



AQR UCITS FUNDS

Société d'Investissement à Capital Variable

R.C.S. Luxembourg: B 165881

Semi-Annual Report and Unaudited Financial Statements for the period ended 30 September 2024

No subscription can be received on the sole basis of the present report. Subscriptions are only valid if made on the sole basis of the current Full Prospectus supplemented by the application form, the key information document for packaged retail and insurance-based investment products ("PRIIPS KID"), the Key Investor Information Documents ("KIID"), the latest semi-annual report and the latest annual report if published hereafter.

AQR UCITS FUNDS

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AQR UCITS FUNDS

General Information (Unaudited)

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Board of Directors Members

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Managing Director

Thomas Nummer
Luxembourg Resident Independent Director

Anthony Pino
Executive Director

Antonio Thomas
Luxembourg Resident Independent Director

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Depository

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Auditor

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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 UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited)

As at 30 September 2024

Investments	Coupon	Maturity Date	Currency	Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.						
Structured Notes						
United States						
STAR Compass PLC - Series 89	0.000%	14/12/2028	USD	63,696,612	67,129,859	8.32
STAR Helios Plc - Series 89	0.000%	14/12/2028	USD	63,696,612	67,129,859	8.31
Total United States					134,259,718	16.63
Total Structured Notes (Cost: \$136,102,868)					134,259,718	16.63

Investments	Effective Yield	Maturity Date	Currency	Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.						
Short-Term Investments						
U.S. Treasury Obligations						
United States						
United States Treasury Bill	5.291%	03/10/2024	USD	4,000,000	3,998,989	0.50
United States Treasury Bill	5.286%	10/10/2024	USD	22,000,000	21,974,357	2.72
United States Treasury Bill	5.323%	17/10/2024	USD	10,000,000	9,979,267	1.24
United States Treasury Bill	5.328%	24/10/2024	USD	11,000,000	10,967,207	1.36
United States Treasury Bill	5.361%	31/10/2024	USD	15,000,000	14,941,806	1.85
United States Treasury Bill	5.350%	07/11/2024	USD	16,000,000	15,923,258	1.97
United States Treasury Bill	5.361%	14/11/2024	USD	9,000,000	8,949,153	1.11
United States Treasury Bill	5.355%	21/11/2024	USD	7,000,000	6,954,254	0.86
United States Treasury Bill	5.367%	29/11/2024	USD	15,000,000	14,886,050	1.84
United States Treasury Bill	5.308%	12/12/2024	USD	4,000,000	3,964,230	0.49
United States Treasury Bill	5.318%	19/12/2024	USD	7,000,000	6,930,789	0.86
United States Treasury Bill	5.307%	02/01/2025	USD	12,000,000	11,862,213	1.47
United States Treasury Bill	5.271%	09/01/2025	USD	20,000,000	19,753,854	2.45
United States Treasury Bill	5.171%	16/01/2025	USD	15,000,000	14,801,849	1.83
United States Treasury Bill	5.176%	23/01/2025	USD	5,000,000	4,930,191	0.61
United States Treasury Bill	5.072%	30/01/2025	USD	18,000,000	17,737,184	2.20
United States Treasury Bill	4.871%	06/02/2025	USD	7,000,000	6,891,005	0.85
United States Treasury Bill	4.971%	13/02/2025	USD	34,000,000	33,443,622	4.14
United States Treasury Bill	4.945%	20/02/2025	USD	20,000,000	19,658,806	2.43
United States Treasury Bill	4.856%	27/02/2025	USD	30,000,000	29,462,436	3.65
United States Treasury Bill	4.736%	06/03/2025	USD	20,000,000	19,625,990	2.43
United States Treasury Bill	4.618%	13/03/2025	USD	20,000,000	19,611,403	2.43
United States Treasury Bill	4.494%	20/03/2025	USD	20,000,000	19,595,542	2.43
United States Treasury Bill	4.331%	27/03/2025	USD	20,000,000	19,580,547	2.43
Total United States					356,424,002	44.15
Total U.S. Treasury Obligations (Cost: \$356,014,103)					356,424,002	44.15

Investments	Effective Yield [^]	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					
Short-Term Investments					
Other Investment Funds					
United States					
UBS (Irl) Select Money Market Fund - USD Premier (Dist)	5.020%	USD	59,871,767	59,871,767	7.41
Total United States				59,871,767	7.41
Total Other Investment Funds (Cost: \$59,871,767)				59,871,767	7.41
Total Short-Term Investments (Cost: \$415,885,870)				416,295,769	51.56
Total Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				550,555,487	68.19
Total Investments (Total Cost: \$551,988,738)				550,555,487	68.19
Other Assets/(Liabilities)				256,824,992	31.81
Total Net Assets				807,380,479	100.00

Legend:

[^]Seven-day effective yield at 30 September 2024.

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Economic Classification of Investments (Unaudited)

As at 30 September 2024

Industry Classification	Percent of Net Assets
Financial	24.04
Government	44.15
Total Investments	68.19
Other Assets/(Liabilities)	31.81
Total Net Assets	100.00

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives

Credit Default Swap Contracts - Buy Protection Centrally Cleared

Counter-party [†]	Reference Entity	Financing Rate Paid	Termination Date	Credit Spread	Trading Currency	Notional Amount in USD	Upfront Payments/ (Receipts) in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPLL	European iTraxx Crossover Indices CDX - Series 42	5.00%	20/12/2029	3.10%	EUR	19,821,729	(1,759,049)	(1,836,876)	(0.23)
CITG	European iTraxx Indices CDX - Series 42	1.00%	20/12/2029	0.59%	EUR	33,892,888	(687,841)	(710,994)	(0.09)
JPLL	North American High Yield CDX - Series 42	5.00%	20/06/2029	3.07%	USD	32,438,817	(2,204,795)	(2,764,885)	(0.34)
CITG	North American Investment Grade CDX - Series 43	1.00%	20/12/2029	0.53%	USD	13,835,631	(316,820)	(321,694)	(0.04)
JPLL	North American Investment Grade CDX - Series 43	1.00%	20/12/2029	0.53%	USD	13,835,631	(316,820)	(321,694)	(0.04)
Total Credit Default Swap Contracts - Buy Protection								(5,956,143)	(0.74)

Credit Default Swap Contracts - Sell Protection Centrally Cleared

Counter-party [†]	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	Emerging Markets CDX - Series 42	1.00%	20/12/2029	1.63%	USD	(19,249,617)	(560,836)	(536,901)	(0.06)
JPLL	Emerging Markets CDX - Series 42	1.00%	20/12/2029	1.63%	USD	(9,526,539)	(277,555)	(265,710)	(0.03)
CITG	European iTraxx Crossover Indices CDX - Series 42	5.00%	20/12/2029	3.10%	EUR	(59,257,378)	5,282,841	5,491,372	0.68
JPLL	European iTraxx Indices CDX - Series 42	1.00%	20/12/2029	0.59%	EUR	(23,266,756)	473,823	488,082	0.06
CITG	North American High Yield CDX - Series 42	5.00%	20/06/2029	3.07%	USD	(68,428,830)	4,980,648	5,832,442	0.72
Total Credit Default Swap Contracts - Sell Protection								11,009,285	1.37

Futures Contracts Exchange-Traded

					Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Description	Counterparty [†]	Number of Contracts	Expiration Date	Trading Currency			
CBOE VIX Index Futures	JPPC	5	16/10/2024	USD	97,750	7,004	0.00
CBOE VIX Index Futures	JPPC	22	20/11/2024	USD	410,300	21,927	0.00
CBOE VIX Index Futures	JPPC	11	18/12/2024	USD	202,400	12,169	0.00
Euro-BTP Futures	JPPC	415	06/12/2024	EUR	56,351,448	931,739	0.12
Euro-OAT Futures	JPPC	214	06/12/2024	EUR	30,329,848	131,020	0.02
S&P 500 E-mini Index Futures	JPPC	(2)	20/12/2024	USD	(578,250)	1,025	0.00
VSTOXX Index Futures	JPPC	(442)	16/10/2024	EUR	(937,930)	34,366	0.00
VSTOXX Index Futures	JPPC	207	20/11/2024	EUR	421,919	18,994	0.00
VSTOXX Index Futures	JPPC	105	18/12/2024	EUR	201,703	1,446	0.00
CBOE VIX Index Futures	JPPC	6	20/11/2024	USD	111,900	(2,700)	(0.00)
CBOE VIX Index Futures	JPPC	12	18/12/2024	USD	220,800	(4,685)	(0.00)
CBOE VIX Index Futures	JPPC	19	22/01/2025	USD	359,290	(3,791)	(0.00)
CBOE VIX Index Futures	JPPC	3	19/02/2025	USD	57,300	(664)	(0.00)
Euro STOXX 50 Index Futures	JPPC	(95)	20/12/2024	EUR	(5,349,600)	(174,337)	(0.02)
Euro-BTP Futures	JPPC	28	06/12/2024	EUR	3,802,025	(410)	(0.00)
Euro-Bund Futures	JPPC	(765)	06/12/2024	EUR	(115,342,684)	(750,014)	(0.09)
Euro-OAT Futures	JPPC	186	06/12/2024	EUR	26,361,458	(154,386)	(0.02)
S&P 500 E-mini Index Futures	JPPC	(10)	20/12/2024	USD	(2,891,250)	(57,955)	(0.01)
VSTOXX Index Futures	JPPC	(69)	16/10/2024	EUR	(146,418)	(6,697)	(0.00)
VSTOXX Index Futures	JPPC	106	18/12/2024	EUR	203,625	(5,303)	(0.00)
Total Futures Contracts						(1,252)	(0.00)

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Interest Rate Swap Contracts Centrally Cleared

Counter-party [†]	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	Fixed 3.50%	Floating GBP SONIA-1D	31,983,201	371,205	16/12/2054	1,469,961	0.18
JPLL	Fixed 3.50%	Floating GBP SONIA-1D	31,842,924	368,893	16/12/2054	1,463,514	0.18
JPLL	Fixed 3.00%	Floating USD SOFR-1D	204,886,104	445,355	19/12/2029	1,386,104	0.17
CITG	Fixed 3.00%	Floating USD SOFR-1D	204,785,423	446,741	19/12/2029	1,385,423	0.17
CITG	Fixed 2.50%	Floating CAD CORRA-1D	308,736,274	652,208	19/12/2029	662,383	0.08
JPLL	Fixed 2.50%	Floating CAD CORRA-1D	308,736,274	650,675	19/12/2029	662,383	0.08
CITG	Fixed 3.50%	Floating GBP SONIA-1D	313,338,059	(1,324,869)	19/12/2029	577,349	0.07
JPLL	Fixed 3.50%	Floating GBP SONIA-1D	313,069,905	(1,325,721)	19/12/2029	576,855	0.07
CITG	Fixed 2.00%	Floating SEK 3-month STIBOR	16,826,956	257,803	20/12/2034	320,888	0.04
JPLL	Fixed 2.00%	Floating SEK 3-month STIBOR	16,826,956	257,642	20/12/2034	320,888	0.04
CITG	Fixed 3.50%	Floating AUD 6-month BBSW	31,301,367	254,144	13/12/2029	317,562	0.04
JPLL	Fixed 3.50%	Floating AUD 6-month BBSW	31,161,317	252,688	13/12/2029	316,142	0.04
CITG	Fixed 3.50%	Floating AUD 6-month BBSW	35,521,719	61,825	07/03/2030	309,699	0.04
JPLL	Fixed 3.50%	Floating AUD 6-month BBSW	35,451,794	61,559	07/03/2030	309,089	0.04
JPLL	Fixed 0.50%	Floating JPY TONA-1D	646,075,682	435,893	17/03/2027	302,033	0.04
CITG	Fixed 0.50%	Floating JPY TONA-1D	646,074,984	437,166	17/03/2027	302,032	0.04
CITG	Fixed 3.50%	Floating GBP SONIA-1D	4,477,931	92,135	17/03/2055	195,371	0.02
JPLL	Fixed 3.50%	Floating GBP SONIA-1D	4,477,931	92,061	17/03/2055	195,371	0.02
CITG	Fixed 1.50%	Floating TWD 3-month TAIBOR	44,145,854	165,930	19/03/2027	175,747	0.02
JPLL	Fixed 1.50%	Floating TWD 3-month TAIBOR	44,145,854	165,843	19/03/2027	175,747	0.02
CITG	Fixed 0.50%	Floating JPY TONA-1D	14,735,921	95,604	19/12/2029	82,849	0.01
JPLL	Fixed 0.50%	Floating JPY TONA-1D	14,735,921	95,530	19/12/2029	82,849	0.01
CITG	Fixed 1.50%	Floating TWD 3-month TAIBOR	10,788,148	40,771	18/12/2026	44,464	0.01
JPLL	Fixed 1.50%	Floating TWD 3-month TAIBOR	10,788,148	40,750	18/12/2026	44,464	0.00
CITG	Fixed 3.00%	Floating USD SOFR-1D	8,238,992	1,736	20/03/2030	38,992	0.00
JPLL	Fixed 3.00%	Floating USD SOFR-1D	8,238,992	1,695	20/03/2030	38,992	0.00
JPLL	Fixed 0.50%	Floating CHF SARON-1D	3,345,430	55,399	20/12/2034	29,859	0.00
CITG	Fixed 4.00%	Floating ILS 3-month TELBOR	2,795,775	43,794	20/03/2030	20,280	0.00
JPLL	Fixed 4.00%	Floating ILS 3-month TELBOR	2,795,775	43,728	20/03/2030	20,280	0.00
CITG	Fixed 0.50%	Floating CHF SARON-1D	1,792,195	28,988	20/12/2034	15,996	0.00
JPLL	Fixed 4.00%	Floating ILS 3-month TELBOR	6,937,465	30,873	17/03/2027	12,201	0.00
CITG	Fixed 4.00%	Floating ILS 3-month TELBOR	6,910,471	30,804	17/03/2027	12,154	0.00
CITG	Fixed 8.50%	Floating MXN 1-month TIIE	3,094,467	11,512	16/12/2026	9,909	0.00
JPLL	Fixed 8.50%	Floating MXN 1-month TIIE	3,094,467	11,506	16/12/2026	9,909	0.00
CITG	Fixed 3.50%	Floating AUD 3-month BBSW	45,335,447	(12,327)	10/12/2026	3,437	0.00
JPLL	Fixed 3.50%	Floating AUD 3-month BBSW	45,335,447	(12,454)	10/12/2026	3,437	0.00
JPLL	Fixed 3.50%	Floating NZD 3-month BKBM	30,026,350	49,147	12/12/2029	70	0.00
CITG	Fixed 3.50%	Floating NZD 3-month BKBM	29,962,734	49,188	12/12/2029	69	0.00
CITG	Fixed 0.50%	Floating CHF SARON-1D	118,147	105	20/03/2030	(267)	(0.00)
CITG	Fixed 7.00%	Floating ZAR 3-month JIBAR	487,202	816	17/03/2027	(320)	(0.00)
JPLL	Fixed 7.00%	Floating ZAR 3-month JIBAR	487,202	816	17/03/2027	(320)	(0.00)
CITG	Fixed 8.50%	Floating MXN 1-month TIIE	390,976	2,556	13/12/2029	(956)	(0.00)
JPLL	Fixed 8.50%	Floating MXN 1-month TIIE	390,976	2,554	13/12/2029	(956)	(0.00)
CITG	Fixed 4.50%	Floating AUD 6-month BBSW	66,994	1,406	08/12/2044	(2,321)	(0.00)
JPLL	Fixed 4.50%	Floating AUD 6-month BBSW	66,994	1,369	08/12/2044	(2,321)	(0.00)
CITG	Fixed 1.00%	Floating JPY TONA-1D	424,823	87	20/12/2034	(3,993)	(0.00)
JPLL	Fixed 1.00%	Floating JPY TONA-1D	425,515	117	20/12/2034	(4,000)	(0.00)
CITG	Fixed 3.50%	Floating NOK 6-month NIBOR	1,319,675	(22,435)	21/03/2035	(9,740)	(0.00)
JPLL	Fixed 3.50%	Floating NOK 6-month NIBOR	1,319,675	(22,448)	21/03/2035	(9,740)	(0.00)
JPLL	Fixed 2.00%	Floating SEK 3-month STIBOR	14,642,309	62,393	20/03/2030	(16,580)	(0.00)
CITG	Fixed 2.00%	Floating SEK 3-month STIBOR	14,652,176	62,508	20/03/2030	(16,591)	(0.00)
CITG	Fixed 2.00%	Floating SEK 3-month STIBOR	79,840,380	(321,982)	19/12/2029	(32,787)	(0.00)
JPLL	Fixed 2.00%	Floating SEK 3-month STIBOR	79,840,380	(322,389)	19/12/2029	(32,787)	(0.00)
JPLL	Fixed 1.00%	Floating JPY TONA-1D	9,301,587	(13,016)	22/03/2035	(59,031)	(0.01)
CITG	Fixed 1.00%	Floating JPY TONA-1D	9,302,281	(12,925)	22/03/2035	(59,032)	(0.01)
CITG	Fixed 0.50%	Floating JPY TONA-1D	293,067,574	127,882	16/12/2026	(63,690)	(0.01)
JPLL	Fixed 0.50%	Floating JPY TONA-1D	293,067,574	127,404	16/12/2026	(63,690)	(0.01)
CITG	Fixed 0.50%	Floating CHF SARON-1D	31,665,783	141,609	19/12/2029	(68,971)	(0.01)
JPLL	Fixed 0.50%	Floating CHF SARON-1D	31,665,783	141,451	19/12/2029	(68,971)	(0.01)
CITG	Fixed 3.00%	Floating CAD CORRA-1D	4,443,613	(93,709)	21/03/2035	(72,731)	(0.01)
JPLL	Fixed 3.00%	Floating CAD CORRA-1D	4,443,613	(92,867)	21/03/2035	(72,731)	(0.01)
CITG	Fixed 3.50%	Floating NZD 3-month BKBM	71,417,167	565,928	13/03/2030	(86,093)	(0.01)
JPLL	Fixed 3.50%	Floating NZD 3-month BKBM	71,480,705	566,081	13/03/2030	(86,170)	(0.01)
CITG	Fixed 3.50%	Floating NOK 6-month NIBOR	54,967,116	(426,368)	19/12/2029	(99,141)	(0.01)
JPLL	Fixed 3.50%	Floating NOK 6-month NIBOR	54,967,116	(426,635)	19/12/2029	(99,141)	(0.01)
JPLL	Fixed 0.50%	Floating CHF SARON-1D	148,628,413	1,160,997	20/03/2030	(335,471)	(0.04)

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Interest Rate Swap Contracts (continued) Centrally Cleared (continued)

Counter-party [†]	Payments Made [‡]	Payments Received [‡]	Notional Amount in USD	Upfront Payments/ (Receipts) in USD	Termination Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPLL	Fixed 3.50%	Floating USD SOFR-1D	8,665,825	(480,299)	17/03/2055	(434,175)	(0.05)
CITG	Fixed 3.50%	Floating USD SOFR-1D	8,761,054	(486,902)	17/03/2055	(438,946)	(0.05)
JPLL	Fixed 4.50%	Floating AUD 6-month BBSW	13,927,254	(426,562)	09/03/2045	(490,266)	(0.06)
JPLL	Fixed 3.50%	Floating USD SOFR-1D	19,951,879	(692,156)	16/12/2054	(948,121)	(0.12)
CITG	Fixed 3.50%	Floating USD SOFR-1D	20,047,342	(697,519)	16/12/2054	(952,658)	(0.12)
CITG	Fixed 2.50%	Floating EUR 6-month EURIBOR	39,129,374	(355,846)	16/12/2054	(2,194,076)	(0.27)
JPLL	Fixed 2.50%	Floating EUR 6-month EURIBOR	39,129,374	(354,927)	16/12/2054	(2,194,076)	(0.27)
CITG	Fixed 2.50%	Floating EUR 6-month EURIBOR	259,504,782	(438,699)	19/12/2029	(4,071,819)	(0.50)
JPLL	Fixed 2.50%	Floating EUR 6-month EURIBOR	259,504,782	(439,829)	19/12/2029	(4,071,819)	(0.50)
CITG	Fixed 2.50%	Floating EUR 6-month EURIBOR	277,101,197	(1,510,647)	20/03/2030	(4,791,744)	(0.59)
JPLL	Fixed 2.50%	Floating EUR 6-month EURIBOR	277,101,197	(1,268,610)	20/03/2030	(4,791,744)	(0.59)
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.50%	901,579,886	3,740,070	16/12/2026	5,977,871	0.74
CITG	Floating EUR 6-month EURIBOR	Fixed 2.50%	901,467,456	4,103,523	16/12/2026	5,977,126	0.74
JPLL	Floating USD SOFR-1D	Fixed 3.50%	76,304,290	1,324,875	20/12/2034	1,504,290	0.19
CITG	Floating USD SOFR-1D	Fixed 3.50%	76,202,279	1,321,563	20/12/2034	1,502,279	0.19
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.50%	76,242,149	51,486	21/03/2035	1,189,829	0.15
CITG	Floating EUR 6-month EURIBOR	Fixed 2.50%	76,128,694	21,349	21/03/2035	1,188,059	0.15
CITG	Floating EUR 6-month EURIBOR	Fixed 2.50%	72,554,801	649,944	20/12/2034	1,076,401	0.13
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.50%	72,441,434	649,166	20/12/2034	1,074,719	0.13
JPLL	Floating CAD CORRA-1D	Fixed 3.00%	53,179,163	869,641	20/12/2034	833,996	0.10
CITG	Floating CAD CORRA-1D	Fixed 3.00%	53,103,945	868,931	20/12/2034	832,817	0.10
CITG	Floating CHF SARON-1D	Fixed 0.50%	288,802,540	17,649	16/12/2026	703,073	0.09
JPLL	Floating CHF SARON-1D	Fixed 0.50%	288,802,540	16,677	16/12/2026	703,073	0.09
CITG	Floating SEK 3-month STIBOR	Fixed 2.00%	402,392,259	805,865	16/12/2026	537,179	0.07
JPLL	Floating SEK 3-month STIBOR	Fixed 2.00%	402,392,259	805,035	16/12/2026	537,179	0.07
CITG	Floating CHF SARON-1D	Fixed 0.50%	161,534,199	(54,303)	17/03/2027	492,162	0.06
JPLL	Floating CHF SARON-1D	Fixed 0.50%	161,534,199	(54,703)	17/03/2027	492,162	0.06
JPLL	Floating NZD 3-month BKBM	Fixed 3.50%	225,528,157	1,666	16/12/2026	458,287	0.06
CITG	Floating NZD 3-month BKBM	Fixed 3.50%	225,464,412	2,285	16/12/2026	458,157	0.06
JPLL	Floating KRW 3-month KSDA	Fixed 3.00%	37,285,952	294,382	19/12/2029	442,104	0.05
CITG	Floating KRW 3-month KSDA	Fixed 3.00%	37,285,875	294,559	19/12/2029	442,103	0.05
CITG	Floating NZD 3-month BKBM	Fixed 3.50%	85,410,980	(74,800)	10/03/2027	421,340	0.05
JPLL	Floating NZD 3-month BKBM	Fixed 3.50%	85,410,980	(75,110)	10/03/2027	421,340	0.05
CITG	Floating KRW 3-month KSDA	Fixed 3.00%	82,344,841	196,637	16/12/2026	383,688	0.05
JPLL	Floating KRW 3-month KSDA	Fixed 3.00%	82,344,841	196,482	16/12/2026	383,688	0.05
CITG	Floating JPY TONA-1D	Fixed 1.50%	35,388,805	(313,604)	21/12/2044	325,775	0.04
JPLL	Floating JPY TONA-1D	Fixed 1.50%	35,388,805	(314,154)	21/12/2044	325,775	0.04
CITG	Floating NZD 3-month BKBM	Fixed 4.00%	20,451,795	26,233	14/03/2035	222,225	0.03
JPLL	Floating NZD 3-month BKBM	Fixed 4.00%	20,387,481	25,186	14/03/2035	221,526	0.03
JPLL	Floating SGD SORA-1D	Fixed 2.50%	21,661,459	25,534	19/12/2029	212,274	0.03
CITG	Floating SGD SORA-1D	Fixed 2.50%	21,582,690	25,729	19/12/2029	211,502	0.03
CITG	Floating SEK 3-month STIBOR	Fixed 2.00%	56,411,137	139,909	17/03/2027	166,045	0.02
JPLL	Floating SEK 3-month STIBOR	Fixed 2.00%	56,411,137	139,798	17/03/2027	166,045	0.02
CITG	Floating USD SOFR-1D	Fixed 3.50%	7,047,160	213,023	21/03/2035	147,160	0.02
JPLL	Floating USD SOFR-1D	Fixed 3.50%	7,047,160	212,927	21/03/2035	147,160	0.02
CITG	Floating KRW 3-month KSDA	Fixed 3.00%	10,341,653	126,185	20/03/2030	132,889	0.02
JPLL	Floating KRW 3-month KSDA	Fixed 3.00%	10,341,653	126,135	20/03/2030	132,889	0.02
CITG	Floating AUD 3-month BBSW	Fixed 3.50%	47,023,394	209,938	11/03/2027	97,139	0.01
JPLL	Floating AUD 3-month BBSW	Fixed 3.50%	46,953,935	209,636	11/03/2027	96,995	0.01
JPLL	Floating PLN 6-month WIBOR	Fixed 4.50%	6,622,112	63,460	19/12/2029	69,357	0.01
CITG	Floating PLN 6-month WIBOR	Fixed 4.50%	6,595,729	63,240	19/12/2029	69,081	0.01
CITG	Floating HKD 3-month HIBOR	Fixed 3.00%	15,274,998	148,312	19/12/2029	68,468	0.01
JPLL	Floating HKD 3-month HIBOR	Fixed 3.00%	15,274,998	148,237	19/12/2029	68,468	0.01
CITG	Floating KRW 3-month KSDA	Fixed 3.00%	8,693,833	46,217	17/03/2027	52,708	0.01
JPLL	Floating KRW 3-month KSDA	Fixed 3.00%	8,693,833	46,200	17/03/2027	52,708	0.01
CITG	Floating THB THOR-1D	Fixed 2.00%	81,223,619	113,591	18/12/2026	48,885	0.01
JPLL	Floating THB THOR-1D	Fixed 2.00%	81,223,619	113,440	18/12/2026	48,885	0.01
CITG	Floating NOK 6-month NIBOR	Fixed 3.50%	10,688,304	125,299	20/12/2034	43,491	0.00
JPLL	Floating NOK 6-month NIBOR	Fixed 3.50%	10,688,304	125,161	20/12/2034	43,491	0.00
CITG	Floating SGD SORA-1D	Fixed 2.50%	3,860,889	45,159	20/03/2030	39,034	0.00
JPLL	Floating SGD SORA-1D	Fixed 2.50%	3,860,889	45,424	20/03/2030	39,034	0.00
CITG	Floating HUF 6-month BUBOR	Fixed 5.50%	5,099,079	4,212	19/12/2029	35,445	0.00
JPLL	Floating HUF 6-month BUBOR	Fixed 5.50%	5,099,079	4,187	19/12/2029	35,445	0.00
CITG	Floating THB THOR-1D	Fixed 2.00%	18,329,375	39,146	19/03/2027	24,659	0.00
JPLL	Floating THB THOR-1D	Fixed 2.00%	18,329,375	39,112	19/03/2027	24,659	0.00
CITG	Floating ZAR 3-month JIBAR	Fixed 7.50%	10,962,498	11,539	19/12/2029	22,277	0.00

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Interest Rate Swap Contracts (continued) Centrally Cleared (continued)

