,284)	(1,221,708)	7,697	0.00
				(132,082)	**(0.02)**
Total Short Positions				**(132,082)**	**(0.02)**
Total of Long and Short Equity Positions				**(184,611)**	**(0.03)**
Net Cash and Other Receivables/(Payables)				**(758,422)**	**(0.11)**
Total of Total Return Basket Swap Contract - MLIN - DKK				**(943,033)**	**(0.14)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month EURIBOR plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	27.01.2020 - 27.09.2021	6,188,920

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Belgium					
Ageas	EUR	82,686	4,592,160	25,242	0.00
bpost SA	EUR	55,256	575,681	15,061	0.00
Proximus SADP	EUR	5,735	170,821	2,001	0.00
Solvay SA	EUR	7,408	767,597	18,253	0.00
Telenet Group Holding NV	EUR	8,121	383,375	2,125	0.00
UCB SA	EUR	29,514	2,152,040	37,326	0.01
				100,008	**0.01**
Finland					
Fortum OYJ	EUR	113,069	2,663,940	35,749	0.01
Kesko OYJ	EUR	16,429	1,045,328	15,404	0.00
Neste OYJ	EUR	35,401	1,167,527	37,052	0.01
Orion OYJ	EUR	17,012	637,101	15,209	0.00
Sampo OYJ	EUR	27,763	1,106,318	1,513	0.00
UPM-Kymmene OYJ	EUR	57,780	1,707,785	78,113	0.01
				183,040	**0.03**
France					
Air France-KLM	EUR	30,703	321,618	16,201	0.00
Arkema SA	EUR	1,794	167,269	7,980	0.00
Atos SE	EUR	15,032	1,061,984	(1,639)	(0.00)
AXA SA	EUR	187,205	4,766,761	75,517	0.01
Carrefour SA	EUR	85,901	1,512,037	10,302	0.00
Cie de Saint-Gobain	EUR	42,213	1,653,366	78,929	0.01
Cie Generale des Etablissements Michelin	EUR	3,848	428,968	10,195	0.00
CNP Assurances	EUR	26,572	515,668	2,607	0.00
Danone SA	EUR	14,131	1,246,063	32,045	0.01
Dassault Aviation SA	EUR	413	584,455	3,602	0.00
Electricite de France SA	EUR	239,481	2,691,881	80,939	0.01
Engie SA	EUR	406,291	6,593,441	170,539	0.03
Eutelsat Communications SA	EUR	139,325	2,605,829	53,924	0.01
Kering SA	EUR	2,071	1,052,072	15,918	0.00
L'Oreal SA	EUR	4,451	1,241,321	46,101	0.01
Natixis SA	EUR	75,028	309,528	1,472	0.00
Orange SA	EUR	274,638	4,293,741	49,405	0.01
Peugeot SA	EUR	272,656	6,807,327	98,097	0.02
Publicis Groupe SA	EUR	26,585	1,308,061	12,463	0.00
Renault SA	EUR	13,291	762,926	(15,795)	(0.00)
Rexel SA	EUR	14,694	158,567	1,890	0.00
Sanofi	EUR	11,497	1,064,815	1,003	0.00
SCOR SE	EUR	12,850	529,287	(3,082)	(0.00)
Societe BIC SA	EUR	4,490	302,280	10,035	0.00
Sodexo SA	EUR	6,918	774,976	25,569	0.00
Sopra Steria Group	EUR	2,024	253,325	6,399	0.00
Suez Environnement Co	EUR	11,599	182,163	3,983	0.00
TOTAL SA	EUR	38,966	2,031,734	26,977	0.00
Veolia Environnement SA	EUR	65,951	1,669,589	49,613	0.01
				871,189	**0.13**
Germany					
adidas AG	EUR	9,765	3,033,128	161,824	0.02
Allianz SE	EUR	34,029	7,907,890	161,386	0.02
Bayerische Motoren Werke AG	EUR	11,465	806,232	14,000	0.00
Beiersdorf AG	EUR	7,352	870,886	11,222	0.00
Carl Zeiss Meditec AG	EUR	5,939	677,284	20,072	0.00
CECONOMY AG	EUR	99,111	539,306	(3,350)	(0.00)
Covestro AG	EUR	48,532	2,412,259	83,072	0.01
CTS Eventim AG & Co KGaA	EUR	1,837	102,543	3,325	0.00
Deutsche Lufthansa AG	EUR	187,452	2,971,533	74,595	0.01
Deutsche Post AG	EUR	19,528	649,783	15,436	0.00
Deutsche Telekom AG	EUR	190,818	3,204,638	22,468	0.00
E.ON SE	EUR	888,350	8,623,734	13,559	0.00
Evonik Industries AG	EUR	25,192	620,173	14,557	0.00
Fresenius Medical Care AG & Co KGaA	EUR	13,056	882,812	847	0.00
Hannover Rueck SE	EUR	4,618	779,383	11,587	0.00
HeidelbergCement AG	EUR	29,065	2,092,049	36,124	0.01

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Germany (continued)					
Henkel AG & Co KGaA	EUR	1,525	150,568	(1,862)	(0.00)
HOCHTIEF AG	EUR	21,234	2,414,583	43,986	0.01
HUGO BOSS AG	EUR	5,337	285,813	(2,211)	(0.00)
Infineon Technologies AG	EUR	80,077	1,437,896	(24,445)	(0.00)
KION Group AG	EUR	10,782	565,654	8,346	0.00
Metro AG	EUR	6,063	96,806	2,743	0.00
Muenchener Rueckversicherungs-Gesellschaft AG	EUR	18,498	4,797,835	102,854	0.02
ProSiebenSat.1 Media SE	EUR	170,456	2,336,004	(38,097)	(0.00)
Rheinmetall AG	EUR	16,753	2,122,388	5,479	0.00
Salzgitter AG	EUR	30,931	519,495	(38,444)	(0.01)
SAP SE	EUR	816	96,437	1,512	0.00
Schaeffler AG	EUR	56,921	437,386	1,489	0.00
Siemens AG	EUR	18,138	1,940,714	43,703	0.01
Siemens Healthineers AG	EUR	2,805	110,567	2,768	0.00
Software AG	EUR	33,137	910,416	(5,058)	(0.00)
Talanx AG	EUR	761	32,789	531	0.00
Uniper SE	EUR	16,740	549,714	(365)	(0.00)
Volkswagen AG	EUR	18,181	3,090,621	40,437	0.01
				784,090	**0.11**
Italy					
A2A SpA	EUR	1,668,118	3,066,270	98,208	0.02
Assicurazioni Generali SpA	EUR	316,519	6,140,785	(56,939)	(0.01)
Azimut Holding SpA	EUR	6,421	120,374	770	0.00
Banca Generali SpA	EUR	5,409	167,361	3,302	0.00
Banca Popolare dell'Emilia Romagna SC	EUR	433,960	1,669,658	25,076	0.00
Enel SpA	EUR	1,214,410	9,072,120	161,529	0.02
Eni SpA	EUR	355,198	5,442,476	74,353	0.01
Hera SpA	EUR	505,149	2,063,067	24,233	0.00
Italgas SpA	EUR	409,333	2,646,413	35,702	0.01
Leonardo-Finmeccanica SpA	EUR	174,335	2,055,593	15,206	0.00
Poste Italiane SpA	EUR	118,363	1,350,459	32,261	0.01
Snam SpA	EUR	274,414	1,385,203	25,131	0.00
Terna Rete Elettrica Nazionale SpA	EUR	206,435	1,322,036	29,709	0.01
Unipol Gruppo Finanziario SpA	EUR	362,597	1,927,192	48,229	0.01
UnipolSai SpA	EUR	376,148	997,352	14,763	0.00
				531,533	**0.08**
Luxembourg					
SES SA	EUR	154,083	2,805,416	105,833	0.02
				105,833	**0.02**
Netherlands					
Aegon NV	EUR	117,191	488,072	7,922	0.00
ASM International NV	EUR	22,677	2,071,343	54,392	0.01
ASR Nederland NV	EUR	58,841	2,160,619	55,812	0.01
Koninklijke Ahold NV	EUR	335,851	8,441,855	201,389	0.03
Koninklijke Philips NV	EUR	31,429	1,450,800	(68,360)	(0.01)
NN Group NV	EUR	72,266	2,568,489	37,030	0.01
Philips Lighting NV	EUR	82,239	2,260,356	82,488	0.01
Randstad Holding NV	EUR	17,493	859,945	6,103	0.00
Wolters Kluwer NV	EUR	31,832	2,312,730	82,598	0.01
				459,374	**0.07**
Spain					
ACS Actividades de Construccion y Servicios SA	EUR	38,369	1,530,626	76,552	0.01
Banco Bilbao Vizcaya Argentaria SA	EUR	553,741	2,869,463	46,486	0.01
CaixaBank SA	EUR	72,869	191,146	2,622	0.00
Enagas SA	EUR	52,757	1,222,264	32,210	0.00
Endesa SA	EUR	219,609	5,741,501	107,743	0.02
Gas Natural SDG SA	EUR	148,476	3,940,061	92,269	0.01
Iberdrola SA	EUR	585,908	6,069,746	72,822	0.01
Mapfre SA	EUR	104,634	282,455	2,510	0.00
Melia Hotels International SA	EUR	27,412	211,144	(3,287)	(0.00)
Red Electrica Corp SA	EUR	308,483	6,238,803	171,525	0.03
Repsol SA	EUR	137,976	2,151,877	33,094	0.00
Telefonica SA	EUR	495,873	3,782,757	57,847	0.01
				692,393	**0.10**
United Kingdom					
Dialog Semiconductor PLC	EUR	63,200	2,978,711	51,678	0.01
Fiat Chrysler Automobiles NV	EUR	547,475	7,052,789	17,907	0.00
				69,585	**0.01**
United States					
Kone OYJ	EUR	19,386	1,107,505	25,363	0.00
				25,363	**0.00**
Total Long Positions				**3,822,408**	**0.56**
Short Positions					
Common Stocks					
Belgium					
Anheuser-Busch InBev SA	EUR	(19,855)	(1,898,218)	(31,821)	(0.00)
Galapagos NV	EUR	(8,941)	(1,372,508)	9,748	0.00
Umicore SA	EUR	(147,051)	(5,567,995)	59,319	0.01
				37,246	**0.01**
Finland					
Cargotec OYJ	EUR	(3,774)	(120,969)	(1,728)	(0.00)
Elisa OYJ	EUR	(10,016)	(519,571)	(8,299)	(0.00)
Huhtamaki OYJ	EUR	(32,680)	(1,303,679)	(17,815)	(0.01)
Nokian Renkaat OYJ	EUR	(19,989)	(563,349)	(16,781)	(0.00)
Outokumpu OYJ	EUR	(594,477)	(1,579,489)	50,554	0.01
				5,931	**0.00**
France					
Accor SA	EUR	(32,006)	(1,338,206)	2,792	0.00
Aeroports de Paris	EUR	(3,539)	(630,848)	(14,276)	(0.00)
Airbus Group NV	EUR	(3,622)	(471,497)	6,160	0.00

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
France (continued)					
Altran Technologies SA	EUR	(42,118)	(662,613)	(2,526)	(0.00)
Bollore SA	EUR	(185,611)	(767,763)	(11,332)	(0.00)
Cie Plastic Omnium SA	EUR	(35,931)	(978,561)	(26,638)	(0.00)
Edenred	EUR	(20,722)	(993,829)	(16,040)	(0.00)
Elior Participations SCA	EUR	(66,520)	(881,885)	18,856	0.00
Essilor International SA	EUR	(20,205)	(2,918,776)	(81,505)	(0.01)
Eurofins Scientific SE	EUR	(4,822)	(2,253,230)	25,234	0.00
Faurecia	EUR	(26,972)	(1,284,170)	(21,761)	(0.00)
Iliad SA	EUR	(18,178)	(1,717,477)	(65,401)	(0.01)
Ingenico Group	EUR	(3,212)	(314,399)	(2,802)	(0.00)
Ipsen SA	EUR	(3,707)	(353,030)	202	0.00
JCDecaux SA	EUR	(34,657)	(931,017)	(10,580)	(0.00)
Orpea	EUR	(22,740)	(2,774,257)	2,479	0.00
Remy Cointreau SA	EUR	(15,161)	(2,019,878)	(28,100)	(0.01)
Safran SA	EUR	(1,827)	(289,222)	(5,776)	(0.00)
Sartorius Stedim Biotech	EUR	(2,337)	(327,407)	(1,784)	(0.00)
SEB SA	EUR	(2,632)	(397,718)	(2,009)	(0.00)
SPIE SA	EUR	(15,495)	(308,981)	(3,885)	(0.00)
Teleperformance	EUR	(2,371)	(511,051)	(3,102)	(0.00)
Ubisoft Entertainment SA	EUR	(23,395)	(1,707,398)	5,101	0.00
Valeo SA	EUR	(203,502)	(6,631,636)	(246,274)	(0.04)
Worldline SA	EUR	(28,135)	(1,783,704)	24,539	0.00
				(458,428)	**(0.07)**
Germany					
1&1 Drillisch AG	EUR	(46,101)	(1,458,592)	(57,298)	(0.01)
Aurubis AG	EUR	(8,698)	(388,518)	9,483	0.00
BASF SE	EUR	(2,097)	(146,137)	(4,778)	(0.00)
Bayer AG	EUR	(9,889)	(703,168)	9,164	0.00
Continental AG	EUR	(9,464)	(1,211,142)	(3,921)	(0.00)
Delivery Hero SE	EUR	(67,758)	(3,028,800)	38,414	0.01
Deutsche Bank AG	EUR	(984,403)	(7,354,951)	96,592	0.01
Fraport AG Frankfurt Airport Services Worldwide	EUR	(18,859)	(1,588,956)	(35,776)	(0.01)
FUCHS PETROLUB SE	EUR	(6,839)	(254,555)	(8,947)	(0.00)
GEA Group AG	EUR	(54,161)	(1,476,226)	58,459	0.01
K+S AG	EUR	(26,318)	(360,674)	(4,304)	(0.00)
LANXESS AG	EUR	(16,498)	(998,635)	(51,443)	(0.01)
Merck KGaA	EUR	(1,126)	(127,611)	(1,964)	(0.00)
MTU Aero Engines AG	EUR	(1,124)	(299,253)	(6,617)	(0.00)
Nordex SE	EUR	(10,958)	(119,350)	1,792	0.00
OSRAM Licht AG	EUR	(23,640)	(1,038,415)	(38,403)	(0.01)
Puma SE	EUR	(8,455)	(646,647)	(11,983)	(0.00)
QIAGEN NV	EUR	(49,196)	(1,616,587)	(21,991)	(0.00)
RWE AG	EUR	(101,978)	(3,194,245)	(91,169)	(0.01)
Sartorius AG	EUR	(10,512)	(1,911,646)	9,169	0.00
Symrise AG	EUR	(7,098)	(690,283)	(5,417)	(0.00)
Telefonica Deutschland Holding AG	EUR	(63,116)	(176,090)	(3,991)	(0.00)
ThyssenKrupp AG	EUR	(625,202)	(8,625,983)	(102,244)	(0.01)
United Internet AG	EUR	(74,874)	(2,684,040)	(55,509)	(0.01)
Wacker Chemie AG	EUR	(18,431)	(1,213,702)	30,945	0.00
Zalando SE	EUR	(78,590)	(3,571,257)	(71,117)	(0.01)
				(322,854)	**(0.05)**
Italy					
Banco BPM SpA	EUR	(1,177,388)	(2,394,644)	(66,108)	(0.01)
Brembo SpA	EUR	(147,309)	(1,434,994)	(41,757)	(0.00)
Davide Campari-Milano SpA	EUR	(105,255)	(951,887)	(5,738)	(0.00)
DiaSorin SpA	EUR	(4,113)	(475,325)	(4,933)	(0.00)
FinecoBank Banca Fineco SpA	EUR	(315,474)	(3,329,393)	(110,063)	(0.02)
Moncler SpA	EUR	(18,481)	(657,459)	(9,873)	(0.00)
Pirelli & C SpA	EUR	(542,241)	(3,234,927)	(54,388)	(0.01)
Prysmian SpA	EUR	(133,549)	(2,865,443)	21,112	0.00
Recordati SpA	EUR	(15,110)	(649,557)	(5,766)	(0.00)
Saipem SpA	EUR	(234,604)	(1,066,590)	9,464	0.00
Salvatore Ferragamo SpA	EUR	(41,120)	(759,887)	1,793	0.00
Telecom Italia SpA	EUR	(173,457)	(98,565)	(775)	(0.00)
Unione di Banche Italiane SCpA	EUR	(570,153)	(1,598,158)	(37,918)	(0.00)
				(304,950)	**(0.04)**
Luxembourg					
ArcelorMittal	EUR	(7,198)	(100,622)	2,339	0.00
Tenaris SA	EUR	(198,266)	(2,102,367)	(27,236)	(0.00)
				(24,897)	**(0.00)**
Netherlands					
Aalberts Industries NV	EUR	(2,371)	(93,628)	(672)	(0.00)
Adyen NV	EUR	(2,246)	(1,478,526)	25,467	0.00
Altice NV	EUR	(717,512)	(3,768,182)	(86,049)	(0.01)
Boskalis Westminster NV	EUR	(55,141)	(1,150,648)	12,024	0.00
Ferrari NV	EUR	(18,575)	(2,860,509)	(99,232)	(0.02)
Koninklijke DSM NV	EUR	(5,493)	(656,366)	(22,757)	(0.00)
Koninklijke Vopak NV	EUR	(35,877)	(1,848,179)	(52,414)	(0.01)
OCI NV	EUR	(52,834)	(1,254,001)	(71,427)	(0.01)
SBM Offshore NV	EUR	(149,390)	(2,474,032)	(10,587)	(0.00)
				(305,647)	**(0.05)**
Spain					
Amadeus IT Group SA	EUR	(8,197)	(586,789)	(3,396)	(0.00)
Banco de Sabadell SA	EUR	(105,386)	(101,799)	(1,241)	(0.00)
Bankia SA	EUR	(719,729)	(1,353,188)	(19,225)	(0.00)
Bankinter SA	EUR	(144,818)	(909,750)	(15,473)	(0.00)
Cellnex Telecom SAU	EUR	(131,167)	(5,414,163)	25,741	0.00
Ferrovial SA	EUR	(131,900)	(3,822,310)	(61,836)	(0.01)
Grifols SA	EUR	(136,923)	(4,048,482)	(25,378)	(0.01)
Industria de Diseno Textil SA	EUR	(22,780)	(706,084)	(17,882)	(0.00)
				(118,690)	**(0.02)**

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United Kingdom					
CNH Industrial NV	EUR	(73,561)	(750,190)	10,907	0.00
				10,907	**0.00**
Total Short Positions				**(1,481,382)**	**(0.22)**
Total of Long and Short Equity Positions				**2,341,026**	**0.34**
Net Cash and Other Receivables/(Payables)				**3,847,894**	**0.57**
Total of Total Return Basket Swap Contract - MLIN - EUR				**6,188,920**	**0.91**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month LIBOR plus or minus a specified spread, which is denominated in GBP based on the local currency of the positions within the swap.	27.01.2020 - 25.10.2021	(1,089,719)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Australia					
BHP Billiton PLC	GBP	198,047	4,230,917	4,390	0.00
				4,390	**0.00**
Isle Of Man					
Playtech Plc	GBP	179,956	940,943	(13,961)	0.00
				(13,961)	**0.00**
South Africa					
Anglo American PLC	GBP	107,964	2,495,514	47,065	0.01
				47,065	**0.01**
Switzerland					
Coca-Cola HBC AG	GBP	54,461	1,780,602	35,545	0.01
Glencore PLC	GBP	504,965	1,525,371	14,302	0.00
				49,847	**0.01**
United Kingdom					
Aggreko PLC	GBP	113,393	1,163,742	22,342	0.00
Ashtead Group PLC	GBP	3,551	99,658	1,880	0.00
Associated British Foods PLC	GBP	10,186	289,129	753	0.00
Aviva PLC	GBP	120,174	591,065	17,611	0.00
Babcock International Group PLC	GBP	49,551	340,611	(10,617)	0.00
BAE Systems PLC	GBP	139,461	979,601	9,961	0.00
Barclays PLC	GBP	2,004,108	3,709,342	53,802	0.01
Barratt Developments PLC	GBP	411,761	3,284,755	65,918	0.01
Bellway PLC	GBP	39,344	1,615,813	45,059	0.01
Berkeley Group Holdings PLC	GBP	53,232	2,753,207	39,987	0.01
British American Tobacco PLC	GBP	4,381	161,849	4,073	0.00
Britvic PLC	GBP	96,957	1,178,455	14,925	0.00
BT Group PLC	GBP	1,076,179	2,377,518	64,143	0.01
Burberry Group PLC	GBP	34,044	909,320	26,412	0.00
Centrica PLC	GBP	2,169,846	1,986,407	83,903	0.01
Close Brothers Group PLC	GBP	37,055	641,121	23,272	0.00
Diageo PLC	GBP	13,357	550,366	18,587	0.00
Direct Line Insurance Group PLC	GBP	109,598	406,783	11,202	0.00
Dixons Carphone PLC	GBP	414,502	609,974	(15,568)	0.00
Drax Group PLC	GBP	191,682	651,017	944	0.00
Dunelm Group PLC	GBP	38,273	397,788	4,242	0.00
Evraz PLC	GBP	300,676	1,737,295	13,700	0.00
Ferguson Newco PLC	GBP	4,581	337,348	4,964	0.00
Hays PLC	GBP	606,980	1,124,936	41,111	0.01
Howden Joinery Group PLC	GBP	41,777	288,614	5,865	0.00
Imperial Brands PLC	GBP	25,881	582,031	(76,268)	(0.01)
Inchcape PLC	GBP	140,349	1,096,624	12,962	0.00
Indivior PLC	GBP	789,950	473,649	17,802	0.00
International Consolidated Airlines Group SA	GBP	49,763	290,593	(3,616)	0.00
Investec PLC	GBP	196,022	1,018,671	17,863	0.00
JD Sports Fashion PLC	GBP	33,994	315,136	21,517	0.00
Kingfisher PLC	GBP	192,911	493,650	13,303	0.00
Man Group PLC	GBP	628,429	1,360,479	53,785	0.01
Marks & Spencer Group PLC	GBP	467,137	1,068,250	21,284	0.00
Meggitt PLC	GBP	217,702	1,709,872	5,898	0.00
Moneysupermarket.com Group PLC	GBP	274,573	1,274,723	24,345	0.00
Next PLC	GBP	5,529	424,181	29,550	0.00
Persimmon PLC	GBP	130,877	3,492,521	183,732	0.03
Rio Tinto PLC	GBP	51,581	2,680,520	27,631	0.00
Royal Mail PLC	GBP	841,179	2,195,208	(10,159)	0.00
Spectris PLC	GBP	11,959	359,337	1,915	0.00
Standard Life Aberdeen PLC	GBP	282,818	999,894	34,821	0.01
Tate & Lyle PLC	GBP	226,032	2,059,351	69,169	0.01
Taylor Wimpey PLC	GBP	863,883	1,713,296	11,170	0.00
The Sage Group PLC	GBP	38,899	330,142	10,155	0.00
United Utilities Group PLC	GBP	28,471	288,619	11,360	0.00
WH Smith PLC	GBP	37,262	911,302	(2,294)	0.00
William Hill PLC	GBP	493,017	1,138,664	25,196	0.00
				1,049,592	**0.12**
Total Long Positions				**1,136,933**	**0.14**

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions					
Common Stocks					
Chile					
Antofagasta PLC	GBP	(51,781)	(573,509)	(11,605)	0.00
				(11,605)	**0.00**
Germany					
TUI AG	GBP	(224,383)	(2,600,690)	(39,237)	(0.01)
				(39,237)	**(0.01)**
South Africa					
Old Mutual Ltd	GBP	(400,259)	(512,615)	690	0.00
				690	**0.00**
United Arab Emirates					
NMC Health PLC	GBP	(131,501)	(4,419,258)	(16,194)	0.00
				(16,194)	**0.00**
United Kingdom					
AA PLC	GBP	(410,829)	(305,320)	22,007	0.00
Admiral Group PLC	GBP	(49,681)	(1,302,515)	(13,460)	0.00
ASOS PLC	GBP	(92,464)	(2,867,115)	(72,873)	(0.01)
AstraZeneca PLC	GBP	(1,536)	(138,042)	567	0.00
Avast PLC	GBP	(21,542)	(102,132)	(3,343)	0.00
Balfour Beatty PLC	GBP	(42,216)	(115,307)	(728)	0.00
BBA Aviation PLC	GBP	(45,778)	(175,659)	2,819	0.00
Beazley PLC	GBP	(157,570)	(1,213,718)	(19,404)	0.00
BP PLC	GBP	(223,178)	(1,419,785)	(21,712)	0.00
Bunzl PLC	GBP	(20,041)	(528,881)	(16,782)	0.00
Capita PLC	GBP	(227,367)	(405,129)	(1,942)	0.00
ConvaTec Group PLC	GBP	(49,316)	(106,065)	2,126	0.00
Croda International PLC	GBP	(12,670)	(760,152)	(11,234)	0.00
CYBG PLC	GBP	(390,975)	(552,964)	722	0.00
Daily Mail & General Trust PLC	GBP	(12,973)	(135,793)	(3,994)	0.00
DS Smith PLC	GBP	(287,880)	(1,278,717)	(60,267)	(0.01)
easyJet PLC	GBP	(115,917)	(1,646,575)	(12,133)	0.00
GVC Holdings PLC	GBP	(253,366)	(2,319,464)	(28,081)	0.00
Hargreaves Lansdown PLC	GBP	(157,611)	(4,087,537)	(196,031)	(0.03)
Hiscox Ltd	GBP	(30,632)	(628,068)	(15,843)	0.00
HSBC Holdings PLC	GBP	(348,939)	(2,686,490)	(41,748)	(0.01)
Informa PLC	GBP	(182,243)	(1,916,125)	(65,980)	(0.01)
InterContinental Hotels Group PLC	GBP	(23,633)	(1,478,134)	(35,505)	(0.01)
Intertek Group PLC	GBP	(9,216)	(623,062)	(9,987)	0.00
IWG PLC	GBP	(28,617)	(144,627)	(3,277)	0.00
J Sainsbury PLC	GBP	(61,490)	(168,027)	(4,089)	0.00
John Wood Group PLC	GBP	(571,527)	(2,669,540)	117,536	0.02
Johnson Matthey PLC	GBP	(24,003)	(898,578)	(17,735)	0.00
Just Eat PLC	GBP	(6,287)	(51,981)	(2,183)	0.00
Lloyds Banking Group PLC	GBP	(2,775,007)	(1,858,318)	(34,515)	0.00
Melrose Industries PLC	GBP	(1,388,075)	(3,471,680)	(76,066)	(0.01)
Micro Focus International PLC	GBP	(28,110)	(394,000)	(11,008)	0.00
Ocado Group PLC	GBP	(243,754)	(4,014,785)	(115,566)	(0.02)
Pearson PLC	GBP	(88,553)	(805,215)	133,475	0.02
Prudential PLC	GBP	(77,235)	(1,406,217)	(57,067)	(0.01)
Quilter PLC	GBP	(104,826)	(177,754)	(2,969)	0.00
Rentokil Initial PLC	GBP	(74,620)	(429,314)	(9,373)	0.00
Rolls-Royce Holdings PLC	GBP	(10,526)	(103,257)	(2,048)	0.00
Rotork PLC	GBP	(31,053)	(118,927)	(2,294)	0.00
RSA Insurance Group PLC	GBP	(78,243)	(516,256)	(17,343)	0.00
Schroders PLC	GBP	(15,431)	(583,187)	(12,542)	0.00
Severn Trent PLC	GBP	(39,093)	(1,044,661)	(47,660)	(0.01)
Spirax-Sarco Engineering PLC	GBP	(2,106)	(204,622)	(6,354)	0.00
SSE PLC	GBP	(1,526)	(23,527)	(479)	0.00
St James's Place PLC	GBP	(285,616)	(3,451,095)	(127,323)	(0.02)
Tesco PLC	GBP	(223,269)	(668,390)	(14,297)	0.00
The Weir Group PLC	GBP	(159,954)	(2,800,990)	4,924	0.00
Whitbread PLC	GBP	(12,675)	(671,483)	7,336	0.00
WM Morrison Supermarkets PLC	GBP	(171,525)	(427,104)	(431)	0.00
				(904,154)	**(0.11)**
Total Short Positions				**(970,500)**	**(0.12)**
Total of Long and Short Equity Positions				**166,433**	**0.02**
Net Cash and Other Receivables/(Payables)				**(1,256,152)**	**(0.19)**
Total of Total Return Basket Swap Contract - MLIN - GBP				**(1,089,719)**	**(0.17)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month LIBOR plus or minus a specified spread, which is denominated in JPY based on the local currency of the positions within the swap.	25.12.2019 - 13.09.2021	(1,913,031)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Japan					
ABC-Mart Inc	JPY	1,600	101,745	(2,823)	(0.00)
Aisin Seiki Co Ltd	JPY	14,200	447,530	(4,005)	(0.00)
Ajinomoto Co Inc	JPY	22,800	430,805	(6,094)	(0.00)
Alfresa Holdings Corp	JPY	90,100	2,015,768	(92,752)	(0.01)
Alps Electric Co Ltd	JPY	66,900	1,252,811	(9,325)	(0.00)
Amada Holdings Co Ltd	JPY	46,200	498,815	2,280	0.00
ANA Holdings Inc	JPY	15,700	528,478	(30,342)	(0.01)
Asahi Glass Co Ltd	JPY	9,000	279,763	1,078	0.00

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
Ashikaga Holdings Co Ltd	JPY	468,900	1,157,570	(31,771)	(0.01)
Astellas Pharma Inc	JPY	276,400	3,942,306	(41,539)	(0.01)
Brother Industries Ltd	JPY	23,300	422,765	(7,538)	(0.00)
Central Japan Railway Co	JPY	3,400	700,578	(16,090)	(0.00)
Chubu Electric Power Co Inc	JPY	82,700	1,199,001	(84,083)	(0.01)
Citizen Holdings Co Ltd	JPY	86,500	423,418	(6,580)	(0.00)
Concordia Financial Group Ltd	JPY	142,400	547,484	(12,757)	(0.00)
Credit Saison Co Ltd	JPY	60,500	813,597	40,720	0.01
Dai Nippon Printing Co Ltd	JPY	24,700	639,522	(2,529)	(0.00)
Daicel Corp	JPY	173,400	1,469,142	(2,811)	(0.00)
Dai-ichi Life Insurance Co Ltd	JPY	56,400	853,637	7,311	0.00
DeNA Co Ltd	JPY	40,200	710,124	(33,776)	(0.01)
Dentsu Inc	JPY	5,600	197,511	(6,479)	(0.00)
East Japan Railway Co	JPY	12,000	1,146,588	(34,250)	(0.01)
Eisai Co Ltd	JPY	15,300	779,016	(22,490)	(0.00)
Electric Power Development Co Ltd	JPY	59,200	1,351,649	(84,167)	(0.01)
Ezaki Glico Co Ltd	JPY	5,500	228,629	(7,612)	(0.00)
Fuji Electric Co Ltd	JPY	40,900	1,254,428	(8,257)	(0.00)
FUJIFILM Holdings Corp	JPY	12,900	567,154	(673)	(0.00)
Fujitsu Ltd	JPY	32,100	2,574,475	(107,335)	(0.02)
GungHo Online Entertainment Inc	JPY	67,390	1,529,745	13,821	0.00
Gunma Bank Ltd	JPY	78,500	255,254	(9,986)	(0.00)
Hakuhodo DY Holdings Inc	JPY	73,800	1,068,435	(36,943)	(0.01)
Haseko Corp	JPY	207,200	2,417,058	(49,586)	(0.01)
Hisamitsu Pharmaceutical Co Inc	JPY	4,700	205,951	(5,282)	(0.00)
Hitachi Capital Corp	JPY	18,100	368,442	(17,769)	(0.00)
Hitachi High-Technologies Corp	JPY	33,200	1,920,264	(9,808)	(0.00)
Hitachi Ltd	JPY	56,400	2,104,292	(28,492)	(0.00)
Honda Motor Co Ltd	JPY	5,900	153,648	(2,557)	(0.00)
Hoshizaki Corp	JPY	15,300	1,204,052	19,992	0.00
Hoya Corp	JPY	12,700	1,037,547	(20,541)	(0.00)
Idemitsu Kosan Co Ltd	JPY	6,500	184,352	(8,496)	(0.00)
IHI Corp	JPY	45,000	981,569	(10,285)	(0.00)
Inpex Corp	JPY	51,400	472,990	(16,863)	(0.00)
Isuzu Motors Ltd	JPY	45,300	500,172	(21,916)	(0.00)
ITOCHU Corp	JPY	22,200	458,916	(13,033)	(0.00)
Itochu Techno-Solutions Corp	JPY	38,900	1,031,588	(34,674)	(0.01)
Izumi Co Ltd	JPY	4,300	168,575	(5,575)	(0.00)
Japan Airlines Co Ltd	JPY	221,600	6,587,638	(446,534)	(0.07)
Japan Post Holdings Co Ltd	JPY	91,300	841,814	(31,251)	(0.01)
Japan Post Insurance Co Ltd	JPY	40,100	606,040	(24,275)	(0.00)
Japan Tobacco Inc	JPY	53,300	1,167,851	11,805	0.00
JFE Holdings Inc	JPY	68,900	831,189	(2,435)	(0.00)
JTEKT Corp	JPY	61,600	708,611	(15,592)	(0.00)
JX Holdings Inc	JPY	220,300	1,006,718	(20,703)	(0.00)
Kajima Corp	JPY	194,800	2,559,175	(24,934)	(0.00)
Kaken Pharmaceutical Co Ltd	JPY	21,200	983,481	(21,324)	(0.00)
Kamigumi Co Ltd	JPY	56,200	1,275,329	(38,302)	(0.01)
Kaneka Corp	JPY	25,600	799,502	(14,532)	(0.00)
Kao Corp	JPY	1,700	125,809	(3,409)	(0.00)
KDDI Corp	JPY	46,500	1,213,614	(45,900)	(0.01)
Konica Minolta Inc	JPY	32,200	224,741	(6,568)	(0.00)
Kose Corp	JPY	4,500	761,911	(29,989)	(0.01)
Kyocera Corp	JPY	9,600	596,781	(325)	(0.00)
Kyushu Railway Co	JPY	27,100	865,007	4,530	0.00
Lion Corp	JPY	11,500	227,036	(8,127)	(0.00)
Mabuchi Motor Co Ltd	JPY	28,900	1,079,822	(11,703)	(0.00)
Marubeni Corp	JPY	313,600	2,087,353	(98,340)	(0.02)
Matsumotokiyoshi Holdings Co Ltd	JPY	33,900	1,242,516	(30,009)	(0.01)
Mazda Motor Corp	JPY	288,000	2,565,817	(35,448)	(0.01)
Medipal Holdings Corp	JPY	69,500	1,548,939	(53,694)	(0.01)
Minebea Co Ltd	JPY	18,200	289,143	(5,022)	(0.00)
Mitsubishi Chemical Holdings Corp	JPY	67,400	481,164	(23,221)	(0.00)
Mitsubishi Corp	JPY	26,100	641,467	(22,237)	(0.00)
Mitsubishi Electric Corp	JPY	54,100	721,437	(13,252)	(0.00)
Mitsubishi Gas Chemical Co Inc	JPY	142,400	1,906,283	(5,127)	(0.00)
Mitsubishi Heavy Industries Ltd	JPY	12,900	506,160	(22,737)	(0.00)
Mitsubishi Tanabe Pharma Corp	JPY	13,600	149,350	(10,035)	(0.00)
Mitsubishi UFJ Lease & Finance Co Ltd	JPY	25,000	144,735	(4,305)	(0.00)
Mitsui Chemicals Inc	JPY	40,300	904,031	(27,877)	(0.00)
Mixi Inc	JPY	48,400	1,018,951	(37,090)	(0.01)
MS&AD Insurance Group Holdings Inc	JPY	22,500	730,257	(29,151)	(0.00)
Nexon Co Ltd	JPY	22,300	270,629	(5,166)	(0.00)
NHK Spring Co Ltd	JPY	101,800	778,920	(13,617)	(0.00)
Nikon Corp	JPY	258,700	3,237,048	(115,695)	(0.02)
Nippon Express Co Ltd	JPY	40,600	2,074,642	(71,398)	(0.01)
Nippon Shokubai Co Ltd	JPY	9,200	523,672	(14,574)	(0.00)
Nippon Telegraph & Telephone Corp	JPY	51,800	2,472,514	(94,829)	(0.01)
Nitto Denko Corp	JPY	43,700	2,110,829	(5,298)	(0.00)
Nomura Research Institute Ltd	JPY	16,500	329,127	(1,102)	(0.00)
NSK Ltd	JPY	41,800	352,923	(10,421)	(0.00)
NTT Data Corp	JPY	26,700	345,482	(4,256)	(0.00)
Obayashi Corp	JPY	314,400	3,135,088	(34,379)	(0.01)
Obic Co Ltd	JPY	1,000	114,296	(122)	(0.00)
Oji Holdings Corp	JPY	145,600	681,051	(4,998)	(0.00)
Olympus Corp	JPY	29,000	391,336	1,538	0.00
Ono Pharmaceutical Co Ltd	JPY	27,100	491,443	(20,578)	(0.00)
Oracle Corp Japan	JPY	14,600	1,268,779	14,551	0.00
ORIX Corp	JPY	55,500	828,563	(40,736)	(0.01)
Osaka Gas Co Ltd	JPY	15,600	298,865	(7,864)	(0.00)
Otsuka Corp	JPY	52,800	2,106,772	2,592	0.00
Persol Holdings Co Ltd	JPY	63,900	1,208,676	(88,548)	(0.01)
Pola Orbis Holdings Inc	JPY	94,600	2,124,246	(58,056)	(0.01)
Renesas Electronics Corp	JPY	77,900	507,906	(8,422)	(0.00)
Resona Holdings Inc	JPY	331,500	1,425,383	(46,382)	(0.01)