Counter-party [†]	Payments Made [‡]	Payments Received [‡]	Notional Amount in USD	Upfront Payments/ (Receipts) in USD	Termination Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPLL	Floating ZAR 3-month JIBAR	Fixed 7.50%	10,962,498	11,486	19/12/2029	22,277	0.00
CITG	Floating JPY TONA-1D	Fixed 1.50%	4,281,942	51,134	15/03/2045	21,719	0.00
JPLL	Floating JPY TONA-1D	Fixed 1.50%	4,281,942	51,060	15/03/2045	21,719	0.00
CITG	Floating NZD 3-month BKBM	Fixed 4.00%	1,672,044	(7,403)	13/12/2034	18,054	0.00
JPLL	Floating NZD 3-month BKBM	Fixed 4.00%	1,672,044	(6,746)	13/12/2034	18,054	0.00
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	17,278,155	120,303	20/03/2030	14,085	0.00
CITG	Floating GBP SONIA-1D	Fixed 3.50%	17,144,216	119,035	20/03/2030	13,976	0.00
CITG	Floating NOK 6-month NIBOR	Fixed 3.50%	7,796,915	31,030	17/03/2027	10,343	0.00
JPLL	Floating NOK 6-month NIBOR	Fixed 3.50%	7,796,915	31,015	17/03/2027	10,343	0.00
CITG	Floating CAD CORRA-1D	Fixed 2.50%	27,256,068	7,699	17/03/2027	9,927	0.00
JPLL	Floating CAD CORRA-1D	Fixed 2.50%	27,182,003	7,324	17/03/2027	9,900	0.00
CITG	Floating HUF 6-month BUBOR	Fixed 5.50%	936,280	3,947	20/03/2030	7,740	0.00
JPLL	Floating HUF 6-month BUBOR	Fixed 5.50%	936,280	3,942	20/03/2030	7,740	0.00
CITG	Floating INR 1-day MIBOR	Fixed 6.00%	30,124,122	21,462	18/12/2026	2,853	0.00
JPLL	Floating INR 1-day MIBOR	Fixed 6.00%	30,124,122	21,402	18/12/2026	2,853	0.00
CITG	Floating CAD CORRA-1D	Fixed 2.50%	666,014	262	20/03/2030	(332)	(0.00)
JPLL	Floating CAD CORRA-1D	Fixed 2.50%	666,014	(4)	20/03/2030	(332)	(0.00)
CITG	Floating HUF 6-month BUBOR	Fixed 5.00%	3,813,610	(9,608)	17/03/2027	(3,249)	(0.00)
JPLL	Floating HUF 6-month BUBOR	Fixed 5.00%	3,813,610	(9,616)	17/03/2027	(3,249)	(0.00)
CITG	Floating HKD 3-month HIBOR	Fixed 3.00%	26,958,037	79,134	16/12/2026	(4,262)	(0.00)
JPLL	Floating HKD 3-month HIBOR	Fixed 3.00%	26,970,911	79,118	16/12/2026	(4,264)	(0.00)
CITG	Floating GBP SONIA-1D	Fixed 3.50%	1,197,426	(2,029)	21/03/2035	(7,044)	(0.00)
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	1,197,426	(346)	21/03/2035	(7,044)	(0.00)
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	7,883,944	12,624	17/03/2027	(12,026)	(0.00)
CITG	Floating GBP SONIA-1D	Fixed 3.50%	8,017,570	13,138	17/03/2027	(12,230)	(0.00)
CITG	Floating CZK 6-month PRIBOR	Fixed 3.00%	17,359,458	(41,292)	16/12/2026	(17,511)	(0.00)
JPLL	Floating CZK 6-month PRIBOR	Fixed 3.00%	17,359,458	(41,326)	16/12/2026	(17,511)	(0.00)
CITG	Floating ZAR 3-month JIBAR	Fixed 7.00%	32,647,889	(15,684)	16/12/2026	(21,873)	(0.00)
JPLL	Floating ZAR 3-month JIBAR	Fixed 7.00%	32,647,889	(15,747)	16/12/2026	(21,873)	(0.00)
CITG	Floating CZK 6-month PRIBOR	Fixed 3.00%	7,422,664	(27,307)	19/12/2029	(22,709)	(0.00)
JPLL	Floating CZK 6-month PRIBOR	Fixed 3.00%	7,422,664	(27,344)	19/12/2029	(22,709)	(0.00)
CITG	Floating SGD SORA-1D	Fixed 2.00%	7,227,379	(20,833)	17/03/2027	(26,345)	(0.00)
JPLL	Floating SGD SORA-1D	Fixed 2.00%	7,227,379	(20,866)	17/03/2027	(26,345)	(0.00)
CITG	Floating PLN 6-month WIBOR	Fixed 4.50%	12,032,560	(33,700)	16/12/2026	(28,686)	(0.00)
JPLL	Floating PLN 6-month WIBOR	Fixed 4.50%	12,032,560	(33,724)	16/12/2026	(28,686)	(0.00)
CITG	Floating HUF 6-month BUBOR	Fixed 5.00%	9,534,504	(62,775)	16/12/2026	(40,144)	(0.01)
JPLL	Floating HUF 6-month BUBOR	Fixed 5.00%	9,534,504	(62,794)	16/12/2026	(40,144)	(0.01)
CITG	Floating CNY 7-day CFRR	Fixed 1.50%	23,606,097	(43,113)	19/03/2027	(53,771)	(0.01)
JPLL	Floating CNY 7-day CFRR	Fixed 1.50%	23,606,097	(43,160)	19/03/2027	(53,771)	(0.01)
CITG	Floating CHF SARON-1D	Fixed 0.50%	7,272,054	(153,987)	21/03/2035	(69,568)	(0.01)
JPLL	Floating CHF SARON-1D	Fixed 0.50%	7,389,345	(156,545)	21/03/2035	(70,690)	(0.01)
JPLL	Floating AUD 6-month BBSW	Fixed 4.00%	23,634,631	(54,547)	08/03/2035	(71,099)	(0.01)
CITG	Floating AUD 6-month BBSW	Fixed 4.00%	23,703,738	(54,258)	08/03/2035	(71,307)	(0.01)
JPLL	Floating SEK 3-month STIBOR	Fixed 2.00%	3,690,004	(74,494)	21/03/2035	(73,498)	(0.01)
CITG	Floating SEK 3-month STIBOR	Fixed 2.00%	3,699,689	(74,586)	21/03/2035	(73,691)	(0.01)
JPLL	Floating AUD 6-month BBSW	Fixed 4.00%	36,411,717	(25,991)	07/12/2034	(117,288)	(0.02)
CITG	Floating AUD 6-month BBSW	Fixed 4.00%	36,618,994	(23,588)	07/12/2034	(117,956)	(0.02)
JPLL	Floating USD SOFR-1D	Fixed 3.00%	126,413,557	(32,173)	17/03/2027	(186,443)	(0.02)
CITG	Floating USD SOFR-1D	Fixed 3.00%	126,513,410	(32,436)	17/03/2027	(186,590)	(0.02)
JPLL	Floating SGD SORA-1D	Fixed 2.00%	42,160,488	(127,240)	16/12/2026	(191,903)	(0.02)
CITG	Floating SGD SORA-1D	Fixed 2.00%	42,238,131	(127,391)	16/12/2026	(192,256)	(0.02)
CITG	Floating EUR 6-month EURIBOR	Fixed 2.00%	73,384,704	(250,871)	16/12/2026	(215,711)	(0.03)
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.00%	73,496,061	(251,400)	16/12/2026	(216,039)	(0.03)
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.00%	371,793,906	(343,966)	17/03/2027	(228,829)	(0.03)
CITG	Floating EUR 6-month EURIBOR	Fixed 2.00%	371,905,522	(343,303)	17/03/2027	(228,898)	(0.03)
CITG	Floating CNY 7-day CFRR	Fixed 1.50%	122,288,852	(191,816)	18/12/2026	(257,862)	(0.03)
JPLL	Floating CNY 7-day CFRR	Fixed 1.50%	122,288,852	(192,058)	18/12/2026	(257,862)	(0.03)
CITG	Floating NOK 6-month NIBOR	Fixed 3.50%	109,788,017	(183,431)	16/12/2026	(259,035)	(0.03)
JPLL	Floating NOK 6-month NIBOR	Fixed 3.50%	109,788,017	(183,644)	16/12/2026	(259,035)	(0.03)
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	38,782,022	217,983	20/12/2034	(296,338)	(0.04)
CITG	Floating GBP SONIA-1D	Fixed 3.50%	38,914,838	211,033	20/12/2034	(297,352)	(0.04)
CITG	Floating CAD CORRA-1D	Fixed 2.50%	570,789,901	(2,640,076)	16/12/2026	(1,230,978)	(0.15)
JPLL	Floating CAD CORRA-1D	Fixed 2.50%	570,863,780	(2,641,552)	16/12/2026	(1,231,137)	(0.15)
CITG	Floating USD SOFR-1D	Fixed 3.00%	403,073,147	(1,031,589)	16/12/2026	(1,626,853)	(0.20)
JPLL	Floating USD SOFR-1D	Fixed 3.00%	403,073,147	(1,032,399)	16/12/2026	(1,626,853)	(0.20)
CITG	Floating JPY TONA-1D	Fixed 0.50%	248,365,533	(2,240,600)	21/03/2030	(1,729,099)	(0.21)

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Interest Rate Swap Contracts (continued)

Centrally Cleared (continued)

Counter-party [†]	Payments Made [‡]	Payments Received [‡]	Notional Amount in USD	Upfront Payments/(Receipts) in USD	Termination Date	Unrealised Appreciation/(Depreciation) in USD	Percent of Net Assets
JPLL	Floating JPY TONA-1D	Fixed 0.50%	248,365,533	(2,239,759)	21/03/2030	(1,729,099)	(0.21)
CITG	Floating GBP SONIA-1D	Fixed 3.50%	920,750,639	(680,116)	16/12/2026	(3,880,831)	(0.48)
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	920,750,639	(681,815)	16/12/2026	(3,880,831)	(0.48)
Total Interest Rate Swap Contracts						(4,588,279)	(0.57)

Forward Foreign Currency 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	83,942,919	USD	15,025,673	18/12/2024*	192,690	0.02
CITI	CLP	166,280,865	USD	182,397	18/12/2024*	2,675	0.00
CITI	CNH	2,000	USD	284	18/12/2024	3	0.00
CITI	COP	20,833,334	USD	4,921	18/12/2024*	17	0.00
CITI	CZK	37,500,000	USD	1,659,638	18/12/2024	5,526	0.00
CITI	HUF	2,094,866	USD	5,877	18/12/2024	2	0.00
CITI	IDR	30,500,000,000	USD	1,964,860	18/12/2024*	39,943	0.00
CITI	INR	377,334,998	USD	4,476,576	18/12/2024*	5,677	0.00
CITI	KRW	11,900,000,000	USD	9,018,838	18/12/2024*	78,041	0.01
CITI	MXN	29,375,000	USD	1,470,023	18/12/2024	7,699	0.00
CITI	PEN	1,436,051	USD	382,366	18/12/2024*	3,951	0.00
CITI	PLN	15,170,500	USD	3,938,307	18/12/2024	12,887	0.00
CITI	SGD	15,146,000	USD	11,735,556	18/12/2024	123,090	0.01
CITI	TWD	606,018,969	USD	19,253,914	18/12/2024*	106,218	0.01
CITI	USD	8,076,427	CZK	181,599,999	18/12/2024	12,591	0.00
CITI	USD	2,261,918	ILS	8,313,815	18/12/2024	16,290	0.00
CITI	USD	25,477	MXN	500,000	18/12/2024	324	0.00
CITI	USD	266,440	PHP	14,921,875	18/12/2024*	264	0.00
CITI	USD	237,687	PLN	912,380	18/12/2024	56	0.00
JPMC	BRL	83,942,919	USD	15,025,597	18/12/2024*	192,766	0.02
JPMC	CLP	166,280,865	USD	182,396	18/12/2024*	2,676	0.00
JPMC	CNH	2,000	USD	284	18/12/2024	3	0.00
JPMC	COP	20,833,334	USD	4,921	18/12/2024*	17	0.00
JPMC	CZK	37,500,000	USD	1,659,630	18/12/2024	5,535	0.00
JPMC	HUF	2,094,866	USD	5,877	18/12/2024	2	0.00
JPMC	IDR	30,500,000,000	USD	1,964,870	18/12/2024*	39,934	0.00
JPMC	INR	377,334,998	USD	4,476,554	18/12/2024*	5,699	0.00
JPMC	KRW	11,900,000,000	USD	9,018,793	18/12/2024*	78,086	0.01
JPMC	MXN	29,375,000	USD	1,470,016	18/12/2024	7,706	0.00
JPMC	PEN	1,436,051	USD	382,364	18/12/2024*	3,953	0.00
JPMC	PLN	15,170,500	USD	3,938,287	18/12/2024	12,907	0.00
JPMC	SGD	15,146,000	USD	11,735,497	18/12/2024	123,148	0.01
JPMC	TWD	606,018,969	USD	19,253,818	18/12/2024*	106,314	0.01
JPMC	USD	8,076,467	CZK	181,599,999	18/12/2024	12,632	0.00
JPMC	USD	2,884,840	ILS	10,619,958	18/12/2024	16,303	0.00
JPMC	USD	25,477	MXN	500,000	18/12/2024	324	0.00
JPMC	USD	266,442	PHP	14,921,875	18/12/2024*	265	0.00
JPMC	USD	289,470	PLN	1,111,192	18/12/2024	57	0.00
CITI	BRL	6,940,581	USD	1,261,074	18/12/2024*	(2,787)	(0.00)
CITI	COP	145,833,334	USD	35,206	18/12/2024*	(639)	(0.00)
CITI	HUF	1,096,030,135	USD	3,086,273	18/12/2024	(10,549)	(0.00)
CITI	INR	175,000,000	USD	2,086,761	18/12/2024*	(7,987)	(0.00)
CITI	MXN	58,750,000	USD	2,974,275	18/12/2024	(18,831)	(0.00)
CITI	TWD	72,266,745	USD	2,319,502	18/12/2024*	(10,839)	(0.00)
CITI	USD	15,644,319	CNH	110,138,000	18/12/2024	(177,909)	(0.02)
CITI	USD	2,006,738	CZK	45,400,000	18/12/2024	(9,221)	(0.00)
CITI	USD	622,907	ILS	2,306,143	18/12/2024	(1)	(0.00)
CITI	USD	1,543,767	INR	130,000,000	18/12/2024*	(465)	(0.00)
CITI	USD	6,774,012	KRW	8,950,000,000	18/12/2024*	(67,759)	(0.01)
CITI	USD	6,749,954	MXN	136,000,000	18/12/2024	(91,584)	(0.01)
CITI	USD	2,031,717	PHP	114,453,125	18/12/2024*	(9,901)	(0.00)

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Forward Foreign Currency Exchange Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	USD	5,578,145	PLN	21,539,624	18/12/2024	(31,903)	(0.00)
CITI	USD	23,134,107	SGD	29,984,937	18/12/2024	(342,767)	(0.04)
CITI	USD	2,052,028	THB	69,000,000	18/12/2024	(103,244)	(0.01)
CITI	USD	2,552,146	TWD	81,000,000	18/12/2024*	(35,514)	(0.00)
CITI	USD	4,647,308	ZAR	83,500,000	18/12/2024	(167,414)	(0.02)
JPMC	BRL	6,940,581	USD	1,261,067	18/12/2024*	(2,780)	(0.00)
JPMC	COP	145,833,334	USD	35,206	18/12/2024*	(639)	(0.00)
JPMC	HUF	1,096,030,135	USD	3,086,257	18/12/2024	(10,533)	(0.00)
JPMC	INR	175,000,000	USD	2,086,751	18/12/2024*	(7,977)	(0.00)
JPMC	MXN	58,750,000	USD	2,974,260	18/12/2024	(18,816)	(0.00)
JPMC	TWD	72,266,745	USD	2,319,490	18/12/2024*	(10,827)	(0.00)
JPMC	USD	15,644,398	CNH	110,138,000	18/12/2024	(177,831)	(0.02)
JPMC	USD	2,006,748	CZK	45,400,000	18/12/2024	(9,211)	(0.00)
JPMC	USD	1,543,775	INR	130,000,000	18/12/2024*	(457)	(0.00)
JPMC	USD	6,774,046	KRW	8,950,000,000	18/12/2024*	(67,725)	(0.01)
JPMC	USD	6,749,987	MXN	136,000,000	18/12/2024	(91,550)	(0.01)
JPMC	USD	2,031,727	PHP	114,453,125	18/12/2024*	(9,891)	(0.00)
JPMC	USD	5,526,391	PLN	21,340,812	18/12/2024	(31,875)	(0.00)
JPMC	USD	23,134,222	SGD	29,984,937	18/12/2024	(342,652)	(0.04)
JPMC	USD	2,052,039	THB	69,000,000	18/12/2024	(103,234)	(0.01)
JPMC	USD	2,552,158	TWD	81,000,000	18/12/2024*	(35,501)	(0.00)
JPMC	USD	4,647,331	ZAR	83,500,000	18/12/2024	(167,391)	(0.02)
Total Forward Foreign Currency Exchange Contracts						(961,933)	(0.12)

* Non-deliverable Forward Foreign Currency Exchange Contracts (See Note 4)

Hedge Forward Foreign Currency 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	719,526	USD	856,680	18/12/2024	2,574	0.00
CITI	EUR	101,478,910	USD	112,647,778	18/12/2024	1,041,892	0.13
CITI	GBP	177,136,588	USD	233,388,097	18/12/2024	3,627,026	0.45
CITI	USD	69,562	GBP	51,921	18/12/2024	91	0.00
JPMC	CHF	719,526	USD	856,680	18/12/2024	2,574	0.00
JPMC	EUR	101,478,910	USD	112,647,778	18/12/2024	1,041,892	0.13
JPMC	GBP	177,136,588	USD	233,388,097	18/12/2024	3,627,026	0.45
JPMC	USD	69,562	GBP	51,921	18/12/2024	91	0.00
CITI	CHF	3,201,770	USD	3,827,446	18/12/2024	(3,912)	(0.00)
CITI	EUR	11,417	USD	12,809	18/12/2024	(18)	(0.00)
CITI	USD	66,239	EUR	59,359	18/12/2024	(262)	(0.00)
CITI	USD	486,222	GBP	366,714	18/12/2024	(4,454)	(0.00)
JPMC	CHF	3,201,770	USD	3,827,447	18/12/2024	(3,913)	(0.00)
JPMC	EUR	11,417	USD	12,809	18/12/2024	(18)	(0.00)
JPMC	USD	66,239	EUR	59,359	18/12/2024	(262)	(0.00)
JPMC	USD	486,222	GBP	366,714	18/12/2024	(4,454)	(0.00)
Total Hedge Forward Foreign Currency Exchange Contracts						9,325,873	1.16

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts Over-the-Counter

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
BANA	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	25/10/2024 - 27/10/2025	(1,073,193)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Belgium				
Communications	USD	324,246	4,172	0.00
			4,172	0.00
Brazil				
Consumer Cyclical	USD	1,256,723	(51,889)	(0.01)
			(51,889)	(0.01)
China				
Technology	USD	1,416,873	23,816	0.00
			23,816	0.00
Puerto Rico				
Financial	USD	2,219,079	21,701	0.00
			21,701	0.00
Singapore				
Communications	USD	1,627,723	7,931	0.00
Industrial	USD	1,384,388	26,934	0.01
			34,865	0.01
Sweden				
Consumer Cyclical	USD	1,503,002	63,052	0.01
			63,052	0.01
Switzerland				
Technology	USD	991,134	25,050	0.00
			25,050	0.00
United Kingdom				
Consumer Cyclical	USD	1,093,935	(16,857)	(0.00)
Energy	USD	2,257,149	(114,006)	(0.01)
			(130,863)	(0.01)
United States				
Basic Materials	USD	38,368,182	364,293	0.05
Communications	USD	17,986,452	7,100	0.00
Consumer Cyclical	USD	73,127,738	880,106	0.11
Consumer Non-cyclical	USD	105,656,102	622,345	0.08
Energy	USD	8,613,544	(180,078)	(0.02)
Financial	USD	95,665,812	(150,050)	(0.02)
Industrial	USD	106,013,227	244,726	0.03
Technology	USD	102,979,153	38,707	0.00
Utilities	USD	32,056,878	172,596	0.02
			1,999,745	0.25
Total Long Positions			1,989,649	0.25
Short Positions				
Common Stocks				
Argentina				
Basic Materials	USD	(2,063,723)	(198,089)	(0.02)
			(198,089)	(0.02)

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Bermuda				
Financial	USD	(4,045,670)	(30,414)	(0.00)
			(30,414)	(0.00)
China				
Technology	USD	(2,504,628)	(129,460)	(0.02)
			(129,460)	(0.02)
Ireland				
Technology	USD	(1,100,726)	(49,467)	(0.01)
			(49,467)	(0.01)
United States				
Basic Materials	USD	(39,722,660)	(1,388,900)	(0.17)
Communications	USD	(24,110,836)	(573,958)	(0.07)
Consumer Cyclical	USD	(67,480,366)	(1,943,667)	(0.24)
Consumer Non-cyclical	USD	(96,664,423)	(2,189,459)	(0.27)
Energy	USD	(34,167,256)	(65,705)	(0.01)
Financial	USD	(79,361,649)	(308,092)	(0.04)
Industrial	USD	(109,589,110)	(1,249,684)	(0.16)
Technology	USD	(91,517,272)	(2,515,816)	(0.31)
Utilities	USD	(17,683,025)	(61,087)	(0.01)
			(10,296,368)	(1.28)
Total Short Positions			(10,703,798)	(1.33)
Total of Long and Short Equity Positions			(8,714,149)	(1.08)
Net Cash and Other Receivables/(Payables)			7,640,956	0.95
Total of Total Return Basket Swap Contract - BANA - USD			(1,073,193)	(0.13)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of 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.	25/09/2026	(84,673)

The following table represents the short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions				
Common Stocks				
Switzerland				
Financial	CHF	(1,615,325)	(24,851)	(0.00)
			(24,851)	(0.00)
Total Short Positions			(24,851)	(0.00)
Net Cash and Other Receivables/(Payables)			(59,822)	(0.01)
Total of Total Return Basket Swap Contract - MLIN - CHF			(84,673)	(0.01)

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	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.	15/02/2028	(1,803,226)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Australia				
Basic Materials	AUD	2,627,826	231,650	0.03
Consumer Cyclical	AUD	5,888,589	168,660	0.02
Consumer Non-cyclical	AUD	4,792,312	332,741	0.04
Financial	AUD	2,475,785	(51,339)	(0.01)
Industrial	AUD	3,879,518	178,931	0.02
Utilities	AUD	1,589,286	45,527	0.01
			906,170	0.11
New Zealand				
Technology	AUD	484,464	24,055	0.01
			24,055	0.01
United States				
Basic Materials	AUD	2,332,845	172,232	0.02
			172,232	0.02
Total Long Positions			1,102,457	0.14
Short Positions				
Common Stocks				
Australia				
Basic Materials	AUD	(9,976,869)	(2,458,896)	(0.30)
Communications	AUD	(2,266,775)	(34,251)	(0.00)
Consumer Cyclical	AUD	(1,253,523)	(44,951)	(0.01)
Consumer Non-cyclical	AUD	(6,502,182)	(136,090)	(0.02)
Energy	AUD	(3,644,168)	(202,757)	(0.03)
Financial	AUD	(3,011,412)	71,422	0.01
Industrial	AUD	(3,615,986)	40,417	0.01
Technology	AUD	(1,202,853)	(10,971)	(0.00)
Utilities	AUD	(1,255,433)	(68,852)	(0.01)
			(2,844,929)	(0.35)
United States				
Consumer Non-cyclical	AUD	(965,188)	51,348	0.00
			51,348	0.00
Total Short Positions			(2,793,581)	(0.35)
Total of Long and Short Equity Positions			(1,691,124)	(0.21)
Net Cash and Other Receivables/(Payables)			(112,102)	(0.02)
Total of Total Return Basket Swap Contract - UBSS - AUD			(1,803,226)	(0.23)

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays CORRA-1D plus or minus a specified spread, which is denominated in CAD based on the local currency of the positions within the swap.	15/02/2028	86,538

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Brazil				
Basic Materials	CAD	355,322	(1,123)	(0.00)
			(1,123)	(0.00)
Canada				
Basic Materials	CAD	5,194,969	181,424	0.02
Communications	CAD	171,592	3,846	0.00
Consumer Cyclical	CAD	302,982	27,127	0.00
Consumer Non-cyclical	CAD	1,912,285	13,409	0.00
Energy	CAD	3,540,777	122,133	0.02
Financial	CAD	7,002,273	205,670	0.03
Industrial	CAD	3,919,794	325,489	0.04
Technology	CAD	4,605,973	460,134	0.06
Utilities	CAD	626,482	21,063	0.00
			1,360,295	0.17
Warrants				
Canada				
Technology	CAD	0	0	0.00
			0	0.00
Total Long Positions			1,359,172	0.17
Short Positions				
Common Stocks				
Canada				
Basic Materials	CAD	(3,893,447)	(251,715)	(0.03)
Communications	CAD	(2,366,893)	26,450	0.00
Consumer Cyclical	CAD	(3,800,431)	(208,755)	(0.03)
Consumer Non-cyclical	CAD	(401,797)	6,371	0.00
Energy	CAD	(3,445,864)	(87,213)	(0.01)
Financial	CAD	(5,033,643)	(274,394)	(0.03)
Industrial	CAD	(6,857,676)	(56,801)	(0.01)
Technology	CAD	(1,059,061)	(20,329)	(0.00)
Utilities	CAD	(1,831,265)	(85,473)	(0.01)
			(951,859)	(0.12)
Chile				
Basic Materials	CAD	(1,274,663)	(236,671)	(0.03)
			(236,671)	(0.03)
United States				
Consumer Cyclical	CAD	(625,365)	(1,260)	(0.00)
Industrial	CAD	(558,257)	8,972	0.00
Utilities	CAD	(235,355)	(33,501)	(0.00)
			(25,789)	(0.00)

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Zambia				
Basic Materials	CAD	(284,277)	(60,502)	(0.01)
			(60,502)	(0.01)
Total Short Positions			(1,274,821)	(0.16)
Total of Long and Short Equity Positions			84,351	0.01
Net Cash and Other Receivables/(Payables)			2,187	0.00
Total of Total Return Basket Swap Contract - UBSS - CAD			86,538	0.01

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	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.	15/02/2028	(1,384,780)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Switzerland				
Basic Materials	CHF	5,922,992	255,593	0.03
Consumer Non-cyclical	CHF	9,004,404	(99,011)	(0.01)
Financial	CHF	2,137,092	39,193	0.01
Industrial	CHF	6,930,873	328,024	0.04
Technology	CHF	2,387,069	99,461	0.01
			623,260	0.08
United States				
Basic Materials	CHF	2,043,784	83,843	0.01
Consumer Non-cyclical	CHF	969,025	17,387	0.00
			101,230	0.01
Total Long Positions			724,490	0.09
Short Positions				
Common Stocks				
Switzerland				
Basic Materials	CHF	(6,114,815)	(395,500)	(0.05)
Communications	CHF	(2,359,503)	(27,709)	(0.00)
Consumer Cyclical	CHF	(8,185,914)	(1,030,721)	(0.13)
Consumer Non-cyclical	CHF	(7,223,429)	(248,420)	(0.03)
Financial	CHF	(7,264,945)	(378,128)	(0.05)
Industrial	CHF	(1,545,065)	(54,372)	(0.01)
Technology	CHF	(1,528,107)	(14,173)	(0.00)
Utilities	CHF	(291,343)	6,846	0.00
			(2,142,177)	(0.27)
United States				
Consumer Non-cyclical	CHF	(2,709,197)	95,282	0.01
Financial	CHF	(2,736,512)	(38,592)	(0.00)
			56,690	0.01
Total Short Positions			(2,085,487)	(0.26)
Total of Long and Short Equity Positions			(1,360,997)	(0.17)
Net Cash and Other Receivables/(Payables)			(23,783)	(0.00)
Total of Total Return Basket Swap Contract - UBSS - CHF			(1,384,780)	(0.17)

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	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.	15/02/2028	(1,007,250)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Denmark				
Consumer Cyclical	DKK	2,262,236	(79,723)	(0.01)
Consumer Non-cyclical	DKK	5,148,331	(310,645)	(0.04)
Financial	DKK	1,343,108	(27,424)	(0.00)
Industrial	DKK	2,266,622	106,180	0.01
			(311,612)	(0.04)
Total Long Positions				
			(311,612)	(0.04)
Short Positions				
Common Stocks				
Denmark				
Consumer Cyclical	DKK	(198,956)	13,112	0.00
Consumer Non-cyclical	DKK	(2,978,925)	168,651	0.02
Financial	DKK	(1,841,330)	(29,171)	(0.00)
Industrial	DKK	(6,253,793)	(757,333)	(0.09)
Utilities	DKK	(650,268)	(55,370)	(0.01)
			(660,111)	(0.08)
Total Short Positions				
			(660,111)	(0.08)
Total of Long and Short Equity Positions			(971,723)	(0.12)
Net Cash and Other Receivables/(Payables)			(35,527)	(0.00)
Total of Total Return Basket Swap Contract - UBSS - DKK			(1,007,250)	(0.12)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays ESTR-1D plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	15/02/2028	2,335,317

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Belgium				
Basic Materials	EUR	171,823	19,710	0.00
Consumer Cyclical	EUR	224,085	(21,475)	(0.00)
Consumer Non-cyclical	EUR	1,172,062	8,096	0.00
Financial	EUR	328,899	11,707	0.00
			18,038	0.00
China				
Consumer Cyclical	EUR	1,532,771	285,947	0.03
			285,947	0.03

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Finland				
Basic Materials	EUR	1,598,809	39,227	0.01
Financial	EUR	118,739	(860)	(0.00)
Industrial	EUR	2,074,886	160,185	0.02
Utilities	EUR	1,478,151	29,161	0.00
			227,713	0.03
France				
Basic Materials	EUR	2,637,787	92,696	0.01
Communications	EUR	4,656,919	(91,697)	(0.01)
Consumer Cyclical	EUR	10,255,429	1,018,199	0.13
Consumer Non-cyclical	EUR	3,851,470	158,899	0.02
Energy	EUR	2,039,889	18,615	0.00
Financial	EUR	3,683,306	22,671	0.00
Industrial	EUR	8,956,825	23,331	0.00
Utilities	EUR	2,870,130	(53,831)	(0.00)
			1,188,883	0.15
Germany				
Basic Materials	EUR	5,299,380	357,229	0.04
Communications	EUR	5,679,948	106,859	0.01
Consumer Cyclical	EUR	6,963,400	1,236,545	0.15
Consumer Non-cyclical	EUR	2,018,942	123,740	0.02
Financial	EUR	5,979,025	425,816	0.05
Industrial	EUR	2,921,733	(109,427)	(0.01)
Technology	EUR	6,034,396	302,476	0.04
Utilities	EUR	424,456	(1,247)	(0.00)
			2,441,991	0.30
Italy				
Basic Materials	EUR	1,352,142	53,424	0.01
Consumer Cyclical	EUR	4,682,825	65,978	0.01
Energy	EUR	226,012	(1,189)	(0.00)
Financial	EUR	12,340,536	685,638	0.08
Industrial	EUR	2,500,283	170,422	0.02
Utilities	EUR	2,475,386	28,199	0.00
			1,002,472	0.12
Netherlands				
Communications	EUR	884,807	(5,258)	(0.00)
Consumer Non-cyclical	EUR	518,081	(6,991)	(0.00)
Energy	EUR	777,993	(11,958)	(0.00)
Financial	EUR	2,849,774	159,836	0.02
Industrial	EUR	4,860,967	(26,788)	(0.00)
Technology	EUR	1,499,192	96,599	0.01
			205,440	0.03
Poland				
Industrial	EUR	337,250	(32,799)	(0.00)
			(32,799)	(0.00)
South Korea				
Consumer Cyclical	EUR	1,574,551	390,157	0.05
			390,157	0.05
Spain				
Basic Materials	EUR	1,122,185	79,035	0.01
Communications	EUR	596,158	4,934	0.00
Consumer Cyclical	EUR	4,742,451	655,288	0.08
Financial	EUR	3,033,395	98,648	0.01
Industrial	EUR	2,786,741	132,611	0.02
Utilities	EUR	1,698,192	63,612	0.01
			1,034,128	0.13

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Switzerland				
Basic Materials	EUR	2,380,544	32,964	0.00
			32,964	0.00
United States				
Consumer Non-cyclical	EUR	257,418	(6,356)	(0.00)
Industrial	EUR	4,933,105	339,215	0.04
			332,859	0.04
Total Long Positions			7,127,793	0.88
Short Positions				
Common Stocks				
Belgium				
Basic Materials	EUR	(1,925,723)	(314,049)	(0.04)
Consumer Non-cyclical	EUR	(1,722,633)	(18,440)	(0.00)
Financial	EUR	(1,324,005)	(91,785)	(0.01)
Utilities	EUR	(835,833)	13,009	0.00
			(411,265)	(0.05)
Finland				
Basic Materials	EUR	(375,972)	(21,710)	(0.00)
Communications	EUR	(152,078)	(5,832)	(0.00)
Consumer Non-cyclical	EUR	(2,498,628)	(60,280)	(0.01)
Energy	EUR	(3,638,682)	36,248	0.00
Financial	EUR	(1,008,591)	(21,942)	(0.00)
Industrial	EUR	(3,656,300)	(521,870)	(0.07)
Technology	EUR	(261,840)	(7,494)	(0.00)
			(602,880)	(0.08)
France				
Communications	EUR	(1,616,714)	377,900	0.05
Consumer Cyclical	EUR	(3,438,959)	(351,513)	(0.04)
Consumer Non-cyclical	EUR	(7,527,897)	(417,934)	(0.05)
Financial	EUR	(4,094,403)	534,261	0.06
Industrial	EUR	(3,087,994)	(12,004)	(0.00)
Technology	EUR	(5,114,215)	(161,062)	(0.02)
			(30,352)	(0.00)
Germany				
Basic Materials	EUR	(2,845,935)	(162,754)	(0.02)
Communications	EUR	(373,302)	(24,280)	(0.00)
Consumer Cyclical	EUR	(7,490,730)	(548,595)	(0.07)
Consumer Non-cyclical	EUR	(5,526,925)	(237,251)	(0.03)
Financial	EUR	(901,477)	(65,402)	(0.01)
Industrial	EUR	(10,390,090)	(539,815)	(0.07)
Technology	EUR	(4,186,252)	(272,510)	(0.03)
Utilities	EUR	(2,967,671)	(19,874)	(0.00)
			(1,870,481)	(0.23)
Italy				
Communications	EUR	(1,251,640)	3,395	0.00
Consumer Cyclical	EUR	(1,366,730)	(172,514)	(0.02)
Consumer Non-cyclical	EUR	(495,750)	29,412	0.00
Financial	EUR	(2,956,623)	(10,410)	(0.00)
Industrial	EUR	(744,587)	8,904	0.00
Technology	EUR	(874,136)	(6,427)	(0.00)
Utilities	EUR	(2,611,065)	(10,937)	(0.00)
			(158,577)	(0.02)
Luxembourg				
Basic Materials	EUR	(3,695,990)	(599,872)	(0.08)
Consumer Non-cyclical	EUR	(1,690,542)	(114,764)	(0.01)
			(714,636)	(0.09)