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
Rinnai Corp	JPY	6,500	437,171	(6,893)	(0.00)
Rohm Co Ltd	JPY	10,100	773,591	(8,043)	(0.00)
Sankyo Co Ltd	JPY	15,200	522,637	(15,572)	(0.00)
Sawai Pharmaceutical Co Ltd	JPY	15,100	779,753	(32,383)	(0.01)
SCSK Corp	JPY	37,100	1,742,824	(53,362)	(0.01)
Seibu Holdings Inc	JPY	36,600	638,503	(17,434)	(0.00)
Sekisui Chemical Co Ltd	JPY	6,800	105,498	(5,606)	(0.00)
SG Holdings Co Ltd	JPY	50,100	1,228,062	(51,975)	(0.01)
Shimamura Co Ltd	JPY	7,800	619,058	(14,184)	(0.00)
Shimizu Corp	JPY	58,800	532,775	(12,632)	(0.00)
Shinsei Bank Ltd	JPY	121,300	1,772,501	66,833	0.01
Shionogi & Co Ltd	JPY	46,500	2,585,403	3,098	0.00
Showa Denko KK	JPY	10,000	262,450	(545)	(0.00)
SoftBank Group Corp	JPY	12,900	507,075	(22,658)	(0.00)
Sojitz Corp	JPY	797,500	2,476,033	(107,860)	(0.02)
Sony Corp	JPY	52,600	3,088,167	(90,475)	(0.01)
Square Enix Holdings Co Ltd	JPY	16,500	801,685	64,703	0.01
Stanley Electric Co Ltd	JPY	8,300	220,073	(1,439)	(0.00)
Subaru Corp	JPY	13,300	375,145	(1,724)	(0.00)
Sugi Holdings Co Ltd	JPY	2,700	146,410	(806)	(0.00)
Sumco Corp	JPY	28,300	381,880	3,062	0.00
Sumitomo Chemical Co Ltd	JPY	24,000	107,960	(3,125)	(0.00)
Sumitomo Corp	JPY	167,200	2,616,090	(131,237)	(0.02)
Sumitomo Dainippon Pharma Co Ltd	JPY	130,300	2,145,776	(117,059)	(0.02)
Sumitomo Heavy Industries Ltd	JPY	53,300	1,583,262	(40,038)	(0.01)
Sumitomo Mitsui Financial Group Inc	JPY	7,800	267,022	(7,576)	(0.00)
Sumitomo Rubber Industries Ltd	JPY	8,200	97,414	(812)	(0.00)
Sundrug Co Ltd	JPY	62,300	1,962,268	(76,431)	(0.01)
Suzuken Co Ltd	JPY	39,000	2,094,255	(64,690)	(0.01)
Sysmex Corp	JPY	18,600	1,246,989	(12,181)	(0.00)
Taiheiyo Cement Corp	JPY	113,800	3,047,937	278	0.00
Taisei Corp	JPY	78,000	3,027,465	(23,218)	(0.00)
Taisho Pharmaceutical Holdings Co Ltd	JPY	14,000	1,019,795	(35,146)	(0.01)
Teijin Ltd	JPY	120,400	2,317,135	(52,412)	(0.01)
The Chugoku Bank Ltd	JPY	34,500	325,315	(443)	(0.00)
The Hachijuni Bank Ltd	JPY	229,500	937,578	(24,824)	(0.00)
The Hiroshima Bank Ltd	JPY	47,100	233,610	(6,632)	(0.00)
The Iyo Bank Ltd	JPY	53,800	282,182	(6,179)	(0.00)
THK Co Ltd	JPY	3,700	97,442	1,641	0.00
Tohoku Electric Power Co Inc	JPY	153,200	1,495,736	(101,147)	(0.02)
Tokyo Broadcasting System Holdings Inc	JPY	54,900	890,871	(34,082)	(0.01)
Tokyo Electric Power Co Inc	JPY	582,800	2,855,123	(171,499)	(0.03)
Tokyo Electron Ltd	JPY	8,500	1,621,981	(26,480)	(0.00)
Tokyo Gas Co Ltd	JPY	54,400	1,373,093	(62,382)	(0.01)
Toppan Printing Co Ltd	JPY	13,500	239,260	(685)	(0.00)
Tosoh Corp	JPY	195,500	2,592,718	(38,682)	(0.01)
Toyo Seikan Group Holdings Ltd	JPY	75,200	1,170,066	(7,795)	(0.00)
Toyo Suisan Kaisha Ltd	JPY	8,800	352,826	(15,793)	(0.00)
Toyota Boshoku Corp	JPY	55,700	781,586	(2,674)	(0.00)
Toyota Tsusho Corp	JPY	32,500	1,050,854	(39,750)	(0.01)
West Japan Railway Co	JPY	8,800	744,206	(27,734)	(0.00)
Yamaguchi Financial Group Inc	JPY	39,600	272,915	(5,320)	(0.00)
Yamato Holdings Co Ltd	JPY	17,000	256,288	(16,278)	(0.00)
				(4,093,835)	**(0.60)**
Total Long Positions				**(4,093,835)**	**(0.60)**
Short Positions					
Common Stocks					
Japan					
Acom Co Ltd	JPY	(165,300)	(649,482)	(5,268)	(0.00)
Advantest Corp	JPY	(8,500)	(376,378)	4,460	0.00
Aeon Co Ltd	JPY	(204,700)	(3,757,826)	96,466	0.01
AEON Financial Service Co Ltd	JPY	(8,100)	(122,140)	6,456	0.00
Aozora Bank Ltd	JPY	(4,000)	(100,285)	1,914	0.00
Asahi Intecc Co Ltd	JPY	(109,600)	(2,882,907)	(11,645)	(0.00)
Asics Corp	JPY	(129,500)	(2,214,879)	(104,997)	(0.02)
Calbee Inc	JPY	(3,700)	(115,172)	2,995	0.00
Canon Inc	JPY	(78,000)	(2,083,151)	(7,243)	(0.00)
Casio Computer Co Ltd	JPY	(7,300)	(113,397)	(1,084)	(0.00)
Chugai Pharmaceutical Co Ltd	JPY	(32,000)	(2,492,328)	(1,053)	(0.00)
Coca-Cola Bottlers Japan Holdings Inc	JPY	(31,900)	(716,749)	8,217	0.00
Cosmos Pharmaceutical Corp	JPY	(4,700)	(919,815)	51,293	0.01
CyberAgent Inc	JPY	(81,000)	(3,114,569)	177,169	0.03
Daifuku Co Ltd	JPY	(36,200)	(1,874,003)	(57,720)	(0.01)
Daiichi Sankyo Co Ltd	JPY	(72,300)	(4,557,839)	117,148	0.02
Daikin Industries Ltd	JPY	(800)	(105,128)	(1,374)	(0.00)
Daiwa Securities Group Inc	JPY	(408,200)	(1,823,188)	77,148	0.01
Disco Corp	JPY	(4,900)	(929,936)	4,477	0.00
Don Quijote Holdings Co Ltd	JPY	(162,800)	(2,723,822)	20,532	0.00
FamilyMart Co Ltd	JPY	(110,800)	(2,703,941)	(10,483)	(0.00)
FANUC Corp	JPY	(13,000)	(2,444,066)	(98,591)	(0.01)
Fast Retailing Co Ltd	JPY	(5,900)	(3,511,904)	(3,855)	(0.00)
GMO Payment Gateway Inc	JPY	(11,300)	(756,159)	(9,276)	(0.00)
Hamamatsu Photonics KK	JPY	(11,500)	(427,740)	(3,509)	(0.00)
Hirose Electric Co Ltd	JPY	(15,100)	(1,853,950)	13,544	0.00
Hitachi Chemical Co Ltd	JPY	(3,200)	(104,612)	(1,229)	(0.00)
Hitachi Construction Machinery Co Ltd	JPY	(10,400)	(251,513)	3,228	0.00
Hitachi Metals Ltd	JPY	(88,300)	(955,664)	21,951	0.00
Hokuriku Electric Power Co	JPY	(70,900)	(476,909)	19,276	0.00
Isetan Mitsukoshi Holdings Ltd	JPY	(89,000)	(711,586)	14,256	0.00
J Front Retailing Co Ltd	JPY	(41,200)	(482,978)	11,689	0.00
Japan Airport Terminal Co Ltd	JPY	(41,900)	(1,818,648)	(30,553)	(0.00)
Japan Post Bank Co Ltd	JPY	(128,300)	(1,245,692)	41,762	0.01
JGC Corp	JPY	(65,100)	(854,988)	(8,884)	(0.00)

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
Kansai Paint Co Ltd	JPY	(107,100)	(2,494,625)	33,539	0.01
Kawasaki Heavy Industries Ltd	JPY	(15,500)	(344,304)	2,930	0.00
Keihan Electric Railway Co Ltd	JPY	(19,000)	(845,827)	33,599	0.01
Keikyu Corp	JPY	(72,400)	(1,406,338)	36,635	0.01
Keio Corp	JPY	(35,600)	(2,219,384)	100,672	0.02
Keisei Electric Railway Co Ltd	JPY	(5,200)	(214,290)	3,771	0.00
Keyence Corp	JPY	(2,800)	(1,735,687)	(3,977)	(0.00)
Kikkoman Corp	JPY	(52,800)	(2,526,510)	5,349	0.00
Kintetsu Group Holdings Co Ltd	JPY	(30,500)	(1,590,604)	89,331	0.01
Kobe Steel Ltd	JPY	(70,300)	(375,945)	3,457	0.00
Koito Manufacturing Co Ltd	JPY	(2,000)	(97,928)	938	0.00
Komatsu Ltd	JPY	(17,200)	(394,406)	5,481	0.00
Kubota Corp	JPY	(32,600)	(494,189)	8,731	0.00
Kuraray Co Ltd	JPY	(55,300)	(680,825)	15,896	0.00
Kyowa Hakko Kirin Co Ltd	JPY	(22,700)	(441,046)	21,464	0.00
Kyushu Electric Power Co Inc	JPY	(59,800)	(564,929)	51,754	0.01
Lawson Inc	JPY	(11,000)	(563,508)	12,840	0.00
LINE Corp	JPY	(37,700)	(1,352,191)	28,077	0.00
LIXIL Group Corp	JPY	(34,000)	(598,997)	28,284	0.00
M3 Inc	JPY	(175,900)	(4,244,166)	(98,446)	(0.01)
Makita Corp	JPY	(32,800)	(1,036,097)	(49,288)	(0.01)
Marui Group Co Ltd	JPY	(154,000)	(3,257,553)	123,960	0.02
McDonald's Holdings Co Japan Ltd	JPY	(11,000)	(532,987)	(4,498)	(0.00)
Mercari Inc	JPY	(44,100)	(1,097,174)	(7,176)	(0.00)
MISUMI Group Inc	JPY	(123,900)	(2,922,108)	338	0.00
Mitsubishi Materials Corp	JPY	(22,600)	(611,282)	9,028	0.00
Mitsubishi Motors Corp	JPY	(36,000)	(156,556)	9,073	0.00
Mizuho Financial Group Inc	JPY	(1,154,100)	(1,772,624)	46,800	0.01
MonotaRO Co Ltd	JPY	(90,400)	(2,370,344)	(58,146)	(0.01)
Nabtesco Corp	JPY	(45,600)	(1,417,666)	(16,213)	(0.00)
Nagoya Railroad Co Ltd	JPY	(34,700)	(1,038,737)	61,448	0.01
NGK Spark Plug Co Ltd	JPY	(31,300)	(598,224)	4,452	0.00
Nidec Corp	JPY	(16,400)	(2,210,938)	32,154	0.01
Nifco Inc	JPY	(14,500)	(347,104)	2,292	0.00
Nippon Paint Holdings Co Ltd	JPY	(65,500)	(3,411,269)	2,432	0.00
Nippon Shinyaku Co Ltd	JPY	(10,200)	(859,123)	1,067	0.00
Nippon Yusen KK	JPY	(34,800)	(583,302)	10,739	0.00
Nissan Chemical Corp	JPY	(13,000)	(542,178)	7,185	0.00
Nissan Motor Co Ltd	JPY	(325,100)	(2,031,091)	92,706	0.01
Nissin Foods Holdings Co Ltd	JPY	(1,900)	(137,358)	2,295	0.00
Nitori Holdings Co Ltd	JPY	(8,500)	(1,245,536)	(8,600)	(0.00)
NOK Corp	JPY	(37,000)	(550,144)	16,031	0.00
Nomura Holdings Inc	JPY	(716,000)	(3,031,312)	32,194	0.01
Odakyu Electric Railway Co Ltd	JPY	(86,300)	(2,070,135)	76,480	0.01
Oriental Land Co Ltd	JPY	(2,700)	(411,166)	2,363	0.00
Otsuka Holdings Co Ltd	JPY	(4,700)	(176,079)	33,545	0.01
Park24 Co Ltd	JPY	(65,200)	(1,514,359)	(20,539)	(0.00)
PeptiDream Inc	JPY	(24,800)	(1,179,388)	28,184	0.00
Pigeon Corp	JPY	(17,100)	(705,427)	1,368	0.00
Rakuten Inc	JPY	(57,700)	(569,718)	(6,739)	(0.00)
Recruit Holdings Co Ltd	JPY	(54,600)	(1,662,712)	24,948	0.00
Ricoh Co Ltd	JPY	(242,700)	(2,191,180)	66,756	0.01
Santen Pharmaceutical Co Ltd	JPY	(5,900)	(102,678)	2,187	0.00
Sega Sammy Holdings Inc	JPY	(40,100)	(562,034)	6,289	0.00
Seven Bank Ltd	JPY	(386,600)	(1,061,135)	12,506	0.00
Sharp Corp	JPY	(34,900)	(387,649)	(10,946)	(0.00)
Shikoku Electric Power Co Inc	JPY	(16,200)	(152,937)	11,425	0.00
Shimadzu Corp	JPY	(7,600)	(192,455)	8,195	0.00
Shimano Inc	JPY	(15,200)	(2,293,772)	18,063	0.00
Shiseido Co Ltd	JPY	(25,900)	(2,070,527)	33,361	0.01
SMC Corp	JPY	(2,900)	(1,239,692)	(52,846)	(0.01)
SoftBank Corp	JPY	(99,000)	(1,342,434)	69,823	0.01
Sony Financial Holdings Inc	JPY	(73,900)	(1,605,169)	33,937	0.01
Sosei Group Corp	JPY	(40,800)	(917,185)	17,221	0.00
Start Today Co Ltd	JPY	(11,000)	(254,278)	(1,234)	(0.00)
Sumitomo Metal Mining Co Ltd	JPY	(87,200)	(2,709,243)	(2,632)	(0.00)
Suzuki Motor Corp	JPY	(55,900)	(2,376,155)	(50,632)	(0.01)
T&D Holdings Inc	JPY	(24,100)	(256,387)	3,967	0.00
Taiyo Nippon Sanso Corp	JPY	(60,600)	(1,227,107)	28,369	0.00
Takeda Pharmaceutical Co Ltd	JPY	(161,000)	(5,491,561)	244,973	0.04
TDK Corp	JPY	(4,100)	(368,479)	(2,601)	(0.00)
Terumo Corp	JPY	(125,700)	(4,056,657)	(67,770)	(0.01)
The Bank of Kyoto Ltd	JPY	(3,400)	(133,506)	3,250	0.00
The Chiba Bank Ltd	JPY	(155,400)	(802,938)	27,108	0.00
The Chugoku Electric Power Co Inc	JPY	(113,400)	(1,458,627)	49,873	0.01
The Shizuoka Bank Ltd	JPY	(92,100)	(689,171)	15,061	0.00
The Yokohama Rubber Co Ltd	JPY	(52,000)	(1,042,365)	7,503	0.00
Toho Co Ltd	JPY	(19,400)	(850,093)	16,420	0.00
Toho Gas Co Ltd	JPY	(8,200)	(313,812)	18,287	0.00
Tokyu Corp	JPY	(32,000)	(601,294)	24,932	0.00
Toray Industries Inc	JPY	(160,400)	(1,192,280)	29,596	0.00
TOTO Ltd	JPY	(64,900)	(2,436,398)	47,856	0.01
Toyota Industries Corp	JPY	(37,000)	(2,129,347)	42,188	0.01
Toyota Motor Corp	JPY	(13,300)	(889,837)	14,107	0.00
Tsuruha Holdings Inc	JPY	(13,700)	(1,494,804)	57,503	0.01
Welcia Holdings Co Ltd	JPY	(36,200)	(1,826,369)	70,340	0.01
Yahoo Japan Corp	JPY	(42,400)	(119,347)	366	0.00
Yakult Honsha Co Ltd	JPY	(1,900)	(106,363)	4,269	0.00
Yamaha Corp	JPY	(28,700)	(1,290,322)	(19,047)	(0.00)
Yamaha Motor Co Ltd	JPY	(96,100)	(1,746,688)	(11,061)	(0.00)
Yaskawa Electric Corp	JPY	(187,900)	(6,920,107)	(145,096)	(0.02)

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Japan (continued)					
Yokogawa Electric Corp	JPY	(7,400)	(135,660)	1,208	0.00
				1,790,499	**0.26**
Total Short Positions				**1,790,499**	**0.26**
Total of Long and Short Equity Positions				**(2,303,336)**	**(0.34)**
Net Cash and Other Receivables/(Payables)				**390,305**	**0.06**
Total of Total Return Basket Swap Contract - MLIN - JPY				**(1,913,031)**	**(0.28)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month NIBOR plus or minus a specified spread, which is denominated in NOK based on the local currency of the positions within the swap.	27.01.2020 - 27.09.2021	(320,934)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Norway					
Leroy Seafood Group ASA	NOK	178,094	1,093,137	7,850	0.00
Orkla ASA	NOK	16,955	154,927	(822)	(0.00)
Salmar ASA	NOK	37,441	1,649,530	(2,888)	(0.00)
Statoil ASA	NOK	174,123	3,331,970	(4,797)	(0.00)
Telenor ASA	NOK	23,425	472,519	1,033	0.00
				376	**0.00**
Total Long Positions				**376**	**0.00**
Short Positions					
Common Stocks					
Norway					
Adevinta ASA	NOK	(6,033)	(69,806)	(1,994)	(0.00)
Gjensidige Forsikring ASA	NOK	(16,821)	(335,599)	(1,668)	(0.00)
Norsk Hydro ASA	NOK	(354,407)	(1,255,997)	5,077	0.00
Schibsted ASA	NOK	(41,520)	(1,233,066)	3,203	0.00
Yara International ASA	NOK	(27,081)	(1,171,914)	(42,376)	(0.01)
				(37,758)	**(0.01)**
United Kingdom					
Subsea 7 SA	NOK	(233,915)	(2,419,406)	(34,541)	(0.00)
				(34,541)	**(0.00)**
Total Short Positions				**(72,299)**	**(0.01)**
Total of Long and Short Equity Positions				**(71,923)**	**(0.01)**
Net Cash and Other Receivables/(Payables)				**(249,011)**	**(0.04)**
Total of Total Return Basket Swap Contract - MLIN - NOK				**(320,934)**	**(0.05)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month STIBOR plus or minus a specified spread, which is denominated in SEK based on the local currency of the positions within the swap.	27.01.2020 - 27.09.2021	(330,136)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Malta					
Unibet Group PLC	SEK	210,044	1,230,787	10,703	0.00
				10,703	**0.00**
Sweden					
AAK AB	SEK	27,896	542,833	15,067	0.00
Axfood AB	SEK	44,128	943,462	13,041	0.00
Boliden AB	SEK	11,186	258,366	(6,783)	(0.00)
Electrolux AB	SEK	89,401	2,126,415	22,777	0.00
Essity AB	SEK	151,569	4,440,717	50,972	0.01
Fingerprint Cards AB	SEK	82,465	167,109	15,925	0.00
Getinge AB	SEK	40,274	565,971	(13,544)	(0.00)
Modern Times Group MTG AB	SEK	11,348	94,851	2,105	0.00
Sandvik AB	SEK	69,993	1,099,163	34,237	0.01
Securitas AB	SEK	53,135	813,850	5,686	0.00
Skanska AB	SEK	39,548	803,425	49,773	0.01
SKF AB	SEK	11,577	192,363	4,247	0.00
SSAB AB	SEK	110,403	307,261	(4,388)	(0.00)
Swedish Match AB	SEK	16,887	699,893	172	0.00
Swedish Orphan Biovitrum AB	SEK	78,171	1,235,556	(39,034)	(0.01)
Telefonaktiebolaget LM Ericsson	SEK	205,034	1,641,049	(25,491)	(0.00)
Telia Co AB	SEK	482,766	2,176,982	25,091	0.00

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
Sweden (continued)					
Volvo AB	SEK	83,916	1,176,279	35,489	0.01
				185,342	**0.03**
Total Long Positions				**196,045**	**0.03**
Short Positions					
Common Stocks					
Finland					
Nordea Bank AB	SEK	(17,042)	(120,162)	(1,528)	(0.00)
				(1,528)	**(0.00)**
Sweden					
Atlas Copco AB	SEK	(15,152)	(468,788)	(3,243)	(0.00)
BillerudKorsnas AB	SEK	(91,366)	(988,813)	(27,933)	(0.00)
Elekta AB	SEK	(36,965)	(486,696)	1,884	0.00
Epiroc AB	SEK	(76,342)	(833,216)	(17,116)	(0.00)
Hexagon AB	SEK	(12,927)	(625,875)	(22,658)	(0.00)
Hexpol AB	SEK	(85,944)	(659,063)	(10,510)	(0.00)
Husqvarna AB	SEK	(228,532)	(1,751,337)	31,673	0.00
Millicom International Cellular SA	SEK	(22,726)	(1,102,852)	17,601	0.00
Nibe Industrier AB	SEK	(10,810)	(137,592)	(2,644)	(0.00)
Saab AB	SEK	(62,540)	(1,794,714)	(33,778)	(0.01)
Svenska Cellulosa AB SCA	SEK	(204,383)	(1,821,209)	(40,823)	(0.01)
Svenska Handelsbanken AB	SEK	(148,270)	(1,391,006)	(35,961)	(0.01)
Tele2 AB	SEK	(242,341)	(3,632,824)	(25,931)	(0.00)
				(169,439)	**(0.03)**
Total Short Positions				**(170,967)**	**(0.03)**
Total of Long and Short Equity Positions				**25,078**	**0.00**
Net Cash and Other Receivables/(Payables)				**(355,214)**	**(0.05)**
Total of Total Return Basket Swap Contract - MLIN - SEK				**(330,136)**	**(0.05)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays RBACR-1D plus or minus a specified spread, which is denominated in AUD based on the local currency of the positions within the swap.	06.02.2020	(197,226)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Australia					
AGL Energy Ltd	AUD	95,040	1,231,037	11,268	0.00
Aurizon Holdings Ltd	AUD	476,569	1,900,498	2,410	0.00
Bendigo & Adelaide Bank Ltd	AUD	76,594	594,729	2,219	0.00
BlueScope Steel Ltd	AUD	97,236	790,347	(27,596)	(0.00)
CIMIC Group Ltd	AUD	29,803	634,021	(8,651)	(0.00)
Coca-Cola Amatil Ltd	AUD	15,831	113,978	(2,705)	(0.00)
Evolution Mining Ltd	AUD	30,432	93,385	(3,538)	(0.00)
Flight Centre Travel Group Ltd	AUD	5,204	167,457	2,032	0.00
Fortescue Metals Group Ltd	AUD	185,596	1,105,370	(22,875)	(0.00)
Harvey Norman Holdings Ltd	AUD	34,466	105,501	625	0.00
Iluka Resources Ltd	AUD	143,243	773,730	53,085	0.01
Incitec Pivot Ltd	AUD	128,961	295,445	(4,535)	(0.00)
Newcrest Mining Ltd	AUD	46,164	1,079,880	(11,122)	(0.00)
Qantas Airways Ltd	AUD	249,922	1,062,285	19,572	0.00
Santos Ltd	AUD	19,433	101,529	(1,493)	(0.00)
South32 Ltd	AUD	707,137	1,228,443	(76,950)	(0.01)
Telstra Corp Ltd	AUD	569,488	1,350,926	(23,837)	(0.00)
Woodside Petroleum Ltd	AUD	18,836	412,470	(12,434)	(0.00)
				(104,525)	**(0.02)**
Total Long Positions				**(104,525)**	**(0.02)**
Short Positions					
Common Stocks					
Australia					
Afterpay Touch Group Ltd	AUD	(9,626)	(233,500)	(27,943)	(0.00)
Alumina Ltd	AUD	(217,208)	(348,094)	4,409	0.00
Challenger Ltd	AUD	(302,456)	(1,507,324)	11,008	0.00
Computershare Limited	AUD	(13,654)	(149,077)	(1,721)	(0.00)
CSL Ltd	AUD	(11,231)	(1,773,797)	9,520	0.00
Dominos Pizza Enterprises Ltd	AUD	(7,858)	(246,607)	7,648	0.00
James Hardie Industries PLC	AUD	(183,303)	(3,077,824)	(147,658)	(0.02)
Magellan Financial Group Ltd	AUD	(3,748)	(130,416)	(122)	(0.00)
Ramsay Health Care Ltd	AUD	(35,602)	(1,561,131)	(63,724)	(0.01)
REA Group Ltd	AUD	(2,992)	(218,485)	(3,865)	(0.00)
SEEK Ltd	AUD	(174,614)	(2,534,375)	(20,580)	(0.00)
Sydney Airport	AUD	(67,102)	(364,206)	(757)	(0.00)
Transurban Group	AUD	(74,212)	(736,742)	(12,613)	(0.00)
Treasury Wine Estates Ltd	AUD	(13,453)	(168,901)	(881)	(0.00)
Vocus Communications Ltd	AUD	(42,679)	(100,367)	3,239	0.00

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Australia (continued)					
WorleyParsons Ltd	AUD	(44,260)	(389,432)	34,656	0.01
				(209,384)	**(0.03)**
Total Short Positions				**(209,384)**	**(0.03)**
Total of Long and Short Equity Positions				**(313,909)**	**(0.05)**
Net Cash and Other Receivables/(Payables)				**116,683**	**0.02**
Total of Total Return Basket Swap Contract - MSIL - AUD				**(197,226)**	**(0.03)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays DISC-1D plus or minus a specified spread, which is denominated in CAD based on the local currency of the positions within the swap.	10.02.2020	252,082

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Canada					
Air Canada	CAD	106,528	3,476,659	(63,548)	(0.01)
Alimentation Couche-Tard Inc	CAD	73,380	2,265,177	21,887	0.00
Bank of Montreal	CAD	6,931	511,647	6,019	0.00
Barrick Gold Corp	CAD	20,291	355,012	(11,185)	(0.00)
BRP Inc	CAD	36,550	1,392,670	(46,367)	(0.01)
CAE Inc	CAD	7,055	178,200	(2,024)	(0.00)
Canadian Imperial Bank of Commerce	CAD	32,826	2,715,959	4,214	0.00
Canadian National Railway Co	CAD	5,297	476,822	(7,600)	(0.00)
Canadian Natural Resources Ltd	CAD	8,375	223,810	(9,233)	(0.00)
Canadian Pacific Railway Ltd	CAD	5,351	1,188,146	(56,488)	(0.01)
Canadian Tire Corp Ltd	CAD	4,258	478,306	19,678	0.00
CGI Group Inc	CAD	14,798	1,171,615	15,979	0.00
CI Financial Corp	CAD	22,447	329,340	(1,017)	(0.00)
Constellation Software Inc	CAD	552	546,206	9,049	0.00
Empire Co Ltd	CAD	67,827	1,847,406	14,853	0.00
Finning International Inc	CAD	25,698	449,807	(8,926)	(0.00)
Genworth MI Canada Inc	CAD	2,410	96,597	419	0.00
George Weston Ltd	CAD	2,173	183,958	2,297	0.00
Gildan Activewear Inc	CAD	39,887	1,421,330	(51,203)	(0.01)
Hydro One Ltd	CAD	13,144	245,054	4,169	0.00
Industrial Alliance Insurance & Financial Services Inc	CAD	6,178	283,265	4,059	0.00
Linamar Corp	CAD	18,944	609,389	(14,305)	(0.00)
Loblaw Cos Ltd	CAD	12,285	698,713	28,850	0.01
Magna International Inc	CAD	56,427	2,974,529	(64,339)	(0.01)
Manulife Financial Corp	CAD	34,562	634,320	1,696	0.00
Methanex Corp	CAD	33,288	1,173,111	(93,758)	(0.01)
National Bank of Canada	CAD	20,477	1,019,907	21,184	0.00
Open Text Corp	CAD	16,808	684,860	(4,823)	(0.00)
Power Financial Corp	CAD	8,039	187,089	607	0.00
Quebecor Inc	CAD	55,243	1,266,463	(13,349)	(0.00)
Seven Generations Energy Ltd	CAD	59,263	375,904	(28,640)	(0.00)
Teck Resources Ltd	CAD	74,392	1,215,618	(178,635)	(0.03)
Thomson Reuters Corp	CAD	17,464	1,171,827	(9,891)	(0.00)
Valeant Pharmaceuticals International Inc	CAD	9,467	205,882	(12,796)	(0.00)
West Fraser Timber Co Ltd	CAD	30,578	1,239,699	8,543	0.00
WSP Global Inc	CAD	2,201	129,504	1,928	0.00
				(512,696)	**(0.08)**
Total Long Positions				**(512,696)**	**(0.08)**

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions					
Common Stocks					
Canada					
Agnico Eagle Mines Ltd	CAD	(10,801)	(590,087)	33,358	0.01
AltaGas Ltd	CAD	(105,011)	(1,575,601)	(1,586)	(0.00)
ARC Resources Ltd	CAD	(31,213)	(151,551)	20,505	0.00
Bombardier Inc	CAD	(728,641)	(968,367)	55,021	0.01
Brookfield Asset Management Inc	CAD	(6,220)	(329,388)	4,368	0.00
Cameco Corp	CAD	(61,496)	(588,352)	4,179	0.00
Canada Goose Holdings Inc	CAD	(4,061)	(177,399)	(5,090)	(0.00)
Cenovus Energy Inc	CAD	(263,364)	(2,537,586)	139,209	0.02
Dollarama Inc	CAD	(7,990)	(287,249)	1,508	0.00
Element Fleet Management Corp	CAD	(104,427)	(838,223)	7,097	0.00
Enbridge Inc	CAD	(71,939)	(2,559,123)	(22,272)	(0.00)
Encana Corp	CAD	(124,821)	(565,526)	82,001	0.01
Franco-Nevada Corp	CAD	(3,258)	(301,272)	2,067	0.00
Imperial Oil Ltd	CAD	(10,266)	(271,166)	12,326	0.00
Inter Pipeline Ltd	CAD	(134,057)	(2,366,724)	140,708	0.02
Keyera Corp	CAD	(89,344)	(2,187,218)	70,164	0.01
Lundin Mining Corp	CAD	(29,825)	(140,533)	11,261	0.00
Pembina Pipeline Corp	CAD	(61,013)	(2,275,951)	(14,743)	(0.00)
Peyto Exploration & Development Corp	CAD	(30,222)	(77,592)	14,606	0.00
PrairieSky Royalty Ltd	CAD	(73,206)	(1,011,053)	42,565	0.01
Restaurant Brands International Inc	CAD	(8,067)	(569,192)	27,046	0.00
Saputo Inc	CAD	(6,301)	(193,507)	(1,618)	(0.00)
Shopify Inc	CAD	(2,468)	(773,423)	38,503	0.01
SNC-Lavalin Group Inc	CAD	(118,815)	(1,688,513)	112,149	0.02
The Stars Group Inc	CAD	(63,167)	(951,583)	76,317	0.01
TransCanada Corp	CAD	(83,188)	(4,331,832)	(129,402)	(0.02)
Vermilion Energy Inc	CAD	(38,252)	(643,551)	20,797	0.00
Wheaton Precious Metals Corp	CAD	(68,972)	(1,830,677)	55,728	0.01
Whitecap Resources Inc	CAD	(15,684)	(54,479)	2,369	0.00
Yamana Gold Inc	CAD	(73,039)	(235,503)	17,097	0.00
				816,238	**0.12**
Zambia					
First Quantum Minerals Ltd	CAD	(185,504)	(1,512,832)	(28,015)	(0.00)
				(28,015)	**(0.00)**
Total Short Positions				**788,223**	**0.12**
Total of Long and Short Equity Positions				**275,527**	**0.04**
Net Cash and Other Receivables/(Payables)				**(23,445)**	**0.00**
Total of Total Return Basket Swap Contract - MSIL - CAD				**252,082**	**0.04**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays HONIX-1D plus or minus a specified spread, which is denominated in HKD based on the local currency of the positions within the swap.	09.09.2021	59,656

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Hong Kong					
CK Asset Holdings Ltd	HKD	209,000	1,415,721	(90,581)	(0.01)
CK Hutchison Holdings Ltd	HKD	55,500	489,953	(12,700)	(0.00)
CLP Holdings Ltd	HKD	12,500	131,318	2,401	0.00
Henderson Land Development Co Ltd	HKD	197,640	920,231	(39,052)	(0.01)
HKT Trust & HKT Ltd	HKD	91,000	144,415	(3,703)	(0.00)
Hysan Development Co Ltd	HKD	140,000	564,354	25	0.00
Kerry Properties Ltd	HKD	194,000	597,637	(24,745)	(0.00)
Li & Fung Ltd	HKD	1,970,000	223,693	(22,576)	(0.00)
Lifestyle International Holdings Ltd	HKD	78,500	81,808	(1,304)	(0.00)
Melco International Development Ltd	HKD	96,000	228,299	(14,903)	(0.00)
New World Development Co Ltd	HKD	1,065,000	1,383,000	25	0.00
NWS Holdings Ltd	HKD	123,000	190,477	(28,556)	(0.00)
Samsonite International SA	HKD	78,900	167,156	(3,941)	(0.00)
Sino Land Co Ltd	HKD	86,000	129,225	(443)	(0.00)
Sun Hung Kai Properties Ltd	HKD	23,000	330,973	(4,665)	(0.00)
Swire Properties Ltd	HKD	32,800	102,929	(5,228)	(0.00)
WH Group Ltd	HKD	1,274,500	1,141,426	(43,755)	(0.01)
Wheelock & Co Ltd	HKD	24,000	136,709	(4,883)	(0.00)
Wynn Macau Ltd	HKD	78,800	153,825	(9,818)	(0.00)
Xinyi Glass Holdings Ltd	HKD	138,000	151,918	(2,112)	(0.00)
Yue Yuen Industrial Holdings Ltd	HKD	230,000	629,278	10,225	0.00
				(300,289)	**(0.04)**
Total Long Positions				**(300,289)**	**(0.04)**
Short Positions					
Common Stocks					
Hong Kong					
AIA Group Ltd	HKD	(189,400)	(1,789,270)	103,667	0.02
ASM Pacific Technology Ltd	HKD	(200,000)	(2,441,928)	55,712	0.01
Hang Seng Bank Ltd	HKD	(35,900)	(773,918)	31,146	0.00
HK Electric Investments & HK Electric Investments Ltd	HKD	(385,000)	(366,859)	9,331	0.00
Hong Kong & China Gas Co Ltd	HKD	(98,300)	(191,720)	3,892	0.00
MGM China Holdings Ltd	HKD	(845,600)	(1,318,172)	34,460	0.01
Minth Group Ltd	HKD	(38,000)	(128,696)	(5,090)	(0.00)
MTR Corp Ltd	HKD	(313,784)	(1,761,187)	88,038	0.01
Techtronic Industries Co Ltd	HKD	(13,500)	(93,954)	2,137	0.00

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
Hong Kong (continued)					
Wharf Real Estate Investment Co Ltd	HKD	(76,000)	(414,913)	14,558	0.00
				337,851	**0.05**
Total Short Positions				**337,851**	**0.05**
Total of Long and Short Equity Positions				**37,562**	**0.01**
Net Cash and Other Receivables/(Payables)				**22,094**	**0.00**
Total of Total Return Basket Swap Contract - MSIL - HKD				**59,656**	**0.01**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions. The Sub-Fund pays SORF1-1D for the long positions and 1-month SIBOR for the short positions, plus or minus a specified spread, which is denominated in SGD based on the local currency of the positions within the swap.	07.02.2020	(49,172)

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Singapore					
ComfortDelGro Corp Ltd	SGD	439,400	763,186	(15,723)	(0.01)
Genting Singapore PLC	SGD	539,200	343,255	(7,863)	(0.00)
Yangzijiang Shipbuilding Holdings Ltd	SGD	927,900	644,323	(80,756)	(0.01)
				(104,342)	**(0.02)**
Total Long Positions				**(104,342)**	**(0.02)**
Short Positions					
Common Stocks					
Singapore					
Keppel Corp Ltd	SGD	(216,600)	(929,259)	45,527	0.01
Singapore Airlines Ltd	SGD	(37,600)	(248,575)	(738)	(0.00)
Singapore Press Holdings Ltd	SGD	(105,000)	(158,007)	(746)	(0.00)
Singapore Telecommunications Ltd	SGD	(104,100)	(233,633)	5,885	0.00
Venture Corp Ltd	SGD	(8,600)	(95,173)	2,581	0.00
				52,509	**0.01**
Total Short Positions				**52,509**	**0.01**
Total of Long and Short Equity Positions				**(51,833)**	**(0.01)**
Net Cash and Other Receivables/(Payables)				**2,661**	**0.00**
Total of Total Return Basket Swap Contract - MSIL - SGD				**(49,172)**	**(0.01)**

Counterparty†	Description‡	Termination Date	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays FEDEF-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	10.02.2020	7,960,739

The following table represents the long and short positions and related values within the total return equity basket swap as at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions					
Common Stocks					
Canada					
lululemon athletica Inc	USD	1,997	381,786	(8,567)	(0.00)
				(8,567)	**(0.00)**
Germany					
QIAGEN NV	USD	16,258	534,319	(20,566)	(0.00)
				(20,566)	**(0.00)**
Ireland					
Alkermes PLC	USD	38,018	720,061	(94,665)	(0.01)
Allegion PLC	USD	288	29,762	513	0.00
nVent Electric PLC	USD	105,394	2,302,859	(27,402)	(0.01)
				(121,554)	**(0.02)**
Italy					
International Game Technology PLC	USD	15,690	219,817	(7,531)	(0.00)
				(7,531)	**(0.00)**
Netherlands					
LyondellBasell Industries NV	USD	32,263	2,855,921	(15,486)	(0.00)
Mylan Inc	USD	99,303	1,904,632	(223,432)	(0.04)
				(238,918)	**(0.04)**
Puerto Rico					
Popular Inc	USD	40,312	2,188,538	17,737	0.00
				17,737	**0.00**
Sweden					
Spotify Technology SA	USD	1,363	154,332	(12,389)	(0.00)
				(12,389)	**(0.00)**
Switzerland					
Garrett Motion Inc	USD	30,020	296,598	(70,247)	(0.01)
TE Connectivity Ltd	USD	24,059	2,248,314	(26,465)	(0.00)
				(96,712)	**(0.01)**

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United Kingdom					
Amdocs Ltd	USD	47,185	3,119,400	(30,198)	(0.01)
Delphi Technologies PLC	USD	74,968	994,825	(221,156)	(0.03)
Janus Henderson Group PLC	USD	5,749	128,778	2,587	0.00
Nielsen Holdings plc	USD	498	10,525	(715)	(0.00)
Pentair PLC	USD	22,043	831,903	(4,188)	(0.00)
				(253,670)	**(0.04)**
United States					
2U Inc	USD	6,330	100,331	(23,801)	(0.00)
3M Co	USD	11,397	1,873,097	(42,397)	(0.01)
Abbott Laboratories	USD	964	80,754	183	0.00
AbbVie Inc	USD	7,771	585,312	28,908	0.00
ABIOMED Inc	USD	78	13,626	(1,236)	(0.00)
Accenture PLC	USD	576	111,041	(1,250)	(0.00)
ACI Worldwide Inc	USD	8,585	265,362	(15,367)	(0.00)
Activision Blizzard Inc	USD	1,134	59,660	(3,107)	(0.00)
Acuity Brands Inc	USD	601	80,570	(673)	(0.00)
Adtalem Global Education Inc	USD	10,507	401,367	(37,720)	(0.01)
Advance Auto Parts Inc	USD	3,110	505,562	20,184	0.00
Aflac Inc	USD	19,205	1,009,607	2,497	0.00
AGCO Corp	USD	12,297	940,598	3,689	0.00
Agilent Technologies Inc	USD	42,428	3,245,318	3,819	0.00
Air Products & Chemicals Inc	USD	245	53,861	(424)	(0.00)
Akamai Technologies Inc	USD	16,547	1,503,129	(5,626)	(0.00)
Alcoa Corp	USD	19,903	400,647	(37,816)	(0.01)
Alexander & Baldwin Inc	USD	3,001	73,825	(180)	(0.00)
Alexion Pharmaceuticals Inc	USD	21,322	2,084,226	(214,926)	(0.03)
Align Technology Inc	USD	5,199	927,086	3,483	0.00
ALLETE Inc	USD	8,043	708,347	11,743	0.00
Alliance Data Systems Corp	USD	4,722	597,144	(23,374)	(0.00)
Allison Transmission Holdings Inc	USD	26,454	1,232,492	(8,465)	(0.00)
Alteryx Inc	USD	1,129	120,069	(13,360)	(0.00)
Altice USA Inc	USD	28,552	814,589	(23,681)	(0.00)
Altria Group Inc	USD	34,936	1,418,052	(25,154)	(0.00)
Amazon.com Inc	USD	889	1,530,591	(89,656)	(0.01)
AMC Networks Inc	USD	55,346	2,690,923	(107,371)	(0.02)
American Airlines Group Inc	USD	13,163	355,796	(21,192)	(0.00)
American Eagle Outfitters Inc	USD	33,867	547,291	(13,208)	(0.00)
American Express Co	USD	544	64,801	38	0.00
American Financial Group Inc	USD	2,932	314,252	(3,430)	(0.00)
Ameriprise Financial Inc	USD	23,822	3,500,405	20,249	0.00
AMETEK Inc	USD	5,161	469,857	3,355	0.00
Amgen Inc	USD	3,670	718,219	(3,743)	(0.00)
Amphenol Corp	USD	214	20,598	250	0.00
Analog Devices Inc	USD	13,447	1,502,164	(48,006)	(0.01)
ANSYS Inc	USD	812	177,706	2,209	0.00
Antero Resources Corp	USD	147,968	461,660	(161,285)	(0.02)
Apple Inc	USD	11,057	2,451,890	11,610	0.00
Applied Materials Inc	USD	87,477	4,340,609	(138,214)	(0.02)
Archer-Daniels-Midland Co	USD	31,795	1,309,954	(18,759)	(0.00)
Arconic Inc	USD	7,480	195,789	(7,966)	(0.00)
Armstrong World Industries Inc	USD	1,493	144,388	(209)	(0.00)
Arrow Electronics Inc	USD	31,349	2,326,409	(34,170)	(0.01)
Aspen Technology Inc	USD	12,679	1,550,642	(59,591)	(0.01)
Associated Banc-Corp	USD	92,862	1,883,241	12,072	0.00
Assured Guaranty Ltd	USD	44,899	2,010,577	(34,572)	(0.01)
Athene Holding Ltd	USD	68,923	2,926,471	8,960	0.00
Automatic Data Processing Inc	USD	194	31,339	526	0.00
Avalara Inc	USD	501	33,903	(5,133)	(0.00)
AvalonBay Communities Inc	USD	1,922	413,019	6,496	0.00
Avery Dennison Corp	USD	1,721	195,351	(2,048)	(0.00)
Avis Budget Group Inc	USD	2,560	70,656	(4,890)	(0.00)
Avnet Inc	USD	70,245	3,097,453	5,268	0.00
BankUnited Inc	USD	6,714	226,866	2,753	0.00
Baxter International Inc	USD	28,857	2,513,445	(13,563)	(0.00)
Belden Inc	USD	10,034	533,407	(4,816)	(0.00)
Berry Plastics Group Inc	USD	43,249	1,702,281	(6,487)	(0.00)
Best Buy Co Inc	USD	24,121	1,656,871	6,513	0.00
Biogen Idec Inc	USD	23,667	5,486,484	(162,829)	(0.02)
Bio-Rad Laboratories Inc	USD	5,883	1,963,863	(21,355)	(0.00)
BlackRock Inc	USD	600	268,896	5,388	0.00
Booz Allen Hamilton Holding Corp	USD	16,802	1,199,999	(24,027)	(0.00)
BorgWarner Inc	USD	7,124	259,599	(14,960)	(0.00)
Boston Scientific Corp	USD	2,045	83,211	(3,333)	(0.00)
Boyd Gaming Corp	USD	966	23,068	(2,956)	(0.00)
Bristol-Myers Squibb Co	USD	2,954	151,481	4,549	0.00
Bruker Corp	USD	18,294	815,547	30,917	0.00
Brunswick Corp	USD	10,397	541,372	(19,858)	(0.00)
Bunge Ltd	USD	15,985	902,034	(3,677)	(0.00)
Cable One Inc	USD	244	306,220	171	0.00
Cabot Corp	USD	17,017	761,341	(20,420)	(0.00)
Cabot Oil & Gas Corp	USD	45,326	797,738	(33,995)	(0.01)
CACI International Inc	USD	8,544	1,957,430	106,458	0.02
Cadence Design Systems Inc	USD	17,748	1,169,948	(25,380)	(0.00)
Callon Petroleum Co	USD	13,960	60,307	(6,422)	(0.00)
Capital One Financial Corp	USD	9,788	891,785	(26,623)	(0.00)
Cardinal Health Inc	USD	37,724	1,780,196	(40,365)	(0.01)
Carlisle Cos Inc	USD	3,245	468,513	(2,953)	(0.00)
Cars.com Inc	USD	43,905	383,291	(85,176)	(0.01)
Carvana Co	USD	4,562	292,880	(70,801)	(0.01)
Caterpillar Inc	USD	20,115	2,540,927	(117,673)	(0.02)
CBS Corp	USD	75,569	3,047,698	(224,440)	(0.03)
CDK Global Inc	USD	20,180	957,541	29,463	0.00
CDW Corp	USD	24,783	3,056,240	235,934	0.03
Celanese Corp	USD	11,887	1,445,935	(27,816)	(0.00)

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Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Centene Corp	USD	1,839	79,169	(4,598)	(0.00)
Centennial Resource Development Inc	USD	89,733	393,031	(41,277)	(0.01)
Cerner Corp	USD	12,121	829,561	3,636	0.00
Charles River Laboratories International Inc	USD	20,865	2,773,167	(30,046)	(0.01)
Chipotle Mexican Grill Inc	USD	506	421,149	2,642	0.00
Ciena Corp	USD	27,344	1,078,994	(26,797)	(0.00)
Cigna Corp	USD	425	63,971	(4,667)	(0.00)
Cimarex Energy Co	USD	377	17,972	(1,195)	(0.00)
Cintas Corp	USD	281	75,516	5,280	0.00
Cirrus Logic Inc	USD	34,634	1,854,651	(27,015)	(0.00)
Cisco Systems Inc	USD	94,763	4,662,340	(19,900)	(0.00)
CIT Group Inc	USD	10,488	475,316	(11,432)	(0.00)
Citizens Financial Group Inc	USD	25,492	901,652	(26,257)	(0.00)
Citrix Systems Inc	USD	3,229	310,339	1,259	0.00
Clean Harbors Inc	USD	14,522	1,109,771	5,664	0.00
CNA Financial Corp	USD	7,538	369,890	(4,221)	(0.00)
CNO Financial Group Inc	USD	699	11,170	(14)	(0.00)
Cognizant Technology Solutions Corp	USD	24,061	1,429,223	(110,681)	(0.02)
Colgate-Palmolive Co	USD	61,886	4,565,949	242,593	0.04
Comcast Corp	USD	55,580	2,493,319	(100,600)	(0.02)
Comerica Inc	USD	27,987	1,841,265	8,676	0.00
CommScope Holding Co Inc	USD	12,166	141,551	(10,767)	(0.00)
CommVault Systems Inc	USD	35,806	1,589,070	(22,558)	(0.00)
ConocoPhillips	USD	1,457	83,778	(5,420)	(0.00)
Consolidated Edison Inc	USD	6,220	589,656	24,071	0.00
Constellation Brands Inc	USD	1,168	240,877	561	0.00
Coupa Software Inc	USD	3,070	386,881	(41,182)	(0.01)
Cracker Barrel Old Country Store Inc	USD	2,533	411,283	(14,033)	(0.00)
Crane Co	USD	22,277	1,788,398	(37,425)	(0.01)
Credit Acceptance Corp	USD	222	103,199	(6,578)	(0.00)
CSX Corp	USD	1,134	78,926	(1,792)	(0.00)
Cummins Inc	USD	26,675	4,324,018	(24,541)	(0.00)
Curtiss-Wright Corp	USD	22,218	2,887,229	(77,763)	(0.01)
Dana Holding Corp	USD	76,898	1,084,262	(73,053)	(0.01)
Danaher Corp	USD	4,403	634,560	7,881	0.00
Deckers Outdoor Corp	USD	26,767	3,867,564	39,784	0.01
Delta Air Lines Inc	USD	65,458	3,803,110	(83,067)	(0.01)
Deluxe Corp	USD	40,517	1,981,686	23,905	0.00
DENTSPLY International Inc	USD	19,479	1,033,556	32,530	0.00
Devon Energy Corp	USD	14,540	348,960	(38,967)	(0.01)
Dick's Sporting Goods Inc	USD	15,841	640,135	29,421	0.00
Dollar General Corp	USD	3,884	622,061	12,973	0.00
Dollar Tree Inc	USD	3,934	453,708	16,877	0.00
Domtar Corp	USD	17,159	611,375	5,834	0.00
Dropbox Inc	USD	4,272	85,141	(4,058)	(0.00)
E*TRADE Financial Corp	USD	2,859	123,337	(5,775)	(0.00)
Eastman Chemical Co	USD	28,431	2,085,130	18,480	0.00
Eaton Corp PLC	USD	33,124	2,746,642	(105,334)	(0.02)
eBay Inc	USD	78,994	3,050,748	(150,629)	(0.02)
Ecolab Inc	USD	261	51,848	1,000	0.00
Edgewell Personal Care Co	USD	14,095	457,101	(3,947)	(0.00)
Edwards Lifesciences Corp	USD	450	98,420	(320)	(0.00)
Electronic Arts Inc	USD	33,290	3,235,788	(40,614)	(0.01)
Eli Lilly & Co	USD	2,387	270,375	5,132	0.00
EMCOR Group Inc	USD	14,045	1,199,583	(17,978)	(0.00)
Emerson Electric Co	USD	37,328	2,491,271	66,817	0.01
Equinix Inc	USD	84	48,720	1,772	0.00
Everest Re Group Ltd	USD	6,382	1,701,250	39,122	0.01
Everett Spinco Inc	USD	51,723	1,526,346	(146,376)	(0.02)
Exelixis Inc	USD	111,125	2,005,806	(146,685)	(0.02)
Exelon Corp	USD	95,722	4,660,704	134,011	0.02
Extended Stay America Inc	USD	33,937	491,917	1,867	0.00
Extraction Oil & Gas Inc	USD	30,010	85,228	(22,808)	(0.00)
F5 Networks Inc	USD	20,416	2,869,060	30,624	0.00
Facebook Inc	USD	1,442	256,272	(14,939)	(0.00)
Fair Isaac Corp	USD	962	289,543	(17,778)	(0.00)
Federated Investors Inc	USD	3,666	118,229	(587)	(0.00)
Fifth Third Bancorp	USD	52,518	1,441,619	(38,338)	(0.01)
First American Financial Corp	USD	19,401	1,150,479	29,878	0.00
First Citizens BancShares Inc	USD	464	220,632	(789)	(0.00)
Flextronics International Ltd	USD	172,308	1,793,726	(55,139)	(0.01)
Fluor Corp	USD	9,432	175,247	(27,824)	(0.00)
Foot Locker Inc	USD	10,180	435,399	25,755	0.00
Ford Motor Co	USD	56,289	514,200	(8,162)	(0.00)
Fortinet Inc	USD	4,279	324,519	(15,447)	(0.00)
Franklin Resources Inc	USD	23,576	677,338	(17,210)	(0.00)
Garmin Ltd	USD	31,370	2,654,216	(18,822)	(0.00)
General Dynamics Corp	USD	11,989	2,206,456	(87,160)	(0.01)
General Mills Inc	USD	4,299	237,047	473	0.00
General Motors Co	USD	21,667	805,362	(24,267)	(0.00)
Genpact Ltd	USD	4,200	161,868	(5,754)	(0.00)
Gilead Sciences Inc	USD	56,936	3,604,049	(163,406)	(0.02)
Globus Medical Inc	USD	7,486	382,460	(1,722)	(0.00)
Graco Inc	USD	5,824	267,788	(2,038)	(0.00)
GrafTech International Ltd	USD	72,000	918,000	(39,600)	(0.01)
Graham Holdings Co	USD	1,948	1,280,381	(66,329)	(0.01)
Grand Canyon Education Inc	USD	2,625	260,269	(32,734)	(0.01)
Halliburton Co	USD	8,287	155,713	(18,563)	(0.00)
Harris Corp	USD	6,110	1,284,444	(24,684)	(0.00)
HCA Holdings Inc	USD	490	58,384	(2,862)	(0.00)
HD Supply Holdings Inc	USD	49,833	1,951,959	(31,893)	(0.01)
Helen of Troy Ltd	USD	157	24,437	881	0.00
Herman Miller Inc	USD	45,101	2,078,254	69,907	0.01
Hewlett Packard Enterprise Co	USD	28,106	422,152	843	0.00
Hewlett-Packard Co	USD	228,610	4,293,296	(20,575)	(0.00)

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Hexcel Corp	USD	2,040	166,954	(3,244)	(0.00)
Hill-Rom Holdings Inc	USD	5,600	588,000	7,224	0.00
Hilton Grand Vacations Inc	USD	5,505	177,096	(8,973)	(0.00)
Hilton Worldwide Holdings Inc	USD	13,201	1,217,264	(34,983)	(0.01)
HollyFrontier Corp	USD	10,718	576,200	7,717	0.00
Hologic Inc	USD	23,128	1,166,808	10,408	0.00
Honeywell International Inc	USD	21,833	3,681,044	46,723	0.01
Horizon Pharma PLC	USD	245	6,752	51	0.00
Host Hotels & Resorts Inc	USD	17,844	307,631	(178)	(0.00)
HubSpot Inc	USD	412	61,965	(4,059)	(0.00)
Huntington Ingalls Industries Inc	USD	17,568	3,763,505	(120,429)	(0.02)
Huntsman Corp	USD	19,360	444,312	7,550	0.00
IAC/InterActiveCorp	USD	1,005	219,613	(18,160)	(0.00)
IDACORP Inc	USD	10,258	1,162,539	38,878	0.01
Incyte Corp	USD	12,338	911,038	(64,898)	(0.01)
Ingersoll-Rand PLC	USD	16,260	2,002,988	(20,244)	(0.00)
Ingredion Inc	USD	21,537	1,758,065	(23,260)	(0.00)
Inogen Inc	USD	25,900	1,262,366	(47,915)	(0.01)
Insperity Inc	USD	13,832	1,370,060	(21,855)	(0.00)
Intel Corp	USD	80,340	4,096,537	(77,126)	(0.01)
International Business Machines Corp	USD	21,558	3,111,897	46,555	0.01
International Paper Co	USD	91,260	3,811,930	0	0.00
Interpublic Group of Cos Inc	USD	98,430	2,121,167	26,576	0.00
Intuit Inc	USD	4,846	1,281,864	(19,481)	(0.00)
ITT Inc	USD	24,873	1,529,441	1,990	0.00
Jabil Circuit Inc	USD	27,539	983,418	124,476	0.02
Jazz Pharmaceuticals PLC	USD	12,346	1,569,424	(57,409)	(0.01)
JetBlue Airways Corp	USD	71,693	1,202,292	(26,526)	(0.00)
John Wiley & Sons Inc	USD	12,047	528,743	(27,294)	(0.00)
Johnson & Johnson	USD	29,391	3,812,307	1,176	0.00
Johnson Controls International plc	USD	41,463	1,826,031	7,463	0.00
JPMorgan Chase & Co	USD	2,205	259,418	(2,029)	(0.00)
Juniper Networks Inc	USD	61,851	1,536,379	46,388	0.01
KAR Auction Services Inc	USD	24,005	591,483	(42,489)	(0.01)
Kennametal Inc	USD	14,396	436,631	(13,676)	(0.00)
Kimberly-Clark Corp	USD	37,361	5,335,898	407,235	0.06
KLA-Tencor Corp	USD	1,790	283,715	10,561	0.00
Kohl's Corp	USD	30,399	1,509,614	(34,959)	(0.01)
L Brands Inc	USD	26,923	524,460	4,516	0.00
Lam Research Corp	USD	11,582	2,647,066	(95,320)	(0.01)
Landstar System Inc	USD	62	6,995	99	0.00
Las Vegas Sands Corp	USD	48,260	2,787,015	(65,634)	(0.01)
Lear Corp	USD	15,745	1,848,148	(62,980)	(0.01)
Liberty Global Inc	USD	6,075	145,193	(16,403)	(0.00)
Liberty Interactive Corp QVC Group	USD	124,208	1,270,027	(112,408)	(0.02)
Liberty Media Corp-Liberty SiriusXM	USD	1,391	58,241	(459)	(0.00)
Lincoln Electric Holdings Inc	USD	6,976	603,354	(20,370)	(0.00)
Lincoln National Corp	USD	28,714	1,738,346	(8,327)	(0.00)
Macy's Inc	USD	25,146	385,740	(32,438)	(0.01)
Manhattan Associates Inc	USD	10,945	875,928	(23,422)	(0.00)
ManpowerGroup Inc	USD	28,203	2,368,488	(50,765)	(0.01)
Marathon Oil Corp	USD	12,420	151,151	(11,178)	(0.00)
Marathon Petroleum Corp	USD	5,051	310,940	41,166	0.01
Marriott International Inc	USD	3,604	441,256	(29,283)	(0.00)
Masco Corp	USD	55,654	2,314,650	16,696	0.00
Masimo Corp	USD	9,542	1,413,266	(52,386)	(0.01)
Match Group Inc	USD	4,014	285,797	(34,159)	(0.01)
Maxim Integrated Products Inc	USD	10,153	581,767	(14,214)	(0.00)
MAXIMUS Inc	USD	7,670	594,732	(22,090)	(0.00)
McDermott International Inc	USD	29,652	60,490	(113,864)	(0.02)
McDonalds Corp	USD	7,319	1,565,168	29,276	0.00
McKesson Corp	USD	19,082	2,583,703	(159,335)	(0.02)
Medical Properties Trust Inc	USD	9,470	185,044	4,640	0.00
MEDNAX Inc	USD	23,495	526,523	(18,091)	(0.00)
Medtronic PLC	USD	23,794	2,573,797	(27,839)	(0.00)
Merck & Co Inc	USD	2,764	234,912	6,855	0.00
Mercury General Corp	USD	8,698	484,827	1,305	0.00
MGM Resorts International	USD	7,979	219,343	(16,836)	(0.00)
Micron Technology Inc	USD	57,577	2,466,023	(458,882)	(0.07)
Minerals Technologies Inc	USD	1,805	95,340	(2,004)	(0.00)
Molson Coors Brewing Co	USD	24,573	1,418,354	50,129	0.01
Mondelez International Inc	USD	1,059	58,658	731	0.00
Monolithic Power Systems Inc	USD	689	107,505	(1,288)	(0.00)
Monster Beverage Corp	USD	52,353	3,060,556	24,606	0.00
MSA Safety Inc	USD	14,249	1,559,126	(37,332)	(0.01)
MSC Industrial Direct Co Inc	USD	12,004	864,168	18,126	0.00
MSCI Inc	USD	135	29,529	(2,892)	(0.00)
Murphy USA Inc	USD	16,298	1,407,332	(978)	(0.00)
National Instruments Corp	USD	20,370	859,410	(27,703)	(0.00)
NetApp Inc	USD	3,958	208,191	(14,099)	(0.00)
NewMarket Corp	USD	1,706	793,546	17,094	0.00
News Corp	USD	7,852	109,143	(2,748)	(0.00)
Nexstar Media Group Inc	USD	3,285	331,884	(14,080)	(0.00)
NIKE Inc	USD	13,994	1,302,981	77,247	0.01
Northrop Grumman Corp	USD	1,906	714,750	1,010	0.00
NorthWestern Corp	USD	26,301	1,993,090	73,643	0.01
Norwegian Cruise Line Holdings Ltd	USD	55,796	2,880,190	(130,563)	(0.02)
Nu Skin Enterprises Inc	USD	20,876	879,923	(29,644)	(0.00)
Nucor Corp	USD	22,268	1,112,509	(69,699)	(0.01)
NuVasive Inc	USD	9,082	578,978	(14,077)	(0.00)
NVR Inc	USD	131	481,418	5,038	0.00
Oceaneering International Inc	USD	765	10,259	(1,071)	(0.00)
Old Republic International Corp	USD	14,249	335,136	6,840	0.00
Omnicom Group Inc	USD	9,178	719,647	(7,159)	(0.00)
ON Semiconductor Corp	USD	19,306	362,663	(16,700)	(0.00)

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Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Oracle Corp	USD	51,721	2,824,484	89,995	0.01
O'Reilly Automotive Inc	USD	417	166,487	3,203	0.00
Oshkosh Corp	USD	22,927	1,715,857	(27,742)	(0.00)
Owens Corning	USD	269	16,923	925	0.00
Packaging Corp of America	USD	6,228	658,362	4,297	0.00
Palo Alto Networks Inc	USD	836	170,736	(7,073)	(0.00)
Park Hotels & Resorts Inc	USD	4,902	122,991	(3,873)	(0.00)
Parker-Hannifin Corp	USD	9,839	1,772,299	9,839	0.00
Paylocity Holding Corp	USD	689	66,151	(2,479)	(0.00)
PayPal Holdings Inc	USD	981	100,533	(4,925)	(0.00)
Pegasystems Inc	USD	3,986	269,932	(16,542)	(0.00)
PepsiCo Inc	USD	28,965	3,958,357	27,806	0.00
Pfizer Inc	USD	37,892	1,371,690	(11,368)	(0.00)
Philip Morris International Inc	USD	8,310	629,566	31,079	0.00
Phillips 66	USD	26,999	2,796,016	36,719	0.00
Pilgrim's Pride Corp	USD	36,974	1,169,857	15,529	0.00
Pinnacle West Capital Corp	USD	15,912	1,556,034	54,578	0.01
Plantronics Inc	USD	369	13,834	413	0.00
Polaris Industries Inc	USD	2,168	189,440	(7,393)	(0.00)
PolyOne Corp	USD	22,858	744,485	(7,772)	(0.00)
PPG Industries Inc	USD	507	59,791	365	0.00
PRA Health Sciences Inc	USD	9,001	893,349	(53,106)	(0.01)
Primerica Inc	USD	1,228	156,558	4,114	0.00
Proofpoint Inc	USD	532	66,090	(1,591)	(0.00)
Prudential Financial Inc	USD	19,609	1,756,966	25,688	0.00
PulteGroup Inc	USD	70,132	2,538,077	54,703	0.01
PVH Corp	USD	18,159	1,594,723	(11,440)	(0.00)
Qorvo Inc	USD	12,685	931,333	(37,167)	(0.01)
QUALCOMM Inc	USD	31,026	2,379,384	(62,052)	(0.01)
Quanta Services Inc	USD	16,737	625,964	(13,724)	(0.00)
Ralph Lauren Corp	USD	19,632	1,856,402	(88,148)	(0.01)
Range Resources Corp	USD	12,814	51,000	(13,738)	(0.00)
Raymond James Financial Inc	USD	10,000	827,800	(35,700)	(0.01)
Regal Beloit Corp	USD	18,354	1,337,089	(38,910)	(0.01)
Regeneron Pharmaceuticals Inc	USD	6,363	1,751,861	(81,446)	(0.01)
Reinsurance Group of America Inc	USD	13,431	2,159,033	24,579	0.00
Reliance Steel & Aluminum Co	USD	17,103	1,687,553	(79,700)	(0.01)
Republic Services Inc	USD	1,220	104,993	573	0.00
Resideo Technologies Inc	USD	21,461	301,742	(30,045)	(0.01)
ResMed Inc	USD	56	7,568	68	0.00
Robert Half International Inc	USD	23,785	1,314,597	(14,509)	(0.00)
Roku Inc	USD	7,279	731,976	(244,812)	(0.04)
Roper Technologies Inc	USD	215	76,284	(1,419)	(0.00)
Ryder System Inc	USD	6,073	310,512	(12,450)	(0.00)
salesforce.com inc	USD	2,295	340,808	(9,914)	(0.00)
Sally Beauty Holdings Inc	USD	97,354	1,474,426	57,141	0.01
SBA Communications Corp	USD	343	82,234	(4,541)	(0.00)
Schneider National Inc	USD	16,045	344,647	(11,232)	(0.00)
Seagate Technology PLC	USD	23,723	1,267,283	(62,391)	(0.01)
Sealed Air Corp	USD	18,983	789,503	(7,783)	(0.00)
Semtech Corp	USD	10,951	537,585	4,052	0.00
Senior Housing Properties Trust	USD	11,039	102,497	4,912	0.00
Service Corp International	USD	3,513	167,711	773	0.00
ServiceMaster Global Holdings Inc	USD	17,102	959,764	(2,565)	(0.00)
ServiceNow Inc	USD	260	65,382	(3,271)	(0.00)
Signet Jewelers Ltd	USD	23,427	410,675	32,409	0.00
Silgan Holdings Inc	USD	37,670	1,124,450	5,274	0.00
Sinclair Broadcast Group Inc	USD	1,073	45,152	(1,840)	(0.00)
Skechers U.S.A. Inc	USD	43,699	1,612,930	68,783	0.01
Skyworks Solutions Inc	USD	38,407	3,005,348	(103,699)	(0.02)
SLM Corp	USD	22,363	199,702	(10,063)	(0.00)
Snap-on Inc	USD	5,096	800,072	(4,281)	(0.00)
Sonoco Products Co	USD	11,193	657,365	784	0.00
Southwest Airlines Co	USD	9,300	503,688	(14,601)	(0.00)
Southwestern Energy Co	USD	227,411	451,411	(51,167)	(0.01)
Spirit AeroSystems Holdings Inc	USD	42,255	3,494,066	(111,553)	(0.02)
Sprouts Farmers Market Inc	USD	10,955	211,870	(6,025)	(0.00)
SS&C Technologies Holdings Inc	USD	7,669	388,358	(10,046)	(0.00)
Stanley Black & Decker Inc	USD	3,058	438,364	(3,150)	(0.00)
Starbucks Corp	USD	14,404	1,269,857	(37,306)	(0.01)
Steel Dynamics Inc	USD	77,025	2,250,671	(134,024)	(0.02)
Synchrony Financial	USD	132,024	4,455,810	(27,725)	(0.00)
Synopsys Inc	USD	2,361	323,056	307	0.00
Sysco Corp	USD	4,320	341,755	3,154	0.00
Take-Two Interactive Software Inc	USD	1,878	235,050	(10,799)	(0.00)
Target Corp	USD	6,312	674,216	(2,935)	(0.00)
Tech Data Corp	USD	26,971	2,788,532	(16,183)	(0.00)
TEGNA Inc	USD	116,961	1,808,217	(3,509)	(0.00)
Teledyne Technologies Inc	USD	8,183	2,623,797	(7,528)	(0.00)
Texas Instruments Inc	USD	16,419	2,105,244	(22,001)	(0.00)
Texas Roadhouse Inc	USD	4,748	250,552	(7,454)	(0.00)
Textron Inc	USD	22,402	1,101,282	(82,439)	(0.01)
The Allstate Corp	USD	45,306	4,920,232	29,902	0.00
The Bank of New York Mellon Corp	USD	14,679	659,674	(20,697)	(0.00)
The Boston Beer Co Inc	USD	1,920	691,949	16,109	0.00
The Cooper Cos Inc	USD	919	272,392	(8,409)	(0.00)
The Dow Chemical Co	USD	7,799	368,815	(5,537)	(0.00)
The Estee Lauder Cos Inc	USD	4,101	813,843	29,158	0.00
The Gap Inc	USD	21,795	376,182	(20,705)	(0.00)
The Goldman Sachs Group Inc	USD	7,529	1,560,084	(65,502)	(0.01)
The Goodyear Tire & Rubber Co	USD	132,446	1,882,058	90,063	0.01
The Hanover Insurance Group Inc	USD	1,116	150,827	4,386	0.00
The Hartford Financial Services Group Inc	USD	5,481	331,929	(932)	(0.00)
The Home Depot Inc	USD	2,893	668,977	4,042	0.00
The JM Smucker Co	USD	880	96,334	660	0.00