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Netherlands				
Basic Materials	EUR	(879,767)	13,328	0.00
Communications	EUR	(3,116,716)	(76,468)	(0.01)
Consumer Non-cyclical	EUR	(2,280,235)	31,847	0.00
Energy	EUR	(399,490)	(14,354)	(0.00)
Financial	EUR	(5,191,734)	(174,617)	(0.02)
Industrial	EUR	(1,845,416)	(86,235)	(0.01)
Technology	EUR	(2,184,969)	(63,789)	(0.01)
			(370,288)	(0.05)
Portugal				
Consumer Non-cyclical	EUR	(306,764)	(22,547)	(0.00)
Energy	EUR	(296,781)	7,671	0.00
Utilities	EUR	(227,126)	(2,432)	(0.00)
			(17,308)	(0.00)
Singapore				
Technology	EUR	(1,836,865)	(95,635)	(0.01)
			(95,635)	(0.01)
Spain				
Communications	EUR	(299,007)	(15,923)	(0.00)
Consumer Cyclical	EUR	(1,503,862)	(65,765)	(0.01)
Consumer Non-cyclical	EUR	(551,645)	(52,079)	(0.01)
Energy	EUR	(1,724,600)	(16,458)	(0.00)
Financial	EUR	(1,901,737)	(111,504)	(0.01)
Industrial	EUR	(297,653)	(21,730)	(0.00)
Utilities	EUR	(2,672,627)	8,614	0.00
			(274,845)	(0.03)
United States				
Consumer Cyclical	EUR	(4,615,331)	483,178	0.06
Consumer Non-cyclical	EUR	(853,016)	19,334	0.00
Energy	EUR	(2,589,394)	(230,110)	(0.03)
Industrial	EUR	(433,361)	(8,321)	(0.00)
			264,081	0.03
Preferred Stocks				
Germany				
Consumer Cyclical	EUR	(5,458,906)	(426,769)	(0.05)
Consumer Non-cyclical	EUR	(1,700,942)	(43,692)	(0.01)
			(470,461)	(0.06)
Total Short Positions			(4,752,647)	(0.59)
Total of Long and Short Equity Positions			2,375,146	0.29
Net Cash and Other Receivables/(Payables)			(39,829)	(0.00)
Total of Total Return Basket Swap Contract - UBSS - EUR			2,335,317	0.29

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	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.	15/02/2028	(2,706,714)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Austria				
Basic Materials	GBP	152,081	(589)	(0.00)
			(589)	(0.00)
Italy				
Consumer Non-cyclical	GBP	661,822	(43,034)	(0.01)
			(43,034)	(0.01)
United Kingdom				
Communications	GBP	2,758,510	25,175	0.00
Consumer Cyclical	GBP	5,699,545	124,773	0.02
Consumer Non-cyclical	GBP	13,953,718	31,962	0.00
Energy	GBP	711,202	19,019	0.00
Financial	GBP	10,013,815	292,836	0.04
Industrial	GBP	16,045,010	280,961	0.03
Technology	GBP	1,954,532	59,011	0.01
Utilities	GBP	479,171	(17,838)	(0.00)
			815,899	0.10
United States				
Consumer Non-cyclical	GBP	4,038,312	(367,716)	(0.04)
Energy	GBP	1,555,144	(52,885)	(0.01)
Industrial	GBP	2,627,762	183,101	0.02
			(237,500)	(0.03)
Total Long Positions			534,776	0.06
Short Positions				
Common Stocks				
Australia				
Basic Materials	GBP	(4,246,555)	(528,450)	(0.06)
			(528,450)	(0.06)
Burkina Faso				
Basic Materials	GBP	(1,344,744)	(145,888)	(0.02)
			(145,888)	(0.02)
Chile				
Basic Materials	GBP	(1,310,395)	(223,734)	(0.03)
			(223,734)	(0.03)
Hong Kong				
Financial	GBP	(1,231,305)	(171,925)	(0.02)
			(171,925)	(0.02)
Jordan				
Consumer Non-cyclical	GBP	(636,708)	432	0.00
			432	0.00
South Africa				
Basic Materials	GBP	(2,233,276)	(368,497)	(0.05)
			(368,497)	(0.05)

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
United Kingdom				
Basic Materials	GBP	(391,198)	(14,403)	(0.00)
Communications	GBP	(5,275,761)	(251,669)	(0.03)
Consumer Cyclical	GBP	(8,466,085)	(1,061,827)	(0.13)
Consumer Non-cyclical	GBP	(8,223,097)	(97,201)	(0.01)
Financial	GBP	(6,570,709)	(180,705)	(0.02)
Industrial	GBP	(5,337,843)	(78,098)	(0.01)
Utilities	GBP	(1,364,816)	27,935	0.00
			(1,655,968)	(0.20)
United States				
Consumer Non-cyclical	GBP	(1,028,066)	(3,891)	(0.00)
Energy	GBP	(229,631)	7,938	0.00
			4,047	0.00
Total Short Positions			(3,089,983)	(0.38)
Total of Long and Short Equity Positions			(2,555,207)	(0.32)
Net Cash and Other Receivables/(Payables)			(151,507)	(0.02)
Total of Total Return Basket Swap Contract - UBSS - GBP			(2,706,714)	(0.34)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-day HIBOR plus or minus a specified spread, which is denominated in HKD based on the local currency of the positions within the swap.	15/02/2028	(594,377)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Hong Kong				
Consumer Non-cyclical	HKD	502,864	32,149	0.00
Financial	HKD	3,052,392	637,058	0.08
Industrial	HKD	1,837,479	188,750	0.02
Technology	HKD	338,831	59,385	0.01
			917,342	0.11
United Kingdom				
Industrial	HKD	627,356	37,894	0.01
			37,894	0.01
Total Long Positions			955,236	0.12
Short Positions				
Common Stocks				
China				
Financial	HKD	(1,434,939)	(73,094)	(0.01)
Industrial	HKD	(186,573)	(33,583)	(0.00)
			(106,677)	(0.01)
Hong Kong				
Financial	HKD	(1,217,787)	(123,557)	(0.02)
Industrial	HKD	(1,088,381)	(106,790)	(0.01)
Utilities	HKD	(816,037)	(25,178)	(0.00)
			(255,525)	(0.03)

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Macau				
Consumer Cyclical	HKD	(4,234,227)	(1,187,638)	(0.15)
			(1,187,638)	(0.15)
Total Short Positions			(1,549,840)	(0.19)
Total of Long and Short Equity Positions			(594,604)	(0.07)
Net Cash and Other Receivables/(Payables)			227	0.00
Total of Total Return Basket Swap Contract - UBSS - HKD			(594,377)	(0.07)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays TONA-1D plus or minus a specified spread, which is denominated in JPY based on the local currency of the positions within the swap.	15/02/2028	(489,882)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Japan				
Basic Materials	JPY	7,615,349	581,904	0.07
Communications	JPY	14,316,548	(45,674)	(0.01)
Consumer Cyclical	JPY	39,008,696	695,682	0.09
Consumer Non-cyclical	JPY	23,323,395	(344,283)	(0.04)
Energy	JPY	4,729,441	87,915	0.01
Financial	JPY	13,899,681	129,317	0.02
Industrial	JPY	43,244,634	2,592,332	0.32
Technology	JPY	31,896,592	1,585,833	0.20
Utilities	JPY	3,075,745	(126,185)	(0.02)
			5,156,841	0.64
Total Long Positions			5,156,841	0.64
Short Positions				
Common Stocks				
Japan				
Basic Materials	JPY	(14,422,268)	(1,124,026)	(0.14)
Communications	JPY	(11,784,276)	270,984	0.03
Consumer Cyclical	JPY	(27,521,940)	(70,171)	(0.01)
Consumer Non-cyclical	JPY	(28,615,618)	(487,166)	(0.06)
Energy	JPY	(2,047,021)	(62,657)	(0.01)
Financial	JPY	(13,685,594)	53,345	0.01
Industrial	JPY	(50,216,409)	(2,303,258)	(0.28)
Technology	JPY	(39,446,035)	(1,757,234)	(0.22)
Utilities	JPY	(3,236,875)	127,645	0.02
			(5,352,538)	(0.66)
Total Short Positions			(5,352,538)	(0.66)
Total of Long and Short Equity Positions			(195,697)	(0.02)
Net Cash and Other Receivables/(Payables)			(294,185)	(0.04)
Total of Total Return Basket Swap Contract - UBSS - JPY			(489,882)	(0.06)

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-day NIBOR plus or minus a specified spread, which is denominated in NOK based on the local currency of the positions within the swap.	15/02/2028	(403,303)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Norway				
Communications	NOK	264,200	(240)	(0.00)
Industrial	NOK	3,245,332	(75,619)	(0.01)
			(75,859)	(0.01)
United Kingdom				
Energy	NOK	1,203,934	(34,681)	(0.00)
			(34,681)	(0.00)
Total Long Positions			(110,540)	(0.01)
Short Positions				
Common Stocks				
Brazil				
Basic Materials	NOK	(1,973,004)	(225,508)	(0.03)
			(225,508)	(0.03)
Norway				
Basic Materials	NOK	(234,781)	(37,777)	(0.01)
Consumer Non-cyclical	NOK	(1,408,133)	(9,520)	(0.00)
Energy	NOK	(4,326,060)	(2,846)	(0.00)
Financial	NOK	(2,250,815)	(24,547)	(0.00)
			(74,690)	(0.01)
Total Short Positions			(300,198)	(0.04)
Total of Long and Short Equity Positions			(410,738)	(0.05)
Net Cash and Other Receivables/(Payables)			7,435	0.00
Total of Total Return Basket Swap Contract - UBSS - NOK			(403,303)	(0.05)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-day STIBOR plus or minus a specified spread, which is denominated in SEK based on the local currency of the positions within the swap.	15/02/2028	(1,116,850)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Sweden				
Basic Materials	SEK	398,086	(12,854)	(0.00)
Communications	SEK	868,436	(15,327)	(0.00)
Consumer Cyclical	SEK	5,278,949	145,282	0.02
Consumer Non-cyclical	SEK	1,261,931	(2,609)	(0.00)
Industrial	SEK	7,075,132	462,696	0.05

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Sweden (continued)				
Technology	SEK	820,192	34,930	0.00
			612,118	0.07
Total Long Positions			612,118	0.07
Short Positions				
Common Stocks				
Sweden				
Basic Materials	SEK	(3,528,321)	(291,707)	(0.04)
Communications	SEK	(547,953)	(15,952)	(0.00)
Consumer Cyclical	SEK	(571,995)	(84,786)	(0.01)
Consumer Non-cyclical	SEK	(1,416,560)	(46,162)	(0.00)
Financial	SEK	(4,606,501)	(50,657)	(0.01)
Industrial	SEK	(13,457,441)	(1,303,111)	(0.16)
			(1,792,375)	(0.22)
Total Short Positions			(1,792,375)	(0.22)
Total of Long and Short Equity Positions			(1,180,257)	(0.15)
Net Cash and Other Receivables/(Payables)			63,407	0.01
Total of Total Return Basket Swap Contract - UBSS - SEK			(1,116,850)	(0.14)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays SORA-1D plus or minus a specified spread, which is denominated in SGD based on the local currency of the positions within the swap.	15/02/2028	(449,580)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
China				
Consumer Non-cyclical	SGD	160,693	12,472	0.00
Industrial	SGD	1,704,738	(34,791)	(0.00)
			(22,319)	(0.00)
Singapore				
Communications	SGD	988,856	(26,882)	(0.00)
			(26,882)	(0.00)
Total Long Positions			(49,201)	(0.00)
Short Positions				
Common Stocks				
Singapore				
Consumer Cyclical	SGD	(827,090)	(47,262)	(0.01)
Financial	SGD	(3,731,755)	(196,983)	(0.02)
Industrial	SGD	(2,038,767)	(142,918)	(0.02)
			(387,163)	(0.05)
Total Short Positions			(387,163)	(0.05)
Total of Long and Short Equity Positions			(436,364)	(0.05)
Net Cash and Other Receivables/(Payables)			(13,216)	(0.00)
Total of Total Return Basket Swap Contract - UBSS - SGD			(449,580)	(0.05)

AQR UCITS FUNDS

AQR Alternative Trends UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	15/02/2028	6,058

The following table represents the long positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
United States				
Financial	USD	1,156,245	588	0.00
			588	0.00
Total Long Positions			588	0.00
Net Cash and Other Receivables/(Payables)			5,470	0.00
Total of Total Return Basket Swap Contract - UBSS - USD			6,058	0.00

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Closed-End Funds				
United States				
abrdn Emerging Markets Equity Income Fund Inc	USD	2,333	13,251	0.00
abrdn Total Dynamic Dividend Fund	USD	11,668	106,179	0.02
Allspring Multi-Sector Income Fund	USD	11,274	106,765	0.02
BlackRock Energy and Resources Trust	USD	801	10,189	0.00
BlackRock Enhanced Capital and Income Fund Inc	USD	565	11,051	0.00
BlackRock Enhanced Equity Dividend Trust	USD	17,249	147,996	0.02
BlackRock Enhanced Global Dividend Trust	USD	4,954	55,435	0.01
BlackRock Enhanced International Dividend Trust	USD	7,761	44,703	0.01
BlackRock Health Sciences Trust	USD	235	9,814	0.00
BlackRock Municipal 2030 Target Term Trust	USD	6,005	130,068	0.02
BlackRock MuniYield Quality Fund II Inc	USD	27	293	0.00
BNY Mellon Municipal Bond Infrastructure Fund Inc	USD	5,110	56,925	0.01
Brookfield Real Assets Income Fund Inc	USD	12,150	165,726	0.03
Central Securities Corp	USD	164	7,533	0.00
Clough Global Equity Fund	USD	450	3,114	0.00
Duff & Phelps Utility and Infrastructure Fund Inc	USD	8,219	96,162	0.01
Eaton Vance Tax Managed Global Buy Write Opportunities Fund	USD	17,175	147,877	0.02
Eaton Vance Tax-Advantaged Dividend Income Fund	USD	7,699	188,856	0.03
Eaton Vance Tax-Advantaged Global Dividend Income Fund	USD	6,378	122,713	0.02
Eaton Vance Tax-Advantaged Global Dividend Opportunities Fund	USD	498	13,167	0.00
Eaton Vance Tax-Managed Global Diversified Equity Income Fund	USD	20,903	180,184	0.03
Ellsworth Growth and Income Fund Ltd	USD	1,216	10,847	0.00
Flaherty & Crumrine Preferred and Income Fund Inc	USD	2,533	29,965	0.01
Flaherty & Crumrine Preferred and Income Opportunity Fund Inc	USD	1,351	12,726	0.00
Flaherty & Crumrine Preferred and Income Securities Fund Inc	USD	7,840	129,360	0.02
Flaherty & Crumrine Total Return Fund Inc	USD	556	9,663	0.00
General American Investors Co Inc	USD	529	28,386	0.00
Invesco Value Municipal Income Trust	USD	5,446	69,872	0.01
John Hancock Hedged Equity & Income Fund	USD	3,544	38,559	0.01
John Hancock Tax-Advantaged Dividend Income Fund	USD	5,386	123,393	0.02
Liberty All Star Growth Fund Inc	USD	1,160	6,473	0.00
Nuveen Dow 30sm Dynamic Overwrite Fund	USD	12,060	178,247	0.03
Nuveen NASDAQ 100 Dynamic Overwrite Fund	USD	9,589	239,485	0.04
Nuveen S&P 500 Buy-Write Income Fund	USD	15,969	217,019	0.03
Nuveen S&P 500 Dynamic Overwrite Fund	USD	535	8,876	0.00
Nuveen Virginia Quality Municipal Income Fund	USD	160	2,038	0.00
PIMCO California Municipal Income Fund	USD	1,316	13,002	0.00
Putnam Municipal Opportunities Trust	USD	7,544	81,928	0.01
Royce Micro-Cap Trust Inc	USD	3,902	37,498	0.01
Royce Small-Cap Trust Inc	USD	5,210	81,745	0.01
Sprott Focus Trust Inc	USD	5,809	44,613	0.01
SRH Total Return Fund Inc	USD	14,109	222,640	0.03
Templeton Emerging Markets Fund	USD	1,219	16,554	0.00
The Gabelli Dividend & Income Trust	USD	3,319	80,751	0.01
The New Germany Fund Inc	USD	3,221	28,828	0.00
The Swiss Helvetia Fund Inc	USD	2	18	0.00
Tri-Continental Corp	USD	730	23,908	0.00
Virtus Dividend Interest & Premium Strategy Fund	USD	3,762	48,455	0.01
Virtus Total Return Fund Inc	USD	683	4,187	0.00
Total United States			3,407,037	0.51
Total Closed-End Funds (Cost: \$3,141,338)			3,407,037	0.51

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks				
Canada				
Oak Woods Acquisition Corp	USD	6,056	67,222	0.01
Swiftmerge Acquisition Corp	USD	8,477	93,586	0.01
Total Canada			160,808	0.02
Cayman Islands				
GigCapital7 Corp	USD	184,437	1,833,304	0.27
Total Cayman Islands			1,833,304	0.27
China				
Eureka Acquisition Corp	USD	64,644	649,026	0.10

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
China (continued)				
Future Vision II Acquisition Corp	USD	43,262	433,053	0.06
Total China			1,082,079	0.16
Hong Kong				
JVSPAC Acquisition Corp	USD	49,017	506,836	0.08
Total Hong Kong			506,836	0.08
Singapore				
Chenghe Acquisition II Co	USD	41,035	411,171	0.06
RF Acquisition Corp II	USD	45,004	456,341	0.07
Total Singapore			867,512	0.13
United States				
Agriculture & Natural Solutions Acquisition Corp	USD	86,567	895,968	0.13
Alchemy Investments Acquisition Corp 1	USD	138,761	1,509,720	0.23
Ares Acquisition Corp II	USD	193,601	2,098,631	0.31
Black Hawk Acquisition Corp	USD	12,100	124,267	0.02
Bowen Acquisition Corp	USD	5,112	54,954	0.01
Cantor Equity Partners Inc	USD	14,240	142,685	0.02
Centurion Acquisition Corp	USD	88,584	885,840	0.13
CF Acquisition Corp VII	USD	1,416	15,718	0.00
Churchill Capital Corp IX	USD	4,004	40,080	0.01
Colombier Acquisition Corp II	USD	26,421	270,551	0.04
DT Cloud Star Acquisition Corp	USD	21,214	212,140	0.03
Flag Ship Acquisition Corp	USD	7,997	80,210	0.01
GP-Act III Acquisition Corp	USD	103,911	1,047,423	0.16
Graf Global Corp	USD	88,314	884,023	0.13
Hennessy Capital Investment Corp VI	USD	7,222	83,053	0.01
IB Acquisition Corp	USD	20,677	206,977	0.03
Inflection Point Acquisition Corp II	USD	13,211	142,018	0.02
Iron Horse Acquisitions Corp	USD	26,198	266,958	0.04
Launch One Acquisition Corp	USD	22,198	221,314	0.03
Legato Merger Corp III	USD	14,376	146,765	0.02
Lionheart Holdings	USD	50,214	502,140	0.08
Mars Acquisition Corp	USD	7,053	77,936	0.01
Melar Acquisition Corp I	USD	75,850	757,742	0.11
Nabors Energy Transition Corp II	USD	43,612	464,468	0.07
Perception Capital Corp III	USD	28,473	307,224	0.05
Quetta Acquisition Corp	USD	9,721	101,098	0.02
SilverBox Corp III	USD	11,320	121,916	0.02
SIM Acquisition Corp I	USD	32,738	327,380	0.05
SK Growth Opportunities Corp	USD	11,226	127,191	0.02
Slam Corp	USD	61,664	683,237	0.10
TLGY Acquisition Corp	USD	3,234	37,353	0.01
Trailblazer Merger Corp I	USD	8,638	95,018	0.02
Total United States			12,931,998	1.94
Total Common Stocks (Cost: \$17,312,248)			17,382,537	2.60

Investments	Expiry Date	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					
Rights					
China					
Eureka Acquisition Corp	02/07/2025	USD	2,344	656	0.00
Total China				656	0.00
Singapore					
RF Acquisition Corp II	17/11/2025	USD	19,578	1,449	0.00
Total Singapore				1,449	0.00
United States					
DT Cloud Star Acquisition Corp	25/10/2025	USD	21,214	2,548	0.00
Flag Ship Acquisition Corp	18/06/2026	USD	7,997	955	0.00
Total United States				3,503	0.00
Total Rights (Cost: \$0)				5,608	0.00

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Units				
Hong Kong				
Black Spade Acquisition II Co	USD	73,520	732,259	0.11
YHN Acquisition I Ltd	USD	40,898	410,207	0.06
Total Hong Kong			1,142,466	0.17
United States				
AA Mission Acquisition Corp	USD	53,977	540,850	0.08
Andretti Acquisition Corp II	USD	34,194	341,940	0.05
Cayson Acquisition Corp	USD	25,951	260,029	0.04
EQV Ventures Acquisition Corp	USD	122,873	1,223,815	0.19
HCM II Acquisition Corp	USD	21,013	209,920	0.03
M3-Brigade Acquisition V Corp	USD	132,726	1,331,242	0.20
Silverbox Corp IV	USD	21,013	210,550	0.03
Vine Hill Capital Investment Corp	USD	74,883	749,579	0.11
Total United States			4,867,925	0.73
Total Units (Cost: \$6,011,661)			6,010,391	0.90

Investments	Expiry Date	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					
Warrants					
Cayman Islands					
GigCapital7 Corp	29/05/2026	USD	184,437	11,066	0.00
Total Cayman Islands				11,066	0.00
Singapore					
Chenghe Acquisition II Co	07/06/2026	USD	20,517	1,436	0.00
Total Singapore				1,436	0.00
United States					
Centurion Acquisition Corp	11/06/2026	USD	44,292	3,991	0.00
Churchill Capital Corp IX	02/05/2026	USD	1,001	400	0.00
GP-Act III Acquisition Corp	09/05/2026	USD	13,108	1,442	0.00
Graf Global Corp	26/06/2026	USD	44,157	4,857	0.00
Launch One Acquisition Corp	12/07/2026	USD	11,099	888	0.00
Legato Merger Corp III	06/02/2026	USD	7,188	1,077	0.00
Lionheart Holdings	18/06/2026	USD	25,107	1,624	0.00
Melar Acquisition Corp I	18/06/2026	USD	12,075	1,430	0.00
SIM Acquisition Corp I	10/07/2026	USD	16,369	1,637	0.00
Total United States				17,346	0.00
Total Warrants (Cost: \$0)				29,848	0.00

Investments	Coupon	Maturity Date	Currency	Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.						
Corporate Bonds						
United States						
Frontier Communications Holdings LLC	6.000%	15/01/2030	USD	533,000	532,473	0.08
Hawaiian Brand Intellect Property	11.000%	15/04/2029	USD	1,980,000	1,990,078	0.30
Frontier Communications Holdings LLC	5.875%	01/11/2029	USD	1,157,500	1,152,067	0.17
NMG Holding Co Inc / Neiman Marcus Group LLC	8.500%	01/10/2028	USD	2,840,000	2,894,646	0.44
Wayfair LLC	0.000%	31/10/2029	USD	800,000	820,439	0.12
Total United States					7,389,703	1.11
Total Corporate Bonds (Cost: \$7,628,802)					7,389,703	1.11

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Coupon	Maturity Date	Currency	Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.						
Convertible Bonds						
United States						
American Airlines Group Inc	6.500%	01/07/2025	USD	4,775,000	4,875,481	0.73
K12 Inc	1.125%	01/09/2027	USD	3,800,000	6,396,637	0.96
Wayfair Inc	1.125%	01/11/2024	USD	3,025,000	2,979,625	0.44
MACOM Technology Solutions Holdings Inc	0.250%	15/03/2026	USD	3,125,000	4,436,277	0.66
InterDigital Inc	3.500%	01/06/2027	USD	2,225,000	4,177,624	0.62
Dropbox Inc	0.000%	01/03/2026	USD	5,900,000	5,734,515	0.86
SMART Global Holdings Inc	2.000%	15/08/2030	USD	1,169,000	1,199,871	0.18
Revance Therapeutics Inc	1.750%	15/02/2027	USD	1,442,000	1,247,016	0.19
Snowflake Inc	0.000%	01/10/2029	USD	375,000	388,061	0.06
Total United States					31,435,107	4.70
India						
MakeMyTrip Ltd	0.000%	15/02/2028	USD	1,500,000	3,792,851	0.57
Total India					3,792,851	0.57
Total Convertible Bonds (Cost: \$33,062,633)					35,227,958	5.27

Investments	Coupon	Maturity Date	Currency	Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.						
Structured Notes						
United States						
STAR Compass PLC - Series 91	0.000%	08/05/2029	USD	58,065,190	55,603,226	8.31
STAR Helios Plc - Series 91	0.000%	08/05/2029	USD	58,065,190	55,603,226	8.32
Total United States					111,206,452	16.63
Total Structured Notes (Cost: \$112,880,972)					111,206,452	16.63

Investments	Effective Yield [^]	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					
Short-Term Investments					
Other Investment Funds					
United States					
UBS (Irl) Select Money Market Fund - USD Premier (Dist)	5.020%	USD	43,470,080	43,470,080	6.50
Total United States				43,470,080	6.50
Total Other Investment Funds (Cost: \$43,470,080)				43,470,080	6.50
Total Short-Term Investments (Cost: \$43,470,080)				43,470,080	6.50
Total Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				224,129,614	33.52
Total Investments (Total Cost: \$223,507,734)				224,129,614	33.52
Other Assets/(Liabilities)				444,452,218	66.48
Total Net Assets				668,581,832	100.00

Legend:

[^]Seven-day effective yield at 30 September 2024.

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Economic Classification of Investments (Unaudited)

As at 30 September 2024

Industry Classification	Percent of Net Assets
Communications	0.37
Consumer Cyclical	2.70
Consumer Non-cyclical	0.19
Diversified	3.43
Financial	23.64
Industrial	0.81
Technology	2.38
Total Investments	33.52
Other Assets/(Liabilities)	66.48
Total Net Assets	100.00

Repurchase Agreements

Underlying Collateral Received	Counter-party [†]	Currency	Interest Rate Received	Maturity Date	Principal Amounts	Fair Value in USD	Percent of Net Assets
United States Treasury Bill, 0.000%, 10/07/2025	SSBT	USD	4.700%	30/09/2024	23,968,891	23,968,891	3.59
United States Treasury Bill, 0.000%, 20/03/2025	SSBT	USD	4.700%	30/09/2024	8,918,776	8,918,776	1.33
United States Treasury Bill, 0.000%, 27/03/2025	SSBT	USD	4.700%	30/09/2024	28,777,070	28,777,070	4.30
United States Treasury Inflation Indexed Bond, 0.125%, 15/04/2025	SSBT	USD	4.700%	30/09/2024	28,777,134	28,777,134	4.31
United States Treasury Inflation Indexed Bond, 0.125%, 15/10/2025	SSBT	USD	4.700%	30/09/2024	28,777,068	28,777,068	4.30
United States Treasury Inflation Indexed Bond, 0.375%, 15/07/2025	SSBT	USD	4.700%	30/09/2024	28,777,142	28,777,142	4.31
United States Treasury Note, 0.250%, 30/09/2025	SSBT	USD	4.700%	30/09/2024	28,777,042	28,777,042	4.30
United States Treasury Note, 5.000%, 30/09/2025	SSBT	USD	4.700%	30/09/2024	28,777,088	28,777,088	4.30
Total Repurchase Agreements						205,550,211	30.74

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives

Credit Default Swap Contracts - Buy Protection Centrally Cleared

Counter-party [†]	Reference Entity	Financing Rate Paid	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 - Series 42	1.00%	20/12/2029	0.59%	EUR	4,543,271	(93,107)	(95,307)	(0.01)
CITG	North American Investment Grade CDX - Series 43	1.00%	20/12/2029	0.53%	USD	14,970,596	(343,190)	(348,083)	(0.05)
Total Credit Default Swap Contracts - Buy Protection								(443,390)	(0.06)

Credit Default Swap Contracts - Sell Protection Centrally Cleared

Counter-party [†]	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	Emerging Markets CDX - Series 42	1.00%	20/12/2029	1.63%	USD	(9,018,210)	(261,988)	(251,532)	(0.04)
CITG	European iTraxx Crossover Indices CDX - Series 42	5.00%	20/12/2029	3.10%	EUR	(8,859,022)	783,755	820,964	0.12
CITG	North American High Yield CDX - Series 42	5.00%	20/06/2029	3.07%	USD	(7,290,659)	572,548	621,411	0.09
CITG	North American High Yield CDX - Series 43	5.00%	20/12/2029	3.30%	USD	(324,457)	25,913	26,078	0.01
Total Credit Default Swap Contracts - Sell Protection								1,216,921	0.18

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 Bond Futures	UBSS	(98)	18/12/2024	CAD	(9,070,432)	3,376	0.00
10 Year Japan Treasury Bond Futures	UBSS	(12)	13/12/2024	JPY	(12,122,779)	29,822	0.00
10 Year US Treasury Note (CBT) Futures	UBSS	(84)	19/12/2024	USD	(9,625,875)	75,840	0.01
2 Year US Treasury Note (CBT) Futures	UBSS	341	31/12/2024	USD	71,077,190	199,381	0.03
3 Month CORRA Index Futures	GSCO	283	17/06/2025	CAD	50,905,006	95,917	0.01
3 Month CORRA Index Futures	GSCO	128	16/09/2025	CAD	23,078,665	72,084	0.01
3 Month CORRA Index Futures	GSCO	62	16/12/2025	CAD	11,189,058	32,308	0.01
3 Month CORRA Index Futures	GSCO	33	17/03/2026	CAD	5,957,909	6,793	0.00
3 Month Euro EURIBOR Futures	GSCO	9	17/03/2025	EUR	2,455,367	3,852	0.00
3 Month Euro EURIBOR Futures	GSCO	92	16/06/2025	EUR	25,178,937	101,965	0.02
3 Month Euro EURIBOR Futures	GSCO	129	15/09/2025	EUR	35,352,070	89,120	0.01
3 Month Euro EURIBOR Futures	GSCO	49	15/12/2025	EUR	13,432,408	68,336	0.01
3 Month Euro EURIBOR Futures	GSCO	54	16/03/2026	EUR	14,800,050	65,316	0.01
3 Month Euro EURIBOR Futures	GSCO	57	15/06/2026	EUR	15,615,909	64,629	0.01
3 Month Euro EURIBOR Futures	GSCO	59	14/09/2026	EUR	16,156,422	17,156	0.00
3 Month New Zealand Bill Futures	GSCO	21	12/03/2025	NZD	13,235,139	12,392	0.00
3 Month New Zealand Bill Futures	GSCO	19	11/06/2025	NZD	11,987,240	11,802	0.00
3 Month New Zealand Bill Futures	GSCO	14	10/09/2025	NZD	8,838,324	2,730	0.00
3 Month SARON Index Futures	GSCO	56	17/06/2025	CHF	16,503,256	21,209	0.00
3 Month SARON Index Futures	GSCO	29	16/09/2025	CHF	8,554,913	26,425	0.00
3 Month SARON Index Futures	GSCO	31	16/12/2025	CHF	9,148,122	19,011	0.00
3 Month SARON Index Futures	GSCO	13	17/03/2026	CHF	3,836,885	6,748	0.00
3 Month SOFR Index Futures	GSCO	32	17/06/2025	USD	7,723,604	43,792	0.01
3 Month SOFR Index Futures	GSCO	34	16/09/2025	USD	8,232,676	55,949	0.01
3 Month SOFR Index Futures	GSCO	11	16/12/2025	USD	2,667,225	7,883	0.00
3 Month SOFR Index Futures	GSCO	11	17/03/2026	USD	2,668,738	6,754	0.00
3 Month SOFR Index Futures	GSCO	12	16/06/2026	USD	2,911,800	6,526	0.00
3 Month SOFR Index Futures	GSCO	13	15/09/2026	USD	3,154,289	6,632	0.00
3 Month SONIA Index Futures	GSCO	37	17/06/2025	GBP	11,881,629	9,258	0.00
3 Month SONIA Index Futures	GSCO	27	16/09/2025	GBP	8,699,286	23,364	0.00

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Futures Contracts (continued) Exchange-Traded (continued)

Description	Counterparty [†]	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
3 Month SONIA Index Futures	GSCO	46	16/12/2025	GBP	14,847,936	39,937	0.01
3 Month SONIA Index Futures	GSCO	26	17/03/2026	GBP	8,400,140	33,509	0.01
3 Month SONIA Index Futures	GSCO	28	16/06/2026	GBP	9,048,179	28,677	0.00
3 Month SONIA Index Futures	GSCO	28	15/09/2026	GBP	9,048,648	24,159	0.00
3 Month SONIA Index Futures	GSCO	1	15/12/2026	GBP	323,166	67	0.00
5 Year US Treasury Note (CBT) Futures	UBSS	194	31/12/2024	USD	21,359,703	81,340	0.01
90-DAY Australian Bank Bill Futures	GSCO	12	13/03/2025	AUD	8,239,581	3,334	0.00
90-DAY Australian Bank Bill Futures	GSCO	39	12/06/2025	AUD	26,797,617	10,578	0.00
90-DAY Australian Bank Bill Futures	GSCO	48	11/09/2025	AUD	32,995,393	31,942	0.01
90-DAY Australian Bank Bill Futures	GSCO	29	11/12/2025	AUD	19,939,593	4,360	0.00
CBOE VIX Index Futures	GSCO	4	16/10/2024	USD	78,200	6,810	0.00
CBOE VIX Index Futures	GSCO	3	20/11/2024	USD	55,950	3,283	0.00
DAX Index Futures	BARC	1	20/12/2024	EUR	544,604	1,899	0.00
Euro STOXX 50 Index Futures	BARC	55	20/12/2024	EUR	3,097,136	75,234	0.01
Euro-Bobl Futures	UBSS	81	06/12/2024	EUR	10,857,590	58,333	0.01
Euro-BTP Futures	UBSS	196	06/12/2024	EUR	26,614,177	457,917	0.07
Euro-Bund Futures	UBSS	44	06/12/2024	EUR	6,634,090	18,430	0.00
Euro-Buxl 30 Year Bond Futures	UBSS	30	06/12/2024	EUR	4,576,851	55,061	0.01
Euro-OAT Futures	UBSS	118	06/12/2024	EUR	16,723,935	88,468	0.01
FTSE China A50 Index Futures	BARC	98	30/10/2024	USD	1,362,200	167,930	0.03
FTSE Taiwan Index Futures	BARC	21	30/10/2024	USD	1,567,440	9,345	0.00
FTSE/MIB Index Futures	BARC	85	20/12/2024	EUR	16,202,560	218,188	0.03
HANG SENG Index Futures	BARC	12	30/10/2024	HKD	1,643,851	135,175	0.02
HSCE Index Futures	BARC	65	30/10/2024	HKD	3,161,535	279,218	0.04
IBEX 35 Index Futures	BARC	33	18/10/2024	EUR	4,386,605	55,794	0.01
KOSPI 200 Index Futures	BARC	52	12/12/2024	KRW	3,458,515	8,129	0.00
Long Gilt Futures	UBSS	30	27/12/2024	GBP	3,959,494	535	0.00
MSCI EAFE Index Futures	BARC	12	20/12/2024	USD	1,496,760	29,770	0.00
MSCI Emerging Markets Index Futures	BARC	45	20/12/2024	USD	2,664,450	181,378	0.03
MSCI Singapore Index Futures	BARC	(196)	29/10/2024	SGD	(5,249,699)	30,893	0.01
NASDAQ 100 E-mini Index Futures	BARC	30	20/12/2024	USD	12,122,550	296,386	0.04
NIKKEI 225 (OSE) Index Futures	BARC	(1)	12/12/2024	JPY	(265,042)	1,181	0.00
OMXS30 Index Futures	BARC	177	18/10/2024	SEK	4,596,103	89,498	0.01
Russell 2000 E-mini Index Futures	BARC	71	20/12/2024	USD	7,981,465	236,049	0.04
S&P 500 E-mini Index Futures	BARC	57	20/12/2024	USD	16,480,125	116,917	0.02
S&P MID 400 E-mini Index Futures	BARC	56	20/12/2024	USD	17,573,360	476,189	0.07
S&P/TSX 60 Index Futures	BARC	8	19/12/2024	CAD	1,704,187	2,990	0.00
SET50 Index Futures	BARC	(1,339)	27/12/2024	THB	(7,612,669)	62,127	0.01
TOPIX Index Futures	BARC	7	12/12/2024	JPY	1,294,305	8,001	0.00
US LONG Bond (CBT) Futures	UBSS	69	19/12/2024	USD	8,609,907	27,844	0.00
US ULTRA Bond (CBT) Futures	UBSS	26	19/12/2024	USD	3,480,750	15,860	0.00
VSTOXX Index Futures	GSCO	(10)	16/10/2024	EUR	(21,220)	558	0.00
VSTOXX Index Futures	GSCO	35	20/11/2024	EUR	71,339	4,034	0.00
VSTOXX Index Futures	GSCO	36	18/12/2024	EUR	69,156	372	0.00
10 Year Australian Treasury Bond Futures	UBSS	309	16/12/2024	AUD	24,930,142	(183,416)	(0.03)
10 Year Canadian Treasury Bond Futures	UBSS	(39)	18/12/2024	CAD	(3,609,662)	(26,233)	(0.00)
10 Year Japan Treasury Bond Futures	UBSS	(1)	13/12/2024	JPY	(1,010,232)	(419)	(0.00)
10 Year US Treasury Note (CBT) Futures	UBSS	(119)	19/12/2024	USD	(13,636,657)	(2,019)	(0.00)
2 Year US Treasury Note (CBT) Futures	UBSS	550	31/12/2024	USD	114,640,630	(182,093)	(0.03)
3 Month CORRA Index Futures	GSCO	27	16/09/2025	CAD	4,868,156	(234)	(0.00)
3 Month CORRA Index Futures	GSCO	10	16/12/2025	CAD	1,804,687	(437)	(0.00)
3 Month CORRA Index Futures	GSCO	19	17/03/2026	CAD	3,430,311	(1,827)	(0.00)
3 Month New Zealand Bill Futures	GSCO	1	12/03/2025	NZD	630,245	(31)	(0.00)
3 Month New Zealand Bill Futures	GSCO	3	10/09/2025	NZD	1,893,927	(28)	(0.00)
3 Month SOFR Index Futures	GSCO	16	17/06/2025	USD	3,861,801	(2,711)	(0.00)
3 Month SOFR Index Futures	GSCO	34	16/09/2025	USD	8,232,676	(5,718)	(0.00)
3 Month SOFR Index Futures	GSCO	62	16/12/2025	USD	15,033,450	(9,450)	(0.00)
3 Month SOFR Index Futures	GSCO	10	17/03/2026	USD	2,426,126	(2,979)	(0.00)
3 Month SOFR Index Futures	GSCO	9	16/06/2026	USD	2,183,850	(2,994)	(0.00)
3 Month SOFR Index Futures	GSCO	9	15/09/2026	USD	2,183,738	(3,067)	(0.00)
3 Month SOFR Index Futures	GSCO	24	15/12/2026	USD	5,821,800	(6,443)	(0.00)
3 Month SONIA Index Futures	GSCO	4	17/06/2025	GBP	1,284,500	(931)	(0.00)
3 Month SONIA Index Futures	GSCO	1	16/09/2025	GBP	322,196	(251)	(0.00)
3 Month SONIA Index Futures	GSCO	21	16/12/2025	GBP	6,778,406	(6,032)	(0.00)
3 Month SONIA Index Futures	GSCO	1	15/09/2026	GBP	323,166	(125)	(0.00)
3 Month SONIA Index Futures	GSCO	29	15/12/2026	GBP	9,371,814	(4,699)	(0.00)
3 Year Australian Treasury Bond Futures	UBSS	21	16/12/2024	AUD	1,560,115	(6,759)	(0.00)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Futures Contracts (continued) Exchange-Traded (continued)

Description	Counterparty [†]	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
5 Year US Treasury Note (CBT) Futures	UBSS	124	31/12/2024	USD	13,652,596	(54,733)	(0.01)
90-DAY Australian Bank Bill Futures	GSCO	21	13/03/2025	AUD	14,419,266	(1,159)	(0.00)
90-DAY Australian Bank Bill Futures	GSCO	27	12/06/2025	AUD	18,552,197	(1,463)	(0.00)
90-DAY Australian Bank Bill Futures	GSCO	68	11/09/2025	AUD	46,743,475	(5,174)	(0.00)
90-DAY Australian Bank Bill Futures	GSCO	16	11/12/2025	AUD	11,001,155	(2,411)	(0.00)
CAC40 10 Euro Index Futures	BARC	(15)	18/10/2024	EUR	(1,285,188)	(31,149)	(0.00)
CBOE VIX Index Futures	GSCO	2	20/11/2024	USD	37,300	(600)	(0.00)
CBOE VIX Index Futures	GSCO	4	18/12/2024	USD	73,600	(2,090)	(0.00)
CBOE VIX Index Futures	GSCO	3	22/01/2025	USD	56,730	(990)	(0.00)
DJIA MINI e-CBOT Index Futures	BARC	(13)	20/12/2024	USD	(2,759,900)	(39,371)	(0.01)
Euro-Buxl 30 Year Bond Futures	UBSS	12	06/12/2024	EUR	1,830,741	(17,021)	(0.00)
Euro-OAT Futures	UBSS	60	06/12/2024	EUR	8,503,696	(57,629)	(0.01)
Euro-Schatz Futures	UBSS	(84)	06/12/2024	EUR	(10,051,382)	(21,301)	(0.00)
FTSE 100 Index Futures	BARC	85	20/12/2024	GBP	9,464,458	(45,262)	(0.01)
FTSE KLC Index Futures	BARC	3	30/10/2024	MYR	60,149	(690)	(0.00)
FTSE Taiwan Index Futures	BARC	84	30/10/2024	USD	6,269,760	(138,446)	(0.02)
FTSE/JSE TOP 40 Index Futures	BARC	(78)	19/12/2024	ZAR	(3,615,932)	(173,165)	(0.03)
IBEX 35 Index Futures	BARC	1	18/10/2024	EUR	132,927	(580)	(0.00)
IFSC Nifty 50 Index Futures	BARC	148	31/10/2024	USD	7,697,924	(34,654)	(0.00)
KOSPI 200 Index Futures	BARC	62	12/12/2024	KRW	4,123,614	(24,544)	(0.00)
Long Gilt Futures	UBSS	206	27/12/2024	GBP	27,188,528	(201,735)	(0.03)
MEX BOLSA Index Futures	BARC	(1)	20/12/2024	MXN	(27,219)	(27)	(0.00)
MSCI Singapore Index Futures	BARC	(153)	29/10/2024	SGD	(4,097,980)	(8,156)	(0.00)
OMXS30 Index Futures	BARC	79	18/10/2024	SEK	2,051,368	(6,772)	(0.00)
Russell 2000 E-mini Index Futures	BARC	3	20/12/2024	USD	337,245	(1,399)	(0.00)
S&P 500 E-mini Index Futures	BARC	39	20/12/2024	USD	11,275,875	(26,302)	(0.00)
S&P MID 400 E-mini Index Futures	BARC	3	20/12/2024	USD	941,430	(5,358)	(0.00)
S&P/TSX 60 Index Futures	BARC	1	19/12/2024	CAD	213,023	(358)	(0.00)
SPI 200 Index Futures	BARC	(43)	19/12/2024	AUD	(6,189,102)	(66,004)	(0.01)
TOPIX Index Futures	BARC	40	12/12/2024	JPY	7,396,027	(27,994)	(0.00)
US LONG Bond (CBT) Futures	UBSS	108	19/12/2024	USD	13,476,375	(97,899)	(0.01)
US ULTRA Bond (CBT) Futures	UBSS	69	19/12/2024	USD	9,237,375	(82,296)	(0.01)
VSTOXX Index Futures	GSCO	(77)	16/10/2024	EUR	(163,395)	(8,431)	(0.00)
Total Futures Contracts						3,030,010	0.45

Interest Rate Swap Contracts Centrally Cleared

Counter-party [†]	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	Fixed 0.50%	Floating JPY TONA-1D	56,801,653	427,242	21/03/2030	390,018	0.06
JPLL	Fixed 0.50%	Floating JPY TONA-1D	56,801,653	426,959	21/03/2030	390,018	0.06
CITG	Fixed 3.00%	Floating USD SOFR-1D	75,100,688	175,527	16/12/2026	300,688	0.05
JPLL	Fixed 3.00%	Floating USD SOFR-1D	75,000,286	175,069	16/12/2026	300,286	0.04
CITG	Fixed 0.50%	Floating JPY TONA-1D	52,692,101	321,022	19/12/2029	296,249	0.04
JPLL	Fixed 0.50%	Floating JPY TONA-1D	52,692,101	320,763	19/12/2029	296,249	0.04
CITG	Fixed 3.50%	Floating GBP SONIA-1D	39,441,521	12,713	21/03/2035	229,331	0.03
JPLL	Fixed 3.50%	Floating GBP SONIA-1D	39,441,521	10,006	21/03/2035	229,331	0.03
CITG	Fixed 0.50%	Floating CHF SARON-1D	24,026,601	479,366	21/03/2035	225,535	0.03
JPLL	Fixed 0.50%	Floating CHF SARON-1D	23,907,066	477,304	21/03/2035	224,413	0.03
CITG	Fixed 3.50%	Floating GBP SONIA-1D	21,035,797	(107,747)	20/12/2034	158,317	0.02
JPLL	Fixed 3.50%	Floating GBP SONIA-1D	21,035,797	(105,318)	20/12/2034	158,317	0.02
CITG	Fixed 2.00%	Floating EUR 6-month EURIBOR	203,056,467	182,741	17/03/2027	124,822	0.02
JPLL	Fixed 2.00%	Floating EUR 6-month EURIBOR	202,944,714	181,671	17/03/2027	124,754	0.02
CITG	Fixed 3.50%	Floating AUD 6-month BBSW	11,974,349	94,351	13/12/2029	121,484	0.02
JPLL	Fixed 3.50%	Floating AUD 6-month BBSW	11,974,349	94,122	13/12/2029	121,484	0.02
CITG	Fixed 3.00%	Floating USD SOFR-1D	81,820,319	4,370	17/03/2027	120,319	0.02
JPLL	Fixed 3.00%	Floating USD SOFR-1D	81,720,172	3,890	17/03/2027	120,172	0.02
CITG	Fixed 0.50%	Floating CHF SARON-1D	12,545,363	206,532	20/12/2034	111,970	0.02
JPLL	Fixed 0.50%	Floating CHF SARON-1D	12,545,363	206,731	20/12/2034	111,970	0.02
CITG	Fixed 3.50%	Floating NOK 6-month NIBOR	30,600,920	64,994	16/12/2026	71,861	0.01
JPLL	Fixed 3.50%	Floating NOK 6-month NIBOR	30,591,402	64,826	16/12/2026	71,839	0.01

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Interest Rate Swap Contracts (continued) Centrally Cleared (continued)

Counter-party [†]	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	Fixed 1.50%	Floating TWD 3-month TAIBOR	17,280,075	66,365	18/12/2026	71,221	0.01
JPLL	Fixed 1.50%	Floating TWD 3-month TAIBOR	17,280,075	66,332	18/12/2026	71,221	0.01
CITG	Fixed 1.50%	Floating TWD 3-month TAIBOR	16,655,820	62,143	19/03/2027	66,308	0.01
JPLL	Fixed 1.50%	Floating TWD 3-month TAIBOR	16,655,820	62,110	19/03/2027	66,308	0.01
CITG	Fixed 4.50%	Floating PLN 6-month WIBOR	18,736,778	48,171	16/12/2026	44,457	0.01
JPLL	Fixed 4.50%	Floating PLN 6-month WIBOR	18,736,778	48,043	16/12/2026	44,457	0.01
CITG	Fixed 2.50%	Floating CAD CORRA-1D	18,326,811	38,716	19/12/2029	39,320	0.01
JPLL	Fixed 2.50%	Floating CAD CORRA-1D	18,252,613	38,468	19/12/2029	39,160	0.01
CITG	Fixed 8.50%	Floating MXN 1-month TIIE	11,137,016	41,432	16/12/2026	35,661	0.01
JPLL	Fixed 8.50%	Floating MXN 1-month TIIE	11,137,016	41,409	16/12/2026	35,661	0.01
CITG	Fixed 3.50%	Floating AUD 6-month BBSW	3,985,705	30,214	07/03/2030	34,750	0.01
JPLL	Fixed 3.50%	Floating AUD 6-month BBSW	3,985,705	30,195	07/03/2030	34,750	0.01
CITG	Fixed 4.00%	Floating ILS 3-month TELBOR	1,085,738	17,283	20/03/2030	7,876	0.00
JPLL	Fixed 4.00%	Floating ILS 3-month TELBOR	1,085,738	17,301	20/03/2030	7,876	0.00
JPLL	Fixed 3.50%	Floating AUD 3-month BBSW	81,312,660	92,340	10/12/2026	6,165	0.00
CITG	Fixed 3.50%	Floating AUD 3-month BBSW	81,243,340	92,640	10/12/2026	6,160	0.00
CITG	Fixed 4.00%	Floating ILS 3-month TELBOR	3,185,295	13,866	17/03/2027	5,602	0.00
JPLL	Fixed 4.00%	Floating ILS 3-month TELBOR	3,185,295	13,860	17/03/2027	5,602	0.00
JPLL	Fixed 3.50%	Floating GBP SONIA-1D	804,462	(5,404)	19/12/2029	1,482	0.00
CITG	Fixed 3.50%	Floating GBP SONIA-1D	670,385	(3,588)	19/12/2029	1,235	0.00
CITG	Fixed 7.50%	Floating ZAR 3-month JIBAR	145,092	(34)	20/03/2030	(4)	(0.00)
JPLL	Fixed 7.50%	Floating ZAR 3-month JIBAR	145,092	(35)	20/03/2030	(4)	(0.00)
CITG	Fixed 2.00%	Floating SEK 3-month STIBOR	542,673	(1,145)	20/03/2030	(615)	(0.00)
JPLL	Fixed 2.00%	Floating SEK 3-month STIBOR	542,673	(1,148)	20/03/2030	(615)	(0.00)
CITG	Fixed 8.50%	Floating MXN 1-month TIIE	619,976	(1,325)	17/03/2027	(1,008)	(0.00)
JPLL	Fixed 8.50%	Floating MXN 1-month TIIE	619,976	(1,327)	17/03/2027	(1,008)	(0.00)
CITG	Fixed 3.50%	Floating NOK 6-month NIBOR	578,202	(4,257)	19/12/2029	(1,043)	(0.00)
JPLL	Fixed 3.50%	Floating NOK 6-month NIBOR	587,681	(4,330)	19/12/2029	(1,060)	(0.00)
CITG	Fixed 8.50%	Floating MXN 1-month TIIE	177,057	1,334	13/03/2030	(1,094)	(0.00)
JPLL	Fixed 8.50%	Floating MXN 1-month TIIE	177,057	1,333	13/03/2030	(1,094)	(0.00)
CITG	Fixed 4.50%	Floating PLN 6-month WIBOR	1,275,726	(3,618)	17/03/2027	(3,497)	(0.00)
JPLL	Fixed 4.50%	Floating PLN 6-month WIBOR	1,275,726	(3,620)	17/03/2027	(3,497)	(0.00)
CITG	Fixed 3.50%	Floating USD SOFR-1D	190,927	(8,591)	16/12/2054	(9,073)	(0.00)
JPLL	Fixed 3.50%	Floating USD SOFR-1D	190,927	(8,560)	16/12/2054	(9,073)	(0.00)
CITG	Fixed 0.50%	Floating CHF SARON-1D	5,434,743	30,310	20/03/2030	(12,267)	(0.00)
JPLL	Fixed 0.50%	Floating CHF SARON-1D	5,434,743	30,096	20/03/2030	(12,267)	(0.00)
JPLL	Fixed 3.00%	Floating HKD 3-month HIBOR	6,448,022	(28,309)	17/03/2027	(15,719)	(0.00)
CITG	Fixed 3.00%	Floating HKD 3-month HIBOR	6,460,867	(28,333)	17/03/2027	(15,750)	(0.00)
CITG	Fixed 3.50%	Floating NOK 6-month NIBOR	3,636,472	4,385	20/03/2030	(19,419)	(0.00)
JPLL	Fixed 3.50%	Floating NOK 6-month NIBOR	3,636,472	4,367	20/03/2030	(19,419)	(0.00)
CITG	Fixed 6.00%	Floating INR 1-day MIBOR	21,035,458	(40,822)	19/03/2027	(26,281)	(0.00)
JPLL	Fixed 6.00%	Floating INR 1-day MIBOR	21,035,458	(40,864)	19/03/2027	(26,281)	(0.00)
CITG	Fixed 4.50%	Floating AUD 6-month BBSW	870,453	(31,290)	09/03/2045	(30,642)	(0.00)
JPLL	Fixed 4.50%	Floating AUD 6-month BBSW	870,453	(31,305)	09/03/2045	(30,642)	(0.00)
CITG	Fixed 3.50%	Floating NOK 6-month NIBOR	23,565,766	(44,517)	17/03/2027	(31,346)	(0.00)
JPLL	Fixed 3.50%	Floating NOK 6-month NIBOR	23,565,766	(44,564)	17/03/2027	(31,346)	(0.00)
CITG	Fixed 3.00%	Floating CAD CORRA-1D	2,768,634	(50,311)	20/12/2034	(44,826)	(0.01)
JPLL	Fixed 3.00%	Floating CAD CORRA-1D	2,841,493	(49,470)	20/12/2034	(46,005)	(0.01)
JPLL	Fixed 1.00%	Floating JPY TONA-1D	16,459,429	(72,499)	22/03/2035	(104,457)	(0.02)
CITG	Fixed 1.00%	Floating JPY TONA-1D	16,460,123	(72,409)	22/03/2035	(104,461)	(0.02)
CITG	Fixed 3.50%	Floating AUD 3-month BBSW	72,145,891	(89,714)	11/03/2027	(149,654)	(0.02)
JPLL	Fixed 3.50%	Floating AUD 3-month BBSW	72,145,891	(89,429)	11/03/2027	(149,654)	(0.02)
CITG	Fixed 3.00%	Floating CAD CORRA-1D	9,615,687	(137,242)	21/03/2035	(157,386)	(0.02)
JPLL	Fixed 3.00%	Floating CAD CORRA-1D	9,615,687	(136,558)	21/03/2035	(157,386)	(0.02)
CITG	Fixed 3.50%	Floating NZD 3-month BKBM	35,067,993	(78,467)	10/03/2027	(174,717)	(0.03)
JPLL	Fixed 3.50%	Floating NZD 3-month BKBM	35,131,292	(77,509)	10/03/2027	(175,033)	(0.03)
CITG	Fixed 3.50%	Floating USD SOFR-1D	4,285,298	(213,960)	17/03/2055	(214,702)	(0.03)
JPLL	Fixed 3.50%	Floating USD SOFR-1D	4,380,527	(223,788)	17/03/2055	(219,473)	(0.03)
CITG	Fixed 2.50%	Floating EUR 6-month EURIBOR	10,046,731	(164,764)	16/12/2054	(563,344)	(0.08)
JPLL	Fixed 2.50%	Floating EUR 6-month EURIBOR	10,152,486	(165,935)	16/12/2054	(569,274)	(0.09)
JPLL	Fixed 2.50%	Floating EUR 6-month EURIBOR	10,127,759	(501,716)	17/03/2055	(594,001)	(0.09)
CITG	Fixed 2.50%	Floating EUR 6-month EURIBOR	10,233,256	(466,281)	17/03/2055	(600,189)	(0.09)
CITG	Floating EUR 6-month EURIBOR	Fixed 2.50%	61,902,992	654,123	20/03/2030	1,034,667	0.15
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.50%	61,789,409	755,348	20/03/2030	1,032,769	0.15
CITG	Floating EUR 6-month EURIBOR	Fixed 2.50%	38,347,986	328,059	21/03/2035	598,456	0.09
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.50%	38,234,530	325,394	21/03/2035	596,685	0.09

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Interest Rate Swap Contracts (continued) Centrally Cleared (continued)

Counter-party [†]	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	Floating CHF SARON-1D	Fixed 0.50%	194,553,690	(33,720)	17/03/2027	592,766	0.09
JPLL	Floating CHF SARON-1D	Fixed 0.50%	194,553,690	(33,945)	17/03/2027	592,766	0.09
CITG	Floating EUR 6-month EURIBOR	Fixed 2.50%	29,033,049	155,118	19/12/2029	441,689	0.07
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.50%	29,033,049	155,635	19/12/2029	441,689	0.07
CITG	Floating USD SOFR-1D	Fixed 3.50%	15,728,443	400,519	21/03/2035	328,443	0.05
JPLL	Floating USD SOFR-1D	Fixed 3.50%	15,728,443	397,870	21/03/2035	328,443	0.05
CITG	Floating EUR 6-month EURIBOR	Fixed 2.50%	19,839,203	205,067	20/12/2034	294,328	0.04
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.50%	19,839,203	204,926	20/12/2034	294,328	0.04
CITG	Floating CHF SARON-1D	Fixed 0.50%	88,433,166	(21,995)	16/12/2026	215,285	0.03
JPLL	Floating CHF SARON-1D	Fixed 0.50%	88,433,166	(22,256)	16/12/2026	215,285	0.03
CITG	Floating KRW 3-month KSDA	Fixed 3.00%	42,410,890	70,755	16/12/2026	197,614	0.03
JPLL	Floating KRW 3-month KSDA	Fixed 3.00%	42,410,813	70,675	16/12/2026	197,614	0.03
JPLL	Floating NZD 3-month BKBM	Fixed 4.00%	14,792,178	72,357	14/03/2035	160,728	0.02
CITG	Floating NZD 3-month BKBM	Fixed 4.00%	14,727,865	76,436	14/03/2035	160,030	0.02
CITG	Floating KRW 3-month KSDA	Fixed 3.00%	11,901,847	88,341	19/12/2029	141,122	0.02
JPLL	Floating KRW 3-month KSDA	Fixed 3.00%	11,901,847	88,285	19/12/2029	141,122	0.02
CITG	Floating JPY TONA-1D	Fixed 1.50%	19,426,679	181,343	15/03/2045	98,537	0.01
JPLL	Floating JPY TONA-1D	Fixed 1.50%	19,426,679	181,007	15/03/2045	98,537	0.01
CITG	Floating KRW 3-month KSDA	Fixed 3.00%	7,204,297	92,680	20/03/2030	92,574	0.01
JPLL	Floating KRW 3-month KSDA	Fixed 3.00%	7,204,297	92,645	20/03/2030	92,574	0.01
CITG	Floating USD SOFR-1D	Fixed 3.50%	4,284,466	59,889	20/12/2034	84,466	0.01
JPLL	Floating USD SOFR-1D	Fixed 3.50%	4,284,466	61,307	20/12/2034	84,466	0.01
JPLL	Floating SGD SORA-1D	Fixed 2.50%	7,325,511	16,596	19/12/2029	71,787	0.01
CITG	Floating SGD SORA-1D	Fixed 2.50%	7,246,742	17,927	19/12/2029	71,015	0.01
CITG	Floating NOK 6-month NIBOR	Fixed 3.50%	8,895,812	92,342	21/03/2035	64,700	0.01
JPLL	Floating NOK 6-month NIBOR	Fixed 3.50%	8,895,812	92,252	21/03/2035	64,700	0.01
CITG	Floating THB THOR-1D	Fixed 2.00%	32,099,745	83,867	19/03/2027	43,184	0.01
JPLL	Floating THB THOR-1D	Fixed 2.00%	32,099,745	83,806	19/03/2027	43,184	0.01
CITG	Floating KRW 3-month KSDA	Fixed 3.00%	7,039,697	38,606	17/03/2027	42,679	0.01
JPLL	Floating KRW 3-month KSDA	Fixed 3.00%	7,039,697	38,592	17/03/2027	42,679	0.01
CITG	Floating NZD 3-month BKBM	Fixed 4.00%	3,344,087	20,398	13/12/2034	36,107	0.01
JPLL	Floating NZD 3-month BKBM	Fixed 4.00%	3,344,087	20,601	13/12/2034	36,107	0.01
CITG	Floating NOK 6-month NIBOR	Fixed 3.50%	8,533,481	116,919	20/12/2034	34,723	0.01
JPLL	Floating NOK 6-month NIBOR	Fixed 3.50%	8,533,481	116,804	20/12/2034	34,723	0.01
CITG	Floating PLN 6-month WIBOR	Fixed 4.50%	2,163,399	37,259	19/12/2029	22,658	0.00
JPLL	Floating PLN 6-month WIBOR	Fixed 4.50%	2,163,399	37,248	19/12/2029	22,658	0.00
CITG	Floating SEK 3-month STIBOR	Fixed 2.00%	7,281,733	34,120	17/03/2027	21,434	0.00
JPLL	Floating SEK 3-month STIBOR	Fixed 2.00%	7,271,825	34,052	17/03/2027	21,404	0.00
CITG	Floating JPY TONA-1D	Fixed 1.00%	2,255,682	20,923	20/12/2034	20,811	0.00
JPLL	Floating JPY TONA-1D	Fixed 1.00%	2,255,682	20,901	20/12/2034	20,811	0.00
CITG	Floating HKD 3-month HIBOR	Fixed 3.00%	4,552,751	48,519	19/12/2029	20,407	0.00
JPLL	Floating HKD 3-month HIBOR	Fixed 3.00%	4,552,751	48,497	19/12/2029	20,407	0.00
CITG	Floating THB THOR-1D	Fixed 2.00%	33,319,720	46,893	18/12/2026	20,054	0.00
JPLL	Floating THB THOR-1D	Fixed 2.00%	33,319,720	46,832	18/12/2026	20,054	0.00
CITG	Floating JPY TONA-1D	Fixed 0.50%	90,811,360	43,623	16/12/2026	19,727	0.00
JPLL	Floating JPY TONA-1D	Fixed 0.50%	90,811,360	42,223	16/12/2026	19,727	0.00
CITG	Floating NZD 3-month BKBM	Fixed 3.50%	8,987,979	3,819	16/12/2026	18,264	0.00
JPLL	Floating NZD 3-month BKBM	Fixed 3.50%	8,987,979	3,712	16/12/2026	18,264	0.00
JPLL	Floating CAD CORRA-1D	Fixed 2.50%	45,476,157	(25,991)	17/03/2027	16,563	0.00
CITG	Floating CAD CORRA-1D	Fixed 2.50%	45,402,091	(26,091)	17/03/2027	16,536	0.00
CITG	Floating SGD SORA-1D	Fixed 2.50%	1,497,079	19,813	20/03/2030	15,136	0.00
JPLL	Floating SGD SORA-1D	Fixed 2.50%	1,497,079	19,823	20/03/2030	15,136	0.00
CITG	Floating HUF 6-month BUBOR	Fixed 5.50%	1,631,396	8,284	20/03/2030	13,487	0.00
JPLL	Floating HUF 6-month BUBOR	Fixed 5.50%	1,631,396	8,276	20/03/2030	13,487	0.00
CITG	Floating JPY TONA-1D	Fixed 1.50%	1,409,772	17,185	21/12/2044	12,978	0.00
JPLL	Floating JPY TONA-1D	Fixed 1.50%	1,409,772	17,162	21/12/2044	12,978	0.00
CITG	Floating HUF 6-month BUBOR	Fixed 5.50%	1,666,353	1,376	19/12/2029	11,583	0.00
JPLL	Floating HUF 6-month BUBOR	Fixed 5.50%	1,666,353	1,368	19/12/2029	11,583	0.00
CITG	Floating PLN 6-month WIBOR	Fixed 4.50%	820,878	11,038	20/03/2030	11,573	0.00
JPLL	Floating PLN 6-month WIBOR	Fixed 4.50%	820,878	11,034	20/03/2030	11,573	0.00
CITG	Floating GBP SONIA-1D	Fixed 3.50%	12,992,101	50,320	20/03/2030	10,591	0.00
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	12,992,101	50,522	20/03/2030	10,591	0.00
CITG	Floating HKD 3-month HIBOR	Fixed 3.00%	1,088,813	16,544	20/03/2030	7,231	0.00
JPLL	Floating HKD 3-month HIBOR	Fixed 3.00%	1,088,813	16,539	20/03/2030	7,231	0.00
JPLL	Floating SEK 3-month STIBOR	Fixed 2.00%	4,609,282	7,389	16/12/2026	6,153	0.00
CITG	Floating SEK 3-month STIBOR	Fixed 2.00%	4,599,390	7,376	16/12/2026	6,140	0.00