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Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)					
Common Stocks (continued)					
United States (continued)					
The Michaels Cos Inc	USD	145,543	1,433,599	135,355	0.02
The Mosaic Co	USD	531	10,662	(919)	(0.00)
The Procter & Gamble Co	USD	40,119	5,010,863	150,045	0.02
The Progressive Corp	USD	391	30,349	1,408	0.00
The Timken Co	USD	35,230	1,504,673	(62,709)	(0.01)
The TJX Cos Inc	USD	15,448	860,608	895	0.00
The Trade Desk Inc	USD	951	174,423	(26,178)	(0.00)
The Travelers Cos Inc	USD	1,185	176,162	1,671	0.00
The Walt Disney Co	USD	1,617	210,598	(9,815)	(0.00)
The Western Union Co	USD	2,954	68,104	576	0.00
Thermo Fisher Scientific Inc	USD	8,769	2,551,428	(15,346)	(0.00)
Toll Brothers Inc	USD	46,963	1,894,957	(15,498)	(0.00)
Tractor Supply Co	USD	16,308	1,466,089	(102,414)	(0.02)
TripAdvisor Inc	USD	30,076	1,154,016	(91,992)	(0.01)
Tupperware Brands Corp	USD	133,856	2,118,940	49,527	0.01
Twitter Inc	USD	45,619	1,887,258	(85,308)	(0.01)
Tyson Foods Inc	USD	45,750	3,896,528	(169,733)	(0.03)
Ulta Beauty Inc	USD	1,461	365,250	22,047	0.00
Umpqua Holdings Corp	USD	11,356	187,488	(3,066)	(0.00)
Union Pacific Corp	USD	501	82,279	(1,338)	(0.00)
United Continental Holdings Inc	USD	49,385	4,359,214	(84,448)	(0.01)
United Rentals Inc	USD	1,028	126,444	(4,009)	(0.00)
United Technologies Corp	USD	4,144	564,952	(3,647)	(0.00)
United Therapeutics Corp	USD	16,352	1,307,015	(97,131)	(0.01)
UnitedHealth Group Inc	USD	2,871	617,208	(50,357)	(0.01)
Unum Group	USD	64,128	1,893,059	(1,283)	(0.00)
Vail Resorts Inc	USD	2,471	570,109	(20,322)	(0.00)
Valero Energy Corp	USD	13,654	1,160,317	9,148	0.00
Valvoline Inc	USD	4,976	108,825	(398)	(0.00)
Varian Medical Systems Inc	USD	15,341	1,827,573	15,955	0.00
VeriSign Inc	USD	751	141,691	(1,900)	(0.00)
Verizon Communications Inc	USD	26,235	1,592,202	21,513	0.00
Vertex Pharmaceuticals Inc	USD	1,713	288,161	(13,327)	(0.00)
VF Corp	USD	10,766	957,959	11,412	0.00
Vishay Intertechnology Inc	USD	125,450	2,126,378	(104,124)	(0.02)
VMware Inc	USD	179	26,395	(1,133)	(0.00)
Vornado Realty Trust	USD	6,532	419,812	6,140	0.00
Walgreens Boots Alliance Inc	USD	19,523	1,073,765	3,124	0.00
Wal-Mart Stores Inc	USD	15,484	1,847,861	43,820	0.01
Waste Management Inc	USD	8,794	1,005,594	4,309	0.00
Waters Corp	USD	615	138,467	(2,177)	(0.00)
Weight Watchers International Inc	USD	13,209	493,092	14,233	0.00
Weingarten Realty Investors	USD	4,187	122,512	4,438	0.00
Wells Fargo & Co	USD	47,178	2,376,828	76,428	0.01
WESCO International Inc	USD	66,328	3,146,600	(43,113)	(0.01)
West Pharmaceutical Services Inc	USD	4,017	570,354	(5,282)	(0.00)
WestRock Co	USD	26,114	950,550	(21,936)	(0.00)
Whirlpool Corp	USD	7,804	1,219,609	31,840	0.00
White Mountains Insurance Group Ltd	USD	148	158,345	(1,835)	(0.00)
Whiting Petroleum Corp	USD	53,974	420,457	(87,978)	(0.01)
Williams-Sonoma Inc	USD	2,489	169,800	2,564	0.00
Wintrust Financial Corp	USD	6,341	409,121	(8,814)	(0.00)
Workday Inc	USD	258	43,806	(1,362)	(0.00)
World Fuel Services Corp	USD	46,356	1,831,989	(63,044)	(0.01)
WR Grace & Co	USD	2,367	157,903	(686)	(0.00)
Xerox Corp	USD	79,064	2,399,592	(30,044)	(0.01)
Xilinx Inc	USD	11,927	1,144,873	(98,875)	(0.02)
Yum! Brands Inc	USD	1,961	221,515	314	0.00
Zimmer Biomet Holdings Inc	USD	6,040	823,494	(15,100)	(0.00)
Zscaler Inc	USD	4,534	213,279	(16,687)	(0.00)
				(6,100,117)	**(0.90)**
Total Long Positions				**(6,842,287)**	**(1.01)**
Short Positions					
Common Stocks					
Argentina					
MercadoLibre Inc	USD	(4,604)	(2,490,304)	41,804	0.01
				41,804	**0.01**
Ghana					
Kosmos Energy Ltd	USD	(57,350)	(357,864)	16,632	0.00
				16,632	**0.00**
Ireland					
Adient plc	USD	(64,101)	(1,490,669)	61,216	0.01
				61,216	**0.01**
Netherlands					
Core Laboratories NV	USD	(1,031)	(47,374)	4,186	0.00
				4,186	**0.00**
Panama					
Copa Holdings SA	USD	(10,163)	(990,486)	(19,005)	(0.00)
				(19,005)	**(0.00)**
United Kingdom					
Ensco PLC	USD	(298,361)	(1,414,231)	725,017	0.11
STERIS PLC	USD	(150)	(21,491)	335	0.00
				725,352	**0.11**
United States					
Aaron's Inc	USD	(14,269)	(913,929)	(42,051)	(0.01)
Acadia Healthcare Co Inc	USD	(123,792)	(3,764,515)	195,591	0.03
Acxiom Corp	USD	(16,828)	(719,229)	61,422	0.01
Adobe Systems Inc	USD	(1,266)	(351,885)	8,533	0.00
ADT Inc	USD	(22,120)	(135,817)	(2,654)	(0.00)
Advanced Micro Devices Inc	USD	(79,573)	(2,271,013)	194,019	0.03
AECOM	USD	(12,149)	(454,859)	12,028	0.00

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Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
AES Corp	USD	(927)	(15,156)	(426)	(0.00)
Agios Pharmaceuticals Inc	USD	(47,758)	(1,640,010)	106,978	0.02
Air Lease Corp	USD	(3,539)	(148,284)	6,193	0.00
Alaska Air Group Inc	USD	(10,060)	(649,675)	3,420	0.00
Albemarle Corp	USD	(32,149)	(2,200,278)	(21,861)	(0.00)
Allegheny Technologies Inc	USD	(76,177)	(1,537,252)	92,174	0.01
Alliant Energy Corp	USD	(53,400)	(2,904,426)	(84,372)	(0.01)
Ally Financial Inc	USD	(1,703)	(56,761)	2,708	0.00
Alnylam Pharmaceuticals Inc	USD	(26,370)	(2,143,881)	171,932	0.03
Alphabet Inc - Class A	USD	(273)	(333,336)	2,422	0.00
Amedisys Inc	USD	(5,051)	(658,650)	10,001	0.00
American Electric Power Co Inc	USD	(1,768)	(167,076)	(3,129)	(0.00)
Anthem Inc	USD	(680)	(161,833)	13,124	0.00
Aon PLC	USD	(940)	(182,388)	461	0.00
Apache Corp	USD	(64,980)	(1,673,235)	17,545	0.00
AptarGroup Inc	USD	(1,229)	(146,153)	(2,347)	(0.00)
Aqua America Inc	USD	(2,259)	(101,497)	(2,327)	(0.00)
Aramark	USD	(15,865)	(684,892)	(6,505)	(0.00)
Arista Networks Inc	USD	(1,949)	(471,132)	5,301	0.00
Arthur J Gallagher & Co	USD	(167)	(14,908)	62	0.00
ASGN Inc	USD	(3,294)	(206,007)	9,684	0.00
Ashland Inc	USD	(944)	(72,235)	916	0.00
AT&T Inc	USD	(9,270)	(350,221)	(5,747)	(0.00)
Atlassian Corp PLC	USD	(17,792)	(2,208,343)	167,956	0.02
Atmos Energy Corp	USD	(5,675)	(649,731)	(20,033)	(0.00)
Autodesk Inc	USD	(1,294)	(187,928)	10,921	0.00
Autoliv Inc	USD	(20,073)	(1,560,876)	24,288	0.00
AutoNation Inc	USD	(11,937)	(594,104)	6,207	0.00
AutoZone Inc	USD	(277)	(302,182)	18,030	0.00
Avanos Medical Inc	USD	(26,321)	(993,091)	(8,160)	(0.00)
Axalta Coating Systems Ltd	USD	(1,677)	(50,478)	2,734	0.00
Baker Hughes a GE Co	USD	(111,657)	(2,615,007)	(4,466)	(0.00)
Ball Corp	USD	(10,267)	(746,924)	23,101	0.00
BancorpSouth Bank	USD	(55,158)	(1,642,605)	(8,274)	(0.00)
Bank of America Corp	USD	(3,641)	(106,062)	2,949	0.00
Bank of Hawaii Corp	USD	(12,835)	(1,100,473)	8,086	0.00
Bank of the Ozarks Inc	USD	(33,190)	(902,768)	18,255	0.00
BB&T Corp	USD	(41,071)	(2,195,656)	(28,750)	(0.00)
Becton Dickinson and Co	USD	(161)	(40,467)	1,095	0.00
Bed Bath & Beyond Inc	USD	(64,704)	(687,804)	(29,117)	(0.00)
BGC Partners Inc	USD	(54,874)	(302,630)	3,018	0.00
BioMarin Pharmaceutical Inc	USD	(8,350)	(569,387)	56,864	0.01
Bio-Techne Corp	USD	(1,957)	(390,167)	(3,327)	(0.00)
Black Hills Corp	USD	(1,481)	(114,778)	(2,029)	(0.00)
Blackbaud Inc	USD	(2,259)	(201,096)	11,792	0.00
Bluebird Bio Inc	USD	(32,326)	(2,962,031)	487,799	0.07
BOK Financial Corp	USD	(7,628)	(608,333)	4,272	0.00
Bright Horizons Family Solutions Inc	USD	(1,041)	(155,494)	10,452	0.00
Brinker International Inc	USD	(20,834)	(890,654)	27,918	0.00
Broadridge Financial Solutions Inc	USD	(78)	(9,741)	179	0.00
Brown-Forman Corp	USD	(1,592)	(99,596)	2,643	0.00
Burlington Stores Inc	USD	(10,801)	(2,154,908)	(22,250)	(0.00)
Campbell Soup Co	USD	(17,121)	(803,660)	(4,280)	(0.00)
Cantel Medical Corp	USD	(11,210)	(846,803)	156,267	0.02
CarMax Inc	USD	(15,464)	(1,352,018)	(20,876)	(0.00)
Carnival Corp	USD	(7,811)	(340,169)	45,460	0.01
Carpenter Technology Corp	USD	(20,669)	(1,059,906)	85,570	0.01
Carter's Inc	USD	(16,417)	(1,477,037)	(6,238)	(0.00)
Casey's General Stores Inc	USD	(3,950)	(642,507)	13,786	0.00
Catalent Inc	USD	(43,522)	(2,072,953)	139,706	0.02
Cathay General Bancorp	USD	(2,777)	(96,890)	472	0.00
CenterPoint Energy Inc	USD	(15,331)	(461,463)	(2,913)	(0.00)
CenturyLink Inc	USD	(59,161)	(733,892)	23,960	0.00
Ceridian HCM Holding Inc	USD	(38,745)	(1,897,343)	133,283	0.02
CF Industries Holdings Inc	USD	(3,824)	(183,590)	9,828	0.00
Charter Communications Inc	USD	(15,717)	(6,443,813)	238,270	0.04
Cheniere Energy Inc	USD	(69,502)	(4,384,186)	194,606	0.03
Chesapeake Energy Corp	USD	(65,835)	(91,840)	24,688	0.00
Chevron Corporation	USD	(13,744)	(1,630,588)	72,156	0.01
Choice Hotels International Inc	USD	(6,912)	(614,822)	28,270	0.00
Chubb Ltd	USD	(981)	(157,804)	(1,118)	(0.00)
Church & Dwight Co Inc	USD	(2,966)	(223,963)	(8,186)	(0.00)
Churchill Downs Inc	USD	(4,261)	(523,421)	3,571	0.00
Cincinnati Financial Corp	USD	(1,602)	(185,784)	(3,076)	(0.00)
Cinemark Holdings Inc	USD	(396)	(15,072)	166	0.00
Citigroup Inc	USD	(6,013)	(415,679)	2,105	0.00
CME Group Inc	USD	(600)	(128,334)	504	0.00
CMS Energy Corp	USD	(13,926)	(898,297)	(29,732)	(0.00)
Coach Inc	USD	(10,211)	(263,342)	(6,476)	(0.00)
Cognex Corp	USD	(51,187)	(2,479,498)	69,102	0.01
Coherent Inc	USD	(6,187)	(939,496)	52,033	0.01
Colony NorthStar Inc	USD	(434,695)	(2,590,782)	(117,368)	(0.02)
Columbia Sportswear Co	USD	(1,664)	(160,326)	2,829	0.00
Commerce Bancshares Inc	USD	(35,058)	(2,124,515)	12,270	0.00
Commercial Metals Co	USD	(86,248)	(1,454,141)	175,083	0.03
Communications Sales & Leasing Inc	USD	(38,582)	(298,239)	11,960	0.00
Compass Minerals International Inc	USD	(18,168)	(1,010,322)	28,160	0.00
ConAgra Foods Inc	USD	(87,522)	(2,673,797)	(50,763)	(0.01)
Concho Resources Inc	USD	(25,127)	(1,720,194)	148,752	0.02
CONSOL Energy Inc	USD	(106,161)	(736,757)	175,166	0.03
Copart Inc	USD	(7,603)	(607,100)	27,295	0.00
CoreLogic Inc	USD	(902)	(41,257)	226	0.00
CoreSite Realty Corp	USD	(1,817)	(220,475)	(10,957)	(0.00)
Corning Inc	USD	(16,497)	(468,680)	(2,969)	(0.00)
CoStar Group Inc	USD	(369)	(215,297)	5,266	0.00

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Costco Wholesale Corp	USD	(453)	(130,514)	1,495	0.00
Coty Inc	USD	(50,648)	(535,856)	(1,013)	(0.00)
Cousins Properties Inc	USD	(10,869)	(408,022)	(17,608)	(0.00)
Covetrus Inc	USD	(48,973)	(580,330)	70,031	0.01
Cree Inc	USD	(6,112)	(295,637)	18,825	0.00
Crown Castle International Corp	USD	(2,598)	(361,772)	8,392	0.00
Crown Holdings Inc	USD	(15,758)	(1,038,137)	(37,977)	(0.01)
Cullen/Frost Bankers Inc	USD	(19,927)	(1,757,362)	20,923	0.00
CVS Health Corp	USD	(2,418)	(151,077)	2,418	0.00
CyrusOne Inc	USD	(44,479)	(3,497,829)	(197,932)	(0.03)
Darden Restaurants Inc	USD	(3,060)	(360,958)	24,602	0.00
DaVita HealthCare Partners Inc	USD	(4,576)	(260,100)	22,011	0.00
Deere & Co	USD	(2,479)	(415,951)	(9,420)	(0.00)
Dell Technologies Inc	USD	(21,634)	(1,113,286)	48,060	0.01
Delphi Automotive PLC	USD	(25,191)	(2,203,205)	54,916	0.01
DexCom Inc	USD	(13,768)	(2,047,577)	68,565	0.01
Digital Realty Trust Inc	USD	(29,023)	(3,761,091)	(43,825)	(0.01)
Discovery Communications Inc	USD	(58,219)	(1,559,687)	23,870	0.00
DISH Network Corp	USD	(9,823)	(334,571)	12,181	0.00
DocuSign Inc	USD	(21,526)	(1,301,677)	30,782	0.00
Dolby Laboratories Inc	USD	(2,216)	(141,957)	(576)	(0.00)
Dominion Resources Inc	USD	(32,782)	(2,662,554)	(71,793)	(0.01)
Domino's Pizza Inc	USD	(8,813)	(2,135,654)	10,664	0.00
Donaldson Co Inc	USD	(1,024)	(53,043)	1,044	0.00
Dover Corp	USD	(6,208)	(620,117)	(7,263)	(0.00)
Dril-Quip Inc	USD	(5,446)	(272,681)	19,442	0.00
Duke Energy Corp	USD	(350)	(33,695)	(840)	(0.00)
Dunkin' Brands Group Inc	USD	(5,682)	(447,571)	12,839	0.00
Dycom Industries Inc	USD	(28,268)	(1,431,774)	87,631	0.01
Eagle Materials Inc	USD	(9,289)	(837,218)	(16,256)	(0.00)
Eaton Vance Corp	USD	(5,774)	(261,389)	3,984	0.00
EchoStar Corp	USD	(3,384)	(135,022)	(1,151)	(0.00)
Edison International SA	USD	(8,381)	(634,609)	(32,770)	(0.00)
Encompass Health Corp	USD	(1,636)	(101,563)	2,487	0.00
Energizer Holdings Inc	USD	(34,854)	(1,532,879)	(20,564)	(0.00)
ENERSYS	USD	(1,882)	(126,094)	(3,463)	(0.00)
EPAM Systems Inc	USD	(84)	(15,201)	193	0.00
EQT Corp	USD	(31,249)	(333,114)	55,623	0.01
Equifax Inc	USD	(9,003)	(1,274,555)	180	0.00
Equitrans Midstream Corp	USD	(184,050)	(2,628,234)	(125,154)	(0.02)
Erie Indemnity Co	USD	(3,080)	(559,605)	87,903	0.01
Euronet Worldwide Inc	USD	(2,048)	(297,206)	1,823	0.00
Evercore Inc	USD	(715)	(56,757)	3,825	0.00
Eversource Energy	USD	(24,395)	(2,094,067)	(65,623)	(0.01)
Exact Sciences Corp	USD	(32,112)	(2,944,670)	487,139	0.07
Expedia Inc	USD	(2,846)	(380,311)	(2,675)	(0.00)
Exxon Mobil Corp	USD	(17,479)	(1,246,602)	32,336	0.00
FactSet Research Systems Inc	USD	(39)	(9,440)	1,521	0.00
Fastenal Co	USD	(44,115)	(1,428,003)	52,938	0.01
FedEx Corp	USD	(1,205)	(175,328)	33,499	0.01
Fidelity National Information Services Inc	USD	(2,520)	(332,464)	6,250	0.00
FireEye Inc	USD	(38,924)	(507,180)	47,877	0.01
First Financial Bankshares Inc	USD	(29,913)	(1,001,786)	(8,675)	(0.00)
First Republic Bank	USD	(29,860)	(2,902,691)	(50,762)	(0.01)
First Solar Inc	USD	(12,585)	(719,736)	108,609	0.02
FirstEnergy Corp	USD	(75,113)	(3,644,483)	(32,299)	(0.00)
Fiserv Inc	USD	(4,458)	(460,823)	6,464	0.00
Five Below Inc	USD	(3,287)	(413,307)	15,383	0.00
FleetCor Technologies Inc	USD	(548)	(157,150)	5,749	0.00
FLIR Systems Inc	USD	(335)	(17,722)	(90)	(0.00)
Floor & Decor Holdings Inc	USD	(35,395)	(1,807,269)	(73,221)	(0.01)
Flowers Foods Inc	USD	(2,812)	(64,507)	(534)	(0.00)
FMC Corp	USD	(1,191)	(102,247)	5,717	0.00
FNB Corp	USD	(126,427)	(1,464,025)	(18,964)	(0.00)
FNF Group	USD	(717)	(31,928)	(774)	(0.00)
Fox Corp	USD	(1,120)	(35,280)	1,523	0.00
Freeport-McMoRan Inc	USD	(167,898)	(1,610,142)	137,676	0.02
Fulton Financial Corp	USD	(14,645)	(237,688)	7,469	0.00
Gardner Denver Holdings Inc	USD	(19,178)	(545,231)	50,438	0.01
Gartner Inc	USD	(12,512)	(1,780,082)	(36,785)	(0.01)
GATX Corp	USD	(1,632)	(126,774)	5,173	0.00
GCI Liberty Inc	USD	(28,935)	(1,782,685)	43,113	0.01
General Electric Co	USD	(254,387)	(2,281,851)	99,211	0.01
Gentex Corp	USD	(469)	(12,973)	(52)	(0.00)
Genuine Parts Co	USD	(113)	(11,245)	(172)	(0.00)
Global Payments Inc	USD	(32,020)	(5,034,505)	208,450	0.03
GoDaddy Inc	USD	(10,053)	(659,175)	15,080	0.00
Granite Construction Inc	USD	(56,271)	(1,797,296)	96,223	0.01
Graphic Packaging Holding Co	USD	(2,143)	(31,438)	(879)	(0.00)
Green Dot Corp	USD	(689)	(17,542)	1,392	0.00
GrubHub Inc	USD	(29,687)	(1,647,332)	266,204	0.04
Guidewire Software Inc	USD	(21,238)	(2,207,690)	83,758	0.01
H&R Block Inc	USD	(8,996)	(211,856)	4,498	0.00
Haemonetics Corp	USD	(506)	(63,933)	354	0.00
Hancock Holding Co	USD	(4,156)	(159,050)	2,951	0.00
Hanesbrands Inc	USD	(38,479)	(581,610)	(18,577)	(0.00)
Harley-Davidson Inc	USD	(7,678)	(275,563)	(7,448)	(0.00)
Hasbro Inc	USD	(11,291)	(1,351,194)	(4,178)	(0.00)
Healthcare Realty Trust Inc	USD	(6,541)	(220,759)	(2,420)	(0.00)
Healthcare Services Group Inc	USD	(39,687)	(943,360)	59,531	0.01
HealthEquity Inc	USD	(17,953)	(1,024,937)	84,020	0.01
HEICO Corp	USD	(6,564)	(814,067)	39,581	0.01
Helmerich & Payne Inc	USD	(25,313)	(999,864)	115,427	0.02
Henry Schein Inc	USD	(232)	(14,614)	(53)	(0.00)
Hess Corp	USD	(52,568)	(3,150,926)	413,184	0.06

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Schedule of Investments (Unaudited) (continued)
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Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Home BancShares Inc	USD	(114,506)	(2,168,171)	18,893	0.00
Hormel Foods Corp	USD	(12,492)	(546,400)	(7,120)	(0.00)
Huntington Bancshares Inc	USD	(5,690)	(81,253)	1,536	0.00
Hyatt Hotels Corp	USD	(11,598)	(853,033)	32,242	0.00
IHS Markit Ltd	USD	(5,910)	(392,424)	9,042	0.00
Illinois Tool Works Inc	USD	(167)	(25,923)	376	0.00
Illumina Inc	USD	(2,630)	(799,257)	(14,807)	(0.00)
INC Research Holdings Inc	USD	(28,249)	(1,511,322)	31,639	0.00
Insulet Corp	USD	(26,784)	(4,512,836)	(627,281)	(0.09)
International Flavors & Fragrances Inc	USD	(34,978)	(4,252,975)	22,386	0.00
Intuitive Surgical Inc	USD	(857)	(462,883)	(8,527)	(0.00)
IPG Photonics Corp	USD	(8,863)	(1,195,973)	61,421	0.01
Isis Pharmaceuticals Inc	USD	(30,254)	(1,814,332)	145,522	0.02
j2 Global Inc	USD	(3,851)	(345,589)	5,584	0.00
Jack Henry & Associates Inc	USD	(1,196)	(173,061)	3,014	0.00
Jack in the Box Inc	USD	(18,473)	(1,684,368)	(28,633)	(0.00)
Jacobs Engineering Group Inc	USD	(24,175)	(2,211,771)	49,801	0.01
JB Hunt Transport Services Inc	USD	(9,698)	(1,080,551)	33,943	0.01
Kansas City Southern	USD	(4,068)	(540,434)	(3,458)	(0.00)
KBR Inc	USD	(28,801)	(704,760)	46,370	0.01
Kellogg Co	USD	(1,338)	(85,538)	294	0.00
Kemper Corp	USD	(14,002)	(1,094,536)	(25,344)	(0.00)
Keysight Technologies Inc	USD	(3,177)	(308,900)	13,185	0.00
Kimco Realty Corp	USD	(29,607)	(618,786)	(24,278)	(0.00)
Kinder Morgan Inc	USD	(29,547)	(610,146)	2,659	0.00
Kirby Corp	USD	(7,819)	(641,940)	4,926	0.00
Knight-Swift Transportation Holdings Inc	USD	(78,839)	(2,813,764)	(7,884)	(0.00)
Laboratory Corp of America Holdings	USD	(56)	(9,312)	285	0.00
Lamb Weston Holdings Inc	USD	(3,094)	(226,945)	2,011	0.00
Legg Mason Inc	USD	(503)	(19,320)	277	0.00
Leggett & Platt Inc	USD	(36,566)	(1,496,281)	34,738	0.01
LendingTree Inc	USD	(4,615)	(1,419,159)	99,869	0.01
Lennar Corp	USD	(6,688)	(369,178)	(14,045)	(0.00)
Lennox International Inc	USD	(433)	(104,582)	(1,723)	(0.00)
Liberty Broadband Corp	USD	(6,114)	(636,253)	29,317	0.00
Ligand Pharmaceuticals Inc	USD	(3,854)	(385,284)	(3,854)	(0.00)
Linde PLC	USD	(8,389)	(1,624,362)	(11,661)	(0.00)
Lions Gate Entertainment Corp	USD	(62,566)	(567,474)	103,234	0.02
Littelfuse Inc	USD	(8,168)	(1,455,538)	(1,634)	(0.00)
Live Nation Entertainment Inc	USD	(32,175)	(2,128,698)	119,737	0.02
LKQ Corp	USD	(2,872)	(90,095)	2,470	0.00
Loews Corp	USD	(9,235)	(476,618)	(2,216)	(0.00)
LogMeIn Inc	USD	(414)	(29,071)	(505)	(0.00)
Lowe's Cos Inc	USD	(2,241)	(245,950)	5,752	0.00
LPL Financial Holdings Inc	USD	(239)	(19,421)	705	0.00
Lumentum Holdings Inc	USD	(36,227)	(1,943,216)	189,105	0.03
Macquarie Infrastructure Corp	USD	(53,126)	(2,092,633)	(16,469)	(0.00)
Manitowoc Foodservice Inc	USD	(130,270)	(2,196,352)	44,292	0.01
Markel Corp	USD	(622)	(734,769)	(2,109)	(0.00)
MarketAxess Holdings Inc	USD	(5,331)	(1,731,562)	94,199	0.01
Marriott Vacations Worldwide Corp	USD	(308)	(31,619)	2,159	0.00
Martin Marietta Materials Inc	USD	(7,625)	(2,082,921)	(44,988)	(0.01)
Marvell Technology Group Ltd	USD	(47,449)	(1,168,906)	57,651	0.01
MasTec Inc	USD	(21,391)	(1,382,286)	15,615	0.00
MasterCard Inc	USD	(113)	(30,602)	615	0.00
Matador Resources Co	USD	(123,665)	(2,009,556)	106,352	0.02
Mattel Inc	USD	(74,915)	(856,278)	10,488	0.00
McCormick & Co Inc	USD	(21,265)	(3,332,438)	48,272	0.01
Meredith Corp	USD	(30,542)	(1,109,591)	(3,812)	(0.00)
Michael Kors Holdings Ltd	USD	(19,203)	(628,130)	(19,587)	(0.00)
Microchip Technology Inc	USD	(13,159)	(1,208,786)	25,002	0.00
Microsoft Corp	USD	(7,102)	(982,207)	(6,463)	(0.00)
MKS Instruments Inc	USD	(10,350)	(941,333)	22,770	0.00
Mohawk Industries Inc	USD	(2,647)	(329,260)	(5,797)	(0.00)
MongoDB Inc	USD	(22,115)	(2,600,282)	407,166	0.06
Motorola Solutions Inc	USD	(3,721)	(635,770)	(7,516)	(0.00)
Murphy Oil Corp	USD	(64,978)	(1,443,161)	70,176	0.01
Nabors Industries Ltd	USD	(284,346)	(520,353)	204,729	0.03
National Fuel Gas Co	USD	(65,350)	(3,070,797)	96,718	0.01
National Oilwell Varco Inc	USD	(38,983)	(834,041)	48,924	0.01
NCR Corp	USD	(37,138)	(1,160,748)	59,978	0.01
Nektar Therapeutics	USD	(110,730)	(2,019,715)	272,020	0.04
Netflix Inc	USD	(7,777)	(2,072,026)	245,180	0.04
NetScout Systems Inc	USD	(44,057)	(1,015,514)	41,854	0.01
Neurocrine Biosciences Inc	USD	(9,270)	(831,797)	108,274	0.02
New Jersey Resources Corp	USD	(3,361)	(151,682)	(1,546)	(0.00)
New Relic Inc	USD	(770)	(47,432)	1,809	0.00
New York Community Bancorp Inc	USD	(275,992)	(3,496,819)	38,639	0.01
Newell Rubbermaid Inc	USD	(54,241)	(1,021,900)	(17,900)	(0.00)
Newmont Mining Corp	USD	(25,283)	(964,799)	36,408	0.01
NextEra Energy Inc	USD	(11,622)	(2,706,415)	(123,774)	(0.02)
NiSource Inc	USD	(175,948)	(5,292,516)	(114,366)	(0.02)
Noble Energy Inc	USD	(116,346)	(2,595,679)	323,442	0.05
Nordson Corp	USD	(735)	(107,016)	221	0.00
Nordstrom Inc	USD	(18,165)	(603,805)	(20,708)	(0.00)
Norfolk Southern Corp	USD	(52)	(9,433)	(35)	(0.00)
Northern Trust Corp	USD	(1,178)	(109,448)	3,864	0.00
NOW Inc	USD	(57,517)	(656,844)	55,791	0.01
NRG Energy Inc	USD	(40,000)	(1,583,200)	(22,000)	(0.00)
Nuance Communications Inc	USD	(2,952)	(47,616)	3,660	0.00
Nutanix Inc	USD	(32,896)	(847,401)	35,528	0.01
NVIDIA Corp	USD	(1,809)	(312,740)	14,816	0.00
Oasis Petroleum Inc	USD	(79,927)	(276,547)	45,558	0.01
Okta Inc	USD	(31,148)	(3,014,192)	276,906	0.04
Old Dominion Freight Line Inc	USD	(6,266)	(1,076,248)	14,036	0.00