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Interest Rate Swap Contracts (continued) Centrally Cleared (continued)

Counter-party [†]	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	Floating ZAR 3-month JIBAR	Fixed 7.50%	2,797,327	2,944	19/12/2029	5,685	0.00
JPLL	Floating ZAR 3-month JIBAR	Fixed 7.50%	2,797,327	2,931	19/12/2029	5,685	0.00
CITG	Floating CZK 6-month PRIBOR	Fixed 3.00%	4,614,006	3,918	17/03/2027	4,965	0.00
JPLL	Floating CZK 6-month PRIBOR	Fixed 3.00%	4,614,006	3,908	17/03/2027	4,965	0.00
CITG	Floating NZD 3-month BKBM	Fixed 3.50%	3,630,421	18,275	13/03/2030	4,366	0.00
JPLL	Floating NZD 3-month BKBM	Fixed 3.50%	3,630,421	18,515	13/03/2030	4,366	0.00
JPLL	Floating ZAR 3-month JIBAR	Fixed 7.00%	5,952,831	82	17/03/2027	3,905	0.00
CITG	Floating ZAR 3-month JIBAR	Fixed 7.00%	5,947,023	81	17/03/2027	3,901	0.00
CITG	Floating CHF SARON-1D	Fixed 0.50%	1,068,036	(4,985)	19/12/2029	2,316	0.00
JPLL	Floating CHF SARON-1D	Fixed 0.50%	949,365	(4,436)	19/12/2029	2,059	0.00
CITG	Floating INR 1-day MIBOR	Fixed 6.00%	7,223,727	5,759	18/12/2026	684	0.00
JPLL	Floating INR 1-day MIBOR	Fixed 6.00%	7,223,727	5,745	18/12/2026	684	0.00
CITG	Floating SEK 3-month STIBOR	Fixed 2.00%	780,679	(176)	19/12/2029	320	0.00
JPLL	Floating SEK 3-month STIBOR	Fixed 2.00%	780,679	(179)	19/12/2029	320	0.00
CITG	Floating NZD 3-month BKBM	Fixed 3.50%	699,763	(199)	12/12/2029	(2)	(0.00)
JPLL	Floating NZD 3-month BKBM	Fixed 3.50%	763,378	(221)	12/12/2029	(2)	(0.00)
JPLL	Floating CAD CORRA-1D	Fixed 2.50%	1,776,038	(2,641)	20/03/2030	(885)	(0.00)
CITG	Floating CAD CORRA-1D	Fixed 2.50%	1,850,039	(2,766)	20/03/2030	(921)	(0.00)
CITG	Floating HKD 3-month HIBOR	Fixed 3.00%	8,097,710	22,437	16/12/2026	(1,280)	(0.00)
JPLL	Floating HKD 3-month HIBOR	Fixed 3.00%	8,110,584	22,458	16/12/2026	(1,282)	(0.00)
CITG	Floating CZK 6-month PRIBOR	Fixed 3.00%	2,035,069	(4,397)	20/03/2030	(3,545)	(0.00)
JPLL	Floating CZK 6-month PRIBOR	Fixed 3.00%	2,035,069	(4,407)	20/03/2030	(3,545)	(0.00)
CITG	Floating HUF 6-month BUBOR	Fixed 5.00%	6,473,438	(24,084)	17/03/2027	(5,516)	(0.00)
JPLL	Floating HUF 6-month BUBOR	Fixed 5.00%	6,473,438	(24,097)	17/03/2027	(5,516)	(0.00)
CITG	Floating CNY 7-day CFRR	Fixed 1.50%	2,488,595	(1,951)	19/03/2027	(5,669)	(0.00)
JPLL	Floating CNY 7-day CFRR	Fixed 1.50%	2,488,595	(1,956)	19/03/2027	(5,669)	(0.00)
CITG	Floating JPY TONA-1D	Fixed 0.50%	13,481,138	(5,974)	17/03/2027	(6,308)	(0.00)
JPLL	Floating JPY TONA-1D	Fixed 0.50%	13,481,138	(5,941)	17/03/2027	(6,308)	(0.00)
CITG	Floating CZK 6-month PRIBOR	Fixed 3.00%	2,624,442	(9,655)	19/12/2029	(8,029)	(0.00)
JPLL	Floating CZK 6-month PRIBOR	Fixed 3.00%	2,624,442	(9,668)	19/12/2029	(8,029)	(0.00)
CITG	Floating EUR 6-month EURIBOR	Fixed 2.00%	3,452,088	(11,440)	16/12/2026	(10,147)	(0.00)
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.00%	3,452,088	(11,447)	16/12/2026	(10,147)	(0.00)
CITG	Floating ZAR 3-month JIBAR	Fixed 7.00%	16,147,046	(7,631)	16/12/2026	(10,818)	(0.00)
JPLL	Floating ZAR 3-month JIBAR	Fixed 7.00%	16,147,046	(7,662)	16/12/2026	(10,818)	(0.00)
CITG	Floating CZK 6-month PRIBOR	Fixed 3.00%	19,670,510	(46,831)	16/12/2026	(19,842)	(0.00)
JPLL	Floating CZK 6-month PRIBOR	Fixed 3.00%	19,670,510	(46,870)	16/12/2026	(19,842)	(0.00)
CITG	Floating HUF 6-month BUBOR	Fixed 5.00%	6,721,057	(44,251)	16/12/2026	(28,298)	(0.00)
JPLL	Floating HUF 6-month BUBOR	Fixed 5.00%	6,721,057	(44,265)	16/12/2026	(28,298)	(0.00)
CITG	Floating AUD 6-month BBSW	Fixed 4.00%	14,443,386	(72,900)	08/03/2035	(43,449)	(0.01)
JPLL	Floating AUD 6-month BBSW	Fixed 4.00%	14,512,493	(74,372)	08/03/2035	(43,657)	(0.01)
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	30,600,393	11,644	17/03/2027	(46,677)	(0.01)
CITG	Floating GBP SONIA-1D	Fixed 3.50%	30,867,645	11,436	17/03/2027	(47,085)	(0.01)
CITG	Floating SGD SORA-1D	Fixed 2.00%	15,387,323	(46,737)	17/03/2027	(56,090)	(0.01)
JPLL	Floating SGD SORA-1D	Fixed 2.00%	15,465,037	(46,926)	17/03/2027	(56,373)	(0.01)
CITG	Floating SEK 3-month STIBOR	Fixed 2.00%	3,235,099	(47,695)	20/12/2034	(64,139)	(0.01)
JPLL	Floating SEK 3-month STIBOR	Fixed 2.00%	3,235,099	(47,723)	20/12/2034	(64,139)	(0.01)
CITG	Floating SGD SORA-1D	Fixed 2.00%	14,829,932	(44,266)	16/12/2026	(67,502)	(0.01)
JPLL	Floating SGD SORA-1D	Fixed 2.00%	14,829,932	(44,066)	16/12/2026	(67,502)	(0.01)
JPLL	Floating USD SOFR-1D	Fixed 3.00%	10,825,757	(14,007)	19/12/2029	(74,243)	(0.01)
CITG	Floating USD SOFR-1D	Fixed 3.00%	10,925,075	(14,730)	19/12/2029	(74,925)	(0.01)
CITG	Floating CNY 7-day CFRR	Fixed 1.50%	35,585,800	(56,094)	18/12/2026	(75,037)	(0.01)
JPLL	Floating CNY 7-day CFRR	Fixed 1.50%	35,585,800	(56,164)	18/12/2026	(75,037)	(0.01)
CITG	Floating AUD 6-month BBSW	Fixed 4.00%	26,531,498	(75,274)	07/12/2034	(85,462)	(0.01)
JPLL	Floating AUD 6-month BBSW	Fixed 4.00%	26,531,498	(76,117)	07/12/2034	(85,462)	(0.01)
CITG	Floating SEK 3-month STIBOR	Fixed 2.00%	4,348,587	(85,018)	21/03/2035	(86,616)	(0.01)
JPLL	Floating SEK 3-month STIBOR	Fixed 2.00%	4,358,272	(85,266)	21/03/2035	(86,809)	(0.01)
CITG	Floating USD SOFR-1D	Fixed 3.00%	29,857,346	(19,256)	20/03/2030	(142,654)	(0.02)
JPLL	Floating USD SOFR-1D	Fixed 3.00%	29,857,346	(20,617)	20/03/2030	(142,654)	(0.02)
JPLL	Floating CAD CORRA-1D	Fixed 2.50%	75,135,041	(321,648)	16/12/2026	(162,038)	(0.02)
CITG	Floating CAD CORRA-1D	Fixed 2.50%	75,208,920	(322,401)	16/12/2026	(162,197)	(0.02)
CITG	Floating GBP SONIA-1D	Fixed 3.50%	59,037,854	(67,185)	16/12/2026	(248,836)	(0.04)
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	59,171,122	(66,948)	16/12/2026	(249,398)	(0.04)
CITG	Floating GBP SONIA-1D	Fixed 3.50%	5,222,695	(70,110)	16/12/2054	(264,335)	(0.04)
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	5,350,078	(71,917)	16/12/2054	(270,782)	(0.04)
CITG	Floating GBP SONIA-1D	Fixed 3.50%	11,112,044	(153,649)	17/03/2055	(531,166)	(0.08)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Interest Rate Swap Contracts (continued) Centrally Cleared (continued)

Counter-party [†]	Payments Made [‡]	Payments Received [‡]	Notional Amount in USD	Upfront Payments/ (Receipts) in USD	Termination Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	11,112,044	(156,183)	17/03/2055	(531,166)	(0.08)
Total Interest Rate Swap Contracts						6,173,949	0.92

Forward Foreign Currency 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	35,241,607	USD	23,933,702	18/12/2024	512,546	0.08
CITI	BRL	68,749,314	USD	12,253,047	18/12/2024*	210,804	0.03
CITI	CAD	10,829,677	USD	8,007,536	18/12/2024	26,189	0.00
CITI	CHF	2,902,499	USD	3,457,504	18/12/2024	8,642	0.00
CITI	CLP	2,360,937,496	USD	2,516,218	18/12/2024*	111,528	0.02
CITI	CNH	52,633,462	USD	7,491,904	18/12/2024	69,325	0.01
CITI	CNH	9,786,672	USD	1,399,732	08/10/2024	1,989	0.00
CITI	COP	11,089,019,719	USD	2,595,417	18/12/2024*	33,046	0.00
CITI	CZK	44,500,000	USD	1,961,155	18/12/2024	14,840	0.00
CITI	DKK	3,071,611	USD	460,749	18/12/2024	1,795	0.00
CITI	EUR	23,598,920	USD	26,336,576	18/12/2024	101,956	0.02
CITI	GBP	24,873,852	USD	32,851,538	18/12/2024	430,570	0.06
CITI	HUF	937,160,998	USD	2,610,236	18/12/2024	19,663	0.00
CITI	IDR	37,500,000,000	USD	2,421,975	18/12/2024*	42,947	0.01
CITI	ILS	2,653,207	USD	716,335	18/12/2024	318	0.00
CITI	INR	1,428,917,375	USD	16,955,266	18/12/2024*	18,428	0.00
CITI	JPY	3,760,977,985	USD	26,358,179	18/12/2024	177,589	0.03
CITI	KRW	9,155,300,250	USD	6,925,417	18/12/2024*	73,294	0.01
CITI	MXN	108,837,837	USD	5,435,909	18/12/2024	39,225	0.01
CITI	NOK	75,404,097	USD	7,089,656	18/12/2024	73,472	0.01
CITI	NZD	8,969,573	USD	5,556,270	18/12/2024	150,215	0.02
CITI	PEN	50,500	USD	13,553	18/12/2024*	32	0.00
CITI	PHP	91,417,924	USD	1,625,691	18/12/2024*	5,025	0.00
CITI	PLN	15,127,212	USD	3,919,740	18/12/2024	20,180	0.00
CITI	SEK	157,742,263	USD	15,489,387	18/12/2024	151,081	0.02
CITI	SGD	6,302,988	USD	4,881,619	18/12/2024	53,341	0.01
CITI	THB	161,999,999	USD	4,867,928	18/12/2024	192,277	0.03
CITI	TWD	453,820,435	USD	14,407,028	18/12/2024*	90,906	0.01
CITI	USD	379,273	BRL	2,084,500	18/12/2024*	1,366	0.00
CITI	USD	12,766,313	CAD	17,155,529	18/12/2024	39,913	0.01
CITI	USD	11,142,465	CHF	9,300,082	18/12/2024	36,364	0.01
CITI	USD	670,263	CLP	600,000,000	18/12/2024*	2,457	0.00
CITI	USD	345,827	COP	1,450,000,000	18/12/2024*	2,129	0.00
CITI	USD	9,938,071	CZK	223,344,934	18/12/2024	20,578	0.00
CITI	USD	2,437	DKK	16,181	18/12/2024	0**	0.00
CITI	USD	5,357,203	EUR	4,774,758	18/12/2024	7,907	0.00
CITI	USD	169,613	HUF	60,000,000	18/12/2024	1,238	0.00
CITI	USD	33,018	IDR	500,000,000	18/12/2024*	153	0.00
CITI	USD	3,524,510	ILS	12,954,951	18/12/2024	25,272	0.00
CITI	USD	59,531	INR	5,000,000	18/12/2024*	137	0.00
CITI	USD	12,049,161	JPY	1,694,970,450	18/12/2024	90,213	0.01
CITI	USD	2,675,770	MXN	52,593,250	18/12/2024	30,044	0.00
CITI	USD	3,366,692	NOK	35,309,463	18/12/2024	12,415	0.00
CITI	USD	691,908	PHP	38,750,000	18/12/2024*	684	0.00
CITI	USD	1,293,770	PLN	4,958,616	18/12/2024	2,286	0.00
CITI	USD	447,150	SEK	4,500,000	18/12/2024	966	0.00
CITI	USD	28,906	ZAR	500,000	18/12/2024	75	0.00
CITI	ZAR	119,911,227	USD	6,708,452	18/12/2024	205,790	0.03
JPMC	AUD	35,241,610	USD	23,933,584	18/12/2024	512,665	0.08
JPMC	BRL	68,749,314	USD	12,252,985	18/12/2024*	210,865	0.03
JPMC	CAD	10,829,674	USD	8,007,493	18/12/2024	26,229	0.00
JPMC	CHF	2,902,501	USD	3,457,489	18/12/2024	8,660	0.00
JPMC	CLP	2,360,937,507	USD	2,516,205	18/12/2024*	111,541	0.02

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Forward Foreign Currency Exchange Contracts (continued) Over-the-Counter (continued)

Counterparty [†]	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPMC	CNH	52,633,464	USD	7,491,867	18/12/2024	69,363	0.01
JPMC	CNH	9,786,671	USD	1,399,725	08/10/2024	1,996	0.00
JPMC	COP	11,089,019,721	USD	2,595,404	18/12/2024*	33,058	0.00
JPMC	CZK	44,500,000	USD	1,961,145	18/12/2024	14,850	0.00
JPMC	DKK	3,071,611	USD	460,747	18/12/2024	1,797	0.00
JPMC	EUR	23,598,912	USD	26,336,436	18/12/2024	102,088	0.02
JPMC	GBP	24,873,864	USD	32,851,390	18/12/2024	430,735	0.06
JPMC	HUF	937,160,998	USD	2,610,223	18/12/2024	19,676	0.00
JPMC	IDR	37,500,000,000	USD	2,421,975	18/12/2024*	42,947	0.01
JPMC	ILS	2,653,207	USD	716,332	18/12/2024	321	0.00
JPMC	INR	1,428,917,375	USD	16,955,182	18/12/2024*	18,513	0.00
JPMC	JPY	3,760,977,985	USD	26,358,047	18/12/2024	177,721	0.03
JPMC	KRW	9,155,300,250	USD	6,925,382	18/12/2024*	73,329	0.01
JPMC	MXN	108,837,842	USD	5,435,882	18/12/2024	39,252	0.01
JPMC	NOK	75,404,102	USD	7,089,621	18/12/2024	73,508	0.01
JPMC	NZD	8,969,573	USD	5,556,243	18/12/2024	150,242	0.02
JPMC	PEN	50,500	USD	13,553	18/12/2024*	32	0.00
JPMC	PHP	91,417,924	USD	1,625,715	18/12/2024*	5,001	0.00
JPMC	PLN	15,127,212	USD	3,919,720	18/12/2024	20,199	0.00
JPMC	SEK	157,742,262	USD	15,489,309	18/12/2024	151,159	0.02
JPMC	SGD	6,302,990	USD	4,881,575	18/12/2024	53,387	0.01
JPMC	THB	162,000,002	USD	4,867,903	18/12/2024	192,301	0.03
JPMC	TWD	453,820,435	USD	14,406,956	18/12/2024*	90,978	0.01
JPMC	USD	379,275	BRL	2,084,500	18/12/2024*	1,367	0.00
JPMC	USD	12,766,376	CAD	17,155,528	18/12/2024	39,977	0.01
JPMC	USD	11,142,517	CHF	9,300,079	18/12/2024	36,420	0.01
JPMC	USD	670,266	CLP	600,000,000	18/12/2024*	2,461	0.00
JPMC	USD	345,830	COP	1,450,000,002	18/12/2024*	2,133	0.00
JPMC	USD	9,938,120	CZK	223,344,934	18/12/2024	20,627	0.00
JPMC	USD	2,437	DKK	16,181	18/12/2024	0**	0.00
JPMC	USD	5,357,228	EUR	4,774,757	18/12/2024	7,934	0.00
JPMC	USD	169,613	HUF	60,000,000	18/12/2024	1,239	0.00
JPMC	USD	33,018	IDR	500,000,000	18/12/2024*	153	0.00
JPMC	USD	4,476,405	ILS	16,479,000	18/12/2024	25,293	0.00
JPMC	USD	59,531	INR	5,000,000	18/12/2024*	137	0.00
JPMC	USD	12,049,222	JPY	1,694,970,450	18/12/2024	90,273	0.01
JPMC	USD	2,675,783	MXN	52,593,248	18/12/2024	30,057	0.00
JPMC	USD	3,366,709	NOK	35,309,461	18/12/2024	12,432	0.00
JPMC	USD	691,911	PHP	38,750,000	18/12/2024*	688	0.00
JPMC	USD	1,492,422	PLN	5,721,307	18/12/2024	2,293	0.00
JPMC	USD	447,153	SEK	4,500,000	18/12/2024	968	0.00
JPMC	USD	28,906	ZAR	500,000	18/12/2024	75	0.00
JPMC	ZAR	119,911,233	USD	6,708,419	18/12/2024	205,824	0.03
CITI	BRL	17,083,714	USD	3,110,215	18/12/2024*	(13,037)	(0.00)
CITI	CAD	6,958,907	USD	5,170,830	18/12/2024	(8,539)	(0.00)
CITI	CHF	1,339,699	USD	1,609,058	18/12/2024	(9,197)	(0.00)
CITI	CNH	34,826,856	USD	5,007,364	18/12/2024	(4,200)	(0.00)
CITI	COP	16,353,427,656	USD	3,946,448	18/12/2024*	(70,147)	(0.01)
CITI	CZK	20,000,000	USD	892,600	18/12/2024	(4,513)	(0.00)
CITI	DKK	20,594	USD	3,106	18/12/2024	(5)	(0.00)
CITI	EUR	4,893,404	USD	5,489,250	18/12/2024	(7,032)	(0.00)
CITI	GBP	22,486	USD	30,146	18/12/2024	(59)	(0.00)
CITI	HUF	5,236,622,252	USD	14,743,874	18/12/2024	(48,653)	(0.01)
CITI	IDR	4,000,000,000	USD	264,165	18/12/2024*	(1,240)	(0.00)
CITI	ILS	8,861,886	USD	2,410,291	18/12/2024	(16,623)	(0.00)
CITI	INR	805,000,000	USD	9,592,187	18/12/2024*	(29,826)	(0.00)
CITI	JPY	2,175,409,275	USD	15,540,707	18/12/2024	(191,998)	(0.03)
CITI	MXN	238,492,663	USD	12,103,899	18/12/2024	(106,425)	(0.02)
CITI	NOK	25,259,420	USD	2,405,656	18/12/2024	(6,098)	(0.00)
CITI	PHP	62,345,418	USD	1,118,122	18/12/2024*	(6,002)	(0.00)
CITI	PLN	2,336,112	USD	609,319	18/12/2024	(873)	(0.00)
CITI	TWD	74,084,617	USD	2,377,849	18/12/2024*	(11,112)	(0.00)
CITI	USD	8,285,948	AUD	12,256,231	18/12/2024	(215,902)	(0.03)
CITI	USD	1,824,297	BRL	10,188,625	18/12/2024*	(22,841)	(0.00)
CITI	USD	9,064,544	CAD	12,263,013	18/12/2024	(32,465)	(0.01)
CITI	USD	22,394,840	CHF	18,813,177	18/12/2024	(71,740)	(0.01)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Forward Foreign Currency Exchange Contracts (continued) Over-the-Counter (continued)

Counterparty [†]	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	USD	4,094,214	CLP	3,731,503,315	18/12/2024*	(58,984)	(0.01)
CITI	USD	1,398,454	CNH	9,786,672	08/10/2024	(3,266)	(0.00)
CITI	USD	11,363,957	CNH	79,990,914	18/12/2024	(127,394)	(0.02)
CITI	USD	165,166	COP	700,000,000	18/12/2024*	(758)	(0.00)
CITI	USD	2,156,782	CZK	48,794,566	18/12/2024	(9,910)	(0.00)
CITI	USD	461,478	DKK	3,076,024	18/12/2024	(1,730)	(0.00)
CITI	USD	18,538,822	EUR	16,634,526	18/12/2024	(97,304)	(0.01)
CITI	USD	15,438,213	GBP	11,717,044	18/12/2024	(239,613)	(0.04)
CITI	USD	1,190,877	HUF	430,000,000	18/12/2024	(15,806)	(0.00)
CITI	USD	1,044,470	IDR	16,373,155,125	18/12/2024*	(31,758)	(0.00)
CITI	USD	3,827,847	ILS	14,268,549	18/12/2024	(26,205)	(0.00)
CITI	USD	13,545,455	JPY	1,929,903,596	18/12/2024	(71,076)	(0.01)
CITI	USD	19,709,473	KRW	26,150,000,000	18/12/2024*	(280,728)	(0.04)
CITI	USD	6,155,505	MXN	124,012,756	18/12/2024	(83,009)	(0.01)
CITI	USD	627,105	NOK	6,618,924	18/12/2024	(1,670)	(0.00)
CITI	USD	34,022,213	NZD	54,505,772	18/12/2024	(654,618)	(0.10)
CITI	USD	831,035	PEN	3,119,782	18/12/2024*	(8,227)	(0.00)
CITI	USD	5,965,708	PHP	336,250,000	18/12/2024*	(32,330)	(0.01)
CITI	USD	4,023,721	PLN	15,524,884	18/12/2024	(19,773)	(0.00)
CITI	USD	4,084,474	SEK	41,500,000	18/12/2024	(30,336)	(0.00)
CITI	USD	24,735,025	SGD	32,039,499	18/12/2024	(350,480)	(0.05)
CITI	USD	1,297,180	THB	43,374,999	18/12/2024	(57,675)	(0.01)
CITI	USD	10,438,328	ZAR	187,658,054	18/12/2024	(382,287)	(0.06)
CITI	ZAR	5,000,000	USD	289,251	18/12/2024	(945)	(0.00)
JPMC	BRL	17,083,714	USD	3,110,199	18/12/2024*	(13,021)	(0.00)
JPMC	CAD	6,958,906	USD	5,170,804	18/12/2024	(8,513)	(0.00)
JPMC	CHF	1,339,697	USD	1,609,047	18/12/2024	(9,189)	(0.00)
JPMC	CNH	34,826,853	USD	5,007,339	18/12/2024	(4,175)	(0.00)
JPMC	COP	16,353,427,656	USD	3,946,428	18/12/2024*	(70,127)	(0.01)
JPMC	CZK	20,000,000	USD	892,596	18/12/2024	(4,508)	(0.00)
JPMC	DKK	20,594	USD	3,106	18/12/2024	(5)	(0.00)
JPMC	EUR	4,893,402	USD	5,489,220	18/12/2024	(7,005)	(0.00)
JPMC	GBP	22,485	USD	30,144	18/12/2024	(59)	(0.00)
JPMC	HUF	5,236,622,252	USD	14,743,800	18/12/2024	(48,580)	(0.01)
JPMC	IDR	4,000,000,000	USD	264,164	18/12/2024*	(1,239)	(0.00)
JPMC	ILS	8,861,886	USD	2,410,279	18/12/2024	(16,611)	(0.00)
JPMC	INR	805,000,000	USD	9,592,139	18/12/2024*	(29,778)	(0.00)
JPMC	JPY	2,175,409,275	USD	15,540,629	18/12/2024	(191,920)	(0.03)
JPMC	MXN	238,492,662	USD	12,103,839	18/12/2024	(106,365)	(0.02)
JPMC	NOK	25,259,417	USD	2,405,644	18/12/2024	(6,086)	(0.00)
JPMC	PHP	62,345,418	USD	1,118,100	18/12/2024*	(5,981)	(0.00)
JPMC	PLN	2,336,112	USD	609,316	18/12/2024	(870)	(0.00)
JPMC	TWD	74,084,617	USD	2,377,837	18/12/2024*	(11,100)	(0.00)
JPMC	USD	8,285,991	AUD	12,256,234	18/12/2024	(215,861)	(0.03)
JPMC	USD	1,824,306	BRL	10,188,625	18/12/2024*	(22,832)	(0.00)
JPMC	USD	9,064,588	CAD	12,263,011	18/12/2024	(32,420)	(0.01)
JPMC	USD	22,396,565	CHF	18,813,179	18/12/2024	(70,017)	(0.01)
JPMC	USD	4,094,235	CLP	3,731,503,327	18/12/2024*	(58,963)	(0.01)
JPMC	USD	1,398,461	CNH	9,786,671	08/10/2024	(3,259)	(0.00)
JPMC	USD	11,364,014	CNH	79,990,914	18/12/2024	(127,338)	(0.02)
JPMC	USD	165,166	COP	700,000,000	18/12/2024*	(757)	(0.00)
JPMC	USD	2,156,793	CZK	48,794,566	18/12/2024	(9,900)	(0.00)
JPMC	USD	461,480	DKK	3,076,024	18/12/2024	(1,728)	(0.00)
JPMC	USD	18,538,904	EUR	16,634,516	18/12/2024	(97,211)	(0.01)
JPMC	USD	15,438,305	GBP	11,717,055	18/12/2024	(239,536)	(0.04)
JPMC	USD	1,190,883	HUF	430,000,000	18/12/2024	(15,800)	(0.00)
JPMC	USD	1,044,475	IDR	16,373,155,125	18/12/2024*	(31,753)	(0.00)
JPMC	USD	2,875,988	ILS	10,744,500	18/12/2024	(26,189)	(0.00)
JPMC	USD	13,545,523	JPY	1,929,903,596	18/12/2024	(71,008)	(0.01)
JPMC	USD	19,709,572	KRW	26,150,000,000	18/12/2024*	(280,629)	(0.04)
JPMC	USD	6,155,536	MXN	124,012,756	18/12/2024	(82,978)	(0.01)
JPMC	USD	627,108	NOK	6,618,928	18/12/2024	(1,667)	(0.00)
JPMC	USD	34,022,383	NZD	54,505,772	18/12/2024	(654,448)	(0.10)
JPMC	USD	831,039	PEN	3,119,782	18/12/2024*	(8,223)	(0.00)
JPMC	USD	5,965,738	PHP	336,250,000	18/12/2024*	(32,300)	(0.01)
JPMC	USD	3,825,096	PLN	14,762,193	18/12/2024	(19,754)	(0.00)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Forward Foreign Currency Exchange Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPMC	USD	4,084,495	SEK	41,500,000	18/12/2024	(30,315)	(0.00)
JPMC	USD	24,735,150	SGD	32,039,501	18/12/2024	(350,357)	(0.05)
JPMC	USD	1,297,186	THB	43,375,001	18/12/2024	(57,668)	(0.01)
JPMC	USD	10,438,380	ZAR	187,658,060	18/12/2024	(382,235)	(0.06)
JPMC	ZAR	5,000,000	USD	289,250	18/12/2024	(943)	(0.00)
Total Forward Foreign Currency Exchange Contracts						(701,656)	(0.10)

* Non-deliverable Forward Foreign Currency Exchange Contracts (See Note 4)

** Amount is rounded

Hedge Forward Foreign Currency 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	129,803	USD	154,523	18/12/2024	488	0.00
CITI	EUR	176,435,701	USD	196,584,344	18/12/2024	1,081,523	0.16
CITI	GBP	12,822,140	USD	16,864,362	18/12/2024	292,124	0.04
CITI	NOK	897,003,802	USD	83,645,933	18/12/2024	1,566,325	0.24
CITI	SEK	57,372,502	USD	5,634,695	18/12/2024	53,906	0.01
CITI	USD	372,843	EUR	332,008	18/12/2024	886	0.00
JPMC	CHF	129,803	USD	154,523	18/12/2024	488	0.00
JPMC	EUR	176,435,701	USD	196,584,344	18/12/2024	1,081,523	0.16
JPMC	GBP	12,822,140	USD	16,864,362	18/12/2024	292,124	0.04
JPMC	NOK	897,003,802	USD	83,645,933	18/12/2024	1,566,325	0.23
JPMC	SEK	57,372,502	USD	5,634,695	18/12/2024	53,906	0.01
JPMC	USD	372,843	EUR	332,008	18/12/2024	886	0.00
CITI	CHF	2,699,304	USD	3,236,737	18/12/2024	(13,247)	(0.00)
CITI	EUR	154,047	USD	172,822	18/12/2024	(238)	(0.00)
CITI	GBP	17,489	USD	23,429	18/12/2024	(28)	(0.00)
CITI	SEK	103,032	USD	10,252	18/12/2024	(36)	(0.00)
CITI	USD	67,779	EUR	61,014	18/12/2024	(578)	(0.00)
CITI	USD	43,590	GBP	33,211	18/12/2024	(850)	(0.00)
CITI	USD	16,256	SEK	166,010	18/12/2024	(204)	(0.00)
JPMC	CHF	2,699,304	USD	3,236,737	18/12/2024	(13,247)	(0.00)
JPMC	EUR	154,047	USD	172,822	18/12/2024	(239)	(0.00)
JPMC	GBP	17,489	USD	23,429	18/12/2024	(28)	(0.00)
JPMC	SEK	103,032	USD	10,252	18/12/2024	(36)	(0.00)
JPMC	USD	67,779	EUR	61,014	18/12/2024	(577)	(0.00)
JPMC	USD	43,590	GBP	33,211	18/12/2024	(850)	(0.00)
JPMC	USD	16,256	SEK	166,010	18/12/2024	(204)	(0.00)
Total Hedge Forward Foreign Currency Exchange Contracts						5,960,142	0.89

Total Return Swap Contracts

Over-the-Counter

Reference Entity ("RE")	Payments Made By Sub-Fund	Payments Received By Sub-Fund	Counter-party [†]	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
MSCI Japan Net Return JPY Index	Decreases in RE and pays TONA-1D plus or minus a specified spread of -0.05%	Increases in RE	GSIN	20/12/2024	JPY	5,731	43	0.00
MSCI Mexico Net MXN Index	Decreases in RE and pays 1-month TIIE plus or minus a specified spread of -0.05%	Increases in RE	CITI	19/12/2024	MXN	678,496	4,214	0.00

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Total Return Swap Contracts (continued) Over-the-Counter (continued)

Reference Entity ("RE")	Payments Made By Sub-Fund	Payments Received By Sub-Fund	Counter- party [†]	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
MSCI Spain Net Return EUR Index	Decreases in RE and pays ESTR-1D plus or minus a specified spread of +0.10%	Increases in RE	MLIN	18/12/2024	EUR	1,135,505	15,881	0.00
MSCI Sweden Net Return SEK Index	Decreases in RE and pays 1-month STIBOR plus or minus a specified spread of +0.04%	Increases in RE	MLIN	18/12/2024	SEK	531,218	8,547	0.00
Tel Aviv Stock Exchange 35 Index	Decreases in RE and pays 1-month TELBOR plus or minus a specified spread of +0.60%	Increases in RE	MLIN	18/12/2024	ILS	2,831,045	108,485	0.02
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 -0.57%	MLIN	18/12/2024	ZAR	(418)	5	0.00
MSCI United Kingdom Net Return GBP Index	Increases in RE	Decreases in RE and receives SONIA-1D plus or minus a specified spread of +0.35%	MLIN	18/12/2024	GBP	(921,548)	5,920	0.00
MSCI Brazil Net BRL Index	Decreases in RE and pays 1-day BZDIOVRA plus or minus a specified spread of -0.55%	Increases in RE	CITI	20/12/2024	BRL	2,780,837	(69,939)	(0.01)
MSCI Mexico Net MXN Index	Decreases in RE and pays 1-month TIIE plus or minus a specified spread of -0.05%	Increases in RE	CITI	19/12/2024	MXN	314,404	(6,204)	(0.00)
MSCI Spain Net Return EUR Index	Decreases in RE and pays ESTR-1D plus or minus a specified spread of +0.10%	Increases in RE	MLIN	18/12/2024	EUR	472,797	(1,904)	(0.00)
MSCI Sweden Net Return SEK Index	Decreases in RE and pays 1-month STIBOR plus or minus a specified spread of +0.04%	Increases in RE	MLIN	18/12/2024	SEK	608,105	(2,213)	(0.00)
MSCI Australia Net Return AUD Index	Increases in RE	Decreases in RE and receives 1-month BBSW plus or minus a specified spread of +0.10%	GSIN	20/12/2024	AUD	(27,872)	(117)	(0.00)
MSCI China Net Return HKD Index	Increases in RE	Decreases in RE and receives 1-month HIBOR plus or minus a specified spread of -0.70%	CITI	20/12/2024	HKD	(1,069,057)	(136,346)	(0.02)
MSCI Emerging Markets Thailand Net Total Return USD Index	Increases in RE	Decreases in RE and receives OBFR-1D plus or minus a specified spread of -0.80%	MLIN	18/12/2024	USD	(1,342,457)	(68,646)	(0.01)
MSCI Singapore Net Return SGD Index	Increases in RE	Decreases in RE and receives SORA-1D plus or minus a specified spread of -0.05%	GSIN	20/12/2024	SGD	(1,098,233)	(19,118)	(0.00)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity ("RE")	Payments Made By Sub-Fund	Payments Received By Sub-Fund	Counter- party [†]	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
MSCI Singapore Net Return SGD Index	Increases in RE	Decreases in RE and receives SORA-1D plus or minus a specified spread of +0.15%	GSIN	20/12/2024	SGD	(2,596,309)	(90,887)	(0.01)
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 -0.57%	MLIN	18/12/2024	ZAR	(13,031,479)	(845,868)	(0.13)
MSCI Switzerland Net Return CHF Index	Increases in RE	Decreases in RE and receives SARON-1D plus or minus a specified spread of +0.19%	MLIN	18/12/2024	CHF	(1,848,091)	(44,116)	(0.01)
MSCI United Kingdom Net Return GBP Index	Increases in RE	Decreases in RE and receives SONIA-1D plus or minus a specified spread of +0.35%	MLIN	18/12/2024	GBP	(153,591)	(810)	(0.00)
HSCE Index Futures	Decreases in RE	Increases in RE	MLIN	30/10/2024	HKD	632,307	45,133	0.01
KOSPI 200 Index Futures	Decreases in RE	Increases in RE	MLIN	12/12/2024	KRW	2,593,886	49,309	0.01
Mini BOVESPA Index Futures	Decreases in RE	Increases in RE	GSIN	16/10/2024	BRL	3,062,512	21,548	0.00
Swiss Market Index Futures	Decreases in RE	Increases in RE	MLIN	20/12/2024	CHF	2,317,300	31,975	0.00
Amsterdam Exchange Index Futures	Increases in RE	Decreases in RE	GSIN	18/10/2024	EUR	(4,288,068)	(55,141)	(0.01)
DTOP Index Futures	Increases in RE	Decreases in RE	MLIN	19/12/2024	ZAR	(77,698)	(2,908)	(0.00)
KOSPI 200 Index Futures	Decreases in RE	Increases in RE	MLIN	12/12/2024	KRW	66,510	(229)	(0.00)
Mini BOVESPA Index Futures	Decreases in RE	Increases in RE	GSIN	16/10/2024	BRL	23,054,047	(385,791)	(0.06)
WIG20 Index Futures	Increases in RE	Decreases in RE	GSIN	20/12/2024	PLN	(1,331,939)	(15,336)	(0.00)
Total of Total Return Swap Contracts							(1,454,513)	(0.22)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Total Return Basket Swap Contracts Over-the-Counter

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
BANA	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	25/10/2024 - 27/10/2025	(1,757,550)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Chile				
Financial	USD	224,614	4,166	0.00
			4,166	0.00
China				
Financial	USD	1,086,751	171,177	0.02
Technology	USD	3,016,032	50,696	0.01
			221,873	0.03
Mexico				
Basic Materials	USD	1,525,237	(52,166)	(0.01)
			(52,166)	(0.01)
Panama				
Financial	USD	163,889	(51)	(0.00)
			(51)	(0.00)
Puerto Rico				
Financial	USD	2,010,075	20,242	0.00
			20,242	0.00
Singapore				
Industrial	USD	1,250,111	24,321	0.00
			24,321	0.00
South Africa				
Basic Materials	USD	603,713	(21,342)	(0.00)
			(21,342)	(0.00)
Sweden				
Financial	USD	25,168	(458)	(0.00)
			(458)	(0.00)
Switzerland				
Technology	USD	1,165,372	29,454	0.01
			29,454	0.01
Thailand				
Technology	USD	90,036	3,992	0.00
			3,992	0.00
United States				
Basic Materials	USD	25,078,147	299,265	0.04
Communications	USD	25,443	1,114	0.00
Consumer Cyclical	USD	3,483,134	(17,118)	(0.00)
Consumer Non-cyclical	USD	12,070,775	137,249	0.02
Energy	USD	2,260,229	(5,629)	(0.00)
Financial	USD	86,816,178	264,923	0.04
Industrial	USD	15,270,609	(8,181)	(0.00)
Technology	USD	75,814,791	872,181	0.13

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United States (continued)				
Utilities	USD	15,550,984	106,609	0.02
			1,650,413	0.25
Total Long Positions				
			1,880,444	0.28
Short Positions				
Common Stocks				
Argentina				
Basic Materials	USD	(555,366)	(53,307)	(0.01)
			(53,307)	(0.01)
Bermuda				
Financial	USD	(1,348,291)	(10,136)	(0.00)
			(10,136)	(0.00)
Brazil				
Consumer Cyclical	USD	(38,889)	1,606	0.00
Financial	USD	(793,163)	13,905	0.00
			15,511	0.00
Canada				
Technology	USD	(65,093)	815	0.00
			815	0.00
Chile				
Basic Materials	USD	(208,515)	(17,534)	(0.00)
Financial	USD	(13,432)	(229)	(0.00)
			(17,763)	(0.00)
China				
Technology	USD	(911,664)	(50,160)	(0.01)
			(50,160)	(0.01)
Germany				
Basic Materials	USD	(34,255)	(2,308)	(0.00)
			(2,308)	(0.00)
Ireland				
Technology	USD	(637,355)	(28,643)	(0.00)
			(28,643)	(0.00)
Israel				
Technology	USD	(30,908)	(852)	(0.00)
			(852)	(0.00)
South Africa				
Basic Materials	USD	(1,160,919)	24,859	0.01
			24,859	0.01
United Kingdom				
Basic Materials	USD	(33,632)	2,537	0.00
			2,537	0.00
United States				
Basic Materials	USD	(17,189,002)	(389,496)	(0.06)
Consumer Cyclical	USD	(2,178,584)	(49,595)	(0.01)
Consumer Non-cyclical	USD	(19,355,185)	(419,740)	(0.06)
Energy	USD	(1,541,487)	12,671	0.00
Financial	USD	(95,151,277)	(194,697)	(0.03)
Industrial	USD	(12,897,613)	(111,383)	(0.02)
Technology	USD	(49,573,384)	(1,071,228)	(0.16)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
United States (continued)				
Utilities	USD	(23,605,749)	(106,809)	(0.01)
			(2,330,277)	(0.35)
Total Short Positions			(2,449,724)	(0.36)
Total of Long and Short Equity Positions			(569,280)	(0.08)
Net Cash and Other Receivables/(Payables)			(1,188,270)	(0.18)
Total of Total Return Basket Swap Contract - BANA - USD			(1,757,550)	(0.26)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
BNPP	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	30/04/2029	(172,892)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
United States				
Consumer Cyclical	USD	2,327,129	218,684	0.03
Consumer Non-cyclical	USD	693,729	602	0.00
Industrial	USD	131,309	4,203	0.00
Utilities	USD	2,412,482	(21,484)	(0.00)
			202,005	0.03
Convertible Bonds				
Singapore				
Communications	USD	1,562,148	112,271	0.02
			112,271	0.02
United States				
Communications	USD	6,692,965	87,543	0.01
Consumer Cyclical	USD	16,810,548	39,085	0.01
Consumer Non-cyclical	USD	26,009,473	(197,730)	(0.03)
Energy	USD	5,203,836	(175,391)	(0.03)
Financial	USD	5,232,430	114,378	0.02
Industrial	USD	5,265,731	23,933	0.00
Technology	USD	41,515,351	977,216	0.15
			869,034	0.13
Total Long Positions			1,183,310	0.18
Short Positions				
Common Stocks				
India				
Consumer Cyclical	USD	(3,635,386)	280,078	0.04
			280,078	0.04
Singapore				
Communications	USD	(786,907)	(108,371)	(0.02)
			(108,371)	(0.02)
United States				
Communications	USD	(577,308)	(28,183)	(0.00)
Consumer Cyclical	USD	(10,979,698)	(242,410)	(0.03)
Consumer Non-cyclical	USD	(8,142,028)	309,340	0.05

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
United States (continued)				
Energy	USD	(3,600,159)	141,457	0.02
Financial	USD	(2,375,278)	(101,997)	(0.01)
Industrial	USD	(2,524,640)	(33,705)	(0.01)
Technology	USD	(31,484,174)	(1,512,268)	(0.23)
			(1,467,766)	(0.21)
Convertible Bonds				
United States				
Consumer Cyclical	USD	(4,353,624)	(263,909)	(0.04)
Consumer Non-cyclical	USD	(1,865,303)	6,807	0.00
Industrial	USD	(435,124)	(7,787)	(0.00)
Utilities	USD	(3,180,814)	23,361	0.00
			(241,528)	(0.04)
Total Short Positions			(1,537,587)	(0.23)
Total of Long and Short Equity Positions			(354,277)	(0.05)
Net Cash and Other Receivables/(Payables)			181,385	0.03
Total of Total Return Basket Swap Contract - BNPP - USD			(172,892)	(0.02)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
CITI	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-day BBSW plus or minus a specified spread, which is denominated in AUD based on the local currency of the positions within the swap.	14/05/2025	(1,916,243)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Australia				
Basic Materials	AUD	1,327,632	115,239	0.02
Communications	AUD	1,050,129	6,302	0.00
Consumer Cyclical	AUD	562,357	(1,640)	(0.00)
Consumer Non-cyclical	AUD	3,216,797	63,109	0.01
Financial	AUD	4,761,131	(73,360)	(0.01)
Industrial	AUD	6,687,849	2,212	0.00
			111,862	0.02
New Zealand				
Technology	AUD	173,089	5,988	0.00
			5,988	0.00
United States				
Basic Materials	AUD	980,461	71,021	0.01
			71,021	0.01
Total Long Positions			188,871	0.03
Short Positions				
Common Stocks				
Australia				
Basic Materials	AUD	(9,256,826)	(1,559,416)	(0.23)
Communications	AUD	(94,099)	(7,363)	(0.00)
Consumer Cyclical	AUD	(1,673,990)	(75,920)	(0.01)
Consumer Non-cyclical	AUD	(2,164,438)	(38,514)	(0.01)
Energy	AUD	(3,720,774)	(353,080)	(0.05)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Australia (continued)				
Financial	AUD	(2,073,893)	14,594	0.00
Industrial	AUD	(783,833)	9,397	0.00
Technology	AUD	(711,853)	(19,542)	(0.00)
Utilities	AUD	(702,091)	(18,219)	(0.00)
			(2,048,063)	(0.30)
United States				
Consumer Non-cyclical	AUD	(449,455)	24,146	0.00
			24,146	0.00
Total Short Positions			(2,023,917)	(0.30)
Total of Long and Short Equity Positions			(1,835,046)	(0.27)
Net Cash and Other Receivables/(Payables)			(81,197)	(0.01)
Total of Total Return Basket Swap Contract - CITI - AUD			(1,916,243)	(0.28)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
CITI	The Sub-Fund receives the total return on a portfolio of long and short positions and pays DETNT-1D plus or minus a specified spread, which is denominated in DKK based on the local currency of the positions within the swap.	16/10/2024	61,837

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Denmark				
Consumer Cyclical	DKK	849,537	(70,369)	(0.01)
Consumer Non-cyclical	DKK	459,745	(24,683)	(0.00)
Financial	DKK	1,170,604	(20,717)	(0.00)
Industrial	DKK	2,476,368	29,760	0.00
Technology	DKK	10,682	369	0.00
Utilities	DKK	512,520	4,462	0.00
			(81,178)	(0.01)
United Kingdom				
Energy	DKK	63,598	(841)	(0.00)
			(841)	(0.00)
Total Long Positions			(82,019)	(0.01)
Short Positions				
Common Stocks				
Denmark				
Basic Materials	DKK	(1,696,292)	(53,590)	(0.01)
Consumer Cyclical	DKK	(92,554)	(1,769)	(0.00)
Consumer Non-cyclical	DKK	(1,933,040)	240,995	0.04
Financial	DKK	(83,581)	(2,050)	(0.00)
Industrial	DKK	(1,462,100)	(38,481)	(0.01)
Technology	DKK	(29,233)	230	0.00
			145,335	0.02
Total Short Positions			145,335	0.02
Total of Long and Short Equity Positions			63,316	0.01
Net Cash and Other Receivables/(Payables)			(1,479)	(0.00)
Total of Total Return Basket Swap Contract - CITI - DKK			61,837	0.01

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
CITI	The Sub-Fund receives the total return on a portfolio of short positions and pays ESTR-1D plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	16/10/2024	(13,059)

The following table represents the short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions				
Common Stocks				
Germany				
Consumer Cyclical	EUR	(40,724)	(6,204)	(0.00)
Industrial	EUR	(37,103)	(6,967)	(0.00)
			(13,171)	(0.00)
Total Short Positions			(13,171)	(0.00)
Net Cash and Other Receivables/(Payables)			112	0.00
Total of Total Return Basket Swap Contract - CITI - EUR			(13,059)	(0.00)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
CITI	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.	28/04/2025	(560,832)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Austria				
Basic Materials	GBP	372,091	4,059	0.00
			4,059	0.00
Cyprus				
Basic Materials	GBP	62,876	6,553	0.00
			6,553	0.00
Georgia				
Financial	GBP	98,837	(8,974)	(0.00)
			(8,974)	(0.00)
Hong Kong				
Financial	GBP	882,421	104,783	0.02
			104,783	0.02
Ireland				
Consumer Non-cyclical	GBP	75,318	1,144	0.00
			1,144	0.00
Nigeria				
Communications	GBP	58,936	(774)	(0.00)
			(774)	(0.00)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
South Africa				
Basic Materials	GBP	92,522	673	0.00
			673	0.00
United Kingdom				
Basic Materials	GBP	621,452	(15,830)	(0.00)
Communications	GBP	3,301,071	(26,718)	(0.00)
Consumer Cyclical	GBP	4,935,837	(15,942)	(0.00)
Consumer Non-cyclical	GBP	2,731,154	162,248	0.02
Financial	GBP	9,569,095	160,958	0.02
Industrial	GBP	5,996,968	139,543	0.02
Technology	GBP	242,630	14,271	0.00
Utilities	GBP	135,286	221	0.00
			418,751	0.06
United States				
Basic Materials	GBP	767,898	23,502	0.00
Consumer Cyclical	GBP	64,158	10,902	0.00
Consumer Non-cyclical	GBP	2,376,074	(172,763)	(0.02)
Industrial	GBP	1,262,011	65,315	0.01
			(73,044)	(0.01)
Total Long Positions			453,171	0.07
Short Positions				
Common Stocks				
Australia				
Basic Materials	GBP	(2,289,914)	(291,926)	(0.04)
			(291,926)	(0.04)
Burkina Faso				
Basic Materials	GBP	(261,154)	(14,373)	(0.00)
			(14,373)	(0.00)
Chile				
Basic Materials	GBP	(1,356,221)	(182,023)	(0.03)
			(182,023)	(0.03)
Ireland				
Consumer Non-cyclical	GBP	(16,066)	(1,088)	(0.00)
			(1,088)	(0.00)
Israel				
Energy	GBP	(131,603)	1,973	0.00
			1,973	0.00
Italy				
Consumer Non-cyclical	GBP	(228,881)	11,536	0.00
			11,536	0.00
Jersey				
Financial	GBP	(135,855)	3,307	0.00
			3,307	0.00
Jordan				
Consumer Non-cyclical	GBP	(467,823)	2,682	0.00
			2,682	0.00
Peru				
Basic Materials	GBP	(7,274)	95	0.00
			95	0.00
South Africa				
Basic Materials	GBP	(1,178,250)	(174,450)	(0.02)
			(174,450)	(0.02)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
United Kingdom				
Basic Materials	GBP	(354,527)	(7,224)	(0.00)
Communications	GBP	(2,716,541)	(74,347)	(0.01)
Consumer Cyclical	GBP	(8,132,868)	(216,521)	(0.03)
Consumer Non-cyclical	GBP	(4,982,249)	(60,832)	(0.01)
Energy	GBP	(7,897)	(465)	(0.00)
Financial	GBP	(1,895,071)	(30,956)	(0.01)
Industrial	GBP	(3,198,278)	55,954	0.01
Technology	GBP	(1,782,124)	9,885	0.00
Utilities	GBP	(147,579)	3,924	0.00
			(320,582)	(0.05)
United States				
Basic Materials	GBP	(30,802)	(2,148)	(0.00)
Consumer Non-cyclical	GBP	(1,729,276)	(38,780)	(0.01)
Financial	GBP	(124,435)	(888)	(0.00)
			(41,816)	(0.01)
Total Short Positions			(1,006,665)	(0.15)
Total of Long and Short Equity Positions			(553,494)	(0.08)
Net Cash and Other Receivables/(Payables)			(7,338)	(0.00)
Total of Total Return Basket Swap Contract - CITI - GBP			(560,832)	(0.08)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
CITI	The Sub-Fund receives the total return on a portfolio of long and short positions and pays TONA-1D plus or minus a specified spread, which is denominated in JPY based on the local currency of the positions within the swap.	15/10/2024	(391,430)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Japan				
Basic Materials	JPY	1,255,477	21,284	0.00
Communications	JPY	736,310	19,464	0.00
Consumer Cyclical	JPY	6,420,091	20,143	0.00
Consumer Non-cyclical	JPY	5,599,204	(66,238)	(0.01)
Financial	JPY	2,636,803	(6,443)	(0.00)
Industrial	JPY	6,020,334	27,317	0.01
Technology	JPY	3,734,138	123,001	0.02
			138,528	0.02
Total Long Positions			138,528	0.02
Short Positions				
Common Stocks				
Japan				
Basic Materials	JPY	(1,854,087)	(63,855)	(0.01)
Communications	JPY	(375,955)	23,863	0.00
Consumer Cyclical	JPY	(6,104,165)	(84,471)	(0.01)
Consumer Non-cyclical	JPY	(6,012,948)	(116,725)	(0.02)
Financial	JPY	(1,042,804)	15,635	0.00
Industrial	JPY	(4,731,307)	(212,189)	(0.03)
Technology	JPY	(4,604,902)	(140,020)	(0.02)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Japan (continued)				
Utilities	JPY	(2,252)	126	0.00
			(577,636)	(0.09)
Total Short Positions				
			(577,636)	(0.09)
Total of Long and Short Equity Positions				
			(439,108)	(0.07)
Net Cash and Other Receivables/(Payables)				
			47,678	0.01
Total of Total Return Basket Swap Contract - CITI - JPY				
			(391,430)	(0.06)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
CITI	The Sub-Fund receives the total return on a portfolio of long and short positions and pays NOWA-1D plus or minus a specified spread, which is denominated in NOK based on the local currency of the positions within the swap.	16/10/2024	(239,001)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Denmark				
Industrial	NOK	55,444	2,989	0.00
			2,989	0.00
Norway				
Basic Materials	NOK	249,271	35,951	0.00
Communications	NOK	1,438,922	(6,951)	(0.00)
Consumer Non-cyclical	NOK	265,669	289	0.00
Energy	NOK	203,572	(1,396)	(0.00)
Financial	NOK	996,051	7,414	0.00
Industrial	NOK	1,807,763	(56,801)	(0.01)
Technology	NOK	256,116	(16,804)	(0.00)
			(38,298)	(0.01)
South Africa				
Utilities	NOK	135,736	1,554	0.00
			1,554	0.00
United Kingdom				
Energy	NOK	504,924	(27,607)	(0.00)
			(27,607)	(0.00)
Total Long Positions				
			(61,362)	(0.01)
Short Positions				
Common Stocks				
Brazil				
Basic Materials	NOK	(1,180,546)	(123,471)	(0.02)
			(123,471)	(0.02)
Faroe Islands				
Consumer Non-cyclical	NOK	(21,982)	(689)	(0.00)
			(689)	(0.00)
Mexico				
Energy	NOK	(84,042)	(1,866)	(0.00)
			(1,866)	(0.00)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Norway				
Basic Materials	NOK	(17,451)	(389)	(0.00)
Communications	NOK	(392,590)	(22,054)	(0.01)
Consumer Non-cyclical	NOK	(1,875,183)	(20,545)	(0.00)
Energy	NOK	(161,261)	(42)	(0.00)
Financial	NOK	(484,291)	(9,082)	(0.00)
Industrial	NOK	(166,228)	(4,101)	(0.00)
			(56,213)	(0.01)
Total Short Positions			(182,239)	(0.03)
Total of Long and Short Equity Positions			(243,601)	(0.04)
Net Cash and Other Receivables/(Payables)			4,600	0.00
Total of Total Return Basket Swap Contract - CITI - NOK			(239,001)	(0.04)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
CITI	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-day STIBOR plus or minus a specified spread, which is denominated in SEK based on the local currency of the positions within the swap.	16/10/2024	(154,747)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Sweden				
Basic Materials	SEK	778,247	88,179	0.01
Communications	SEK	1,062,172	(5,004)	(0.00)
Consumer Cyclical	SEK	2,214,540	122,885	0.02
Consumer Non-cyclical	SEK	2,700,430	(39,833)	(0.01)
Financial	SEK	1,686,971	(7,385)	(0.00)
Industrial	SEK	3,384,162	209,994	0.03
Technology	SEK	1,515,411	30,865	0.01
			399,701	0.06
Total Long Positions			399,701	0.06
Short Positions				
Common Stocks				
Denmark				
Communications	SEK	(242,926)	(15,329)	(0.00)
			(15,329)	(0.00)
Sweden				
Basic Materials	SEK	(428,447)	(19,447)	(0.00)
Communications	SEK	(739,862)	(81,802)	(0.01)
Consumer Cyclical	SEK	(618,863)	(50,484)	(0.01)
Consumer Non-cyclical	SEK	(1,155,197)	(20,013)	(0.00)
Financial	SEK	(1,240,934)	(22,270)	(0.01)
Industrial	SEK	(6,631,515)	(330,132)	(0.05)
Technology	SEK	(761,263)	(795)	(0.00)
			(524,943)	(0.08)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
United States				
Technology	SEK	(53,206)	(431)	(0.00)
			(431)	(0.00)
Total Short Positions			(540,703)	(0.08)
Total of Long and Short Equity Positions			(141,002)	(0.02)
Net Cash and Other Receivables/(Payables)			(13,745)	(0.00)
Total of Total Return Basket Swap Contract - CITI - SEK			(154,747)	(0.02)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
CITI	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	14/05/2025	12,966

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
China				
Industrial	USD	432,749	57,866	0.01
			57,866	0.01
South Korea				
Communications	USD	988,458	(17,308)	(0.00)
Consumer Cyclical	USD	153,929	6,747	0.00
Energy	USD	5,031	78	0.00
Financial	USD	590,115	26,775	0.00
Industrial	USD	25,619	3,268	0.00
Technology	USD	4,233	(225)	(0.00)
			19,335	0.00
Taiwan				
Basic Materials	USD	114,831	15,743	0.00
Consumer Cyclical	USD	786,289	57,886	0.01
Consumer Non-cyclical	USD	1,770,338	(97,153)	(0.01)
Financial	USD	1,281,924	87,398	0.01
Industrial	USD	1,187,236	61,359	0.01
Technology	USD	8,016,077	178,688	0.03
			303,921	0.05
Total Long Positions			381,122	0.06
Short Positions				
Common Stocks				
China				
Technology	USD	(517,593)	(54,630)	(0.01)
			(54,630)	(0.01)
Taiwan				
Basic Materials	USD	(1,771,741)	(240,537)	(0.04)
Communications	USD	(1,066,705)	(14,540)	(0.00)
Consumer Cyclical	USD	(808,367)	(97,007)	(0.01)
Financial	USD	(1,530,614)	(77,227)	(0.01)
Industrial	USD	(312,768)	(68,519)	(0.01)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Taiwan (continued)				
Technology	USD	(7,649,603)	157,174	0.02
			<u>(340,656)</u>	<u>(0.05)</u>
Total Short Positions			<u>(395,286)</u>	<u>(0.06)</u>
Total of Long and Short Equity Positions			<u>(14,164)</u>	<u>(0.00)</u>
Net Cash and Other Receivables/(Payables)			<u>27,130</u>	<u>0.00</u>
Total of Total Return Basket Swap Contract - CITI - USD			<u>12,966</u>	<u>0.00</u>

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long positions and pays RBA OIS-1D plus or minus a specified spread, which is denominated in AUD based on the local currency of the positions within the swap.	11/05/2029	1,023

The following table represents the long positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Australia				
Financial	AUD	135,722	1,320	0.00
			<u>1,320</u>	<u>0.00</u>
Total Long Positions			<u>1,320</u>	<u>0.00</u>
Net Cash and Other Receivables/(Payables)			<u>(297)</u>	<u>(0.00)</u>
Total of Total Return Basket Swap Contract - GSIN - AUD			<u>1,023</u>	<u>0.00</u>

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays CORRA-1D plus or minus a specified spread, which is denominated in CAD based on the local currency of the positions within the swap.	30/04/2029 - 18/09/2029	62,712

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Brazil				
Basic Materials	CAD	974,809	38,105	0.01
			<u>38,105</u>	<u>0.01</u>
Canada				
Basic Materials	CAD	6,971,134	329,337	0.05
Communications	CAD	447,891	(13,721)	(0.00)
Consumer Cyclical	CAD	998,888	37,191	0.01
Consumer Non-cyclical	CAD	3,586,905	26,051	0.00
Energy	CAD	3,148,344	(45,700)	(0.01)
Financial	CAD	9,286,753	200,146	0.03