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Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
Olin Corp	USD	(10,939)	(203,465)	547	0.00
Ollie's Bargain Outlet Holdings Inc	USD	(2,577)	(150,935)	11,613	0.00
Omega Healthcare Investors Inc	USD	(41,214)	(1,724,806)	(17,722)	(0.00)
ONEOK Inc	USD	(30,159)	(2,209,448)	88,667	0.01
Owens-Illinois Inc	USD	(30,353)	(302,316)	14,266	0.00
PACCAR Inc	USD	(563)	(38,931)	980	0.00
PacWest Bancorp	USD	(25,080)	(908,398)	27,086	0.00
Papa John's International Inc	USD	(53,032)	(2,755,012)	3,182	0.00
Parsley Energy Inc	USD	(38,869)	(656,109)	93,286	0.01
Patterson Cos Inc	USD	(6,337)	(113,306)	760	0.00
Patterson-UTI Energy Inc	USD	(3,366)	(28,375)	4,813	0.00
Paychex Inc	USD	(801)	(65,986)	136	0.00
Paycom Software Inc	USD	(111)	(22,968)	1,118	0.00
PBF Energy Inc	USD	(3,849)	(102,730)	(10,123)	(0.00)
Pebblebrook Hotel Trust	USD	(45,269)	(1,254,404)	20,824	0.00
Penn National Gaming Inc	USD	(82,131)	(1,519,424)	157,684	0.02
Penske Automotive Group Inc	USD	(12,328)	(575,101)	(616)	(0.00)
Penumbra Inc	USD	(15,708)	(2,078,797)	302,850	0.04
People's United Financial Inc	USD	(36,894)	(579,605)	17,340	0.00
Perrigo Co PLC	USD	(5,640)	(312,512)	1,748	0.00
Pinnacle Financial Partners Inc	USD	(46,873)	(2,668,949)	(21,093)	(0.00)
Planet Fitness Inc	USD	(343)	(19,709)	1,281	0.00
Platform Specialty Products Corp	USD	(170,272)	(1,748,693)	61,298	0.01
Pluralsight Inc	USD	(56,458)	(921,959)	99,931	0.01
PNM Resources Inc	USD	(2,898)	(152,783)	(6,897)	(0.00)
Pool Corp	USD	(1,780)	(354,807)	(16,696)	(0.00)
Post Holdings Inc	USD	(16,172)	(1,696,119)	23,288	0.00
PotlatchDeltic Corp	USD	(14,964)	(614,721)	9,876	0.00
PPL Corp	USD	(63,484)	(2,021,331)	(45,708)	(0.01)
Premier Inc	USD	(49,421)	(1,405,533)	373,623	0.05
Prestige Brands Holdings Inc	USD	(53,064)	(1,843,974)	(25,471)	(0.00)
Principal Financial Group Inc	USD	(16,436)	(939,810)	(164)	(0.00)
Progressive Waste Solutions Ltd	USD	(8,351)	(759,607)	(10,606)	(0.00)
Prosperity Bancshares Inc	USD	(39,615)	(2,815,042)	(8,715)	(0.00)
PTC Inc	USD	(1,031)	(69,768)	(257)	(0.00)
Pure Storage Inc	USD	(31,652)	(532,387)	26,189	0.00
QEP Resources Inc	USD	(102,481)	(388,403)	43,042	0.01
Quest Diagnostics Inc	USD	(2,888)	(306,388)	462	0.00
RealPage Inc	USD	(12,169)	(754,478)	14,359	0.00
Realty Income Corp	USD	(6,702)	(515,920)	(8,109)	(0.00)
RenaissanceRe Holdings Ltd	USD	(2,500)	(480,225)	(5,275)	(0.00)
RingCentral Inc	USD	(14,525)	(1,810,687)	87,441	0.01
Rockwell Automation Inc	USD	(240)	(39,110)	264	0.00
Rollins Inc	USD	(40,400)	(1,365,520)	48,480	0.01
Ross Stores Inc	USD	(1,352)	(148,368)	(2,163)	(0.00)
Royal Caribbean Cruises Ltd	USD	(4,341)	(469,523)	25,742	0.00
Royal Gold Inc	USD	(10,624)	(1,322,263)	12,324	0.00
Sabra Health Care REIT Inc	USD	(24,683)	(568,449)	(5,677)	(0.00)
Sage Therapeutics Inc	USD	(24,467)	(3,484,835)	536,072	0.08
Schlumberger Ltd	USD	(22,286)	(757,724)	92,933	0.01
Science Applications International Corp	USD	(6,498)	(559,413)	(12,346)	(0.00)
Scientific Games Corp	USD	(90,858)	(1,898,932)	248,951	0.04
Seattle Genetics Inc	USD	(10,899)	(926,088)	(141,905)	(0.02)
SEI Investments Co	USD	(662)	(39,204)	457	0.00
Sempra Energy	USD	(50,762)	(7,502,624)	(241,627)	(0.04)
Sensient Technologies Corp	USD	(10,706)	(724,261)	12,205	0.00
Silicon Laboratories Inc	USD	(380)	(42,210)	802	0.00
Sirius XM Holdings Inc	USD	(306,114)	(1,908,621)	71,937	0.01
SITE Centers Corp	USD	(129,406)	(1,961,795)	(58,233)	(0.01)
Six Flags Entertainment Corp	USD	(1,344)	(67,348)	2,849	0.00
SM Energy Co	USD	(9,963)	(96,741)	6,576	0.00
Snap Inc	USD	(95,657)	(1,508,033)	101,875	0.02
SolarWinds Corp	USD	(8,529)	(156,592)	6,653	0.00
Sotheby's	USD	(21,794)	(1,242,694)	(2,397)	(0.00)
Southwest Gas Corp	USD	(27,173)	(2,457,254)	34,781	0.01
Spectrum Brands Holdings Inc	USD	(6,961)	(369,490)	3,341	0.00
Spirit Realty Capital Inc	USD	(22,412)	(1,080,258)	(12,999)	(0.00)
Splunk Inc	USD	(13,183)	(1,541,884)	23,466	0.00
Square Inc	USD	(38,836)	(2,381,812)	(67,186)	(0.01)
State Street Corp	USD	(2,169)	(127,949)	2,668	0.00
Stericycle Inc	USD	(66,390)	(3,334,770)	25,892	0.00
Sterling Bancorp	USD	(138,195)	(2,769,428)	81,535	0.01
Stryker Corp	USD	(97)	(20,957)	228	0.00
SVB Financial Group	USD	(7,730)	(1,606,912)	42,902	0.01
Switch Inc	USD	(98,412)	(1,532,275)	57,079	0.01
Synaptics Inc	USD	(1,026)	(40,825)	(1,457)	(0.00)
SYNNEX Corp	USD	(5,042)	(568,334)	(84,655)	(0.01)
T Rowe Price Group Inc	USD	(1,212)	(138,435)	4,509	0.00
Targa Resources Corp	USD	(123,993)	(4,946,081)	177,310	0.03
Teleflex Inc	USD	(741)	(250,814)	119	0.00
Tempur Sealy International Inc	USD	(2,440)	(182,634)	7,613	0.00
Tenet Healthcare Corp	USD	(17,426)	(376,227)	59,074	0.01
Teradata Corp	USD	(7,338)	(226,891)	9,393	0.00
Teradyne Inc	USD	(9,841)	(567,235)	3,543	0.00
Tesla Motors Inc	USD	(16,265)	(3,952,395)	29,114	0.00
Texas Capital Bancshares Inc	USD	(1,740)	(95,004)	2,732	0.00
The Babcock & Wilcox Co	USD	(54,355)	(3,138,458)	145,128	0.02
The Brink's Co	USD	(3,957)	(327,877)	6,535	0.00
The Charles Schwab Corp	USD	(1,488)	(61,678)	2,470	0.00
The Chemours Co	USD	(30,202)	(435,211)	66,746	0.01
The Clorox Co	USD	(348)	(52,715)	1,413	0.00
The Coca-Cola Co	USD	(12,187)	(663,095)	(2,072)	(0.00)
The Hain Celestial Group Inc	USD	(93,053)	(1,983,890)	101,428	0.02
The Hershey Co	USD	(226)	(34,960)	(452)	(0.00)
The Kraft Heinz Co	USD	(4,408)	(122,058)	2,953	0.00

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

Reference Entity	Currency	Shares	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)					
Common Stocks (continued)					
United States (continued)					
The Kroger Co	USD	(15,275)	(393,637)	(1,349)	(0.00)
The Macerich Co	USD	(14,089)	(451,552)	3,100	0.00
The Madison Square Garden Co	USD	(2,121)	(557,335)	18,516	0.00
The Middleby Corp	USD	(4,678)	(547,607)	15,905	0.00
The NASDAQ OMX Group Inc	USD	(81)	(8,094)	227	0.00
The New York Times Co	USD	(31,933)	(915,200)	19,160	0.00
The PNC Financial Services Group Inc	USD	(1,350)	(188,865)	(891)	(0.00)
The Priceline Group	USD	(899)	(1,759,298)	108,321	0.02
The Sherwin-Williams Co	USD	(170)	(93,395)	(2,016)	(0.00)
The Southern Co	USD	(18,373)	(1,138,759)	(26,273)	(0.00)
The Toro Co	USD	(5,600)	(410,480)	(1,456)	(0.00)
The Wendy's Co	USD	(22,754)	(455,763)	1,365	0.00
The Williams Cos Inc	USD	(114,969)	(2,779,950)	94,275	0.01
Thor Industries Inc	USD	(6,108)	(350,660)	(24,127)	(0.00)
Tiffany & Co	USD	(31,457)	(2,922,984)	73,241	0.01
T-Mobile US Inc	USD	(288)	(22,458)	642	0.00
TransDigm Group Inc	USD	(6,844)	(3,565,724)	31,414	0.00
Transocean Ltd	USD	(436,085)	(1,932,293)	692,939	0.10
TransUnion	USD	(9,997)	(803,059)	15,695	0.00
TreeHouse Foods Inc	USD	(19,141)	(1,066,537)	41,536	0.01
Trex Co Inc	USD	(31,388)	(2,822,095)	(72,192)	(0.01)
TRI Pointe Group Inc	USD	(1,683)	(24,993)	34	0.00
Trimble Navigation Ltd	USD	(21,582)	(830,691)	22,229	0.00
Trinity Industries Inc	USD	(58,249)	(1,156,243)	8,737	0.00
Trustmark Corp	USD	(32,133)	(1,100,877)	2,249	0.00
Twilio Inc	USD	(28,610)	(3,059,840)	153,636	0.02
Tyler Technologies Inc	USD	(118)	(30,548)	96	0.00
Ubiquiti Networks Inc	USD	(2,957)	(345,673)	1,449	0.00
UMB Financial Corp	USD	(3,380)	(220,275)	2,535	0.00
Under Armour Inc	USD	(110,908)	(2,197,642)	129,208	0.02
United Bankshares Inc	USD	(64,200)	(2,451,156)	34,026	0.01
United Parcel Service Inc	USD	(12,130)	(1,447,716)	36,875	0.01
United States Steel Corp	USD	(29,946)	(332,101)	55,999	0.01
Univar Inc	USD	(78,853)	(1,627,526)	160,860	0.02
Universal Display Corp	USD	(7,535)	(1,260,078)	75,802	0.01
Universal Health Services Inc	USD	(64)	(9,407)	313	0.00
Urban Outfitters Inc	USD	(3,520)	(95,955)	(10,248)	(0.00)
US Bancorp	USD	(4,143)	(229,688)	1,906	0.00
Valley National Bancorp	USD	(146,418)	(1,597,420)	14,642	0.00
Veeva Systems Inc	USD	(90)	(13,465)	(80)	(0.00)
VEREIT Inc	USD	(485,442)	(4,779,176)	16,990	0.00
ViaSat Inc	USD	(18,920)	(1,435,839)	52,976	0.01
VICI Properties Inc	USD	(51,939)	(1,173,821)	(13,504)	(0.00)
Virtu Financial Inc	USD	(155,500)	(2,489,555)	659,320	0.10
Visa Inc	USD	(14,122)	(2,464,571)	27,255	0.00
Visteon Corp	USD	(28,823)	(2,343,310)	(97,134)	(0.01)
Vistra Energy Corp	USD	(53,742)	(1,440,286)	(7,524)	(0.00)
Vulcan Materials Co	USD	(8,134)	(1,225,631)	(20,904)	(0.00)
Wabtec Corp	USD	(58,285)	(4,184,863)	229,060	0.03
Washington Federal Inc	USD	(54,471)	(2,027,411)	44,666	0.01
Wayfair Inc	USD	(9,965)	(1,122,856)	213,450	0.03
Webster Financial Corp	USD	(29,194)	(1,368,907)	42,915	0.01
WEC Energy Group Inc	USD	(34,206)	(3,263,252)	(88,936)	(0.01)
Welltower Inc	USD	(18,899)	(1,712,060)	(24,380)	(0.00)
Werner Enterprises Inc	USD	(665)	(23,468)	(333)	(0.00)
Western Digital Corp	USD	(26,088)	(1,538,670)	128,614	0.02
Westlake Chemical Corp	USD	(1,935)	(126,723)	426	0.00
WEX Inc	USD	(2,248)	(455,040)	16,972	0.00
Weyerhaeuser Co	USD	(15,947)	(444,523)	(718)	(0.00)
World Wrestling Entertainment Inc	USD	(49,312)	(3,486,852)	256,422	0.04
WP Carey Inc	USD	(9,247)	(838,425)	(18,124)	(0.00)
WPX Energy Inc	USD	(111,907)	(1,162,714)	121,979	0.02
WW Grainger Inc	USD	(307)	(90,261)	(728)	(0.00)
Wyndham Hotels & Resorts Inc	USD	(654)	(33,851)	818	0.00
Wyndham Worldwide Corp	USD	(4,427)	(200,986)	7,526	0.00
Wynn Resorts Ltd	USD	(266)	(28,949)	1,357	0.00
Xcel Energy Inc	USD	(42,882)	(2,804,483)	(71,613)	(0.01)
XPO Logistics Inc	USD	(18,774)	(1,318,874)	68,713	0.01
Xylem Inc	USD	(6,738)	(539,377)	(11,589)	(0.00)
Yelp Inc	USD	(2,686)	(92,989)	5,174	0.00
Zayo Group Holdings Inc	USD	(36,541)	(1,238,740)	(2,923)	(0.00)
Zebra Technologies Corp	USD	(1,863)	(379,866)	13,227	0.00
Zendesk Inc	USD	(16,500)	(1,189,650)	75,570	0.01
Zillow Group Inc	USD	(46,081)	(1,359,390)	124,880	0.02
Zoetis Inc	USD	(496)	(61,926)	(1,205)	(0.00)
Zynga Inc	USD	(101,786)	(587,814)	26,973	0.00
				14,347,301	**2.10**
Total Short Positions				**15,177,486**	**2.23**
Total of Long and Short Equity Positions				**8,335,199**	**1.22**
Net Cash and Other Receivables/(Payables)				**(374,460)**	**(0.05)**
Total of Total Return Basket Swap Contract - MSIL - USD				**7,960,739**	**1.17**

AQR Systematic Total Return UCITS Fund

Schedule of Investments (Unaudited) (continued)
As at 30 September 2019

† The following abbreviations are used for counterparty descriptions:

BANA - Bank of America, N.A.
BARB - Barclays Bank PLC
BARC - Barclays Capital Inc.
CITG - Citigroup Global Markets Inc.
CITI - Citibank, N.A.
CSSL - Credit Suisse Securities (USA) LLC
GSCO - Goldman Sachs & Co.
GSIN - Goldman Sachs International
JPMC - JPMorgan Chase Bank, N.A.
JPPC - J.P. Morgan Securities PLC
MLIN - Merrill Lynch International
MSIL - Morgan Stanley & Co. International PLC
MSMP - Morgan Stanley Market Products Inc.

‡ The following abbreviations are used for the benchmarks on derivative contracts:

BBSW - Australian Bank Bill Swap Rate
BKBM - New Zealand Bank Bill Benchmark Rate
BUBOR - Budapest Interbank Offered Rate
BZDIOVRA - Brazil Interbank Deposit Rate
CDOR - Canadian Dollar Offered Rate
CIBOR - Copenhagen Interbank Offered Rate
CORRA - Canadian Overnight Repo Rate Average
DISC-1D - Canadian Interbank Offered Rate
EONIA-1D - Euro Overnight Index Average
EURIBOR - Euro Interbank Offered Rate
FEDEF-1D - US Federal Reserve Overnight Rate
FFR - Federal Fund Rate
HIBOR - Hong Kong Interbank Offered Rate
HONIX-1D - Hong Kong Brokers Association Overnight Rate
JIBAR - Johannesburg Interbank Average Rate
KSDA - Korea Securities Dealers Association Rate
LIBOR - London Interbank Offered Rate
MUTSC-1D - Bank of Japan Estimate Unsecured Overnight Call Rate
NIBOR - Norwegian Interbank Offered Rate
PRIBOR - Prague Inter Bank Offered Rate
RBACR-1D - Reserve Bank of Australia Overnight Rate
SAFEX - South African Futures Exchange Rate
SARON-1D - Swiss Average Overnight Rate
SIBOR - Singapore Interbank Offered Rate
SONIA-1D - Sterling Overnight Index Average Rate
SOR - Swap Offer Rate
SORF1-1D - Association of Banks in Singapore Swap Offer Rate
STIBOR - Stockholm Interbank Offered Rate
TIIE - Mexico Interbank Equilibrium Interest Rate
WIBOR - Warsaw Interbank Offered Rate

Statements of Assets and Liabilities (Unaudited)
As at 30 September 2019

	Notes	AQR China A Equity UCITS Fund*	AQR Delphi Long-Short Equity UCITS Fund	AQR Emerging Equities UCITS Fund	AQR Global Aggregate Bond UCITS Fund	AQR Global Core Equity UCITS Fund
		USD	USD	USD	USD	USD
Assets						
Investments, at cost		*81,193,370*	*13,343,551*	*558,032,338*	*806,505,947*	*111,110,427*
Investments, at fair value	5(b)	77,626,522	13,343,032	541,276,415	827,468,636	122,896,701
Cash	2(e)	2,390,181	5,948,764	47,008,669	19,400,887	3,572,736
Due from brokers	2(f)	-	22,540,088	26,577,342	16,491,145	-
Deposits with brokers for exchange-traded and centrally cleared derivatives	2(g)	113,460	-	2,117,558	1,912,439	121,889
Variation margin receivable on exchange-traded and centrally cleared derivatives	4(e)	-	-	-	71,819	-
Unrealised appreciation on forward foreign exchange contracts	4(a)	-	13,631	4,911,454	13,265,396	-
Fair value of to be announced commitments	4(d)	-	-	-	103,011,543	-
Unrealised appreciation on OTC swap contracts	4(c)	-	1,282,964	1,447,933	-	-
Subscriptions receivable	1(c)	-	13,554	-	522,065	-
Dividends receivable	2(i)	-	4,435	1,368,613	48,820	259,650
Interest receivable	2(i)	-	4,639	-	6,636,279	-
Receivable on investments sold		-	-	1,085,599	27,555,623	-
Total assets		**80,130,163**	**43,151,107**	**625,793,583**	**1,016,384,652**	**126,850,976**
Liabilities						
Due to brokers	2(f)	-	960,754	4,982,193	6,447,012	-
Variation margin payable on exchange-traded and centrally cleared derivatives	4(e)	18,373	-	32,543	24,187	12,626
Unrealised depreciation on forward foreign exchange contracts	4(a)	-	104,817	2,251,435	6,374,082	-
Unrealised depreciation on OTC swap contracts	4(c)	-	3,407	937,871	-	-
Investment management fees payable	6(a)	21,785	6,676	196,830	139,427	16,181
Performance fees payable	6(b)	-	31,977	-	-	-
Management Company fees payable	6(c)	843	1,226	7,456	9,496	1,743
Payable on investments purchased		-	-	-	12,408,192	-
Payable on to be announced commitments purchased	4(d)	-	-	-	103,251,265	-
Redemptions payable	1(c)	-	51,515	-	5,154,318	-
Directors' fees payable	6(c)	110	65	2,582	2,878	443
Accrued expenses and other liabilities		12,500	23,480	153,453	95,723	29,695
Total liabilities		**53,611**	**1,183,917**	**8,564,363**	**133,906,580**	**60,688**
Total net assets before swing pricing adjustment		**80,076,552**	**41,967,190**	**617,229,220**	**882,478,072**	**126,790,288**
Swing pricing adjustment addition/(deduction)	2(d)	-	-	(3,086,146)	-	-
Total net assets after swing pricing adjustment		**80,076,552**	**41,967,190**	**614,143,074**	**882,478,072**	**126,790,288**

*Sub-Fund launched on 5 September 2019.

Statements of Assets and Liabilities (Unaudited)
As at 30 September 2019

	Notes	AQR Global Defensive Equity UCITS Fund	AQR Global Enhanced Equity UCITS Fund	AQR Global Macro Opportunities UCITS Fund	AQR Global Risk Parity UCITS Fund	AQR Managed Futures UCITS Fund
		USD	USD	USD	USD	USD
Assets						
Investments, at cost		*43,731,601*	*64,308,895*	*45,920,364*	*1,220,692,566*	*431,098,830*
Investments, at fair value	5(b)	50,363,947	66,329,143	45,919,246	1,216,540,657	431,077,634
Cash	2(e)	1,436,196	1,911,923	9,357,933	101,146,535	89,114,861
Due from brokers	2(f)	-	-	20,663,868	111,628,984	29,439,614
Deposits with brokers for exchange-traded and centrally cleared derivatives	2(g)	48,043	62,876	14,167,729	51,004,906	33,764,408
Variation margin receivable on exchange-traded and centrally cleared derivatives	4(e)	-	-	687,628	715,071	-
Unrealised appreciation on forward foreign exchange contracts	4(a)	-	-	3,681,773	8,045,686	11,968,290
Unrealised appreciation on OTC swap contracts	4(c)	-	-	274,492	837,549	279,857
Subscriptions receivable	1(c)	10,000	-	-	4,026,376	87,369,746
Dividends receivable	2(i)	211,341	173,503	11,065	185,108	72,505
Interest receivable	2(i)	-	-	27,027	1,093,319	173,028
Total assets		**52,069,527**	**68,477,445**	**94,790,761**	**1,495,224,191**	**683,259,943**
Liabilities						
Due to brokers	2(f)	-	-	154,138	7,563,633	1,668,273
Variation margin payable on exchange-traded and centrally cleared derivatives	4(e)	3,176	6,060	114,731	3,423,735	3,456,333
Unrealised depreciation on forward foreign exchange contracts	4(a)	-	-	4,829,336	9,604,114	14,660,559
Unrealised depreciation on OTC swap contracts	4(c)	-	-	644,952	401,041	211,985
Investment management fees payable	6(a)	5,469	14,351	28,851	424,006	299,642
Performance fees payable	6(b)	-	-	-	-	305,864
Management Company fees payable	6(c)	534	1,235	2,365	18,677	14,231
Redemptions payable	1(c)	52,895	-	-	596,293	288,756
Directors' fees payable	6(c)	550	251	327	5,162	1,612
Accrued expenses and other liabilities		52,404	32,455	35,274	187,788	119,692
Total liabilities		**115,028**	**54,352**	**5,809,974**	**22,224,449**	**21,026,947**
Total net assets before swing pricing adjustment		**51,954,499**	**68,423,093**	**88,980,787**	**1,472,999,742**	**662,232,996**
Swing pricing adjustment addition/(deduction)	2(d)	-	-	-	-	-
Total net assets after swing pricing adjustment		**51,954,499**	**68,423,093**	**88,980,787**	**1,472,999,742**	**662,232,996**

The accompanying notes form an integral part of these unaudited financial statements.

Statements of Assets and Liabilities (Unaudited)
As at 30 September 2019

	Notes	AQR Style Premia: Equity Market Neutral UCITS Fund	AQR Style Premia UCITS Fund	AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund**	AQR Systematic Fixed Income: Emerging Market Hard Currency Debt UCITS Fund***	AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund****
		USD	USD	USD	USD	USD
Assets						
Investments, at cost		*210,772,921*	*1,361,035,714*	*513,701,888*	*18,964,985*	*46,994,959*
Investments, at fair value	5(b)	210,767,537	1,360,998,878	505,392,223	18,965,825	46,638,948
Cash	2(e)	32,502,621	178,705,299	53,326,299	-	38,045
Due from brokers	2(f)	86,266,632	533,790,651	1,987,181	-	434,353
Deposits with brokers for exchange-traded and centrally cleared derivatives	2(g)	2,906	226,204,673	594,000	56,080	273,236
Variation margin receivable on exchange-traded and centrally cleared derivatives	4(e)	-	6,803,958	-	1,426	875
Unrealised appreciation on forward foreign exchange contracts	4(a)	80,343	33,855,251	-	6,707	219,648
Unrealised appreciation on OTC swap contracts	4(c)	12,551,348	47,839,671	332,331	-	-
Subscriptions receivable	1(c)	-	3,202	-	-	42,701
Dividends receivable	2(i)	40,252	306,266	792,270	-	-
Interest receivable	2(i)	118,907	824,415	-	114,941	451,384
Due from Investment Manager	6(e)	-	-	-	753	8,949
Receivable on investments sold		-	-	915,458	-	-
Total assets		**342,330,546**	**2,389,332,264**	**563,339,762**	**19,145,732**	**48,108,139**
Liabilities						
Due to brokers	2(f)	7,181,000	32,841,107	-	-	-
Variation margin payable on exchange-traded and centrally cleared derivatives	4(e)	726	3,432,904	111,659	8,311	4,434
Unrealised depreciation on forward foreign exchange contracts	4(a)	5,209,918	40,458,719	-	9,474	765,869
Unrealised depreciation on OTC swap contracts	4(c)	2,506,247	15,387,297	5,708,215	-	-
Investment management fees payable	6(a)	181,352	1,153,013	21,414	-	-
Management Company fees payable	6(c)	10,517	37,509	5,631	104	612
Payable on investments purchased		-	-	-	9,128,464	360,708
Redemptions payable	1(c)	-	-	-	-	13,297
Directors' fees payable	6(c)	1,608	9,466	1,003	-	62
Distribution fees payable	6(c)	-	825	-	-	-
Accrued expenses and other liabilities		79,129	349,412	133,044	1,513	11,198
Total liabilities		**15,170,497**	**93,670,252**	**5,980,966**	**9,147,866**	**1,156,180**
Total net assets before swing pricing adjustment		**327,160,049**	**2,295,662,012**	**557,358,796**	**9,997,866**	**46,951,959**
Swing pricing adjustment addition/(deduction)	2(d)	-	-	-	-	-
Total net assets after swing pricing adjustment		**327,160,049**	**2,295,662,012**	**557,358,796**	**9,997,866**	**46,951,959**

**Sub-Fund launched on 2 May 2019.

***Sub-Fund launched on 26 September 2019.

****Sub-Fund launched on 9 August 2019.

Statements of Assets and Liabilities (Unaudited)
As at 30 September 2019

	Notes	AQR Systematic Fixed Income: US High Yield UCITS Fund	AQR Systematic Total Return UCITS Fund	Combined
		USD	USD	EUR
Assets				
Investments, at cost		*560,804,323*	*433,527,134*	*5,981,875,545*
Investments, at fair value	5(b)	566,012,771	433,516,368	5,994,161,415
Cash	2(e)	431,721	75,900,351	570,688,393
Due from brokers	2(f)	30,167	161,625,592	927,746,496
Deposits with brokers for exchange-traded and centrally cleared derivatives	2(g)	6,945,108	20,480,711	328,245,835
Variation margin receivable on exchange-traded and centrally cleared derivatives	4(e)	47,989	435,659	8,038,913
Unrealised appreciation on forward foreign exchange contracts	4(a)	16,798	6,678,641	75,894,169
Fair value of to be announced commitments	4(d)	-	-	94,484,332
Unrealised appreciation on OTC swap contracts	4(c)	-	15,033,039	73,266,851
Subscriptions receivable	1(c)	-	-	84,372,982
Dividends receivable	2(i)	36,188	306,266	3,500,373
Interest receivable	2(i)	9,298,311	233,443	17,404,901
Due from Investment Manager	6(e)	-	-	8,899
Receivable on investments sold		-	-	27,110,002
Total assets		**582,819,053**	**714,210,070**	**8,204,923,561**
Liabilities				
Due to brokers	2(f)	-	9,363,111	65,270,554
Variation margin payable on exchange-traded and centrally cleared derivatives	4(e)	287,124	296,934	10,303,927
Unrealised depreciation on forward foreign exchange contracts	4(a)	7,971	17,135,327	93,016,850
Unrealised depreciation on OTC swap contracts	4(c)	-	5,138,282	28,378,167
Investment management fees payable	6(a)	216,751	569,086	3,022,090
Performance fees payable	6(b)	-	-	309,875
Management Company fees payable	6(c)	6,752	20,245	127,655
Payable on investments purchased		1,791,809	-	21,728,203
Payable on to be announced commitments purchased	4(d)	-	-	94,704,210
Redemptions payable	1(c)	-	81,577	5,722,221
Directors' fees payable	6(c)	2,044	2,946	28,534
Distribution fees payable	6(c)	-	422	1,144
Accrued expenses and other liabilities		67,758	160,798	1,417,396
Total liabilities		**2,380,209**	**32,768,728**	**324,030,826**
Total net assets before swing pricing adjustment		**580,438,844**	**681,441,342**	**7,880,892,735**
Swing pricing adjustment addition/(deduction)	2(d)	-	-	(2,830,677)
Total net assets after swing pricing adjustment		**580,438,844**	**681,441,342**	**7,878,062,058**

The accompanying notes form an integral part of these unaudited financial statements.

Statements of Operations (Unaudited)
For the period from 1 April 2019 to 30 September 2019

	Notes	AQR China A Equity UCITS Fund*	AQR Delphi Long-Short Equity UCITS Fund	AQR Emerging Equities UCITS Fund	AQR Global Aggregate Bond UCITS Fund	AQR Global Core Equity UCITS Fund
		USD	USD	USD	USD	USD
Income						
Dividend income, net of withholding tax	2(i),7	6,543	17,761	11,768,674	417,947	1,473,173
Interest, net of withholding tax	2(i),7	-	143,036	581,727	6,256,179	21,720
Total income		**6,543**	**160,797**	**12,350,401**	**6,674,126**	**1,494,893**
Expenses						
Investment management fees	6(a)	21,785	77,707	1,471,825	786,083	104,553
Management Company fees	6(c)	843	3,510	41,246	49,678	7,858
Directors' fees	6(c)	110	91	2,466	4,182	667
Performance fees	6(b)	-	32,429	-	-	-
Interest	2(i)	-	4,162	179,441	41,084	1,618
Administration fees	6(c)	1,140	6,294	66,195	84,571	12,586
Custody and depositary fees	6(c)	1,718	7,444	176,287	78,126	12,554
Professional fees	6(c)	5,355	34,804	66,161	64,541	23,825
Taxe d'abonnement	7	2,023	1,494	33,879	42,922	6,334
Other expenses		2,668	8,877	21,367	8,324	9,289
Total expenses		**35,642**	**176,812**	**2,058,867**	**1,159,511**	**179,284**
Net investment income/(loss)		**(29,099)**	**(16,015)**	**10,291,534**	**5,514,615**	**1,315,609**
Realised gain/(loss) and change in unrealised appreciation/(depreciation)						
Net realised gain/(loss) on investments	2(i),7	(16,737)	468	(1,416,468)	11,419,561	99,196
Net realised gain/(loss) on futures contracts	4(b)	(40,341)	24,197	238,535	219,710	162,999
Net realised gain/(loss) on forward foreign exchange contracts	4(a)	1,862,682	(218,704)	10,030,582	(30,797,311)	1,821
Net realised gain/(loss) on to be announced commitments	4(d)	-	-	-	2,630,653	-
Net realised gain/(loss) on swap contracts	4(c)	-	348,472	(8,766,232)	848,657	-
Net realised gain/(loss) on foreign currency transactions	2(h)	(2,050,408)	(1,158)	(271,641)	(414,591)	(32,501)
Net change in unrealised appreciation/(depreciation) on investments	5(b)	(3,566,848)	(131)	(38,821,070)	11,663,105	673,961
Net change in unrealised appreciation/(depreciation) on futures contracts	4(b),5(b)	(21,572)	-	403,411	437,391	(74,287)
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	4(a),5(b)	-	(34,381)	(1,834,108)	6,792,613	-
Net change in unrealised appreciation/(depreciation) on to be announced commitments	4(d)	-	-	-	(1,302,977)	-
Net change in unrealised appreciation/(depreciation) on swap contracts	4(c),5(b)	-	1,199,623	(163,122)	(53,571)	-
Net change in unrealised appreciation/(depreciation) on foreign currency translation	2(h)	(125)	(1,350)	(102,441)	(19,724)	2,953
Net realised gain/(loss) and net change in unrealised appreciation/(depreciation)		**(3,833,349)**	**1,317,036**	**(40,702,554)**	**1,423,516**	**834,142**
Net result of operations for the period		**(3,862,448)**	**1,301,021**	**(30,411,020)**	**6,938,131**	**2,149,751**

*Sub-Fund launched on 5 September 2019.