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Canada (continued)				
Industrial	CAD	2,572,856	129,776	0.02
Technology	CAD	2,565,114	300,171	0.04
Utilities	CAD	419,277	4,400	0.00
			967,651	0.14
Total Long Positions			1,005,756	0.15
Short Positions				
Common Stocks				
Canada				
Basic Materials	CAD	(129,026)	(19,120)	(0.00)
Communications	CAD	(958,599)	(1,165)	(0.00)
Consumer Cyclical	CAD	(1,659,739)	(83,435)	(0.01)
Energy	CAD	(1,414,198)	(109,794)	(0.02)
Financial	CAD	(7,727,451)	(294,594)	(0.04)
Industrial	CAD	(2,423,788)	(105,064)	(0.02)
Technology	CAD	(368,624)	(8,158)	(0.00)
Utilities	CAD	(1,830,844)	(112,653)	(0.02)
			(733,983)	(0.11)
Chile				
Basic Materials	CAD	(1,264,421)	(180,483)	(0.03)
			(180,483)	(0.03)
United States				
Consumer Cyclical	CAD	(1,019,778)	(19,552)	(0.00)
Industrial	CAD	(163,226)	1,438	0.00
Utilities	CAD	(382,365)	(53,099)	(0.01)
			(71,213)	(0.01)
Total Short Positions			(985,679)	(0.15)
Total of Long and Short Equity Positions			20,077	0.00
Net Cash and Other Receivables/(Payables)			42,635	0.00
Total of Total Return Basket Swap Contract - GSIN - CAD			62,712	0.00

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays ESTR-1D plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	01/06/2029 - 20/06/2029	(2,371)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Germany				
Utilities	EUR	1,196,948	(6,919)	(0.00)
			(6,919)	(0.00)
Total Long Positions				
			(6,919)	(0.00)
Short Positions				
Common Stocks				
Finland				
Financial	EUR	(47)	(1)	(0.00)
			(1)	(0.00)
Total Short Positions				
			(1)	(0.00)
Total of Long and Short Equity Positions			(6,920)	(0.00)
Net Cash and Other Receivables/(Payables)			4,549	0.00
Total of Total Return Basket Swap Contract - GSIN - EUR			(2,371)	(0.00)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long 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.	02/05/2029 - 13/09/2029	(3,426)

The following table represents the long positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Egypt				
Basic Materials	GBP	353,178	(17,668)	(0.00)
			(17,668)	(0.00)
Ireland				
Technology	GBP	845,811	2,087	0.00
			2,087	0.00
United Kingdom				
Basic Materials	GBP	2,251,928	12,712	0.00
Communications	GBP	140,736	(835)	(0.00)
Consumer Non-cyclical	GBP	822,677	(1,011)	(0.00)
Financial	GBP	1,865,109	7,574	0.00
Industrial	GBP	755,878	4,407	0.00

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United Kingdom (continued)				
Technology	GBP	2,931,379	(55,012)	(0.01)
			(32,165)	(0.01)
Total Long Positions			(47,746)	(0.01)
Net Cash and Other Receivables/(Payables)			44,320	0.01
Total of Total Return Basket Swap Contract - GSIN - GBP			(3,426)	(0.00)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays TONA-1D plus or minus a specified spread, which is denominated in JPY based on the local currency of the positions within the swap.	01/05/2029 - 20/09/2029	(992,020)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Japan				
Basic Materials	JPY	8,815,034	539,093	0.08
Communications	JPY	9,153,581	36,186	0.01
Consumer Cyclical	JPY	23,681,967	822,949	0.12
Consumer Non-cyclical	JPY	13,357,752	(228,253)	(0.03)
Energy	JPY	68,558	13,690	0.00
Financial	JPY	14,603,757	(31,722)	(0.00)
Industrial	JPY	25,571,917	1,293,344	0.19
Technology	JPY	21,584,852	356,885	0.05
Utilities	JPY	117,486	(3,752)	(0.00)
			2,798,420	0.42
Total Long Positions			2,798,420	0.42
Short Positions				
Common Stocks				
Japan				
Basic Materials	JPY	(11,221,705)	(756,654)	(0.11)
Communications	JPY	(5,499,114)	(29,313)	(0.01)
Consumer Cyclical	JPY	(27,226,615)	(361,383)	(0.05)
Consumer Non-cyclical	JPY	(13,067,462)	(300,533)	(0.05)
Energy	JPY	(1,318,534)	(47,294)	(0.01)
Financial	JPY	(7,737,175)	(165,314)	(0.03)
Industrial	JPY	(29,823,625)	(1,164,564)	(0.17)
Technology	JPY	(15,563,215)	(755,235)	(0.11)
Utilities	JPY	(1,021,867)	5,610	0.00
			(3,574,680)	(0.54)
Total Short Positions			(3,574,680)	(0.54)
Total of Long and Short Equity Positions			(776,260)	(0.12)
Net Cash and Other Receivables/(Payables)			(215,760)	(0.04)
Total of Total Return Basket Swap Contract - GSIN - JPY			(992,020)	(0.16)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	02/05/2029 - 25/09/2029	601,428

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Spain				
Utilities	USD	3,745,770	28,260	0.00
			28,260	0.00
United Kingdom				
Consumer Non-cyclical	USD	106,109	1,922	0.00
			1,922	0.00
United States				
Basic Materials	USD	1,990,678	53,140	0.01
Communications	USD	1,814,710	(8,666)	(0.00)
Consumer Cyclical	USD	1,780,028	132,939	0.02
Consumer Non-cyclical	USD	38,150,105	229,243	0.03
Energy	USD	7,366,111	254,798	0.04
Financial	USD	14,498,391	419,483	0.06
Industrial	USD	7,238,720	(35,470)	(0.00)
Technology	USD	37,783,336	548,153	0.08
Utilities	USD	1,480,279	2,899	0.00
			1,596,519	0.24
Total Long Positions			1,626,701	0.24
Short Positions				
Common Stocks				
Canada				
Basic Materials	USD	(808,534)	(32,643)	(0.00)
			(32,643)	(0.00)
Finland				
Technology	USD	(1,553,096)	(52,804)	(0.01)
			(52,804)	(0.01)
United Kingdom				
Basic Materials	USD	(333,791)	16,720	0.00
			16,720	0.00
United States				
Basic Materials	USD	(2,286,877)	(51,873)	(0.01)
Consumer Non-cyclical	USD	(110,117)	(5,540)	(0.00)
Energy	USD	(7,529,358)	(210,567)	(0.03)
Financial	USD	(13,472,094)	(380,994)	(0.06)
Industrial	USD	(376,073)	(16,712)	(0.00)
Technology	USD	(2,724,141)	(240,420)	(0.03)
			(906,106)	(0.13)
Total Short Positions			(974,833)	(0.14)
Total of Long and Short Equity Positions			651,868	0.10
Net Cash and Other Receivables/(Payables)			(50,440)	(0.01)
Total of Total Return Basket Swap Contract - GSIN - USD			601,428	0.09

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [†]	Termination Dates	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.	25/06/2026	(98,951)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Denmark				
Consumer Non-cyclical	DKK	93,882	2,418	0.00
Financial	DKK	831,037	(6,442)	(0.00)
Industrial	DKK	1,375,466	921	0.00
			(3,103)	(0.00)
Total Long Positions			(3,103)	(0.00)
Short Positions				
Common Stocks				
Denmark				
Consumer Non-cyclical	DKK	(1,286,872)	(4,443)	(0.00)
Financial	DKK	(312,216)	(2,554)	(0.00)
Industrial	DKK	(1,475,508)	(13,910)	(0.00)
			(20,907)	(0.00)
Total Short Positions			(20,907)	(0.00)
Total of Long and Short Equity Positions			(24,010)	(0.00)
Net Cash and Other Receivables/(Payables)			(74,941)	(0.01)
Total of Total Return Basket Swap Contract - MLIN - DKK			(98,951)	(0.01)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays ESTR-1D plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	25/06/2026	(10,370)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Finland				
Basic Materials	EUR	873,318	14,009	0.00
Communications	EUR	12,057	(206)	(0.00)
Industrial	EUR	776,506	7,868	0.00
Utilities	EUR	403,810	2,747	0.00
			24,418	0.00
Total Long Positions			24,418	0.00
Short Positions				
Common Stocks				
Finland				
Basic Materials	EUR	(339,846)	(6,690)	(0.00)
Consumer Non-cyclical	EUR	(664,164)	2,303	0.00

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Finland (continued)				
Industrial	EUR	(793,165)	(58,796)	(0.01)
			(63,183)	(0.01)
Italy				
Consumer Non-cyclical	EUR	(30,199)	231	0.00
			231	0.00
Total Short Positions			(62,952)	(0.01)
Total of Long and Short Equity Positions			(38,534)	(0.01)
Net Cash and Other Receivables/(Payables)			28,164	0.00
Total of Total Return Basket Swap Contract - MLIN - EUR			(10,370)	(0.01)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
MLIN	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.	25/06/2026	(8,729)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
United Kingdom				
Industrial	GBP	123,642	202	0.00
			202	0.00
Total Long Positions			202	0.00
Short Positions				
Common Stocks				
United Kingdom				
Utilities	GBP	(236,669)	269	0.00
			269	0.00
Total Short Positions			269	0.00
Total of Long and Short Equity Positions			471	0.00
Net Cash and Other Receivables/(Payables)			(9,200)	(0.00)
Total of Total Return Basket Swap Contract - MLIN - GBP			(8,729)	(0.00)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	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.	25/06/2026	8,700

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Norway				
Basic Materials	NOK	218,377	11,870	0.00
Financial	NOK	91,531	999	0.00
			12,869	0.00
United Kingdom				
Energy	NOK	223,371	(15,364)	(0.00)
			(15,364)	(0.00)
Total Long Positions			(2,495)	(0.00)
Short Positions				
Common Stocks				
Norway				
Consumer Non-cyclical	NOK	(485,873)	(23,744)	(0.00)
Financial	NOK	(16,812)	(436)	(0.00)
			(24,180)	(0.00)
Total Short Positions			(24,180)	(0.00)
Total of Long and Short Equity Positions			(26,675)	(0.00)
Net Cash and Other Receivables/(Payables)			35,375	0.01
Total of Total Return Basket Swap Contract - MLIN - NOK			8,700	0.01

Counterparty [†]	Description [‡]	Termination Dates	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.	25/06/2026	(159,886)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Sweden				
Basic Materials	SEK	226,260	10,693	0.00
Communications	SEK	772,257	(29,531)	(0.01)
Consumer Cyclical	SEK	1,820,978	(18,936)	(0.00)
Consumer Non-cyclical	SEK	196,613	10,455	0.00
Financial	SEK	179,608	167	0.00
Industrial	SEK	960,663	(3,408)	(0.00)
			(30,560)	(0.01)
Total Long Positions			(30,560)	(0.01)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions				
Common Stocks				
Sweden				
Basic Materials	SEK	(679,686)	(2,389)	(0.00)
Communications	SEK	(4,368)	(157)	(0.00)
Consumer Non-cyclical	SEK	(837,883)	(11,822)	(0.00)
Financial	SEK	(1,148,066)	(11,317)	(0.00)
Industrial	SEK	(3,045,062)	(48,087)	(0.01)
			(73,772)	(0.01)
Total Short Positions				(0.01)
Total of Long and Short Equity Positions				(0.02)
Net Cash and Other Receivables/(Payables)				(0.01)
Total of Total Return Basket Swap Contract - MLIN - SEK				(0.03)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays SORA-1D plus or minus a specified spread, which is denominated in SGD based on the local currency of the positions within the swap.	27/01/2025 - 15/04/2026	(66,238)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
China				
Consumer Non-cyclical	SGD	99,029	5,321	0.00
Industrial	SGD	85,610	(6,290)	(0.00)
			(969)	(0.00)
Total Long Positions				(0.00)
Short Positions				
Common Stocks				
Singapore				
Financial	SGD	(696,876)	(2,782)	(0.00)
Industrial	SGD	(301,481)	(3,638)	(0.00)
			(6,420)	(0.00)
Total Short Positions				(0.00)
Total of Long and Short Equity Positions				(0.00)
Net Cash and Other Receivables/(Payables)				(0.01)
Total of Total Return Basket Swap Contract - MLIN - SGD				(0.01)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [†]	Termination Dates	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.	21/07/2025	(392,323)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Australia				
Consumer Cyclical	AUD	1,665,829	(2,811)	(0.00)
Consumer Non-cyclical	AUD	1,375,755	(14,327)	(0.00)
Financial	AUD	1,550,128	(50,453)	(0.01)
Industrial	AUD	941,422	(1,716)	(0.00)
			(69,307)	(0.01)
New Zealand				
Technology	AUD	722,190	6,476	0.00
			6,476	0.00
United States				
Basic Materials	AUD	444,532	31,581	0.01
			31,581	0.01
Total Long Positions				(31,250)
Short Positions				
Common Stocks				
Australia				
Basic Materials	AUD	(1,395,304)	(226,260)	(0.04)
Consumer Cyclical	AUD	(190,999)	(17,995)	(0.00)
Consumer Non-cyclical	AUD	(1,488,853)	(24,551)	(0.00)
Energy	AUD	(223,836)	(38,237)	(0.01)
Financial	AUD	(1,002,226)	9,370	0.00
Industrial	AUD	(328,143)	9,102	0.00
Technology	AUD	(670,371)	(19,537)	(0.00)
Utilities	AUD	(560,314)	(10,109)	(0.00)
			(318,217)	(0.05)
United States				
Consumer Non-cyclical	AUD	(156,367)	5,309	0.00
			5,309	0.00
Total Short Positions				(312,908)
Total of Long and Short Equity Positions				(344,158)
Net Cash and Other Receivables/(Payables)				(48,165)
Total of Total Return Basket Swap Contract - MSIL - AUD				(392,323)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	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.	21/07/2025	(83,049)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Brazil				
Basic Materials	CAD	581,802	(9,083)	(0.00)
			(9,083)	(0.00)
Canada				
Basic Materials	CAD	35,416	1,022	0.00
Consumer Cyclical	CAD	585,574	1,157	0.00
Consumer Non-cyclical	CAD	864,121	17,407	0.00
Financial	CAD	688,392	22,021	0.00
Industrial	CAD	955,716	46,482	0.01
Technology	CAD	342,941	8,441	0.00
Utilities	CAD	87,631	3,147	0.00
			99,677	0.01
Total Long Positions			90,594	0.01
Short Positions				
Common Stocks				
Canada				
Communications	CAD	(510,934)	10,259	0.00
Consumer Cyclical	CAD	(1,964,972)	(48,941)	(0.01)
Energy	CAD	(284,476)	(872)	(0.00)
Financial	CAD	(651,509)	960	0.00
Industrial	CAD	(1,756,103)	41,402	0.01
Technology	CAD	(506,631)	4,689	0.00
Utilities	CAD	(2,408,372)	(10,170)	(0.00)
			(2,673)	(0.00)
Chile				
Basic Materials	CAD	(1,041,264)	(135,566)	(0.02)
			(135,566)	(0.02)
United States				
Consumer Cyclical	CAD	(504,315)	7,026	0.00
Utilities	CAD	(234,102)	(18,449)	(0.00)
			(11,423)	(0.00)
Warrants				
Canada				
Technology	CAD	0	0	0.00
			0	0.00
Total Short Positions			(149,662)	(0.02)
Total of Long and Short Equity Positions			(59,068)	(0.01)
Net Cash and Other Receivables/(Payables)			(23,981)	(0.00)
Total of Total Return Basket Swap Contract - MSIL - CAD			(83,049)	(0.01)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	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.	23/12/2024	(983,614)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Germany				
Industrial	CHF	19,905	1,146	0.00
			1,146	0.00
Ireland				
Consumer Non-cyclical	CHF	84,955	(3,034)	(0.00)
			(3,034)	(0.00)
Switzerland				
Basic Materials	CHF	2,424,842	66,187	0.01
Consumer Non-cyclical	CHF	7,497,858	(25,574)	(0.00)
Financial	CHF	6,456,985	5,355	0.00
Industrial	CHF	6,096,819	70,813	0.01
Technology	CHF	2,156,399	53,810	0.01
			170,591	0.03
United States				
Consumer Non-cyclical	CHF	1,420,352	27,727	0.00
			27,727	0.00
Total Long Positions			196,430	0.03
Short Positions				
Common Stocks				
Austria				
Technology	CHF	(16,097)	(4,268)	(0.00)
			(4,268)	(0.00)
Germany				
Technology	CHF	(80,014)	2,792	0.00
			2,792	0.00
Switzerland				
Basic Materials	CHF	(3,589,030)	(248,314)	(0.04)
Communications	CHF	(767,494)	(4,853)	(0.00)
Consumer Cyclical	CHF	(4,001,114)	(507,906)	(0.08)
Consumer Non-cyclical	CHF	(6,249,786)	(83,844)	(0.01)
Financial	CHF	(5,548,157)	(227,177)	(0.03)
Industrial	CHF	(3,820,820)	(76,214)	(0.01)
Technology	CHF	(1,334,849)	(17,684)	(0.00)
Utilities	CHF	(588,128)	(1,152)	(0.00)
			(1,167,144)	(0.17)
United States				
Consumer Non-cyclical	CHF	(662,296)	9,759	0.00
Financial	CHF	(633,144)	(6,223)	(0.00)
			3,536	0.00
Total Short Positions			(1,165,084)	(0.17)
Total of Long and Short Equity Positions			(968,654)	(0.14)
Net Cash and Other Receivables/(Payables)			(14,960)	(0.00)
Total of Total Return Basket Swap Contract - MSIL - CHF			(983,614)	(0.14)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays ESTR-1D plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	01/07/2025	474,026

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Austria				
Technology	EUR	56,893	318	0.00
			318	0.00
Belgium				
Communications	EUR	233,226	(1,494)	(0.00)
Consumer Non-cyclical	EUR	471,586	3,167	0.00
Financial	EUR	632,027	2,648	0.00
Industrial	EUR	45,337	(800)	(0.00)
Technology	EUR	106,566	2,495	0.00
Utilities	EUR	119,060	(3,127)	(0.00)
			2,889	0.00
China				
Consumer Cyclical	EUR	607,927	107,290	0.02
			107,290	0.02
Denmark				
Basic Materials	EUR	184,799	4,918	0.00
			4,918	0.00
Finland				
Basic Materials	EUR	305,055	15,851	0.00
Communications	EUR	646,092	9,157	0.00
Consumer Cyclical	EUR	102,856	2,024	0.00
Financial	EUR	1,758,754	2,497	0.00
Industrial	EUR	295,662	23,814	0.00
Technology	EUR	530,814	17,892	0.00
Utilities	EUR	849,287	24,843	0.01
			96,078	0.01
France				
Basic Materials	EUR	947,138	16,553	0.00
Communications	EUR	5,299,110	(160,957)	(0.02)
Consumer Cyclical	EUR	4,253,723	170,496	0.02
Consumer Non-cyclical	EUR	3,759,709	46,997	0.01
Energy	EUR	425,915	(8,572)	(0.00)
Financial	EUR	4,514,338	(110,722)	(0.02)
Industrial	EUR	7,267,010	(137,889)	(0.02)
Technology	EUR	158,018	2,241	0.00
Utilities	EUR	1,151,761	(19,629)	(0.00)
			(201,482)	(0.03)
Germany				
Basic Materials	EUR	2,395,442	103,703	0.01
Communications	EUR	493,101	6,901	0.00
Consumer Cyclical	EUR	7,571,925	563,981	0.08
Consumer Non-cyclical	EUR	1,591,681	107,933	0.02
Financial	EUR	3,888,753	107,850	0.02
Industrial	EUR	3,810,605	91,802	0.01
Technology	EUR	1,001,328	42,372	0.01
Utilities	EUR	511,068	(13,399)	(0.00)
			1,011,143	0.15

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Italy				
Communications	EUR	95,561	4,465	0.00
Consumer Cyclical	EUR	917,631	10,711	0.00
Consumer Non-cyclical	EUR	28,399	852	0.00
Energy	EUR	318,237	(6,551)	(0.00)
Financial	EUR	7,290,934	140,347	0.02
Industrial	EUR	1,192,903	33,006	0.01
Utilities	EUR	3,333,051	4,263	0.00
			187,093	0.03
Luxembourg				
Basic Materials	EUR	501,384	66,590	0.01
Communications	EUR	82,356	(4,608)	(0.00)
			61,982	0.01
Netherlands				
Basic Materials	EUR	758,464	50,697	0.01
Communications	EUR	585,709	(6,853)	(0.00)
Consumer Non-cyclical	EUR	937,769	631	0.00
Energy	EUR	573,277	(1,984)	(0.00)
Financial	EUR	1,525,802	(9,363)	(0.00)
Industrial	EUR	2,352,403	(25,128)	(0.01)
Technology	EUR	867,150	25,958	0.00
			33,958	0.00
Portugal				
Basic Materials	EUR	11,084	225	0.00
Communications	EUR	74,841	307	0.00
Consumer Non-cyclical	EUR	86,990	(1,647)	(0.00)
Financial	EUR	34,523	(1,070)	(0.00)
Industrial	EUR	81,214	(2,410)	(0.00)
			(4,595)	(0.00)
Singapore				
Technology	EUR	977,866	43,310	0.01
			43,310	0.01
South Korea				
Consumer Cyclical	EUR	1,116,829	190,309	0.03
			190,309	0.03
Spain				
Basic Materials	EUR	449,033	13,255	0.00
Communications	EUR	353,480	(1,430)	(0.00)
Consumer Cyclical	EUR	525,127	24,822	0.01
Consumer Non-cyclical	EUR	85,033	7,969	0.00
Financial	EUR	2,692,319	47,984	0.01
Industrial	EUR	2,222,349	24,609	0.00
Technology	EUR	53,243	(129)	(0.00)
Utilities	EUR	467,798	(10,879)	(0.00)
			106,201	0.02
Switzerland				
Basic Materials	EUR	468,049	19,383	0.00
			19,383	0.00
United Kingdom				
Consumer Cyclical	EUR	108,990	8,562	0.00
			8,562	0.00
United States				
Consumer Non-cyclical	EUR	129,817	(3,478)	(0.00)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United States (continued)				
Industrial	EUR	1,929,631	40,666	0.00
			37,188	0.00
Total Long Positions			1,704,545	0.25
Short Positions				
Common Stocks				
Belgium				
Basic Materials	EUR	(601,992)	(36,039)	(0.00)
Communications	EUR	(134,321)	(3,371)	(0.00)
Consumer Cyclical	EUR	(526,653)	10,423	0.00
Consumer Non-cyclical	EUR	(449,912)	13,204	0.00
Industrial	EUR	(95,737)	(870)	(0.00)
Technology	EUR	(97,506)	(2,510)	(0.00)
			(19,163)	(0.00)
Finland				
Basic Materials	EUR	(169,527)	(4,375)	(0.00)
Consumer Cyclical	EUR	(202,645)	(10,072)	(0.00)
Consumer Non-cyclical	EUR	(570,343)	(23,483)	(0.01)
Energy	EUR	(86,710)	(4,882)	(0.00)
Industrial	EUR	(85,738)	(7,305)	(0.00)
			(50,117)	(0.01)
France				
Basic Materials	EUR	(1,202,758)	(35,726)	(0.00)
Communications	EUR	(1,699,280)	129,611	0.02
Consumer Cyclical	EUR	(1,419,409)	(79,494)	(0.01)
Consumer Non-cyclical	EUR	(6,310,447)	(308,851)	(0.05)
Energy	EUR	(34,158)	820	0.00
Financial	EUR	(3,253,330)	157,577	0.02
Industrial	EUR	(3,256,068)	24,585	0.00
Technology	EUR	(4,468,697)	(38,780)	(0.00)
Utilities	EUR	(92,456)	(166)	(0.00)
			(150,424)	(0.02)
Germany				
Basic Materials	EUR	(1,035,438)	(4,154)	(0.00)
Communications	EUR	(1,252,870)	(69,692)	(0.01)
Consumer Cyclical	EUR	(1,133,823)	(47,450)	(0.00)
Consumer Non-cyclical	EUR	(527,105)	(28,047)	(0.01)
Energy	EUR	(186,982)	(27,125)	(0.00)
Financial	EUR	(38,810)	12,937	0.00
Industrial	EUR	(3,382,542)	(103,820)	(0.02)
Technology	EUR	(3,944,105)	(195,813)	(0.03)
Utilities	EUR	(167,543)	(1,268)	(0.00)
			(464,432)	(0.07)
Italy				
Basic Materials	EUR	(155,166)	(8,685)	(0.00)
Communications	EUR	(917,489)	(4,022)	(0.00)
Consumer Cyclical	EUR	(3,163,995)	(99,479)	(0.02)
Consumer Non-cyclical	EUR	(448,273)	(19,244)	(0.00)
Financial	EUR	(4,364,708)	(93,856)	(0.01)
Industrial	EUR	(779,315)	(37,742)	(0.01)
Technology	EUR	(635,644)	5,952	0.00
Utilities	EUR	(533,029)	2,632	0.00
			(254,444)	(0.04)
Luxembourg				
Basic Materials	EUR	(1,069,432)	(118,069)	(0.02)
Consumer Non-cyclical	EUR	(241,951)	(17,191)	(0.00)
			(135,260)	(0.02)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Netherlands				
Basic Materials	EUR	(693,867)	(5,822)	(0.00)
Communications	EUR	(2,185,823)	(45,307)	(0.01)
Consumer Non-cyclical	EUR	(1,610,113)	(64,129)	(0.01)
Financial	EUR	(2,148,216)	(63,423)	(0.01)
Industrial	EUR	(616,446)	(5,430)	(0.00)
Technology	EUR	(2,549,961)	(55,115)	(0.01)
			(239,226)	(0.04)
Poland				
Industrial	EUR	(394,883)	12,487	0.00
			12,487	0.00
Portugal				
Basic Materials	EUR	(37,565)	288	0.00
Industrial	EUR	(93,795)	(1,890)	(0.00)
Utilities	EUR	(51,999)	0	0.00
			(1,602)	(0.00)
Spain				
Basic Materials	EUR	(157,205)	(5,687)	(0.00)
Consumer Cyclical	EUR	(1,488,388)	(5,268)	(0.00)
Consumer Non-cyclical	EUR	(307,122)	309	0.00
Financial	EUR	(1,999,742)	(34,313)	(0.00)
Industrial	EUR	(136,350)	(4,246)	(0.00)
Utilities	EUR	(864,686)	23,794	0.00
			(25,411)	(0.00)
United Kingdom				
Financial	EUR	(35,907)	(1,137)	(0.00)
			(1,137)	(0.00)
United States				
Consumer Cyclical	EUR	(2,151,214)	199,544	0.03
Consumer Non-cyclical	EUR	(351,676)	(1,158)	(0.00)
Energy	EUR	(360,821)	(21,814)	(0.00)
Industrial	EUR	(761,309)	(1,185)	(0.00)
			175,387	0.03
Preferred Stocks				
Germany				
Basic Materials	EUR	(22,054)	(2,216)	(0.00)
Consumer Cyclical	EUR	(1,060,378)	(50,365)	(0.01)
Consumer Non-cyclical	EUR	(79,745)	(3,940)	(0.00)
Industrial	EUR	(7,792)	(211)	(0.00)
			(56,732)	(0.01)
Total Short Positions			(1,210,074)	(0.18)
Total of Long and Short Equity Positions			494,471	0.07
Net Cash and Other Receivables/(Payables)			(20,445)	(0.00)
Total of Total Return Basket Swap Contract - MSIL - EUR			474,026	0.07

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	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.	22/07/2025	(1,694,993)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
China				
Basic Materials	HKD	3,099,660	685,299	0.10
Communications	HKD	2,619,850	860,428	0.13
Consumer Cyclical	HKD	7,309,821	1,898,362	0.28
Consumer Non-cyclical	HKD	3,518,769	569,949	0.09
Energy	HKD	556,062	66,883	0.01
Financial	HKD	5,560,756	652,338	0.10
Industrial	HKD	3,997,992	552,234	0.08
Technology	HKD	3,239,217	623,778	0.09
			5,909,271	0.88
Hong Kong				
Communications	HKD	122,991	(2,843)	(0.00)
Consumer Non-cyclical	HKD	482,789	47,879	0.01
Financial	HKD	4,428,629	756,127	0.11
Industrial	HKD	1,538,363	121,231	0.02
			922,394	0.14
Total Long Positions			6,831,665	1.02
Short Positions				
Common Stocks				
China				
Basic Materials	HKD	(2,517,784)	(621,778)	(0.09)
Communications	HKD	(2,999,119)	(557,101)	(0.08)
Consumer Cyclical	HKD	(7,670,010)	(2,031,176)	(0.30)
Consumer Non-cyclical	HKD	(8,767,279)	(2,219,038)	(0.33)
Energy	HKD	(530,749)	(107,617)	(0.02)
Financial	HKD	(4,794,659)	(998,801)	(0.15)
Industrial	HKD	(1,984,923)	(314,215)	(0.05)
Technology	HKD	(1,462,407)	(378,713)	(0.06)
Utilities	HKD	(796,877)	(152,459)	(0.02)
			(7,380,898)	(1.10)
Hong Kong				
Financial	HKD	(133,995)	(5,655)	(0.00)
Industrial	HKD	(457,271)	(31,160)	(0.00)
Technology	HKD	(573,689)	(100,245)	(0.02)
Utilities	HKD	(870,932)	20,079	0.00
			(116,981)	(0.02)
Macau				
Consumer Cyclical	HKD	(1,146,405)	(316,860)	(0.05)
			(316,860)	(0.05)
Total Short Positions			(7,814,739)	(1.17)
Total of Long and Short Equity Positions			(983,074)	(0.15)
Net Cash and Other Receivables/(Payables)			(711,919)	(0.11)
Total of Total Return Basket Swap Contract - MSIL - HKD			(1,694,993)	(0.26)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-day TIE plus or minus a specified spread, which is denominated in MXN based on the local currency of the positions within the swap.	29/04/2026	2,215

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Mexico				
Basic Materials	MXN	196,399	7,395	0.00
Consumer Non-cyclical	MXN	140,968	2,360	0.00
Financial	MXN	22,867	(28)	(0.00)
			9,727	0.00
Total Long Positions				
			9,727	0.00
Short Positions				
Common Stocks				
Mexico				
Basic Materials	MXN	(469,268)	(12,035)	(0.00)
Consumer Non-cyclical	MXN	(705,356)	(2,809)	(0.00)
Financial	MXN	(93,107)	1,452	0.00
Industrial	MXN	(187,343)	(2,112)	(0.00)
			(15,504)	(0.00)
Total Short Positions				
			(15,504)	(0.00)
Total of Long and Short Equity Positions			(5,777)	(0.00)
Net Cash and Other Receivables/(Payables)			7,992	0.00
Total of Total Return Basket Swap Contract - MSIL - MXN			2,215	0.00