Statements of Operations (Unaudited)
For the period from 1 April 2019 to 30 September 2019

	Notes	AQR Global Defensive Equity UCITS Fund USD	AQR Global Enhanced Equity UCITS Fund USD	AQR Global Macro Opportunities UCITS Fund USD	AQR Global Relaxed Constraint Equity UCITS Fund** USD	AQR Global Risk Parity UCITS Fund USD
Income						
Dividend income, net of withholding tax	2(i),7	652,013	897,225	80,723	13,946	1,104,272
Interest, net of withholding tax	2(i),7	11,438	11,626	914,677	8,872	17,080,914
Total income		**663,451**	**908,851**	**995,400**	**22,818**	**18,185,186**
Expenses						
Investment management fees	6(a)	27,276	94,060	244,364	-	2,421,200
Management Company fees	6(c)	3,081	4,262	13,671	272	125,000
Directors' fees	6(c)	-	465	433	23	8,670
Distribution fees	6(c)	-	-	-	1,511	-
Interest	2(i)	610	910	40,708	82	91,615
Administration fees	6(c)	4,900	6,834	26,489	453	294,133
Custody and depositary fees	6(c)	8,466	13,907	16,973	4,343	130,574
Professional fees	6(c)	22,841	22,703	37,457	53,768	79,321
Taxe d'abonnement	7	2,539	3,433	4,564	391	74,165
Other expenses		2,758	8,070	24,147	8,321	12,597
Total expenses		**72,471**	**154,644**	**408,806**	**69,164**	**3,237,275**
Reimbursement of expenses		-	-	-	52,619	-
Net investment income/(loss)		**590,980**	**754,207**	**586,594**	**6,273**	**14,947,911**
Realised gain/(loss) and change in unrealised appreciation/(depreciation)						
Net realised gain/(loss) on investments	2(i),7	451,437	(635,640)	(1,695)	(52,132)	3,249,816
Net realised gain/(loss) on futures contracts	4(b)	95,297	93,244	(1,101,014)	(13,919)	139,598,508
Net realised gain/(loss) on forward foreign exchange contracts	4(a)	(4,050)	2,611	(6,202,295)	(32,048)	(72,280,508)
Net realised gain/(loss) on swap contracts	4(c)	-	-	327,775	(113,700)	(24,054,782)
Net realised gain/(loss) on foreign currency transactions	2(h)	(14,820)	(10,993)	(29,766)	(39)	132,238
Net change in unrealised appreciation/(depreciation) on investments	5(b)	1,211,772	400,195	3,900	55,748	(6,015,436)
Net change in unrealised appreciation/(depreciation) on futures contracts	4(b),5(b)	(28,343)	(30,639)	861,472	(1,875)	(48,771,784)
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	4(a),5(b)	-	-	(122,055)	11,886	10,071,686
Net change in unrealised appreciation/(depreciation) on swap contracts	4(c),5(b)	-	-	(203,096)	(14,488)	(3,416,602)
Net change in unrealised appreciation/(depreciation) on foreign currency translation	2(h)	(488)	(645)	(8,046)	118	(182,447)
Net realised gain/(loss) and net change in unrealised appreciation/(depreciation)		**1,710,805**	**(181,867)**	**(6,474,820)**	**(160,449)**	**(1,669,311)**
Net result of operations for the period		**2,301,785**	**572,340**	**(5,888,226)**	**(154,176)**	**13,278,600**

**Sub-Fund liquidated on 30 August 2019.

Statements of Operations (Unaudited)
For the period from 1 April 2019 to 30 September 2019

	Notes	AQR Managed Futures UCITS Fund	AQR Style Premia: Equity Market Neutral UCITS Fund	AQR Style Premia UCITS Fund	AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund***	AQR Systematic Fixed Income: Emerging Market Hard Currency Debt UCITS Fund****
		USD	USD	USD	USD	USD
Income						
Dividend income, net of withholding tax	2(i),7	423,786	357,376	1,664,747	3,347,452	-
Interest, net of withholding tax	2(i),7	5,218,410	4,168,516	26,225,010	1,842,542	1,462
Total income		**5,642,196**	**4,525,892**	**27,889,757**	**5,189,994**	**1,462**
Expenses						
Investment management fees	6(a)	1,482,803	1,373,240	7,568,332	46,547	-
Management Company fees	6(c)	77,879	58,051	200,000	24,863	104
Directors' fees	6(c)	2,934	2,674	15,751	1,514	-
Distribution fees	6(c)	-	-	4,944	-	-
Performance fees	6(b)	459,607	-	-	-	-
Interest	2(i)	36,622	21,746	395,031	26,397	-
Administration fees	6(c)	144,121	118,310	732,618	34,153	22
Custody and depositary fees	6(c)	76,386	50,503	272,551	137,691	19
Professional fees	6(c)	43,973	43,802	127,566	51,123	788
Taxe d'abonnement	7	28,215	18,480	126,723	26,486	250
Other expenses		10,298	18,310	62,998	15,610	434
Total expenses		**2,362,838**	**1,705,116**	**9,506,514**	**364,384**	**1,617**
Reimbursement of expenses		-	-	-	-	753
Net investment income/(loss)		**3,279,358**	**2,820,776**	**18,383,243**	**4,825,610**	**598**
Realised gain/(loss) and change in unrealised appreciation/(depreciation)						
Net realised gain/(loss) on investments	2(i),7	(10,541)	(6,462)	(40,279)	(194,520)	-
Net realised gain/(loss) on futures contracts	4(b)	41,203,407	(31,257)	107,340,536	(2,700,885)	(31)
Net realised gain/(loss) on forward foreign exchange contracts	4(a)	(12,331,444)	(17,538,177)	(151,302,091)	(562,357)	-
Net realised gain/(loss) on swap contracts	4(c)	1,511,496	(58,475,975)	(267,665,993)	5,274,905	-
Net realised gain/(loss) on foreign currency transactions	2(h)	108,954	(285,151)	642,749	(326,781)	-
Net change in unrealised appreciation/(depreciation) on investments	5(b)	9,092	17,850	78,253	(8,309,665)	840
Net change in unrealised appreciation/(depreciation) on futures contracts	4(b),5(b)	(11,529,185)	-	(12,483,977)	(271,368)	(359)
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	4(a),5(b)	(2,057,896)	1,529,936	23,443,431	-	(2,767)
Net change in unrealised appreciation/(depreciation) on swap contracts	4(c),5(b)	358,698	17,597,378	67,162,399	(5,375,884)	(262)
Net change in unrealised appreciation/(depreciation) on foreign currency translation	2(h)	(50,125)	(7,200)	(1,146,146)	(10,259)	(153)
Net realised gain/(loss) and net change in unrealised appreciation/(depreciation)		**17,212,456**	**(57,199,058)**	**(233,971,118)**	**(12,476,814)**	**(2,732)**
Net result of operations for the period		**20,491,814**	**(54,378,282)**	**(215,587,875)**	**(7,651,204)**	**(2,134)**

***Sub-Fund launched on 2 May 2019.

****Sub-Fund launched on 26 September 2019.

Statements of Operations (Unaudited)
For the period from 1 April 2019 to 30 September 2019

	Notes	AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund***** USD	AQR Systematic Fixed Income: US High Yield UCITS Fund USD	AQR Systematic Total Return UCITS Fund USD	Combined EUR
Income					
Dividend income, net of withholding tax	2(i),7	-	266,440	876,081	20,907,996
Interest, net of withholding tax	2(i),7	133,717	17,945,930	7,850,797	79,108,216
Total income		**133,717**	**18,212,370**	**8,726,878**	**100,016,212**
Expenses					
Investment management fees	6(a)	-	1,307,606	3,857,295	18,685,970
Management Company fees	6(c)	984	36,247	112,612	680,132
Directors' fees	6(c)	62	3,148	4,755	42,897
Distribution fees	6(c)	-	-	7,256	12,268
Performance fees	6(b)	-	-	-	440,235
Interest	2(i)	638	98,778	84,012	915,706
Administration fees	6(c)	1,293	57,998	222,975	1,623,996
Custody and depositary fees	6(c)	1,160	26,348	104,820	1,001,972
Professional fees	6(c)	18,366	50,876	72,554	733,514
Taxe d'abonnement	7	1,177	28,858	35,475	391,358
Other expenses		2,372	16,589	39,886	244,183
Total expenses		**26,052**	**1,626,448**	**4,541,640**	**24,772,231**
Reimbursement of expenses		7,410	-	-	54,383
Net investment income/(loss)		**115,075**	**16,585,922**	**4,185,238**	**75,298,364**
Realised gain/(loss) and change in unrealised appreciation/(depreciation)					
Net realised gain/(loss) on investments	2(i),7	(7,576)	(9,736,046)	(7,743)	2,768,840
Net realised gain/(loss) on futures contracts	4(b)	170,065	2,237,216	61,326,201	312,098,991
Net realised gain/(loss) on forward foreign exchange contracts	4(a)	(583,190)	(270,085)	(35,182,551)	(282,201,553)
Net realised gain/(loss) on to be announced commitments	4(d)	-	-	-	2,353,702
Net realised gain/(loss) on swap contracts	4(c)	(45,117)	4,552,001	(75,758,831)	(377,588,008)
Net realised gain/(loss) on foreign currency transactions	2(h)	20,476	(2,758)	(168,814)	(2,420,225)
Net change in unrealised appreciation/(depreciation) on investments	5(b)	(356,011)	7,675,327	19,866	(31,547,214)
Net change in unrealised appreciation/(depreciation) on futures contracts	4(b),5(b)	(45,600)	(1,104,870)	(28,772,047)	(90,754,860)
Net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts	4(a),5(b)	(546,221)	48,322	(590,566)	32,845,122
Net change in unrealised appreciation/(depreciation) on to be announced commitments	4(d)	-	-	-	(1,165,802)
Net change in unrealised appreciation/(depreciation) on swap contracts	4(c),5(b)	(7,257)	(341,663)	20,493,754	86,999,065
Net change in unrealised appreciation/(depreciation) on foreign currency translation	2(h)	376	(7,271)	(131,206)	(1,488,977)
Net realised gain/(loss) and net change in unrealised appreciation/(depreciation)		**(1,400,055)**	**3,050,173**	**(58,771,937)**	**(350,100,919)**
Net result of operations for the period		**(1,284,980)**	**19,636,095**	**(54,586,699)**	**(274,802,555)**

*****Sub-Fund launched on 9 August 2019.

Statements of Changes in Net Assets (Unaudited)
For the period from 1 April 2019 to 30 September 2019

	Notes	AQR China A Equity UCITS Fund*	AQR Delphi Long-Short Equity UCITS Fund	AQR Emerging Equities UCITS Fund	AQR Global Aggregate Bond UCITS Fund	AQR Global Core Equity UCITS Fund
		USD	USD	USD	USD	USD
Net assets at the beginning of the period		**-**	**11,927,915**	**691,314,600**	**769,055,190**	**124,765,537**
Distributions	8	-	-	-	(107,885)	-
Reinvestment of distributions		-	-	-	12,167	-
Proceeds from subscriptions of shares		83,939,000	29,827,831	126,029,218	166,971,573	-
Payments for redemptions of shares		-	(1,089,577)	(172,789,724)	(60,391,104)	(125,000)
Net result of operations for the period		(3,862,448)	1,301,021	(30,411,020)	6,938,131	2,149,751
Currency translation adjustment						
Net assets at the end of the period		**80,076,552**	**41,967,190**	**614,143,074**	**882,478,072**	**126,790,288**

*Sub-Fund launched on 5 September 2019.

Statements of Changes in Net Assets (Unaudited)
For the period from 1 April 2019 to 30 September 2019

	Notes	AQR Global Defensive Equity UCITS Fund	AQR Global Enhanced Equity UCITS Fund	AQR Global Macro Opportunities UCITS Fund	AQR Global Relaxed Constraint Equity UCITS Fund**	AQR Global Risk Parity UCITS Fund
		USD	USD	USD	USD	USD
Net assets at the beginning of the period		**45,975,870**	**67,850,753**	**92,790,298**	**5,033,362**	**1,454,707,765**
Distributions	8	-	-	-	-	(2,979,819)
Reinvestment of distributions		-	-	-	-	308,327
Proceeds from subscriptions of shares		4,277,830	-	2,392,561	2,514,300	67,776,749
Payments for redemptions of shares		(600,986)	-	(313,846)	(7,393,486)	(60,091,880)
Net result of operations for the period		2,301,785	572,340	(5,888,226)	(154,176)	13,278,600
Currency translation adjustment						
Net assets at the end of the period		**51,954,499**	**68,423,093**	**88,980,787**	**-**	**1,472,999,742**

**Sub-Fund liquidated on 30 August 2019.

Statements of Changes in Net Assets (Unaudited)
For the period from 1 April 2019 to 30 September 2019

	Notes	AQR Managed Futures UCITS Fund	AQR Style Premia: Equity Market Neutral UCITS Fund	AQR Style Premia UCITS Fund	AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund***	AQR Systematic Fixed Income: Emerging Market Hard Currency Debt UCITS Fund****
		USD	USD	USD	USD	USD
Net assets at the beginning of the period		**467,181,971**	**554,964,385**	**2,809,964,729**	**-**	**-**
Distributions	8	(283,005)	-	(3,841,410)	-	-
Reinvestment of distributions		62,213	-	-	-	-
Proceeds from subscriptions of shares		227,500,559	428,200	122,105,795	565,010,000	10,000,000
Payments for redemptions of shares		(52,720,556)	(173,854,254)	(416,979,227)	-	-
Net result of operations for the period		20,491,814	(54,378,282)	(215,587,875)	(7,651,204)	(2,134)
Currency translation adjustment						
Net assets at the end of the period		**662,232,996**	**327,160,049**	**2,295,662,012**	**557,358,796**	**9,997,866**

***Sub-Fund launched on 2 May 2019.

****Sub-Fund launched on 26 September 2019.

Statements of Changes in Net Assets (Unaudited)
For the period from 1 April 2019 to 30 September 2019

	Notes	AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund*****	AQR Systematic Fixed Income: US High Yield UCITS Fund	AQR Systematic Total Return UCITS Fund	Combined
		USD	USD	USD	EUR
Net assets at the beginning of the period		**-**	**579,208,106**	**992,657,934**	**7,719,793,734**
Distributions	8	-	-	(614,967)	(7,003,063)
Reinvestment of distributions		-	-	27,259	366,805
Proceeds from subscriptions of shares		60,485,625	12,468,243	24,434,854	1,347,595,951
Payments for redemptions of shares		(12,248,686)	(30,873,600)	(280,477,039)	(1,136,250,748)
Net result of operations for the period		(1,284,980)	19,636,095	(54,586,699)	(274,802,555)
Currency translation adjustment					*228,361,934*
Net assets at the end of the period		**46,951,959**	**580,438,844**	**681,441,342**	**7,878,062,058**

*****Sub-Fund launched on 9 August 2019.

Statements of Changes in Shares Outstanding (Unaudited)
For the period from 1 April 2019 to 30 September 2019

Class	Number of Shares Outstanding as at 31 March 2019	Number of Shares Issued	Number of Shares Redeemed	Number of Shares Exchanged	Number of Shares Outstanding as at 30 September 2019	Net Asset Value per Share as at 30 September 2019	
AQR China A Equity UCITS Fund*							
Class IAU1F	-	100	-	-	100	USD	95.38
Class IDG4F	-	680,000	-	-	680,000	GBP	95.62
AQR Delphi Long-Short Equity UCITS Fund							
Class IAC1F	2,932	3,937	-	-	6,869	CHF	108.76
Class IAE1F	9,500	3,249	(529)	-	12,220	EUR	108.97
Class IAE2	34,850	-	(4,630)	-	30,220	EUR	116.41
Class IAG1	75	898	-	-	973	GBP	112.36
Class IAG2	-	10,861	-	-	10,861	GBP	100.93
Class IAU1F	56,793	54,028	(3,787)	-	107,034	USD	120.86
Class IAU2	-	133,411	-	-	133,411	USD	98.18
Class IAU2F	-	81,126	-	-	81,126	USD	103.68
AQR Emerging Equities UCITS Fund							
Class A3	101,010	27,449	(31,253)	-	97,206	USD	113.06
Class B3	796,565	15,474	(785,659)	-	26,380	EUR	133.81
Class C2	1,601,580	-	(62,014)	-	1,539,566	GBP	139.51
Class C3	390,887	9,528	(252,170)	-	148,245	GBP	112.91
Class E	1,327,349	40,903	(10,264)	-	1,357,988	EUR	138.70
Class F	-	977,340	-	-	977,340	EUR	102.15
AQR Global Aggregate Bond UCITS Fund							
Class IAE1F	-	1,900	-	-	1,900	EUR	100.28
Class IAE3F	330,545	197,085	-	-	527,630	EUR	106.84
Class IAG1F	1,255,047	416,199	(123,975)	-	1,547,271	GBP	109.53
Class IAG2F	-	8,271	(125)	-	8,146	GBP	102.05
Class IAG3F	2,077,980	241,348	(56,271)	-	2,263,057	GBP	110.10
Class IAN4F	15,496,828	3,549,744	(280,021)	-	18,766,551	NOK	110.07
Class IAU1F	148,853	4,741	(150,122)	-	3,472	USD	112.06
Class IAU3F	661,262	76,281	(134,007)	-	603,536	USD	112.25
Class IDG1F	59,396	11,770	(7,910)	-	63,256	GBP	108.97
AQR Global Core Equity UCITS Fund							
Class A1	40,958	-	(1,203)	-	39,755	USD	105.91
Class B3	785,670	-	-	-	785,670	EUR	143.10
AQR Global Defensive Equity UCITS Fund							
Class A1	33,000	6,941	(610)	-	39,331	USD	136.57
Class B1	1,500	-	-	-	1,500	EUR	112.10
Class B3	195,122	-	-	-	195,122	EUR	158.37
Class C1	50,511	17,916	(2,753)	-	65,674	GBP	155.57
Class D1	1,000	-	-	-	1,000	CHF	127.86
AQR Global Enhanced Equity UCITS Fund							
Class A2	40,047	-	-	-	40,047	USD	138.65
Class B2	484,763	-	-	-	484,763	EUR	118.96
AQR Global Macro Opportunities UCITS Fund							
Class IAE1	-	5,200	-	-	5,200	EUR	97.45
Class IAE3	701,500	-	-	-	701,500	EUR	95.92
Class IAG3	83,989	1,330	-	-	85,319	GBP	96.05
Class IAG3F	4,823	889	-	-	5,712	GBP	95.33
Class IAU1	25,499	15,649	(3,195)	-	37,953	USD	96.80
Class IAU1F	102	-	-	-	102	USD	98.85
Class IAU3	6,372	-	-	-	6,372	USD	97.71
AQR Global Relaxed Constraint Equity UCITS Fund**							
Class IAU1F	30,000	-	(30,000)	-	-	USD	-
Class RAE3F	-	3,000	(3,000)	-	-	EUR	-
Class RAU3F	16,183	22,779	(38,962)	-	-	USD	-
Class RAU3FT	7,312	-	(7,312)	-	-	USD	-

Statements of Changes in Shares Outstanding (Unaudited) (continued)
For the period from 1 April 2019 to 30 September 2019

Class	Number of Shares Outstanding as at 31 March 2019	Number of Shares Issued	Number of Shares Redeemed	Number of Shares Exchanged	Number of Shares Outstanding as at 30 September 2019	Net Asset Value per Share as at 30 September 2019	
AQR Global Risk Parity UCITS Fund							
Class A1	22,702	26,940	(4,028)	-	45,614	USD	131.99
Class A2	712,130	58,308	(7,346)	-	763,092	USD	118.61
Class B1	1,310,979	113,007	(54,266)	-	1,369,720	EUR	121.27
Class B2	971,926	61,891	(82,757)	-	951,060	EUR	110.97
Class C1	362,587	800	(122,008)	-	241,379	GBP	126.54
Class C2	924,114	9,907	(6,267)	-	927,754	GBP	127.00
Class C4	5,488,802	252,003	(149,432)	-	5,591,373	GBP	107.12
Class D2	200,707	6,791	(11,742)	-	195,756	CHF	109.74
Class E2	820	-	-	-	820	EUR	108.88
Class F	1,097,917	2,374	(9,855)	-	1,090,436	EUR	116.22
Class RAEF	-	2,000	-	-	2,000	EUR	99.46
AQR Managed Futures UCITS Fund							
Class A	237,678	25,439	(25,268)	-	237,849	USD	102.90
Class B	8,522	3,071	(4,496)	-	7,097	EUR	95.03
Class C	127,812	4,201	(74,399)	-	57,614	GBP	92.24
Class D	4,337	-	(647)	-	3,690	CHF	86.20
Class E	263,426	-	(8,467)	-	254,959	EUR	89.60
Class F	95,058	253,156	(23,885)	-	324,329	GBP	100.46
Class G	608,606	46,574	(40,356)	(514,445)	100,379	USD	99.06
Class H2	90,727	-	-	-	90,727	NOK	458.23
Class J	4,474	56	(4,301)	-	229	EUR	91.50
Class K	169,628	11,302	(1,474)	-	179,456	GBP	93.96
Class L	230	-	(230)	-	-	USD	-
Class IAE2F	91,187	-	-	-	91,187	EUR	95.57
Class IAG1F	8,967	1,449	(366)	110	10,160	GBP	97.33
Class IAG3F	900,819	33,074	(71,651)	(98)	862,144	GBP	109.72
Class IAU1F	13,282	1,151	-	-	14,433	USD	100.41
Class IAU3F	1,734,143	1,647,167	(215,636)	459,471	3,625,145	USD	110.66
AQR Style Premia: Equity Market Neutral UCITS Fund							
Class A1	100	4,791	(1,678)	-	3,213	USD	87.18
Class I1	1,800,000	-	(1,800,000)	-	-	EUR	-
Class I2	3,888,201	-	-	-	3,888,201	EUR	77.11
AQR Style Premia UCITS Fund							
Class A	954,378	49,576	(281,050)	-	722,904	USD	104.82
Class B	3,181,119	146,476	(1,527,320)	-	1,800,275	EUR	97.04
Class C	399,415	11,002	(86,455)	-	323,962	GBP	101.79
Class D	27,416	-	(2,300)	-	25,116	CHF	95.94
Class E	8,978,104	34,438	(811,956)	-	8,200,586	EUR	97.98
Class F	6,678,011	486,988	(681,845)	550,993	7,034,147	GBP	102.06
Class H	357,204	-	(117,204)	-	240,000	EUR	87.29
Class K	1,441,015	20,478	(3,897)	-	1,457,596	GBP	90.60
Class M	350,711	13,420	(110,328)	-	253,803	USD	93.19
Class N	132,493	-	(132,493)	-	-	CHF	-
Class IAGF	447,990	203,524	-	(651,514)	-	GBP	-
Class RAE	19,286	3,381	(2,738)	-	19,929	EUR	83.38
Class RAG	116,501	15,656	(3,992)	-	128,165	GBP	85.23
Class RAU	14,922	8,319	-	-	23,241	USD	87.70
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund* **							
Class IAU	-	6,157,130	-	-	6,157,130	USD	90.52
Class IAU1F	-	100	-	-	100	USD	90.32
AQR Systematic Fixed Income: Emerging Market Hard Currency Debt UCITS Fund** **							
Class IAU1F	-	100,000	-	-	100,000	USD	99.98
AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund*** **							
Class IAE4F	-	437,772	(7,045)	-	430,727	EUR	99.96
Class IAU1F	-	115,000	(114,900)	-	100	USD	100.31

Statements of Changes in Shares Outstanding (Unaudited) (continued)
For the period from 1 April 2019 to 30 September 2019

Class	Number of Shares Outstanding as at 31 March 2019	Number of Shares Issued	Number of Shares Redeemed	Number of Shares Exchanged	Number of Shares Outstanding as at 30 September 2019	Net Asset Value per Share as at 30 September 2019	
AQR Systematic Fixed Income: US High Yield UCITS Fund							
Class A1	206,296	63,384	(83,382)	-	186,298	USD	123.70
Class A2	79	-	-	-	79	USD	129.79
Class A3	4,431,694	35,261	(163,265)	-	4,303,690	USD	128.68
Class B1	-	1,890	-	-	1,890	EUR	101.13
Class C1	25,772	-	-	-	25,772	GBP	106.69
AQR Systematic Total Return UCITS Fund							
Class A1	523,449	16,068	(424,351)	-	115,166	USD	90.72
Class A2	474,929	-	(474,929)	-	-	USD	-
Class B1	692,861	95,544	(123,931)	-	664,474	EUR	84.88
Class B2	540,787	62,723	(1,493)	-	602,017	EUR	84.24
Class B3	1,501,300	-	(1,490,000)	-	11,300	EUR	85.81
Class C1	106,774	4,785	(103,656)	-	7,903	GBP	86.76
Class C2	1,103,713	26,679	(197,096)	-	933,296	GBP	86.51
Class D1	36,890	-	(25,070)	-	11,820	CHF	83.61
Class IAE3F	3,948,526	-	-	-	3,948,526	EUR	100.26
Class IAEFT	132	-	(132)	-	-	EUR	-
Class IDE1F	12,206	4,984	-	-	17,190	EUR	89.45
Class IDE2F	7,062	-	(7,062)	-	-	EUR	-
Class IDG1F	165,349	38,270	(34,581)	-	169,038	GBP	81.56
Class IDG2F	75,803	339	(75,809)	-	333	GBP	72.99
Class IDU1F	6,375	2,029	(356)	-	8,048	USD	83.69
Class IDU2F	10,223	-	(10,200)	-	23	USD	70.17
Class RACFT	100	-	(100)	-	-	CHF	-
Class RAEF	3,000	-	(1,500)	-	1,500	EUR	79.18
Class RAEFT	26,566	-	(26,566)	-	-	EUR	-
Class RAGF	100	305	-	-	405	GBP	82.70
Class RAUF	346	-	-	-	346	USD	84.98
Class RAUFT	13,384	-	(4,900)	-	8,484	USD	83.74

*Sub-Fund launched on 5 September 2019.

**Sub-Fund liquidated on 30 August 2019.

***Sub-Fund launched on 2 May 2019.

****Sub-Fund launched on 26 September 2019.

*****Sub-Fund launched on 9 August 2019.

Notes to the Financial Statements as at 30 September 2019 (Unaudited)

1. General Information

(a) The Company

AQR UCITS Funds (the "Company") is an investment company incorporated on 12 December 2011 under Luxembourg laws, as a Société d'Investissement à Capital Variable ("SICAV") for an unlimited period of time. The Company is governed by the provisions of Part I of the Law of 17 December 2010, as amended, governing Undertakings for Collective Investments (the "Law"). The Articles of the Company were published in the Memorial C, Recueil Spécial des Sociétés et Associations of the Grand Duchy of Luxembourg on 25 January 2012 and the Company is registered with the Luxembourg Trade and Companies' Register under the number B 165881.

The Company is structured as an umbrella fund designed to offer investors access to a variety of investment strategies through a range of separate sub-funds (the "Sub-Funds"). Each Sub-Fund maintains a separate portfolio of investment securities, cash and other assets. Separate classes of shares are issued within each Sub-Fund. The Board of Directors (the "Directors") may authorise the creation of additional Sub-Funds and classes of shares in the future.

The Directors have appointed FundRock Management Company S.A. as the management company (the "Management Company"). The Management Company has appointed (by way of delegation) AQR Capital Management, LLC as the investment manager of the Company (the "Investment Manager"). The Investment Manager invests the assets of each of the active Sub-Funds pursuant to their respective investment objectives and policies.

The Investment Manager has appointed UBS Global Asset Management (Americas) Inc. as a sub-investment manager (the "Sub-Investment Manager") to AQR Delphi Long-Short Equity UCITS Fund, AQR Global Macro Opportunities UCITS Fund, AQR Global Risk Parity UCITS Fund, AQR Managed Futures UCITS Fund, AQR Style Premia: Equity Market Neutral UCITS Fund, AQR Style Premia UCITS Fund and AQR Systematic Total Return UCITS Fund. The Sub-Investment Manager provides investment management and advisory services to the Investment Manager with respect to the investment of the cash assets of these Sub-Funds, and is compensated directly by the Investment Manager pursuant to the Sub-Investment Manager Agreement. None of the fees related to the services provided by the Sub-Investment Manager are charged to the Sub-Funds.

The Investment Manager is subject to the Securities and Exchange Commission's amended Rule 206(4)-2 under the Investment Advisers Act of 1940 (the "Act"). The Investment Manager did not identify any United States of America investors in the Company for the period ended 30 September 2019 and as such no reconciliation is required between generally accepted accounting principles in the United States of America and generally accepted accounting principles in Luxembourg.

(b) The Sub-Funds

As at 30 September 2019, the Company consists of seventeen active Sub-Funds:

Sub-Fund	Launch Date
AQR China A Equity UCITS Fund	5 September 2019
AQR Delphi Long-Short Equity UCITS Fund	26 October 2018
AQR Emerging Equities UCITS Fund	13 December 2013
AQR Global Aggregate Bond UCITS Fund	25 January 2018
AQR Global Core Equity UCITS Fund	2 December 2014
AQR Global Defensive Equity UCITS Fund	2 December 2014
AQR Global Enhanced Equity UCITS Fund	15 January 2016
AQR Global Macro Opportunities UCITS Fund	14 November 2018
AQR Global Risk Parity UCITS Fund	28 August 2012
AQR Managed Futures UCITS Fund	1 October 2014
AQR Style Premia: Equity Market Neutral UCITS Fund	1 February 2017
AQR Style Premia UCITS Fund	1 October 2014

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

1. General Information (continued)

(b) The Sub-Funds (continued)

Sub-Fund	Launch Date
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	2 May 2019
AQR Systematic Fixed Income: Emerging Market Hard Currency Debt UCITS Fund	26 September 2019
AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund	9 August 2019
AQR Systematic Fixed Income: US High Yield UCITS Fund	2 June 2016
AQR Systematic Total Return UCITS Fund	1 February 2017

The investment objective of AQR China A Equity UCITS Fund is to outperform the Morgan Stanley Capital International Inc. China A Total Return Index with Net Dividends Unhedged in USD by investing mainly in Chinese equity securities, consisting mainly of China A shares, or equity related instruments, either directly or through derivative exposure.

The investment objective of AQR Delphi Long-Short Equity UCITS Fund is to seek capital appreciation by investing on a long basis in attractively valued, high quality, and low beta assets and on a short basis in expensive, low quality, and high beta assets.

The investment objective of AQR Emerging Equities UCITS Fund is to outperform the Morgan Stanley Capital International Inc. Emerging Markets Total Return Index with Net Dividends Unhedged in USD (the "Benchmark") by an average of 200 basis points per calendar year (net of fees) over a full market cycle. The Sub-Fund intends to utilise a set of valuation, momentum, economic and additional factors to generate an investment portfolio based on asset allocation and stock selection models. The Sub-Fund will generally be managed by both underweighting and overweighting securities, industries, countries and currencies relative to the Benchmark.

The investment objective of AQR Global Aggregate Bond UCITS Fund is to maximise total return through capital growth and income by outperforming the Bloomberg Barclays Global Aggregate Bond Index by investing primarily in investment grade global fixed and floating rate debt securities, using derivative strategies where appropriate, and currency allocation.

The investment objective of AQR Global Core Equity UCITS Fund is to outperform the Morgan Stanley Capital International Inc. World Total Return Index, (Net), U.S. Dollar Unhedged by investing in international equities and cash. The Sub-Fund invests its assets in equity or equity-related securities of attractively valued companies with positive momentum and a stable business.

The investment objective of AQR Global Defensive Equity UCITS Fund is to seek total return. The Sub-Fund pursues a "defensive" strategy, seeking to provide downside protection with upside potential through active stock selection, risk management and diversification.

The investment objective of AQR Global Enhanced Equity UCITS Fund is to outperform the Morgan Stanley Capital International Inc. World Total Return Index, (Net), U.S. Dollar Unhedged by investing in international equities and cash.

The investment objective of AQR Global Macro Opportunities UCITS Fund is to seek positive absolute returns through the implementation of a Global Macro strategy. Positive absolute returns seek to earn a positive total return over a reasonable period of time regardless of market conditions or general market direction.

The investment objective of AQR Global Risk Parity UCITS Fund is to deliver exposure to a broadly diversified set of global risk premia covering equities, government bonds and eligible, diversified commodity indices. The Sub-Fund seeks to implement a broadly diversified and higher long-term risk-adjusted return combination of market exposures and then levers this combination to the desired risk level.

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

1. General Information (continued)

(b) The Sub-Funds (continued)

The investment objective of AQR Managed Futures UCITS Fund is to produce attractive risk-adjusted returns while maintaining low-to-zero long-term average correlation to traditional markets. The Sub-Fund intends to invest in a diversified portfolio of equity, currency, fixed income instruments and eligible diversified commodity indices, both long and short, in an effort to provide exposure and performance that is, on average, lowly correlated to traditional asset classes.

The investment objective of AQR Style Premia: Equity Market Neutral UCITS Fund is to provide investors with the returns from the potential gains from its long and short equity positions. The Sub-Fund intends to be market or beta neutral, which means that the Sub-Fund seeks to achieve returns that are not closely correlated with the returns of the equity markets in which the Sub-Fund invests. The Sub-Fund intends to target a portfolio beta of zero over a normal business cycle.

The investment objective of AQR Style Premia UCITS Fund is to produce high risk-adjusted returns while maintaining low-to-zero correlation to traditional markets. The Sub-Fund seeks to achieve its investment objective by aiming to provide exposure to four separate investment styles: value, momentum, carry and defensive and will invest in a broad range of instruments, both long and short, within the following asset groups: equities, bonds, interest rates and currencies.

The investment objective of AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund is to outperform the Morgan Stanley Capital International Inc. Emerging Markets Total Return Index with Net Dividends Unhedged in USD through the implementation of a disciplined set of strategies based on value, momentum and additional economic factors based on stock and industry selection models. The Sub-Fund will invest in companies that satisfy the Investment Manager's sustainable environmental, social and governance criteria. The Sub-Fund has been re-purposed from the AQR U.S. Relaxed Constraint Equity UCITS Fund and launched on 2 May 2019.

The investment objective of AQR Systematic Fixed Income: Emerging Market Hard Currency Debt UCITS Fund is to maximise total return through capital growth and income by outperforming the JP Morgan Emerging Market Debt Global Diversified Index (the "Index"). The Sub-Fund will invest primarily, directly and/or indirectly, in debt securities issued by emerging market sovereign and quasi-sovereign entities included in the Index.

The investment objective of AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund is to maximise total return through capital growth and income by outperforming the Bloomberg Barclays Global Aggregate Corporate Index by investing primarily, directly and/or indirectly, in a diversified portfolio of investment-grade corporate bonds issued by companies located around the world, including in emerging markets.

The investment objective of AQR Systematic Fixed Income: US High Yield UCITS Fund is to outperform the Bank of America Merrill Lynch U.S. High Yield Index. The Sub-Fund intends to invest in credit or credit-related securities of attractively valued companies with positive momentum, attractive carry and a stable business while also providing some downside protection.

The investment objective of AQR Systematic Total Return UCITS Fund is to seek total returns commensurate with its long-term risk target. The Sub-Fund will invest in a diversified portfolio and allocate its assets to three investment sub-strategies: Risk-Balance Market Exposure Strategy, Multi-Asset Trend Strategy, and Market Neutral Security Selection Strategy.

With effect as of 7 August 2019, the Directors resolved to put AQR Global Relaxed Constraint Equity UCITS Fund into liquidation. All outstanding shares of the Sub-Fund were redeemed on 30 August 2019.

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

1. General Information (continued)

(c) The Shares

Each Sub-Fund may offer more than one class of shares. Each class of shares may have different features with respect to a number of criteria, including but not limited to subscription, redemption, minimum holding, fee structure, currency and dividend policy. Within each Sub-Fund, individual classes of shares may have a currency of denomination that differs from the reference currency of the Sub-Fund. Subscriptions and redemptions that are recognised in the current period but are received or paid after the period end are reflected as subscriptions receivable and redemptions payable, respectively, in the Statements of Assets and Liabilities. The Investment Manager may enter into certain transactions to hedge a Sub-Fund's exposure to foreign exchange risk where classes of shares are denominated in a currency other than the reference currency of the respective Sub-Fund. The classes available as at 30 September 2019 for each Sub-Fund are set out in the relevant Supplement to the Prospectus.

2. Significant Accounting Policies

(a) Presentation of the Financial Statements

The financial statements of the Company are prepared in accordance with Luxembourg legal and regulatory requirements relating to Undertakings for Collective Investment Funds.

(b) Combined Financial Statements

The accounts of the Company are expressed in Euro (″EUR″) and the accounts of each Sub-Fund is expressed in the reference currency of the respective Sub-Fund. The Combined Statements of Assets and Liabilities, the Combined Statements of Operations and the Combined Statements of Changes in Net Assets are the sum of the Statements of Assets and Liabilities, the Statements of Operations and Statements of Changes in Net Assets of each Sub-Fund converted into the reference currency of the Company using the exchange rate prevailing at period end, and average rate for the period, respectively.

(c) Valuation of Investments

All securities and other investments are recorded at their estimated fair value, as described in Note 5.

(d) Swing Pricing

A Sub-Fund may incur dilution of the Net Asset Value (″NAV″) per share due to investors buying or selling shares in a Sub-Fund at a price that does not reflect dealing and other costs that arise when security trades are undertaken by the Investment Manager to accommodate cash inflows or outflows.

In order to counter this impact, the Management Company have adopted a swing pricing share mechanism to protect the interests of shareholders in the Sub-Fund. If on any valuation day, the aggregate net transactions in shares of a Sub-Fund exceed a pre-determined threshold percentage (the ″Threshold″), the NAV per share may be adjusted upward or downward to reflect net inflows and net outflows, respectively. The extent of the price adjustment (the ″Factor″) will be set by the Directors and will reflect estimated dealing and other costs which would be incurred on the effective acquisition or disposal of assets in the Sub-Fund. The Factor will be reviewed on a periodic basis by the Directors.

In accordance with the Prospectus, swing pricing is in effect during the period ended 30 September 2019 in AQR China A Equity UCITS Fund, AQR Emerging Equities UCITS Fund, AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund, AQR Systematic Fixed Income: Emerging Market Hard Currency Debt UCITS Funds, AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund and AQR Systematic Fixed Income: US High Yield UCITS Fund. Swing pricing is included in the net proceeds

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

2. Significant Accounting Policies (continued)

(d) Swing Pricing (continued)

from share transactions in the Statements of Changes in Net Assets. The NAV per share as disclosed in the Statements of Changes in Shares Outstanding represents the published NAV per share. The Statements of Assets and Liabilities discloses the total net assets before and after swing pricing adjustment.

As at 30 September 2019, swing pricing was applied on the NAV per share of AQR Emerging Equities UCITS Fund.

(e) Cash

Cash comprises U.S. Dollar (″USD″) and foreign currency deposits held at a custodian bank which may exceed insured limits. The Sub-Funds are subject to risk to the extent that the institution may be unable to fulfill its obligations.

(f) Due from/to Broker(s)

Due from/to broker(s) represents cash balances pledged to, or cash balances received from, the Sub-Funds' prime brokers and counterparties, including cash held for securities trading, as well as cash pledged or received as collateral at counterparties for over-the-counter (″OTC″) derivative transactions. The Sub-Funds are subject to credit risk should the counterparties be unable to meet their obligations to the Sub-Funds.

The table below summarises the cash collateral that is pledged/(received) at each relevant broker for each Sub-Fund as at 30 September 2019. The amounts below do not include any non-cash collateral.

Sub-Fund	Broker	Collateral for OTC Derivative Transactions*
AQR Delphi Long-Short Equity UCITS Fund	CITI**	$79,268
	JPMC**	13,630,805
	MSIL**	7,869,261
AQR Emerging Equities UCITS Fund	CITI**	742,609
	GSIN**	7,547,336
	JPMC**	9,245,538
	MLIN**	4,059,666
AQR Global Aggregate Bond UCITS Fund	CITI	(2,967,877)
	GSIN**	320,000
	JPMC**	12,583,887
	MSIL	108,123
AQR Global Macro Opportunities UCITS Fund	CITI**	2,331,910
	JPMC**	15,000,637
	MLIN**	2,580,659
	MSIL**	596,524
AQR Global Risk Parity UCITS Fund	BARB	43,236,389
	CITI**	15,723,224
	GSIN**	4,887,421
	JPMC**	35,694,741
	MLIN**	4,523,576

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

2. Significant Accounting Policies (continued)

(f) Due from/to Broker(s) (continued)

Sub-Fund	Broker	Collateral for OTC Derivative Transactions*
AQR Managed Futures UCITS Fund	CITI**	$6,906,396
	GSIN**	7,716,308
	JPMC**	12,715,087
	MLIN**	433,550
AQR Style Premia: Equity Market Neutral UCITS Fund	CITI**	7,508,839
	JPMC**	48,942,550
	MLIN**	22,634,243
AQR Style Premia UCITS Fund	BANA**	1,031,153
	CITI**	30,465,842
	GSIN**	247,302,175
	JPMC**	77,402,579
	MLIN**	144,747,795
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	GSIN	780,000
	JPMC**	1,207,181
AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund	CITI	217,140
	JPMC	217,213
AQR Systematic Fixed Income: US High Yield UCITS Fund	CITI	30,167
AQR Systematic Total Return UCITS Fund	CITI**	11,257,201
	GSIN**	1,173,625
	JPMC**	25,577,073
	MLIN**	53,287,318
	MSIL**	60,967,264

*Includes unsettled cash on OTC derivative transactions, if any.

**A portion of the collateral is held in a tri-party account.

(g) Deposits with/from Brokers for Exchange-Traded and Centrally Cleared Derivatives

Upon entering into an exchange-traded or centrally cleared derivative contract, a Sub-Fund is required to pledge cash or securities as collateral to a central clearinghouse (″CCP″), through a broker, in accordance with the initial margin requirements of the CCP. At period end, the balances of the initial margin requirements at each broker, excluding the value of any securities pledged as collateral, are recorded as deposits with/from brokers for exchange-traded and centrally cleared derivatives in the Statements of Assets and Liabilities. Any security that has been pledged as collateral is identified as an asset in the Statements of Assets and Liabilities as a component of investments, at fair value.

As at 30 September 2019, the Sub-Fund(s) pledged/(received) collateral as follows:

Sub-Fund	Broker	Deposits with/from Broker
AQR China A Equity UCITS Fund	JPPC	$113,460
AQR Emerging Equities UCITS Fund	BARC	2,111,582
	JPPC	5,976
AQR Global Aggregate Bond UCITS Fund	CITG	940,973
	JPPC	971,466

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

2. Significant Accounting Policies (continued)

(g) Deposits with/from Brokers for Exchange-Traded and Centrally Cleared Derivatives (continued)

Sub-Fund	Broker	Deposits with/from Broker
AQR Global Core Equity UCITS Fund	JPPC	$121,889
AQR Global Defensive Equity UCITS Fund	JPPC	48,043
AQR Global Enhanced Equity UCITS Fund	GSCO	18,237
	JPPC	44,639
AQR Global Macro Opportunities UCITS Fund	CITG	783,315
	CSSL	2,231,045
	GSCO	1,974,870
	JPPC	9,178,499
AQR Global Risk Parity UCITS Fund	BARC	1,792,818
	GSCO	29,123,755
	JPPC	20,088,333
AQR Managed Futures UCITS Fund	BARC	12,821,937
	JPPC	20,942,471
AQR Style Premia: Equity Market Neutral UCITS Fund	JPPC	2,906
AQR Style Premia UCITS Fund	BARC	79,838,199
	JPPC	146,366,474
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	JPPC	594,000
AQR Systematic Fixed Income: Emerging Market Hard Currency Debt UCITS Fund	CITG	39,159
	JPPC	16,921
AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund	CITG	176,751
	JPPC	96,485
AQR Systematic Fixed Income: US High Yield UCITS Fund	CITG	6,469,592
	JPPC	475,516
AQR Systematic Total Return UCITS Fund	BARC	6,752,573
	GSCO	1,575,497
	JPPC	12,152,641

(h) Foreign Currency Translation

The combined accounts of the Company are maintained in EUR, the reference currency of the Company. The financial statements of the Sub-Funds are expressed in USD, which is the reference currency of the Sub-Funds.

Any value not expressed in the reference currency of the relevant Sub-Fund shall be converted into the reference currency of the relevant Sub-Fund at the prevailing exchange rate that the Directors shall determine to be appropriate.

Income and expenses expressed in currencies other than the reference currency of the respective Sub-Fund are converted at exchange rates prevailing at the transaction date. The acquisition cost of securities expressed in a currency other than the reference currency of the respective Sub-Fund is translated at the exchange rates prevailing on the date of purchase. Assets and liabilities expressed in currencies other than the reference currency of the respective Sub-Fund are converted at exchange rates

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

2. Significant Accounting Policies (continued)

(h) Foreign Currency Translation (continued)

prevailing at the period end. China A shares are denominated in Chinese Yuan Onshore (″CNY″) and fair value, as well as cash flow activity, are converted into USD using the applicable Chinese Yuan Offshore (“CNH”) exchange rate.

The respective Sub-Fund does not separately disclose the portion of the results of operations arising from changes in the foreign exchange rates on investments and derivatives from the fluctuations that result from changes in the market prices of investments and derivatives held or sold during the period. Accordingly, such foreign currency gains/(losses) are included in the applicable reported net realised gain/(loss) on investments and derivatives and net change in unrealised appreciation/(depreciation) on investments and derivatives in the Statements of Operations.

Net realised gain/(loss) on foreign currency transactions recorded in the Statements of Operations arise from the disposition of foreign currency, and the difference between the amount of dividends, interest and foreign withholding taxes recorded on each Sub-Fund’s books on the transaction date and the USD equivalent of the amounts actually received or paid. Net changes in unrealised appreciation/(depreciation) on foreign currency translation reported in the Statements of Operations arise from changes (due to the changes in the exchange rate) in the value of foreign currency and assets and liabilities (other than investments and derivatives) denominated in foreign currencies, which are held at period end.

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

2. Significant Accounting Policies (continued)

(h) Foreign Currency Translation (continued)

The following exchange rates (against USD) were used to convert the investments denominated in currencies other than USD.

The exchange rates on 30 September 2019 for the Sub-Funds are as follows:

1 USD =	3.673150	AED	–	United Arab Emirates Dirham
	1.478852	AUD	–	Australian Dollar
	4.165250	BRL	–	Brazilian Real
	1.324300	CAD	–	Canadian Dollar
	0.996600	CHF	–	Swiss Franc
	728.180000	CLP	–	Chilean Peso
	7.137800	CNH	–	Chinese Yuan Offshore
	7.138400	CNY	–	Chinese Yuan Onshore
	23.657850	CZK	–	Czech Koruna
	6.848150	DKK	–	Danish Krone
	0.917221	EUR	–	Euro
	0.812051	GBP	–	British Pound
	7.839400	HKD	–	Hong Kong Dollar
	306.888350	HUF	–	Hungarian Forint
	14,195.000000	IDR	–	Indonesian Rupiah
	3.477950	ILS	–	Israeli New Shekel
	70.868800	INR	–	Indian Rupee
	108.025000	JPY	–	Japanese Yen
	1,196.150000	KRW	–	South Korean Won
	19.730750	MXN	–	Mexican Peso
	4.187000	MYR	–	Malaysian Ringgit
	9.074650	NOK	–	Norwegian Krone
	1.593625	NZD	–	New Zealand Dollar
	51.830000	PHP	–	Philippine Peso
	4.011350	PLN	–	Polish Zloty
	3.641750	QAR	–	Qatari Riyal
	3.751200	SAR	–	Saudi Arabian Riyal
	9.812850	SEK	–	Swedish Krona
	1.382100	SGD	–	Singapore Dollar
	30.585000	THB	–	Thai Baht
	5.649250	TRY	–	Turkish Lira
	31.024500	TWD	–	New Taiwan Dollar
	15.153750	ZAR	–	South African Rand

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

2. Significant Accounting Policies (continued)

(h) Foreign Currency Translation (continued)

The following exchange rate (against EUR) is used to calculate the combined total in the Combined Statements of Assets and Liabilities for all Sub-Funds.

1 EUR = 1.090250 USD

The following average exchange rate (against EUR) is used to calculate the combined total in the Combined Statements of Operations and in the Combined Statements of Changes in Net Assets for all Sub-Funds.

1 EUR = 1.117666 USD

(i) Investment Transactions and Related Income and Expense

Investment transactions are accounted for on the trade date (the date the order to buy or sell is executed). Realised gains and losses are calculated using the specific identification cost relief methodology and include transaction costs. Interest income is recorded on an accrual basis using the effective interest method, which results in coupon interest being adjusted for amortisation of premiums and accretion of discounts, where applicable. Interest expense is accrued daily and includes the amortisation of premiums and accretion of discounts, where applicable. Dividend income/(expense), net of foreign taxes withheld, if any, is recorded on the ex-dividend date or when a Sub-Fund receives notification of the ex-date dividend. Interest purchased and interest sold on bonds are included in interest receivable and interest payable, respectively, in the Statements of Assets and Liabilities. For inflation-linked bonds, interest income/(expense) is earned on the principal amount and adjusted for the changes in the relevant consumer price index. As governed by the relevant Master Agreement, interest income may be earned by a Sub-Fund on collateral posted directly to a counterparty. Additionally, interest expense may be incurred by a Sub-Fund if a counterparty charges interest on collateral posted directly to a Sub-Fund.

(j) Multi-Class Operations

In calculating the NAV per share of each class of shares, income, non-class specific expenses, realised and unrealised gains and losses are allocated daily to each class of shares based on the proportion of net assets of each class at the beginning of each day. Each Sub-Fund is charged for those expenses that are directly attributable to that Sub-Fund. Company level expenses are allocated among the Sub-Funds based on the ratio of average net assets or another reasonable methodology.

The Sub-Funds record distributions received in excess of income from underlying investments as a reduction of cost of investments and/or realised gains. Such amounts are based on estimates (if actual amounts are not available) and actual amounts of income, realised gains and returns of capital may differ from the estimated amounts. The Sub-Funds adjust the estimated amounts of the components of distributions (and consequently net investment income) as necessary once the issuers provide information about the actual composition of the distributions.

3. Investments and Other Securities

(a) Inflation-Indexed Bonds

Certain Sub-Funds may invest in inflation-indexed bonds which are adjusted for inflation through periodic increases or decreases in the security's interest accruals, face amount, or principal redemption value, by amounts corresponding to the rate of inflation as measured by an index.

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

3. Investments and Other Securities (continued)

(b) Defaulted Securities and Distressed Investments

Certain Sub-Funds may hold defaulted securities or other securities which were placed in non-accrual status as the collection of a portion or all of the interest has been deemed to be uncollectible. Debt obligations may be placed on non-accrual status and related interest income may be reduced by ceasing current accruals and writing off interest receivable when the collection of a portion of interest has become doubtful based on consistently applied procedures. A debt obligation is removed from non-accrual status when the issuer resumes interest payments or when collectability of interest is probable. The Sub-Funds may invest in distressed investments, which are issued by companies that are, or might be, involved in reorganisations or financial restructurings, either out of court or in bankruptcy.

4. Derivative Instruments and Activities

(a) Forward Foreign Exchange Contracts

Certain Sub-Funds buy and sell forward foreign exchange contracts, which are agreements between two parties to buy and sell currencies at a set price on a future date. These contracts are used to protect against a decline in value relative to the USD of the currencies in which portfolio securities are denominated or quoted (or an increase in the value of a currency in which securities a Sub-Fund intends to buy are denominated, when a Sub-Fund holds cash reserves and short-term investments), to hedge the exposure to foreign currency risk where classes of shares are denominated in currencies other than USD, or for other investment purposes. The USD value of forward foreign exchange contracts is determined using current forward currency exchange rates supplied by an independent pricing service. The fair value of the contract will fluctuate with changes in currency exchange rates. The contract is marked to market daily and the change in fair value is recorded as a net change in unrealised appreciation/(depreciation) on forward foreign exchange contracts in the Statements of Operations. When the contract is closed, a net realised gain/(loss) on forward foreign exchange contracts is recorded in the Statements of Operations which represents the difference between the value of the forward foreign exchange contract at the time it was opened and the value at the time it was closed.

The Sub-Funds could be exposed to risk if the value of the currency changes unfavourably, if the counterparties to the contracts are unable to meet the terms of their contracts or if the Sub-Funds are unable to enter into a closing position. Risks may exceed amounts recognised in the Statements of Assets and Liabilities. Non-deliverable forward foreign exchange contracts are settled with the counterparty in USD without the delivery of foreign currency. Forward foreign exchange contracts outstanding at period end, if any, are disclosed in each Sub-Fund's Schedule of Investments.

(b) Futures Contracts

Certain Sub-Funds invest in futures contracts as part of their primary investment strategy and to equitise their cash flows. Investments in futures may increase or decrease exposure to a particular market. In the event of a bankruptcy or insolvency of a futures commission merchant that holds margin on behalf of the Sub-Funds, the Sub-Funds may not be entitled to the return of all of the margin owed to the Sub-Funds, potentially resulting in a loss. A change in fair value of an open futures contract is recorded in the Statements of Operations as a net change in unrealised appreciation/(depreciation) on futures contracts. When futures contracts are closed or expire, a net realised gain/(loss) on futures contracts is recorded in the Statements of Operations which represents the difference between the value of the futures contracts at the time they were opened and the value at the time they closed or expired.

The use of long futures contracts subjects the Sub-Funds to risk of loss in excess of variation margins in the Statements of Assets and Liabilities. The use of short futures contracts subjects the Sub-Funds to unlimited risk of loss. Futures contracts outstanding at period end, if any, are disclosed in each Sub-Fund's Schedule of Investments.

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

4. Derivative Instruments and Activities (continued)

(c) Swap Contracts

Certain Sub-Funds engage in various swap transactions to manage risks within their portfolio or as an alternative to direct investments. Swap transactions may be privately negotiated in the OTC market where payments are settled through direct payments between the Sub-Fund and the counterparty. By contrast, certain swap transactions are subject to mandatory central clearing (″centrally cleared swaps″). These swap contracts are executed through a derivatives clearing member (″DCM″), acting in an agency capacity, and submitted to a CCP, in which case all payments are settled with the CCP through the DCM.

A Sub-Fund's use of swap contracts may create additional risks beyond those that would exist if the Sub-Fund invested in the underlying positions directly, including: market risk related to unfavourable changes in interest rates or in the price(s) of the underlying security(ies); credit risk related to the counterparty's failure to perform under contract terms; and liquidity risk related to the lack of a liquid market for the swap contracts, which may limit the ability of a Sub-Fund to close out its position(s).

(i) Credit Default Swap Contracts

Certain Sub-Funds enter into credit default swap contracts to provide a measure of protection against risk of loss following a default, or other credit event in respect of issuers within an underlying index or a single issuer, or to gain credit exposure to an underlying index or issuer. In a credit default contract, the protection buyer typically makes an upfront payment and a periodic stream of payments to a counterparty, the protection seller, in exchange for the right to receive a contingent payment upon the occurrence of a credit event on the reference obligation or all other equally ranked obligations of the reference entity. Credit events are contract specific but may include bankruptcy, failure to pay, restructuring and obligation acceleration. The credit default contracts are marked to market daily and the change in fair value, if any, is recorded as a net change in unrealised appreciation/(depreciation) on swap contracts in the Statements of Operations. Upon the occurrence of a credit event, the difference between the par value and fair value of the reference obligation, net of any proportional amount of the upfront payment, is recorded as net realised gain/(loss) on swap contracts in the Statements of Operations.

Implied credit spreads are used to determine the value of credit default swap contracts and reflect the cost of buying/selling protection, which may include upfront payments made to enter into the contract. Therefore, higher spreads indicate a greater likelihood that a seller will be obligated to perform (i.e., make payment) under the swap contract. Implied credit spreads for credit default swap contracts on credit indexes are linked to the weighted average spread across the underlying reference obligations included in a particular index.

Risks of loss may exceed amounts recognised in the Statements of Assets and Liabilities. A Sub-Fund's maximum risk of loss from counterparty risk, either as the protection seller or as the protection buyer, is the fair value of the contract. This risk may be mitigated by having a master netting arrangement between the specific Sub-Fund and the counterparty. The CCP acts as the counterparty to each centrally cleared swap transaction, therefore credit risk is limited to the failure of the clearinghouse. Where a Sub-Fund is a seller of protection, the maximum potential amount of future payments the Sub-Fund may be required to make is equal to the notional amount of the relevant credit default contract. The Sub-Fund's risk of loss associated with these instruments may exceed their value, as recorded in the Statements of Assets and Liabilities. In certain circumstances, a Sub-Fund may enter into offsetting credit default contracts which would mitigate its risk of loss. Credit default contracts outstanding at period end, if any, are disclosed in each Sub-Fund's Schedule of Investments.

(ii) Interest Rate Swap Contracts

Certain Sub-Funds enter into interest rate swap contracts as part of their investment strategy. Interest rate swap contracts generally involve agreements to exchange fixed and floating payment obligations, without the exchange of the underlying notional amounts. Interest rate swap agreements are privately negotiated in the OTC market or may be executed in a multilateral or other trade facility platform, such as a registered exchange (centrally cleared swaps). Periodic payments received (paid) by the Sub-Funds are recorded as

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

4. Derivative Instruments and Activities (continued)

(c) Swap Contracts (continued)

(ii) Interest Rate Swap Contracts (continued)

net realised gain/(loss) on swap contracts in the Statements of Operations. Interest rate swap contracts are marked to market daily and the change in fair value is recorded as a net change in unrealised appreciation/(depreciation) on swap contracts in the Statements of Operations. The Sub-Funds' risk of loss associated with these instruments may exceed their value, as recorded in the Statements of Assets and Liabilities. Non-deliverable interest rate swap contracts are settled with the counterparty in USD without the delivery of foreign currency. Centrally cleared interest rate swap contracts may have forward effective dates. The amortisation of the upfront premiums (if applicable) and payments related to these swap contracts begin on the effective date of the contract. Interest rate swap contracts outstanding at period end, if any, are disclosed in each Sub-Fund's Schedule of Investments.

(iii) Total Return Swap Contracts

Certain Sub-Funds invest in total return swap contracts to obtain leverage or obtain exposure to the returns of the underlying referenced instrument without actually owning the underlying position. Total return swap contracts are two-party contracts that generally obligate one party to pay the positive return and the other party to pay the negative return on a specified reference security, security index or index component during the period of the swap. Total return swap contracts are marked to market based on the value of the underlying reference entity and the change in fair value, if any, is recorded as a net change in unrealised appreciation/(depreciation) on swap contracts in the Statements of Operations. Total return swap contracts normally do not involve the delivery of securities or other underlying assets. If the other party to a total return swap defaults, a Sub-Fund's risk of loss consists of the net amount of payments that such Sub-Fund is contractually entitled to receive, if any. The use of long total return swap contracts subjects the Sub-Funds to risk of loss in excess of the amounts shown in the Statements of Assets and Liabilities. The use of short total return swaps subjects the Sub-Funds to unlimited loss. Periodic payments received or paid by the Sub-Funds are recorded as net realised gain/(loss) on swap contracts in the Statements of Operations. Total return swap contracts outstanding at period end, if any, are disclosed in each Sub-Fund's Schedule of Investments.

(iv) Total Return Basket Swap Contracts

Certain Sub-Funds may enter into a total return basket swap agreement to obtain exposure to a portfolio of long and/or short securities. Under the terms of the agreement, the swap is designed to function as a portfolio of direct investments in long and short equity or fixed income positions. The notional value of each component represents the fair value at period end. The Sub-Funds have the ability to trade in and out of long and short positions within the swap and will receive all of the economic benefits and risks equivalent to direct investments in these positions such as: capital appreciation/(depreciation), corporate actions, and dividends and interest received and paid, all of which are reflected in the swap value. The swap value also includes financing charges and credits related to the notional values of the long and short positions and cash balances within the swap. Finance charges and credits are based on defined market rates plus or minus a specified spread. Positions within the swap are reset periodically, and financing costs are reset monthly. During a reset, any realised gains/(losses) from positions, income, proceeds from corporate actions and accrued financing costs may become available for cash settlement between the Sub-Funds and the swap counterparty. Prior to the reset, these amounts are included as a component of the fair value in net cash and other receivables/(payables). Cash settlement in and out of the swap may occur at a reset date or any other date, at the discretion of the Sub-Funds and the counterparty, over the life of the agreement, and is generally determined based on limits and thresholds established as part of the master agreement between the Sub-Funds and the counterparty. The maturity dates are measured from the commencement of investment in each underlying portfolio swap positions. A change in the fair value of a total return basket swap contract is recorded as a net change in unrealised appreciation/(depreciation) on swap contracts in the Statements of Operations. Cash settlements between a Sub-Fund and the counterparty are recorded as net realised gain/(loss) on swap contracts in the Statements of Operations. Total return basket swap contracts outstanding at period end, if any, are disclosed in each Sub-Fund's Schedule of Investments.

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

4. Derivative Instruments and Activities (continued)

(d) To Be Announced Commitments

Certain Sub-Funds may invest in To Be Announced ("TBA") commitments. TBA commitments are forward agreements for the purchase or sale of mortgage-backed securities for a fixed price, with payment and delivery on an agreed upon future settlement date. The term TBA is derived from the fact that the actual mortgage-backed securities that will be delivered to fulfill a TBA commitment are not designated at the time the trade is made and settlement of the securities often takes place after the customary settlement period for mortgage-backed securities. The price and specified terms, including issuer, rate and mortgage terms of the underlying securities, as well as the date when the securities will be delivered and paid for are fixed at the time the transaction is negotiated. The actual pool of mortgage-backed securities to be delivered is announced 48 hours prior to the established trade settlement date. Settlement of TBA commitments can occur in two ways: (i) taking or making delivery of mortgage pools/securities; or (ii) pairing-off with an offsetting trade for cash settlement. The Sub-Funds may receive compensation for interest forgone in the purchase of a delayed delivery security.

Investing in TBA commitments, which are accounted for as derivative contracts, involve a risk of loss due to changes in the value of the security prior to the settlement date as well as the risk that the counterparty to the transaction will not perform its obligations. The Sub-Funds are subject to this risk whether or not the Sub-Funds take delivery of the positions on the settlement date for a transaction. TBA commitments outstanding at period end, if any, are disclosed in each Sub-Fund's Schedule of Investments.

Master Securities Forward Transaction Agreements (each, an "MSFTA") are entered into in order to govern TBA commitments. An MSFTA typically contains, among other things, collateral posting terms and netting provisions in the event of default and/or termination event.

(e) Master Futures Client Account Agreements

Master Futures Client Account Agreements including an Addendum for Cleared Derivatives ("FCM Master Agreements") govern exchange-traded futures transactions, exchange-traded options transactions and centrally cleared derivative transactions which are cleared through CCPs. On a daily basis, a CCP clears trades that it has received from brokers that are clearing members of the respective CCP and are registered as swap/futures commission merchants with the Commodity Futures Trading Commission (CFTC), or other applicable regulator. The relevant Sub-Funds therefore interface with these brokers in order to trade exchange-traded or centrally cleared derivatives.

Upon entering into an exchange-traded or centrally cleared derivative contract a Sub-Fund may pledge cash and/or securities to a trading account as collateral to a CCP, through a broker, in accordance with the initial margin requirements of the CCP. Exchange-traded and centrally cleared derivative contracts are revalued at least daily, and as such, the net appreciation or depreciation of the derivative contracts causes the value of the respective trading account to move either above or below the initial margin requirement. In accordance with the FCM Master Agreements, on a daily basis each relevant Sub-Fund will pay or receive cash in an amount that will bring the total value of each trading account back in line with the respective initial margin requirement. Such receipts or payments of cash are known as variation margin. Variation margin is determined separately for exchange-traded futures and centrally cleared swaps and cannot be netted. The movement of variation margin between each relevant Sub-Fund and the respective brokers usually occurs the morning after the close of a trading session, and therefore at the end of each day, the total value of a trading account is greater than the initial margin requirement by an amount equal to the current day's net change in unrealised appreciation or depreciation of the derivative contracts. At reporting period end, the amount that will be paid to, or received from the relevant brokers, on the morning after the close of a trading session is reflected as a variation margin receivable or variation margin payable on exchange-traded and centrally cleared derivatives, as applicable, in the Statements of Assets and Liabilities.

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

4. Derivative Instruments and Activities (continued)

(f) ISDA Master Agreements

International Swaps and Derivatives Association, Inc. Master Agreements and Credit Support Annexes ("ISDA Master Agreements") govern OTC derivative transactions entered into between a Sub-Fund and a counterparty. ISDA Master Agreements maintain provisions for general obligations, representations, netting of settlement payments, agreements to deliver supporting documents, collateral transfer and events of default or termination. ISDA Master Agreements contain termination events applicable to the relevant Sub-Fund or the counterparty. Such events may include a decline in the relevant Sub-Fund's capital below a specified threshold over a certain period of time or a decline in the counterparty's long term and short-term credit ratings below a specified level, respectively. In each case, upon occurrence, the other party may elect to terminate early and cause settlement of all OTC swap and foreign exchange contracts outstanding, including the payment of any losses and costs resulting from such early termination, as reasonably determined by the terminating party. Any decision by a party to elect early termination could impact a Sub-Fund's future derivative activity.

Collateral pledged by a Sub-Fund for OTC derivatives pursuant to an ISDA Master Agreement is segregated by the Sub-Fund's custodian and identified as an asset in the Statements of Assets and Liabilities either as a component of investments, at fair value (securities) or in due from brokers (cash). Segregation of the Sub-Fund's collateral in the custodian account helps mitigate counterparty risk.

Collateral posted for the benefit of a Sub-Fund for OTC derivatives pursuant to an ISDA Master Agreement is held by a custodian of the Sub-Fund. Cash collateral received is reflected as a liability within due to brokers in the Statements of Assets and Liabilities.

5. Fair Value Measurement

(a) Investment Valuation Policies

The NAV per share of each class within a Sub-Fund is computed by dividing the total current value of the assets of the Sub-Fund attributable to a class, less class liabilities, by the total number of shares of that class of the Sub-Fund outstanding at the time the computation is made. The frequency of the NAV per share computation of each class within a Sub-Fund is in accordance with each Sub-Fund's relevant Supplement to the Prospectus. In addition, the NAV per share of each class within a Sub-Fund may be calculated on any other day as the Directors may determine as long as shareholders are notified in advance. For purposes of calculating the NAV, portfolio securities and other financial derivative instruments are valued using valuation methods as adopted by the Directors.

The Directors have delegated responsibility for applying approved valuation policies to the Investment Manager, subject to oversight by the Directors. The Investment Manager has established a Valuation Committee (the "VC") whose function is to administer, implement and oversee the continual appropriateness of valuation approaches applied and the determination of adjustments to the fair valuation of portfolio securities and other financial derivative instruments in good faith after consideration of market factor changes and events affecting issuers. The VC is functionally independent from the Investment Manager. The Investment Manager performs a series of activities to provide reasonable assurance of the accuracy of prices including: (i) periodic vendor due diligence meetings, review of approaches and techniques, new developments and processes at vendors, (ii) review of daily comparison of security valuation versus prior day for all securities that exceeded established thresholds, (iii) review of third party model prices against internal model prices, and (iv) review the results of back testing.

Where market quotes are readily available, fair value is generally determined on the basis of official closing prices or the last reported sales prices, or if no sales are reported, based on quotes obtained from pricing services or established market makers. Where market quotations are not readily available, or if an available market quotation is determined not to reflect fair value, securities or financial derivatives are valued at fair value, as determined in good faith by the VC in accordance with the valuation procedures approved by the Directors. Using fair value to price a security may require subjective determinations about the value of a security that could result in a value that is different from a security's most recent closing price

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

5. Fair Value Measurement (continued)

(a) Investment Valuation Policies (continued)

and from the prices used by other funds to calculate their net assets. It is possible the estimated values may differ significantly from the values which would have been used had an active ready market for the investments existed. These differences could be material.

(b) Valuation Techniques

The following inputs and techniques may be used by the Sub-Funds to value the portfolio securities and other financial derivative instruments held by the Sub-Funds:

Equity securities, rights, exchange options, warrants, exchange-traded funds ("ETFs") and closed-end investment companies, are valued at the last quoted sales prices or official closing prices taken from the primary market, or composite in which each security trades. Investments in other investment funds that do not have readily determinable fair values are fair valued using their net asset value per share. The investment objective of these other investment funds is to maintain liquidity, preserve capital and generate positive returns. Withdrawals may be made from the other investment funds daily.

Securities listed on a recognised stock exchange or dealt on any other regulated market that operates regularly and is open to the public, are valued at the last sale price or official market closing price on the primary exchange on which the instrument is traded before the NAV of each Sub-Fund is calculated on a valuation date (4PM CET).

In accordance with procedures adopted by the Directors, certain Sub-Funds may apply daily fair value factors, furnished by an independent pricing service, to certain equity securities that are solely traded on a foreign exchange in the Asian markets to account for the market movement between the close of the foreign market and when the NAV of each Sub-Fund is calculated, unless the Directors determine that the use of another valuation methodology is appropriate. The pricing service uses statistical analysis and quantitative models to adjust local market prices using factors such as subsequent movement and changes in the pricing of indices, ADR, futures contracts and exchange rates in other markets in determining fair value as at the time that the Sub-Funds calculate their NAV.

Fixed income securities (other than certain short-term investments maturing in less than 60 days) and other investments that trade in markets that are not considered to be active, are valued based on quoted market prices, dealer quotations or alternative pricing sources. These include certain U.S. government and sovereign obligations, most government agency securities, investment-grade corporate bonds, money market funds and less liquid listed equities. Corporate and sovereign bonds and other fixed income instruments are valued at estimated fair value using the latest mid prices or evaluated quotes furnished by independent pricing services, as well as quotations from counterparties and other market participants. Evaluated quotes are based on a matrix system, which may consider such factors as quoted prices for identical or similar assets, yields, maturities and ratings and are not necessarily reliant on quoted prices. Certain short-term investment funds, including registered money market mutual funds, and short-term debt investments of sufficient credit quality maturing in less than 60 days, are generally valued at amortised cost, which approximates fair value. Certain other short-term investment funds are valued using quotations furnished by independent pricing services, as well as quotations from the underlying fund managers, transfer agents or administrators.

Futures and option contracts that are listed on national exchanges and are freely transferable are valued at fair value based on their last sales price on the date of determination on the exchange that constitutes the principal market. For an option contract, if no sales occurred on such date, the contract is valued at the bid price on such exchange at the close of business on such date. Centrally cleared swaps listed or traded on a multilateral trade facility platform, such as a registered exchange, are valued on a daily basis using quotations provided by an independent pricing service.

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

5. Fair Value Measurement (continued)

(b) Valuation Techniques (continued)

OTC derivatives, including forward contracts and swap contracts, are valued by the Sub-Funds using observable inputs, such as quotations provided by an independent pricing service, the counterparty, dealers or brokers, whenever available and considered reliable.

The fair value of each total return swap contract is derived from a combination of (i) the net value of the underlying positions, which are valued daily using the last sale or closing price on the principal exchange on which the securities are traded; (ii) financing costs; (iii) the value of dividends or accrued interest; (iv) cash balances within the swap; and (v) other factors, as applicable.

The fair value of forward foreign exchange contracts is determined using current forward currency exchange rates supplied by an independent pricing service.

6. Fees and Expenses

(a) Investment Management Fee

The Sub-Funds pay to the Investment Manager an annual fee (the ″Investment Management Fee″) calculated as a percentage of the average net assets of each class. The fee is accrued daily and payable monthly in arrears at the applicable rate (the ″Investment Management Fee Rate″) specified in the Supplements to the Prospectus. The Investment Manager may from time to time, at its sole discretion, and out of its own resources decide to reduce/waive or rebate all or a portion of the Investment Management Fee. Please refer to the most recent Supplement to the Prospectus for applicable Investment Management Fee Rates.

(b) Performance Fee

The Investment Manager may also be entitled to receive a performance fee (the “Performance Fee”) from certain Sub-Funds, the details of which are set out in both the General Section and the relevant Supplement to the Prospectus. The Investment Manager may from time to time, at its sole discretion, and out of its own resources decide to reduce/waive or rebate part or all of the Performance Fee. The Performance Fee is calculated and accrued daily and will generally be paid to the Investment Manager within 14 business days of the month end in which the Performance Fee is crystallised.

The Performance Fee, if any, will be calculated and, if warranted, crystallised at the end of each twelve month period ending on 31 March of each year, and unless specified otherwise in the relevant Supplement to the Prospectus, the Performance Fee will be calculated on a “Loss Carryforward” basis effective 31 March 2019. In addition, if shares are redeemed from certain Sub-Funds as at a date other than 31 March, a Performance Fee (if accrued as at the date of such redemption) shall be crystallised in respect of the shares being redeemed. Furthermore, for the purposes of the calculation of the Performance Fee, a transfer of shares will, unless determined otherwise by the Directors, be treated as if there was a redemption of such shares by the transferor and a subscription (at the most recent price) for such shares by the transferee on the date of the transfer. However, a transfer will not be treated as a redemption and subscription where the relevant transfer of shares will not result in a change in the beneficial ownership of the shares. Crystallised Performance Fees shall remain in the relevant class (but shall not participate in subsequent gains and losses of the relevant class) until paid to the Investment Manager, and shall not be used or made available to satisfy redemptions or pay any fees and expenses of the relevant class.

(c) Administrative and Operating Fees

Each Sub-Fund accrues certain fees and expenses connected with the establishment, management and operation of the Company, the Sub-Fund and each share class (the “Administrative and Operating Fees”). The Administrative and Operating Fees include the Management Company fees, the global distribution fee, the expenses paid to the Directors, auditors, legal advisers, administrator, custody and depositary bank, as well as organisational expenses. The Administrative and Operating Fees exclude expenses directly related

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

6. Fees and Expenses (continued)

(c) Administrative and Operating Fees (continued)

to the Investment Management Fee, the Performance Fee, the taxe d'abonnement and any expenses associated with a Sub-Fund's trading program, including brokerage commissions and any withholding or transfer taxes. Please refer to the Prospectus for additional details on the fees and expenses that are considered Administrative and Operating Fees.

(d) Organisational Expenses

The total expenses of establishing each new Sub-Fund will be payable and borne by the relevant Sub-Fund. These costs and expenses are, at the discretion of the Directors, amortised on a straight-line basis over a period of up to 5 years from the launch date of the respective Sub-Fund. The Directors may, in their absolute discretion, shorten the period over which such costs and expenses are amortised. It is expected that such accounting treatment will not be material to the financial statements of the Sub-Funds.

(e) Expense Arrangements

All expenses are recognised in the Statements of Operations on an accrual basis. Each class of a Sub-Fund is subject to either a total expense ratio ("TER") or an expense cap ("Expense Cap").

Total Expense Ratio

In a class of a Sub-Fund that is subject to a TER, the actual Administrative and Operating Fees allocated to the class, expressed as a percentage of the NAV of the class, is evaluated against a rate specified in the relevant Supplement to the Prospectus (the "Administrative and Operating Fee Rate"). In the event that the actual Administrative and Operating Fees exceeds the respective Administrative and Operating Fee Rate of a class subject to a TER, the Investment Manager reduces the Investment Management Fee by the amount of the excess. The Investment Manager will reimburse the Sub-Fund to the extent that the actual Administrative and Operating Fees allocated to a certain class exceed the relevant Administrative and Operating Fee Rate by more than the Investment Management Fee applicable to such class. The expenses reimbursed by the Investment Manager are recorded as reimbursement of expenses in the Statements of Operations. In the event the actual Administrative and Operating Fees are less than the Administrative and Operating Fee Rate of a class subject to a TER, the excess is paid to the Investment Manager as additional Investment Management Fee. Please refer to the most recent Supplement to the Prospectus for applicable Administrative and Operating Fee Rates for the classes of each Sub-Fund subject to a TER.

Expense Cap

In any class of a Sub-Fund that is not subject to a TER, the Administrative and Operating Fee is subject to an Expense Cap. In these cases, the Administrative and Operating Fee borne by the applicable class of a Sub-Fund will be the lower of the actual expenses incurred by the Sub-Fund and the maximum rate detailed in the relevant Supplement to the Prospectus.

In a class of a Sub-Fund that is subject to an Expense Cap, the combination of Investment Management Fee and the actual Administrative and Operating Fees allocated to the class (the "Total Expense"), expressed as a percentage of the NAV of the class, is similarly evaluated against the applicable Expense Cap specified in the relevant Supplement to the Prospectus. In the event the actual Total Expense exceeds the respective Expense Cap, the Investment Manager reduces the Investment Management Fee by the amount of the excess. In the event the actual Total Expense exceeds the respective Expense Cap by more than the Investment Management Fee, the Investment Manager reimburses the amount of the excess. The expenses reimbursed by the Investment Manager are recorded as reimbursement of expenses in the Statements of Operations. In the event the actual Total Expense is less than the relevant Expense Cap, there is no adjustment made to the Investment Management Fee. Please refer to the most recent Supplement to the Prospectus for applicable Administrative and Operating Fee Rates for the classes of each Sub-Fund subject to an Expense Cap.

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

7. Taxation

Under present Luxembourg law, the Company is not subject to any taxes in Luxembourg on income or capital gains, nor are dividends distributed by the Company liable to any withholding tax. The Company is, however, liable in Luxembourg for a subscription tax ("*taxe d'abonnement*") up to a rate of 0.05% per annum based on the NAV attributed to each share class at the end of the relevant quarter, calculated and paid quarterly. Institutional investors share classes are subject to the reduced rate of 0.01% per annum.

Each Sub-Fund may be subject to taxation on income, capital gains on investments or currency repatriation, a portion of which may be recoverable. It is the policy of each Sub-Fund to accrue for any such taxes on dividends and interest when the dividend is declared, interest is earned, or capital gains are realised. Each Sub-Fund will accrue such taxes and recoveries as applicable, based upon their current interpretation of tax rules and regulations that exist in the markets in which they invest.

No tax is payable on realised or unrealised capital appreciation of the assets of the Company in the Grand Duchy of Luxembourg. The regular income of the Company from some of its securities, as well as interest earned on cash deposits in certain countries, may be subject to non-recoverable withholding taxes at varying rates.

For the period ended 30 September 2019, the amount of withholding tax expense incurred by each Sub-Fund on transferable securities is as follows:

Sub-Fund	Withholding Tax Expense
AQR China A Equity UCITS Fund	$727
AQR Emerging Equities UCITS Fund	1,406,654
AQR Global Aggregate Bond UCITS Fund	169,180
AQR Global Core Equity UCITS Fund	310,281
AQR Global Defensive Equity UCITS Fund	113,926
AQR Global Enhanced Equity UCITS Fund	183,850
AQR Global Relaxed Constraint Equity UCITS Fund	5,663
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	560,244
AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund	221

8. Distribution Policy

The distribution policy applicable to each class of distribution shares in relation to a particular Sub-Fund is described in the relevant Supplement to the Prospectus.

The Directors reserves the right to introduce a distribution policy that may vary between Sub-Funds and different classes of shares in issue.

Subject to the relevant Supplement to the Prospectus, the portion of the period's net income corresponding to accumulation shares will not be paid to shareholders and instead will be capitalised in the relevant Sub-Fund for the benefit of the accumulation shares.

Shareholders should note that, where the dividend rate is in excess of the investment income of the share class, dividends will be paid out of the capital attributed to the share class, as well as from realised and unrealised capital gains. This may be tax inefficient for investors in certain countries. Investors should consult their local tax adviser about their own position.

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

8. Distribution Policy (continued)

During the period ended 30 September 2019, the Directors decided on 26 June 2019 to distribute the following dividends for the share classes below:

Sub-Fund	Share Class	Ex-Date	Currency	Dividend per Share (Local)
AQR Global Aggregate Bond UCITS Fund	Class IDG1F	27 June 2019	GBP	1.461573
AQR Global Risk Parity UCITS Fund	Class F	27 June 2019	EUR	2.404282
AQR Managed Futures UCITS Fund	Class K	27 June 2019	GBP	1.281252
AQR Style Premia UCITS Fund	Class H	27 June 2019	EUR	1.662024
	Class K	27 June 2019	GBP	1.737139
AQR Systematic Total Return UCITS Fund	Class IDE1F	27 June 2019	EUR	1.966064
	Class IDE2F	27 June 2019	EUR	4.258015
	Class IDG1F	27 June 2019	GBP	1.902790
	Class IDG2F	27 June 2019	GBP	8.468093
	Class IDU1F	27 June 2019	USD	1.400911
	Class IDU2F	27 June 2019	USD	10.327994

9. Transaction Costs

As at 30 September 2019, the Sub-Funds incurred transaction costs related to the purchases and sales of transferable securities (excluding OTC, exchange-traded and centrally cleared derivatives) as follows:

Sub-Fund	Transaction Costs
AQR China A Equity UCITS Fund	$38,868
AQR Emerging Equities UCITS Fund	732,481
AQR Global Core Equity UCITS Fund	18,799
AQR Global Defensive Equity UCITS Fund	4,686
AQR Global Enhanced Equity UCITS Fund	11,265
AQR Global Relaxed Constraint Equity UCITS Fund	204
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	469,478

The transaction costs include broker commission fees, settlement fees and other charges. Those fees are included in the cost of the securities and recorded in the Statements of Operations under the caption net realised gain/(loss) on investments and net change in unrealised appreciation/(depreciation) on investments.

In line with bond market practice, a bid-offer spread is applied when buying and selling these securities. Consequently, in any given transaction, there will be a difference between the purchase and sale prices quoted by the broker, which represents the broker's fee included in the cost of these securities.

10. Changes in Investment Portfolio

A copy of the changes in the investment portfolio for each Sub-Fund during the period ended 30 September 2019 is available, free of charge, at the registered office of the Company, the Swiss Representative, and the Paying Agent in Germany.

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

11. Risks and Concentrations

In the normal course of business, the Sub-Funds trade financial instruments and enter into financial transactions where risk of potential loss exists due to changes in the market (market risk). The Sub-Funds' investments in financial derivatives and other financial instruments may expose the Sub-Funds to various elements of market risks which include interest rate, foreign currency, equity and credit risks.

Each Sub-Fund manages market risk by establishing limits as to the types and degrees of risk that may be undertaken. Additionally, each Sub-Fund monitors the fluctuations in its value and compares these fluctuations to its established limits.

The investment techniques and strategies utilised by the Sub-Funds, including investments made on a shorter-term basis or in derivative instruments or instruments with a maturity of one year or less at the time of acquisition, may result in frequent portfolio trading and high portfolio turnover. High portfolio turnover rates will cause the Sub-Funds to incur higher levels of brokerage fees and commissions, which may reduce performance, and may cause higher levels of current tax liability to shareholders in the Sub-Funds.

The Sub-Funds may invest in developing market debt securities, foreign exchange instruments and equities. Developing markets are riskier than more developed markets because they tend to develop unevenly and may never fully develop. Investments in developing markets may be considered speculative. Developing markets are more likely to experience hyperinflation and currency devaluations. In addition, many developing markets have far lower trading volumes and less liquidity than developed markets.

Certain Sub-Funds may invest substantially all of their assets in shares of companies that are registered in the People's Republic of China ("PRC"). Although it is intended for the Sub-Funds to be well diversified in terms of the number of holdings and the number of issuers that the Sub-Funds may invest in, these Sub-Funds are subject to concentration risk and are therefore susceptible to fluctuations in value resulting from adverse conditions in PRC. Investment in securities of PRC companies involves a greater degree of risk than is usually associated with companies in major securities markets in developed countries including risks of nationalisation or expropriation of assets, government control and intervention, regulatory risk, legal risk, accounting risk and settlement risk.

Currency risk arises from the possibility that fluctuations in foreign exchange rates will affect the value of cash balances held in foreign currencies and foreign denominated financial instruments. In addition, if the Sub-Funds use forward foreign exchange contracts, the Sub-Funds may be exposed to the risk that foreign currency exchange rates change unfavourably. Currency rates in foreign countries may fluctuate significantly over short periods of time for a number of reasons.

The fair values of equities, such as common stocks and preferred securities or equity related investments such as futures and options, may decline due to general market conditions which are not specifically related to a particular company. They may also decline due to factors which affect a particular industry or industries. Each Sub-Fund may invest in illiquid investments and may experience difficulty in selling those investments in a timely manner at the price that it believes the investments are worth. Prices may fluctuate widely over short or extended periods in response to company, market or economic news. Markets also tend to move in cycles, with periods of rising and falling prices. This volatility may cause the Sub-Funds to experience significant gains or losses over short periods of time. If there is a general decline in the securities and other markets, the Sub-Funds may experience a loss, regardless of the individual results of the securities and other instruments in which the Sub-Funds invest.

Each Sub-Fund may be exposed to the risk that one or more securities in its portfolio will decline in price, or fail to pay interest or principal when due, because the issuer of the security experiences a decline in its financial status (credit risk). Each Sub-Fund may be exposed to the risk that an institution or other entity with which the relevant Sub-Fund has unsettled or open transactions will default (counterparty credit risk). These risks are measured by the loss each Sub-Fund would record if the issuer of a security, a major financial institution or other counterparties, failed to perform pursuant to terms of their obligations.

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

11. Risks and Concentrations (continued)

In the normal course of business, the Sub-Funds may enter into agreements with certain counterparties for derivative transactions. Each Sub-Fund's derivative agreements may contain provisions that require it to maintain a predetermined level of net assets, and/or provide limits regarding the decline of the net assets over specified time periods. If a certain Sub-Fund was to violate such provisions, the counterparties to the derivative instruments could request immediate payment or demand immediate collateralisation on derivative instruments in net liability positions. If such events are not cured by the Sub-Fund, or waived by the counterparties, the counterparties may decide to curtail or limit extension of credit, and the Sub-Fund may be forced to unwind its derivative positions which may result in material losses.

Each Sub-Fund may utilise substantial leverage in its investment program. Such leverage may take the form of trading on margin, investing in derivative instruments that are inherently leveraged and entering into reverse repurchase transactions. There is no guarantee that each Sub-Fund's borrowing arrangement or other arrangements for obtaining leverage will continue to be available, or if available, will be available on terms and conditions acceptable to the respective Sub-Fund. Unfavourable economic conditions also could increase funding costs, limit access to the capital markets or result in a decision by lenders not to extend credit to certain Sub-Funds. In addition, a decline in fair value of a certain Sub-Fund's assets may have particular adverse consequences in instances where it has borrowed money based on the fair value of its assets. A decrease in fair value of its assets may result in the lender (including derivative counterparties) requiring a certain Sub-Fund to post additional collateral or otherwise sell assets at a time when it may not be in the Sub-Fund's best interest to do so.

As at 30 September 2019, there were shareholders of certain Sub-Funds who individually owned greater than 10% of the respective Sub-Fund's net assets. If any of these shareholders were to submit a redemption request, the respective Sub-Fund may be forced to dispose of investments during inopportune market conditions which could result in losses. Significant redemptions by shareholders may also impact each Sub-Fund's liquidity and the Directors may temporarily suspend the determination of the NAV and redemption of shares in such instances.

Periodically, each Sub-Fund may be a party to legal actions arising in the ordinary course of business. The Sub-Funds are currently not subject to any actions that either individually or in the aggregate are expected to have a material impact on their results of operations or financial condition.

12. Brexit Planning

Unless the United Kingdom (″UK″) and the European Union (″EU″) agree otherwise, the UK is scheduled to formally leave the EU on 31 January 2020 (known as "Brexit"). As at the date of this report, the UK Parliament has agreed to hold a General Election on 12 December 2019, which will likely determine the preferred manner and timing of the UK's anticipated departure from the EU. In preparation for Brexit and over the course of 2019, the Investment Manager and AQR Capital Management (Europe) LLP ("AQR Europe") (together, the "AQR Group") have taken a number of steps to mitigate Brexit-related risks and ensure business continuity post-Brexit. This includes preparation for the scenario whereby the UK leaves the EU without a withdrawal agreement and/or transition period (a so-called, "Hard Brexit"). The main risks (and the AQR Group's contingency plans in relation to these risks) are, in summary, as follows:

Licensing risk to the AQR Group

AQR Europe, an affiliate of the Investment Manager, is authorised and regulated by the UK Financial Conduct Authority ("FCA"). In the event of a Hard Brexit, AQR Europe would lose its cross-border services passport into various EU Member States. Many EU financial services firms rely on these passports to carry on investment services into EU Member States. Loss of the cross-border services passport would, therefore, potentially disrupt and/or prevent AQR Europe staff from carrying out their day-to-day distribution and client servicing business functions as normal.

To help address this risk, the AQR Group has been exploring ways in which AQR Europe can continue to do cross-border business into EU Member States post-Brexit pursuant to individual national licensing regimes (this includes, where possible, seeking appropriate exemptions or permissions from individual EU

Notes to the Financial Statements as at 30 September 2019 (Unaudited) (continued)

12. Brexit Planning (continued)

Member State regulators). Further, the AQR Group recently established a new affiliate in Germany, AQR Capital Management (Germany) GmbH ("AQR Germany"). AQR Germany has a licence from the German Federal Financial Supervisory Authority to carry on the German regulated activities of "investment broking" and "investment advice". AQR Germany will additionally have its own cross-border services passport into the same EU Member States as AQR Europe currently enjoys today. As such, in the event of a Hard Brexit, AQR Germany would facilitate the AQR Group's continued market access to EU investors.

The Investment Manager, as a United States of America domiciled SEC-registered investment adviser, is not directly affected by Brexit. As such, the Investment Manager will continue its function as the delegated portfolio manager in respect of the Company.

Marketing/distribution risk to the Company

The Management Company of the Sub-Funds has submitted a notification to the FCA to enable the Sub-Funds to benefit from the UK's Temporary Permissions Regime. This preserves the continued distribution of the Sub-Funds to UK investors in the event of a Hard Brexit for at least a period of three years.

Market risk

The AQR Group actively monitors the market impact of Brexit and routinely runs various scenario analyses to help identify potential market risk concerns. These scenarios include the estimated market moves in a Hard Brexit scenario. In the event that the AQR Group identifies exposures that are undesired or unexpected, the risk management team will circulate the findings with the relevant stakeholders and discuss any potential remediation. The AQR Group takes a multi-disciplinary approach to monitoring developing market risks and utilising inputs from risk management, trading and portfolio management teams to arrive at a consensus conclusion regarding the appropriate risk management action. In addition to this, the AQR Group has worked closely with its counterparties to ensure that there are no material disruptions with respect to access to trading venues and markets in a Hard Brexit scenario.

13. Subsequent Events

The Directors of the Company have evaluated subsequent events for the Sub-Funds and determined there are no material events which would require accrual or disclosure through the date of issuance of this report.

Additional Information for Shareholders (Unaudited)

1. Information Related to Security Financing Transactions and Total Return Swap Contracts

(a) Security Financing Transactions and Total Return Swap Contracts by Counterparty

There are no security financing transactions held by the Sub-Funds during the period and as at 30 September 2019. The table below summarises the total return swap contracts, including total return basket swap contracts, by counterparty as at 30 September 2019:

Sub-Fund	Counterparty	Counterparty's Country of Incorporation	Net Unrealised Appreciation/ (Depreciation) on Total Return Swap Contracts	Absolute Amount	Net Unrealised Appreciation/ (Depreciation) as % of net assets
AQR Delphi Long-Short Equity UCITS Fund	JPMC	USA	$716,070	$716,070	1.71
	MSIL	USA	563,487	570,301	1.34
	Total		**1,279,557**	**1,286,371**	**3.05**
AQR Emerging Equities UCITS Fund	CITI	USA	103,950	227,044	0.02
	GSIN	USA	(870,064)	882,584	(0.14)
	JPMC	USA	12,979	12,979	0.00
	MLIN	USA	1,263,197	1,263,197	0.20
	Total		**510,062**	**2,385,804**	**0.08**
AQR Global Macro Opportunities UCITS Fund	BANA	USA	873	873	0.00
	CITI	USA	11,011	17,497	0.01
	JPMC	USA	(451,835)	680,867	(0.51)
	MLIN	USA	8,746	146,396	0.01
	MSIL	USA	60,745	73,811	0.07
	Total		**(370,460)**	**919,444**	**(0.42)**
AQR Global Risk Parity UCITS Fund	BARB	UK	392,562	392,562	0.03
	GSIN	USA	(186,266)	310,676	(0.01)
	JPMC	USA	106,088	162,522	0.01
	MLIN	USA	124,124	372,830	0.01
	Total		**436,508**	**1,238,590**	**0.04**
AQR Managed Futures UCITS Fund	GSIN	USA	14,363	236,745	0.00
	JPMC	USA	40,451	226,577	0.01
	MLIN	USA	13,058	28,520	0.00
	Total		**67,872**	**491,842**	**0.01**
AQR Style Premia: Equity Market Neutral UCITS Fund	JPMC	USA	6,495,642	7,382,570	1.99
	MLIN	USA	3,549,459	7,675,025	1.08
	Total		**10,045,101**	**15,057,595**	**3.07**
AQR Style Premia UCITS Fund	BANA	USA	(934,011)	934,011	(0.04)
	GSIN	USA	2,260,255	6,366,755	0.10
	JPMC	USA	107,480	315,336	0.00
	MLIN	USA	31,018,650	55,610,866	1.35
	Total		**32,452,374**	**63,226,968**	**1.41**
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	GSIN	USA	(3,475,470)	3,547,066	(0.62)
	JPMC	USA	(1,900,414)	2,493,480	(0.34)
	Total		**(5,375,884)**	**6,040,546**	**(0.96)**
AQR Systematic Total Return UCITS Fund	GSIN	USA	(11,504)	40,640	(0.00)
	MLIN	USA	1,880,182	11,611,806	0.28
	MSIL	USA	8,026,079	8,518,875	1.18
	Total		**9,894,757**	**20,171,321**	**1.46**

Additional Information for Shareholders (Unaudited) (continued)

1. Information Related to Security Financing Transactions and Total Return Swap Contracts (continued)

(b) Top Ten Collateral Issuers

As at 30 September 2019, the Sub-Funds have pledged non-cash collateral to one or more counterparties in relation to total return swap contracts. The table below shows the top ten issuers of non-cash collateral as at 30 September 2019.

Sub-Fund	Issuer of Non-Cash Collateral	Fair Value
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	United States Treasury Bill*	$97,293,991

*Collateral pledged by the Sub-Fund consists of United States Treasury Bills having an investment grade credit rating of AAA.

(c) Type and Maturity of Collateral

As at 30 September 2019, the Sub-Funds pledged cash to segregated accounts, at one or more counterparties, in relation to total return swap contracts. The maturity of the cash collateral amounts are as follows:

Sub-Fund	Maturity Tenor	Amount of Cash Collateral on OTC Derivatives*	Fair Value of Non-cash Collateral on OTC Derivatives	Total
AQR Delphi Long-Short Equity UCITS Fund	Open maturity	$21,500,159	$-	$21,500,159
AQR Emerging Equities UCITS Fund	Open maturity	20,788,086	-	20,788,086
AQR Global Macro Opportunities UCITS Fund	Open maturity	20,545,667	-	20,545,667
AQR Global Risk Parity UCITS Fund	Open maturity	87,503,077	-	87,503,077
AQR Managed Futures UCITS Fund	Open maturity	22,485,668	-	22,485,668
AQR Style Premia: Equity Market Neutral UCITS Fund	Open maturity	71,576,793	-	71,576,793
AQR Style Premia UCITS Fund	Open maturity	471,144,803	-	471,144,803
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	Open maturity	1,987,181	-	1,987,181
	One day to one week	-	311,972	311,972
	One week to one month	-	2,163,525	2,163,525
	One to three months	-	49,523,812	49,523,812
	Three months to one year	-	45,294,682	45,294,682
AQR Systematic Total Return UCITS Fund	Open maturity	115,102,419	-	115,102,419

*Includes non-total return swap values.

Additional Information for Shareholders (Unaudited) (continued)

1. Information Related to Security Financing Transactions and Total Return Swap Contracts (continued)

(d) Collateral by Currency

The below table summarises the currency of the cash collateral pledged/(received) by each Sub-Fund, across OTC derivative contracts as at 30 September 2019.

Sub-Fund	Currency	Amount of Cash Collateral on OTC Derivatives*	Fair Value of Non-cash Collateral on OTC Derivatives	Total
AQR Delphi Long-Short Equity UCITS Fund	USD	$21,500,159	$-	$21,500,159
AQR Emerging Equities UCITS Fund	USD	20,788,086	-	20,788,086
AQR Global Macro Opportunities UCITS Fund	USD	20,545,667	-	20,545,667
AQR Global Risk Parity UCITS Fund	USD	87,503,077	-	87,503,077
AQR Managed Futures UCITS Fund	USD	22,485,668	-	22,485,668
AQR Style Premia: Equity Market Neutral UCITS Fund	USD	71,576,793	-	71,576,793
AQR Style Premia UCITS Fund	USD	471,144,803	-	471,144,803
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	USD	1,987,181	97,293,991	99,281,172
AQR Systematic Total Return UCITS Fund	USD	115,102,419	-	115,102,419

*Includes non-total return swap values.

(e) Maturity of Security Financing Transactions and Total Return Swap Contracts

The below table summarises the maturity tenor of outstanding total return swap contracts by Sub-Fund as at 30 September 2019.

Sub-Fund	Maturity Tenor	Net Unrealised Appreciation/ (Depreciation) on Total Return Swap Contracts	Total
AQR Delphi Long-Short Equity UCITS Fund	One week to one month	$60,426	$60,426
	Three months to one year	58,172	58,172
	Above one year	1,160,959	1,160,959
	Total	**1,279,557**	**1,279,557**
AQR Emerging Equities UCITS Fund	One week to one month	(145,091)	(145,091)
	One to three months	655,153	655,153
	Total	**510,062**	**510,062**
AQR Global Macro Opportunities UCITS Fund	One day to one week	(33,962)	(33,962)
	One week to one month	(11,550)	(11,550)
	One to three months	239,295	239,295
	Above one year	(564,243)	(564,243)
	Total	**(370,460)**	**(370,460)**
AQR Global Risk Parity UCITS Fund	One day to one week	194,665	194,665
	One week to one month	51,596	51,596
	One to three months	190,247	190,247
	Total	**436,508**	**436,508**

Additional Information for Shareholders (Unaudited) (continued)

1. Information Related to Security Financing Transactions and Total Return Swap Contracts (continued)

(e) Maturity of Security Financing Transactions and Total Return Swap Contracts (continued)

Sub-Fund	Maturity Tenor	Net Unrealised Appreciation/ (Depreciation) on Total Return Swap Contracts	Total
AQR Managed Futures UCITS Fund	One day to one week	$26,928	$26,928
	One week to one month	58,264	58,264
	One to three months	(17,320)	(17,320)
	Total	**67,872**	**67,872**
AQR Style Premia: Equity Market Neutral UCITS Fund	Above one year	10,045,101	10,045,101
	Total	**10,045,101**	**10,045,101**
AQR Style Premia UCITS Fund	One week to one month	(54,819)	(54,819)
	One to three months	4,331	4,331
	Three months to one year	(934,011)	(934,011)
	Above one year	33,436,873	33,436,873
	Total	**32,452,374**	**32,452,374**
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	One to three months	(70,849)	(70,849)
	Above one year	(5,305,035)	(5,305,035)
	Total	**(5,375,884)**	**(5,375,884)**
AQR Systematic Total Return UCITS Fund	One day to one week	(52,636)	(52,636)
	One week to one month	33,632	33,632
	One to three months	30,122	30,122
	Three months to one year	7,966,397	7,966,397
	Above one year	1,917,242	1,917,242
	Total	**9,894,757**	**9,894,757**

(f) Data on Re-use of Collateral

Cash collateral received by the relevant Sub-Funds in relation to total return swap transactions is not reused or reinvested.

(g) Returns on OTC Derivatives

All returns from OTC derivative transactions will accrue to the Sub-Funds and are not subject to any return sharing agreements with the Investment Manager or any other third parties. For total return swap contracts, transaction costs are not separately identifiable as they are included in the purchase and sales price upon entering and exiting.

Returns are reported as net realised gain/(loss) on swap contracts and net change in unrealised appreciation/(depreciation) on swap contracts in the Statements of Operations.

Additional Information for Shareholders Domiciled in Switzerland (Unaudited)

1. Swiss Representative and Paying Agent

Swiss Representative:
Carnegie Fund Services S.A.
11, rue du Général-Dufour
CH-1204 Geneva
Switzerland

Paying Agent in Switzerland:
Banque Cantonale de Genève
17, quai de l'Ile
CH-1204 Geneva
Switzerland

The full Prospectus for Switzerland, the Key Investor Information Documents, the Articles of Incorporation, the annual and semi-annual reports, the list of changes in the portfolio during the period and further information can be obtained free of charge from the Swiss Representative: Carnegie Fund Services S.A., 11, rue du Général-Dufour, CH-1204 Geneva, Switzerland, Tel.: +41 22 7051177, Fax: + 41 22 7051179, web: www.carnegie-fundservices.ch.

2. Total Net Expense Ratio

The Total Net Expense Ratio (″TNER″) is the total expenses paid by the Sub-Fund in the preceding 12 months against its average net assets. For any class that has been launched during the preceding 12 months to 30 September 2019, the TNER has been annualised. The TNER disclosed in the following table has been presented before and after the impact of Performance Fee, if any. Performance Fee is expressed as a percentage of the average net assets. The TNER were calculated in accordance with the applicable Swiss Funds and Asset Management Association guidelines (″SFAMA″).

For each Sub-Fund, the TNER before Performance Fee, the Performance Fee and the TNER after Performance Fee for each class of shares is presented in the following table:

Sub-Fund***	Classes of Shares	TNER before Performance Fee as at 30 September 2019	Performance Fee as at 30 September 2019	TNER after Performance Fee as at 30 September 2019**
AQR China A Equity UCITS Fund	Class IAU1F	0.85%	-	0.85%
	Class IDG4F	0.60%	-	0.60%
AQR Delphi Long-Short Equity UCITS Fund	Class IAC1F	1.55%	-	1.55%
	Class IAE1F	1.55%	-	1.55%
	Class IAE2	0.65%	1.13%	1.78%
	Class IAG1	0.75%	0.15%	0.90%
	Class IAG2	0.65%	-	0.65%
	Class IAU1F	1.55%	-	1.55%
	Class IAU2	0.65%	-	0.65%
	Class IAU2F	1.45%	-	1.45%
AQR Emerging Equities UCITS Fund	Class A3	0.80%	-	0.80%
	Class B3	0.80%	-	0.80%
	Class C2	0.85%	-	0.85%
	Class C3	0.80%	-	0.80%
	Class E	0.19%	-	0.19%
	Class F	0.20%	-	0.20%

Additional Information for Shareholders Domiciled in Switzerland (Unaudited) (continued)

2. Total Net Expense Ratio (continued)

Sub-Fund***	Classes of Shares	TNER before Performance Fee as at 30 September 2019	Performance Fee as at 30 September 2019	TNER after Performance Fee as at 30 September 2019**
AQR Global Aggregate Bond UCITS Fund	Class IAE1F	0.37%	-	0.37%
	Class IAE3F	0.27%	-	0.27%
	Class IAG1F	0.37%	-	0.37%
	Class IAG2F	0.34%	-	0.34%
	Class IAG3F	0.27%	-	0.27%
	Class IAN4F	0.17%	-	0.17%
	Class IAU1F	0.37%	-	0.37%
	Class IAU3F	0.27%	-	0.27%
	Class IDG1F	0.37%	-	0.37%
AQR Global Core Equity UCITS Fund	Class A1	0.35%	-	0.35%
	Class B3	0.28%	-	0.28%
AQR Global Defensive Equity UCITS Fund	Class A1	0.34%	-	0.34%
	Class B1	0.34%	-	0.34%
	Class B3	0.27%	-	0.27%
	Class C1	0.34%	-	0.34%
	Class D1	0.34%	-	0.34%
AQR Global Enhanced Equity UCITS Fund	Class A2	0.45%	-	0.45%
	Class B2	0.45%	-	0.45%
AQR Global Macro Opportunities UCITS Fund	Class IAE1	1.05%	-	1.05%
	Class IAE3	0.75%	-	0.75%
	Class IAG3	0.75%	-	0.75%
	Class IAG3F	1.35%	-	1.35%
	Class IAU1	1.05%	-	1.05%
	Class IAU1F	1.65%	-	1.65%
	Class IAU3	0.75%	-	0.75%
AQR Global Risk Parity UCITS Fund	Class A1	0.50%	-	0.50%
	Class A2	0.46%	-	0.46%
	Class B1	0.51%	-	0.51%
	Class B2	0.46%	-	0.46%
	Class C1	0.51%	-	0.51%
	Class C2	0.46%	-	0.46%
	Class C4	0.40%	-	0.40%
	Class D2	0.46%	-	0.46%
	Class E2	0.46%	-	0.46%
	Class F*	0.42%	-	0.42%
	Class RAEF	0.60%	-	0.60%

Additional Information for Shareholders Domiciled in Switzerland (Unaudited) (continued)

2. Total Net Expense Ratio (continued)

Sub-Fund***	Classes of Shares	TNER before Performance Fee as at 30 September 2019	Performance Fee as at 30 September 2019	TNER after Performance Fee as at 30 September 2019**
AQR Managed Futures UCITS Fund	Class A	0.75%	0.02%	0.77%
	Class B	0.75%	0.01%	0.76%
	Class C	0.75%	0.01%	0.76%
	Class D	0.75%	-	0.75%
	Class E	0.55%	0.38%	0.93%
	Class F	0.55%	0.03%	0.58%
	Class G	0.55%	0.27%	0.82%
	Class H2	0.90%	-	0.90%
	Class J	0.75%	-	0.75%
	Class K	0.75%	0.00%	0.75%
	Class L	0.75%	0.03%	0.78%
	Class IAE2F	0.90%	-	0.90%
	Class IAG1F	1.15%	-	1.15%
	Class IAG3F	0.80%	-	0.80%
	Class IAU1F	1.15%	-	1.15%
	Class IAU3F	0.80%	-	0.80%
AQR Style Premia: Equity Market Neutral UCITS Fund	Class A1	0.70%	-	0.70%
	Class I1	0.85%	-	0.85%
	Class I2	0.82%	-	0.82%
AQR Style Premia UCITS Fund	Class A	0.75%	-	0.75%
	Class B	0.75%	-	0.75%
	Class C	0.75%	-	0.75%
	Class D	0.75%	-	0.75%
	Class E	0.65%	-	0.65%
	Class F	0.65%	-	0.65%
	Class H	0.65%	-	0.65%
	Class K	1.10%	-	1.10%
	Class M	0.65%	-	0.65%
	Class N	0.65%	-	0.65%
	Class IAGF	1.25%	-	1.25%
	Class RAE	0.85%	-	0.85%
	Class RAG	0.85%	-	0.85%
	Class RAU	0.85%	-	0.85%
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	Class IAU	0.19%	-	0.19%
	Class IAU1F	0.95%	-	0.95%
AQR Systematic Fixed Income: Emerging Market Hard Currency Debt UCITS Fund	Class IAU1F	0.57%	-	0.57%
AQR Systematic Fixed Income: Global Investment Grade Corporate UCITS Fund	Class IAE4F	0.27%	-	0.27%
	Class IAU1F	0.37%	-	0.37%
AQR Systematic Fixed Income: US High Yield UCITS Fund	Class A1	0.62%	-	0.62%
	Class A2	0.57%	-	0.57%
	Class A3	0.52%	-	0.52%
	Class B1	0.62%	-	0.62%
	Class C1	0.62%	-	0.62%

Additional Information for Shareholders Domiciled in Switzerland (Unaudited) (continued)

2. Total Net Expense Ratio (continued)

Sub-Fund***	Classes of Shares	TNER before Performance Fee as at 30 September 2019	Performance Fee as at 30 September 2019	TNER after Performance Fee as at 30 September 2019**
AQR Systematic Total Return UCITS Fund	Class A1	1.40%	-	1.40%
	Class A2	1.15%	-	1.15%
	Class B1	1.40%	-	1.40%
	Class B2	1.15%	-	1.15%
	Class B3	1.00%	-	1.00%
	Class C1	1.40%	-	1.40%
	Class C2	1.15%	-	1.15%
	Class D1	1.40%	-	1.40%
	Class IAE3F	1.10%	-	1.10%
	Class IAEFT	1.45%	-	1.45%
	Class IDE1F	1.40%	-	1.40%
	Class IDE2F	1.15%	-	1.15%
	Class IDG1F	1.40%	-	1.40%
	Class IDG2F	1.15%	-	1.15%
	Class IDU1F	1.40%	-	1.40%
	Class IDU2F	1.15%	-	1.15%
	Class RACFT	2.15%	-	2.15%
	Class RAEF	1.50%	-	1.50%
	Class RAEFT	2.15%	-	2.15%
	Class RAGF	1.50%	-	1.50%
	Class RAUF	1.50%	-	1.50%
	Class RAUFT	2.15%	-	2.15%

*The expense cap for the Class F Shares for the period is 0.45%.

**Certain TNER disclosed in the above table may vary from the TNER charged to the Sub-Fund and disclosed in the relevant Supplement to the Prospectus due to annualisation of share classes opened during the period and/or due to updates made to certain components of the TNER during the period.

*** AQR Global Relaxed Constraint Equity UCITS Fund has liquidated on 30 August 2019 and therefore is excluded from the table.

AQR UCITS FUNDS

w: https://ucits.aqr.com/