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-day COF plus or minus a specified spread, which is denominated in PLN based on the local currency of the positions within the swap.	29/04/2026	(117,679)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Poland				
Consumer Cyclical	PLN	414,789	(45,341)	(0.01)
Financial	PLN	1,853,580	(2,913)	(0.00)
Industrial	PLN	188,280	0	0.00
			(48,254)	(0.01)
Total Long Positions				
			(48,254)	(0.01)
Short Positions				
Common Stocks				
Poland				
Basic Materials	PLN	(84,272)	(9,658)	(0.00)
Communications	PLN	(758,941)	9,805	0.00
Consumer Cyclical	PLN	(152,619)	(9,756)	(0.00)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Poland (continued)				
Consumer Non-cyclical	PLN	(925,092)	(95,826)	(0.01)
Financial	PLN	(50,842)	2,827	0.00
Utilities	PLN	(159,330)	175	0.00
			(102,433)	(0.01)
Total Short Positions			(102,433)	(0.01)
Total of Long and Short Equity Positions			(150,687)	(0.02)
Net Cash and Other Receivables/(Payables)			33,008	0.01
Total of Total Return Basket Swap Contract - MSIL - PLN			(117,679)	(0.01)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays SORA-1D plus or minus a specified spread, which is denominated in SGD based on the local currency of the positions within the swap.	29/04/2026	(96,369)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
China				
Consumer Non-cyclical	SGD	50,690	2,724	0.00
Industrial	SGD	274,791	(14,581)	(0.00)
			(11,857)	(0.00)
Singapore				
Communications	SGD	1,061,889	(29,497)	(0.00)
Financial	SGD	16,426	(426)	(0.00)
			(29,923)	(0.00)
Total Long Positions			(41,780)	(0.00)
Short Positions				
Common Stocks				
Singapore				
Consumer Cyclical	SGD	(214,297)	(6,123)	(0.00)
Financial	SGD	(1,083,718)	(12,811)	(0.00)
Industrial	SGD	(983,179)	(35,871)	(0.01)
			(54,805)	(0.01)
Total Short Positions			(54,805)	(0.01)
Total of Long and Short Equity Positions			(96,585)	(0.01)
Net Cash and Other Receivables/(Payables)			216	0.00
Total of Total Return Basket Swap Contract - MSIL - SGD			(96,369)	(0.01)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	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.	29/04/2026	151,816

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Brazil				
Basic Materials	USD	1,042,507	25,228	0.01
Communications	USD	1,822,557	28,588	0.00
Consumer Cyclical	USD	886,875	(49,119)	(0.01)
Consumer Non-cyclical	USD	428,761	(34,397)	(0.00)
Energy	USD	1,091,556	(50,402)	(0.01)
Financial	USD	555,044	(18,434)	(0.00)
Industrial	USD	418,111	(24,765)	(0.00)
Utilities	USD	691,828	(19,125)	(0.01)
			(142,426)	(0.02)
Preferred Stocks				
Brazil				
Basic Materials	USD	542,266	21,145	0.00
Utilities	USD	716,953	(15,740)	(0.00)
			5,405	0.00
Total Long Positions			(137,021)	(0.02)
Short Positions				
Common Stocks				
Brazil				
Basic Materials	USD	(197,295)	(22,179)	(0.00)
Consumer Non-cyclical	USD	(980,248)	93,666	0.01
Energy	USD	(26,939)	(159)	(0.00)
Financial	USD	(727,447)	51,779	0.01
Industrial	USD	(1,981,174)	16,345	0.00
Technology	USD	(101,933)	4,264	0.00
Utilities	USD	(1,860,033)	79,651	0.01
			223,367	0.03
Total Short Positions			223,367	0.03
Total of Long and Short Equity Positions			86,346	0.01
Net Cash and Other Receivables/(Payables)			65,470	0.01
Total of Total Return Basket Swap Contract - MSIL - USD			151,816	0.02

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays SABOR-1D plus or minus a specified spread, which is denominated in ZAR based on the local currency of the positions within the swap.	04/05/2026	166,473

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
South Africa				
Basic Materials	ZAR	646,799	75,912	0.01
Communications	ZAR	223,102	(3,631)	(0.00)
Consumer Cyclical	ZAR	691,984	114,598	0.02
Consumer Non-cyclical	ZAR	349,047	(2,495)	(0.00)
Financial	ZAR	1,587,482	46,101	0.00
			230,485	0.03
Total Long Positions			230,485	0.03
Short Positions				
Common Stocks				
Luxembourg				
Financial	ZAR	(29,160)	(553)	(0.00)
			(553)	(0.00)
South Africa				
Basic Materials	ZAR	(404,655)	(15,915)	(0.00)
Communications	ZAR	(715,067)	7,713	0.00
Consumer Cyclical	ZAR	(227,007)	(10,783)	(0.00)
Consumer Non-cyclical	ZAR	(186,606)	(321)	(0.00)
Financial	ZAR	(1,117,517)	(45,451)	(0.01)
			(64,757)	(0.01)
Total Short Positions			(65,310)	(0.01)
Total of Long and Short Equity Positions			165,175	0.02
Net Cash and Other Receivables/(Payables)			1,298	0.00
Total of Total Return Basket Swap Contract - MSIL - ZAR			166,473	0.02

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays ESTR-1D plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	24/06/2025	370,919

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Belgium				
Basic Materials	EUR	285,464	32,746	0.00
Communications	EUR	162,904	2,783	0.00
Financial	EUR	1,176,870	54,123	0.01
			89,652	0.01

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Germany				
Basic Materials	EUR	612,784	62,636	0.01
Communications	EUR	1,175,119	39,398	0.00
Consumer Cyclical	EUR	1,509,392	192,350	0.03
Consumer Non-cyclical	EUR	184,058	6,303	0.00
Financial	EUR	2,670,179	252,160	0.04
Industrial	EUR	1,005,012	113,318	0.02
Technology	EUR	487,094	(641)	(0.00)
Utilities	EUR	686,305	(6,169)	(0.00)
			659,355	0.10
Italy				
Basic Materials	EUR	145,626	5,754	0.00
Consumer Cyclical	EUR	467,706	7,724	0.00
Financial	EUR	3,627,502	149,736	0.02
Utilities	EUR	576,202	31,275	0.01
			194,489	0.03
Luxembourg				
Basic Materials	EUR	84,916	15,439	0.00
			15,439	0.00
Netherlands				
Basic Materials	EUR	752,740	66,847	0.01
Communications	EUR	1,029,742	(19,894)	(0.00)
Consumer Non-cyclical	EUR	315	(36)	(0.00)
Energy	EUR	506,214	(7,780)	(0.00)
Financial	EUR	1,818,649	8,800	0.00
Industrial	EUR	195,633	1,277	0.00
			49,214	0.01
Spain				
Basic Materials	EUR	612,054	43,107	0.01
Communications	EUR	404,500	21,540	0.01
Financial	EUR	1,088,704	78,325	0.01
Industrial	EUR	324,071	21,419	0.00
			164,391	0.03
United States				
Industrial	EUR	233,742	11,908	0.00
			11,908	0.00
Total Long Positions			1,184,448	0.18
Short Positions				
Common Stocks				
Belgium				
Basic Materials	EUR	(118,812)	(19,376)	(0.00)
Consumer Cyclical	EUR	(266,757)	25,564	0.00
Consumer Non-cyclical	EUR	(509,284)	0	0.00
			6,188	0.00
Germany				
Basic Materials	EUR	(1,117,080)	(79,626)	(0.01)
Communications	EUR	(455,468)	(30,413)	(0.01)
Consumer Cyclical	EUR	(480,375)	(84,951)	(0.01)
Consumer Non-cyclical	EUR	(1,705,556)	(107,318)	(0.02)
Industrial	EUR	(1,522,266)	(39,847)	(0.01)
Technology	EUR	(781,474)	(74,379)	(0.01)
			(416,534)	(0.07)
Italy				
Communications	EUR	(687,654)	(19,432)	(0.00)
Consumer Cyclical	EUR	(1,956,359)	(80,416)	(0.01)
Consumer Non-cyclical	EUR	(967,538)	10,880	0.00
Industrial	EUR	(329,872)	(32,297)	(0.01)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Italy (continued)				
Technology	EUR	(132,298)	(973)	(0.00)
Utilities	EUR	(69,403)	0	0.00
			(122,238)	(0.02)
Netherlands				
Communications	EUR	(862,353)	(21,158)	(0.00)
Financial	EUR	(789,770)	(10,779)	(0.00)
Industrial	EUR	(834,949)	(37,117)	(0.01)
			(69,054)	(0.01)
Spain				
Consumer Cyclical	EUR	(956,193)	(41,815)	(0.00)
Utilities	EUR	(1,682,618)	4,641	0.00
			(37,174)	(0.00)
Preferred Stocks				
Germany				
Basic Materials	EUR	(16,432)	(1,711)	(0.00)
Consumer Cyclical	EUR	(1,422,838)	(127,507)	(0.02)
Consumer Non-cyclical	EUR	(1,269,581)	(31,737)	(0.00)
			(160,955)	(0.02)
Total Short Positions			(799,767)	(0.12)
Total of Long and Short Equity Positions			384,681	0.06
Net Cash and Other Receivables/(Payables)			(13,762)	(0.00)
Total of Total Return Basket Swap Contract - UBSS - EUR			370,919	0.06

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	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.	22/01/2026	(497,439)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Austria				
Basic Materials	GBP	554,239	(2,145)	(0.00)
			(2,145)	(0.00)
Nigeria				
Communications	GBP	35,247	340	0.00
			340	0.00
Russia				
Basic Materials	GBP	0	(30,759)	(0.00)
			(30,759)	(0.00)
United Kingdom				
Basic Materials	GBP	385,292	(16,255)	(0.00)
Communications	GBP	1,362,923	(73,163)	(0.01)
Consumer Cyclical	GBP	1,423,823	27,146	0.00
Consumer Non-cyclical	GBP	1,745,679	59,039	0.01
Financial	GBP	6,697,969	180,978	0.03

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United Kingdom (continued)				
Industrial	GBP	3,630,916	103,415	0.01
			281,160	0.04
United States				
Consumer Non-cyclical	GBP	2,500,344	(236,685)	(0.04)
			(236,685)	(0.04)
Total Long Positions			11,911	0.00
Short Positions				
Common Stocks				
Australia				
Basic Materials	GBP	(1,112,166)	(161,910)	(0.02)
			(161,910)	(0.02)
Burkina Faso				
Basic Materials	GBP	(750,297)	(81,398)	(0.01)
			(81,398)	(0.01)
Chile				
Basic Materials	GBP	(1,132,350)	(193,335)	(0.03)
			(193,335)	(0.03)
Italy				
Consumer Non-cyclical	GBP	(198,017)	12,876	0.00
			12,876	0.00
United Kingdom				
Basic Materials	GBP	(333,579)	(27,890)	(0.01)
Consumer Cyclical	GBP	(2,441,015)	62,590	0.01
Consumer Non-cyclical	GBP	(2,513,575)	61,690	0.01
Energy	GBP	(14,024)	(375)	(0.00)
Financial	GBP	(687,889)	(40,585)	(0.01)
Industrial	GBP	(1,999,693)	(125,334)	(0.02)
Technology	GBP	(596,589)	(21,530)	(0.00)
Utilities	GBP	(1,522,564)	43,756	0.01
			(47,678)	(0.01)
United States				
Consumer Non-cyclical	GBP	(482,343)	(1,826)	(0.00)
			(1,826)	(0.00)
Total Short Positions			(473,271)	(0.07)
Total of Long and Short Equity Positions			(461,360)	(0.07)
Net Cash and Other Receivables/(Payables)			(36,079)	(0.01)
Total of Total Return Basket Swap Contract - UBSS - GBP			(497,439)	(0.08)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	24/06/2025 - 26/04/2029	(884,079)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Brazil				
Industrial	USD	487,797	(10,564)	(0.00)
			(10,564)	(0.00)
China				
Communications	USD	631,666	120,823	0.02
			120,823	0.02
Indonesia				
Basic Materials	USD	206,080	6,470	0.00
Consumer Cyclical	USD	540,775	88,677	0.01
Consumer Non-cyclical	USD	350,218	7,027	0.00
Financial	USD	46,009	(2,026)	(0.00)
			100,148	0.01
Ireland				
Industrial	USD	130,652	(1,352)	(0.00)
			(1,352)	(0.00)
Israel				
Communications	USD	7,168	281	0.00
			281	0.00
Malaysia				
Basic Materials	USD	107,372	16,699	0.01
Communications	USD	208,925	13,784	0.00
Financial	USD	375,678	5,296	0.00
Industrial	USD	970,426	73,428	0.01
			109,207	0.02
Mexico				
Communications	USD	901,925	42,207	0.01
Industrial	USD	344,514	25,172	0.00
			67,379	0.01
Monaco				
Energy	USD	171,597	9,551	0.00
			9,551	0.00
Netherlands				
Consumer Non-cyclical	USD	48,833	92	0.00
			92	0.00
Singapore				
Industrial	USD	906,654	113,034	0.02
			113,034	0.02
Sweden				
Consumer Cyclical	USD	732,388	(1,248)	(0.00)
			(1,248)	(0.00)
Switzerland				
Consumer Cyclical	USD	9,984	646	0.00

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Total Return Basket Swap Contracts (continued) Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Switzerland (continued)				
Technology	USD	707,568	26,304	0.00
			26,950	0.00
United Kingdom				
Energy	USD	2,444,076	146,842	0.02
			146,842	0.02
United States				
Basic Materials	USD	5,807,251	324,590	0.05
Communications	USD	18,940,268	1,042,578	0.15
Consumer Cyclical	USD	70,039,085	3,886,307	0.58
Consumer Non-cyclical	USD	88,927,722	708,446	0.10
Energy	USD	12,895,388	41,417	0.01
Financial	USD	7,166,640	1,822	0.00
Industrial	USD	74,055,411	5,457,164	0.82
Technology	USD	10,383,867	645,068	0.10
			12,107,392	1.81
Total Long Positions			12,788,535	1.91
Short Positions				
Common Stocks				
Argentina				
Basic Materials	USD	(232,406)	(49,077)	(0.01)
			(49,077)	(0.01)
Bahamas				
Consumer Cyclical	USD	(10,943)	(851)	(0.00)
			(851)	(0.00)
Belgium				
Communications	USD	(237,793)	(12,282)	(0.00)
			(12,282)	(0.00)
Brazil				
Consumer Cyclical	USD	(1,825,728)	(26,046)	(0.01)
Consumer Non-cyclical	USD	(162,696)	(2,034)	(0.00)
			(28,080)	(0.01)
Canada				
Consumer Non-cyclical	USD	(195,469)	2,592	0.00
			2,592	0.00
Chile				
Basic Materials	USD	(112,506)	(19,028)	(0.00)
			(19,028)	(0.00)
China				
Communications	USD	(1,507,037)	(405,095)	(0.06)
Consumer Cyclical	USD	(1,067,595)	(279,870)	(0.04)
			(684,965)	(0.10)
Costa Rica				
Consumer Non-cyclical	USD	(42,266)	(3,037)	(0.00)
			(3,037)	(0.00)
Ghana				
Energy	USD	(7,061)	323	0.00
			323	0.00
Ireland				
Technology	USD	(1,598,682)	(23,601)	(0.00)
			(23,601)	(0.00)

AQR UCITS FUNDS

AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund)

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Malaysia				
Basic Materials	USD	(355,894)	(27,901)	(0.01)
Communications	USD	(978)	(49)	(0.00)
Consumer Cyclical	USD	(162,448)	(6,918)	(0.00)
Consumer Non-cyclical	USD	(22,914)	(499)	(0.00)
Financial	USD	(481,228)	530	0.00
Industrial	USD	(14,304)	(1,949)	(0.00)
Technology	USD	(396,653)	(9,614)	(0.00)
Utilities	USD	(35,019)	(1,259)	(0.00)
			(47,659)	(0.01)
Mexico				
Consumer Non-cyclical	USD	(491,334)	1,483	0.00
Industrial	USD	(685,403)	(35,108)	(0.01)
			(33,625)	(0.01)
Norway				
Industrial	USD	(64,235)	(2,900)	(0.00)
			(2,900)	(0.00)
Singapore				
Communications	USD	(34,718)	(4,930)	(0.00)
			(4,930)	(0.00)
Switzerland				
Consumer Non-cyclical	USD	(50,181)	(1,693)	(0.00)
			(1,693)	(0.00)
United Kingdom				
Consumer Cyclical	USD	(2,598)	(138)	(0.00)
			(138)	(0.00)
United States				
Basic Materials	USD	(5,514,615)	(387,500)	(0.06)
Communications	USD	(32,020,542)	(2,175,892)	(0.32)
Consumer Cyclical	USD	(90,216,186)	(5,280,571)	(0.79)
Consumer Non-cyclical	USD	(84,024,825)	(585,257)	(0.09)
Energy	USD	(8,984,918)	(321,467)	(0.05)
Financial	USD	(5,330,494)	45,313	0.01
Industrial	USD	(65,132,054)	(3,567,747)	(0.53)
Technology	USD	(6,319,437)	(513,030)	(0.08)
			(12,786,151)	(1.91)
Total Short Positions			(13,695,102)	(2.05)
Total of Long and Short Equity Positions			(906,567)	(0.14)
Net Cash and Other Receivables/(Payables)			22,488	0.00
Total of Total Return Basket Swap Contract - UBSS - USD			(884,079)	(0.14)

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Closed-End Funds				
United States				
abrdn Emerging Markets Equity Income Fund Inc	USD	5,747	32,643	0.02
abrdn Global Dynamic Dividend Fund	USD	14,224	150,490	0.10
abrdn Healthcare Investors	USD	12,555	233,649	0.15
abrdn Healthcare Opportunities Fund	USD	4,275	93,623	0.06
abrdn Life Sciences Investors	USD	15,946	239,987	0.16
abrdn National Municipal Income Fund	USD	4,558	50,776	0.03
abrdn Total Dynamic Dividend Fund	USD	62,254	566,511	0.37
Adams Natural Resources Fund Inc	USD	1,441	33,121	0.02
AllianceBernstein National Municipal Income Fund Inc	USD	7,558	88,202	0.06
Allspring Income Opportunities Fund	USD	17,043	120,835	0.08
Allspring Multi-Sector Income Fund	USD	6,161	58,345	0.04
Bancroft Fund Ltd	USD	332	5,551	0.00
BlackRock Enhanced Capital and Income Fund Inc	USD	889	17,389	0.01
BlackRock Enhanced Equity Dividend Trust	USD	59,516	510,647	0.34
BlackRock Enhanced Global Dividend Trust	USD	41,953	469,454	0.31
BlackRock Enhanced International Dividend Trust	USD	42,738	246,171	0.16
BlackRock Health Sciences Trust	USD	59	2,464	0.00
BlackRock Innovation and Growth Term Trust	USD	2,910	22,101	0.01
BlackRock Investment Quality Municipal Trust Inc	USD	1,870	23,805	0.02
BlackRock Municipal 2030 Target Term Trust	USD	9,864	213,654	0.14
BlackRock Municipal Income Quality Trust	USD	4,404	52,760	0.03
BlackRock Municipal Income Trust	USD	1,810	19,150	0.01
BlackRock Municipal Income Trust II	USD	4,599	51,739	0.03
BlackRock MuniHoldings Fund Inc	USD	4,851	61,462	0.04
BlackRock MuniHoldings New Jersey Quality Fund Inc	USD	3,511	42,588	0.03
BlackRock MuniHoldings New York Quality Fund Inc	USD	7,301	81,114	0.05
BlackRock MuniHoldings Quality Fund II Inc	USD	8,150	86,879	0.06
BlackRock MuniVest Fund II Inc	USD	7,264	83,318	0.05
BlackRock MuniVest Fund Inc	USD	11,805	89,010	0.06
BlackRock MuniYield Michigan Quality Fund Inc	USD	6,394	76,792	0.05
BlackRock MuniYield New York Quality Fund Inc	USD	5,853	63,154	0.04
BlackRock MuniYield Quality Fund II Inc	USD	6,191	67,110	0.04
BlackRock New York Municipal Income Trust	USD	7,393	81,471	0.05
BlackRock Resources & Commodities Strategy Trust	USD	25,642	244,112	0.16
BlackRock Science and Technology Term Trust	USD	25,937	503,956	0.33
BNY Mellon Municipal Bond Infrastructure Fund Inc	USD	530	5,904	0.00
BNY Mellon Municipal Income Inc	USD	15,517	113,119	0.07
BNY Mellon Strategic Municipal Bond Fund Inc	USD	16,947	105,580	0.07
BNY Mellon Strategic Municipals Inc	USD	17,364	113,300	0.07
Brookfield Real Assets Income Fund Inc	USD	37,943	517,543	0.34
Calamos Global Dynamic Income Fund	USD	39,594	281,909	0.19
Calamos Long/Short Equity & Dynamic Income Trust	USD	7,229	113,351	0.07
Central Securities Corp	USD	8,369	384,388	0.25
Clough Global Equity Fund	USD	26,482	183,255	0.12
Clough Global Opportunities Fund	USD	5,372	29,170	0.02
Duff & Phelps Utility and Infrastructure Fund Inc	USD	12,207	142,822	0.09
DWS Municipal Income Trust	USD	36	360	0.00
Eaton Vance California Municipal Bond Fund	USD	1,052	10,078	0.01
Eaton Vance Municipal Income Trust	USD	4,831	52,948	0.03
Eaton Vance Tax Managed Global Buy Write Opportunities Fund	USD	86,922	748,398	0.49
Eaton Vance Tax-Advantaged Dividend Income Fund	USD	20,021	491,115	0.32
Eaton Vance Tax-Advantaged Global Dividend Income Fund	USD	31,346	603,097	0.40
Eaton Vance Tax-Advantaged Global Dividend Opportunities Fund	USD	6,398	169,163	0.11
Eaton Vance Tax-Managed Global Diversified Equity Income Fund	USD	92,910	800,884	0.53
Ellsworth Growth and Income Fund Ltd	USD	7,547	67,319	0.04
Federated Hermes Premier Municipal Income Fund	USD	3,354	41,556	0.03
Flaherty & Crumrine Preferred and Income Fund Inc	USD	11,880	140,540	0.09
Flaherty & Crumrine Preferred and Income Opportunity Fund Inc	USD	5,940	55,955	0.04
Flaherty & Crumrine Preferred and Income Securities Fund Inc	USD	32,816	541,464	0.36
Flaherty & Crumrine Total Return Fund Inc	USD	12,426	215,964	0.14
Franklin Ltd Duration Income Trust	USD	2	13	0.00
General American Investors Co Inc	USD	6,025	323,302	0.21
Highland Global Allocation Fund	USD	16,561	129,673	0.09
Insight Select Income Fund	USD	373	6,535	0.00
Invesco Advantage Municipal Income Trust II	USD	5,911	54,972	0.04
Invesco California Value Municipal Income Trust	USD	8,582	93,201	0.06
Invesco Municipal Trust	USD	3,760	38,502	0.03
Invesco Pennsylvania Value Municipal Income Trust	USD	3,411	38,510	0.03
Invesco Quality Municipal Income Trust	USD	5,797	60,463	0.04
Invesco Trust for Investment Grade Municipals	USD	5,807	61,090	0.04

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Closed-End Funds (continued)				
United States (continued)				
Invesco Trust for Investment Grade New York Municipals	USD	3,815	44,216	0.03
Invesco Value Municipal Income Trust	USD	4,590	58,890	0.04
John Hancock Hedged Equity & Income Fund	USD	13,431	146,129	0.10
John Hancock Income Securities Trust	USD	3,391	39,437	0.03
John Hancock Premium Dividend Fund	USD	1,565	20,752	0.01
John Hancock Tax-Advantaged Dividend Income Fund	USD	18,448	422,644	0.28
Lazard Global Total Return and Income Fund Inc	USD	9,945	180,900	0.12
Liberty All Star Growth Fund Inc	USD	2,284	12,745	0.01
Neuberger Berman Municipal Fund Inc	USD	12,386	138,104	0.09
Nuveen Arizona Quality Municipal Income Fund	USD	1,628	19,162	0.01
Nuveen California AMT-Free Quality Municipal Income Fund	USD	1,635	22,138	0.01
Nuveen Dow 30sm Dynamic Overwrite Fund	USD	38,777	573,124	0.38
Nuveen NASDAQ 100 Dynamic Overwrite Fund	USD	8,362	208,841	0.14
Nuveen New York Quality Municipal Income Fund	USD	5,272	62,104	0.04
Nuveen Pennsylvania Quality Municipal Income Fund	USD	1,794	22,676	0.02
Nuveen Real Estate Income Fund	USD	15,981	145,907	0.10
Nuveen S&P 500 Buy-Write Income Fund	USD	27,987	380,343	0.25
Nuveen S&P 500 Dynamic Overwrite Fund	USD	685	11,364	0.01
Nuveen Virginia Quality Municipal Income Fund	USD	3,292	41,940	0.03
PGIM Short Duration High Yield Opportunities Fund	USD	658	10,844	0.01
PIMCO California Municipal Income Fund II	USD	5,453	33,700	0.02
Pioneer Municipal High Income Advantage Fund Inc	USD	10,500	93,555	0.06
Pioneer Municipal High Income Fund Trust	USD	10,058	96,406	0.06
Putnam Municipal Opportunities Trust	USD	838	9,101	0.01
Royce Micro-Cap Trust Inc	USD	12,308	118,280	0.08
Royce Small-Cap Trust Inc	USD	17,939	281,463	0.19
Sprott Focus Trust Inc	USD	10,984	84,357	0.06
SRH Total Return Fund Inc	USD	38,466	606,993	0.40
Templeton Emerging Markets Fund	USD	7,777	105,612	0.07
The Gabelli Dividend & Income Trust	USD	18,525	450,713	0.30
The Gabelli Healthcare & WellnessRx Trust	USD	16,651	183,661	0.12
The New America High Income Fund Inc	USD	3,490	28,723	0.02
The New Germany Fund Inc	USD	11,581	103,650	0.07
The Swiss Helvetia Fund Inc	USD	3,681	33,460	0.02
Tri-Continental Corp	USD	3,862	126,481	0.08
Virtus Dividend Interest & Premium Strategy Fund	USD	24,478	315,277	0.21
Virtus Total Return Fund Inc	USD	26,696	163,646	0.11
Voya Global Advantage and Premium Opportunity Fund	USD	6,078	57,194	0.04
Voya Global Equity Dividend and Premium Opportunity Fund	USD	2,144	12,049	0.01
Western Asset Managed Municipals Fund Inc	USD	10,273	111,359	0.07
Total United States			17,097,416	11.24
Total Closed-End Funds (Cost: \$14,960,804)			17,097,416	11.24

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks				
British Virgin Islands				
Acuren Corporation	USD	45,692	458,062	0.30
Total British Virgin Islands			458,062	0.30
Canada				
Oak Woods Acquisition Corp	USD	10,207	113,298	0.08
Swiftmerge Acquisition Corp	USD	3,050	33,672	0.02
Total Canada			146,970	0.10
Cayman Islands				
Generation Asia I Acquisition Ltd	USD	395	4,424	0.00
GigCapital7 Corp	USD	165,490	1,644,971	1.08
Investcorp India Acquisition Corp	USD	4,246	49,423	0.03
Mercer Park Opportunities Corp	USD	61,110	610,489	0.40
Patria Latin American Opportunity Acquisition Corp	USD	23,042	267,518	0.18
Total Cayman Islands			2,576,825	1.69
China				
Embrace Change Acquisition Corp	USD	2,957	34,035	0.02
Eureka Acquisition Corp	USD	24,268	243,651	0.16

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
China (continued)				
Future Vision II Acquisition Corp	USD	18,701	187,197	0.12
Total China			464,883	0.30
Hong Kong				
JVSPAC Acquisition Corp	USD	9,749	100,805	0.07
Total Hong Kong			100,805	0.07
Singapore				
Chenghe Acquisition II Co	USD	27,533	275,881	0.18
RF Acquisition Corp II	USD	26,979	273,567	0.18
Total Singapore			549,448	0.36
Sweden				
byNordic Acquisition Corp	USD	2,706	30,848	0.02
Total Sweden			30,848	0.02
United States				
Agriculture & Natural Solutions Acquisition Corp	USD	78,583	813,334	0.53
Ai Transportation Acquisition Corp	USD	802	8,405	0.00
Alchemy Investments Acquisition Corp 1	USD	34,767	378,265	0.25
Alphatime Acquisition Corp	USD	6,214	69,721	0.05
AlphaVest Acquisition Corp	USD	5,013	55,845	0.04
Aquaron Acquisition Corp	USD	1,449	15,852	0.01
Ares Acquisition Corp II	USD	190,776	2,068,012	1.36
Bellevue Life Sciences Acquisition Corp	USD	5,291	57,354	0.04
Black Hawk Acquisition Corp	USD	16,550	169,969	0.11
Bowen Acquisition Corp	USD	19,250	206,938	0.14
BurTech Acquisition Corp	USD	9,759	110,082	0.07
Cantor Equity Partners Inc	USD	13,171	131,973	0.09
Centurion Acquisition Corp	USD	75,424	754,240	0.50
CF Acquisition Corp VII	USD	1,542	17,116	0.01
Churchill Capital Corp IX	USD	4,688	46,927	0.03
Coinbase Global Inc	USD	5,415	980,115	0.64
Colombier Acquisition Corp II	USD	55,973	573,164	0.38
Direct Selling Acquisition Corp	USD	6,916	77,459	0.05
DT Cloud Star Acquisition Corp	USD	19,329	193,290	0.13
ESH Acquisition Corp	USD	15,742	167,180	0.11
Flag Ship Acquisition Corp	USD	9,964	99,939	0.07
Four Leaf Acquisition Corp	USD	12,209	133,200	0.09
Global Blockchain Acquisition Corp	USD	1,198	13,106	0.01
Global Star Acquisition Inc	USD	10,580	119,977	0.08
Golden Star Acquisition Corp	USD	8,319	90,927	0.06
GP-Act III Acquisition Corp	USD	75,578	761,826	0.50
Graf Global Corp	USD	67,404	674,714	0.44
Haymaker Acquisition Corp 4	USD	23,969	255,510	0.17
Hennessy Capital Investment Corp VI	USD	8,277	95,186	0.06
IB Acquisition Corp	USD	5,358	53,634	0.03
Inception Growth Acquisition Ltd	USD	900	10,188	0.01
Inflection Point Acquisition Corp II	USD	48,163	517,752	0.34
Iron Horse Acquisitions Corp	USD	12,143	123,737	0.08
Israel Acquisitions Corp	USD	7,000	78,260	0.05
Keen Vision Acquisition Corp	USD	21,290	228,868	0.15
Launch One Acquisition Corp	USD	12,196	121,594	0.08
Legato Merger Corp III	USD	56,416	575,951	0.38
Lionheart Holdings	USD	60,192	601,920	0.39
Lions Gate Entertainment Corp	USD	29,252	208,567	0.14
Mars Acquisition Corp	USD	6,328	69,924	0.05
Melar Acquisition Corp I	USD	47,521	474,735	0.31
Nabors Energy Transition Corp II	USD	85,688	912,577	0.60
Papaya Growth Opportunity Corp I	USD	624	6,876	0.00
Perception Capital Corp III	USD	25,548	275,663	0.18
Pyrophyte Acquisition Corp	USD	2,486	28,688	0.02
Qomolangma Acquisition Corp	USD	635	7,322	0.00
Quetta Acquisition Corp	USD	5,374	55,890	0.04
SilverBox Corp III	USD	17,680	190,414	0.12
SIM Acquisition Corp I	USD	24,262	242,620	0.16
SK Growth Opportunities Corp	USD	6,363	72,093	0.05
Slam Corp	USD	32,552	360,676	0.24
Spark I Acquisition Corp	USD	18,438	193,507	0.13
TLGY Acquisition Corp	USD	2,074	23,955	0.02

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
United States (continued)				
TMT Acquisition Corp	USD	5,300	59,519	0.04
Trailblazer Merger Corp I	USD	24,123	265,353	0.17
Zalatoris II Acquisition Corp	USD	4,940	53,599	0.03
Total United States			14,953,508	9.83
Total Common Stocks (Cost: \$18,942,094)			19,281,349	12.67

Investments	Expiry Date	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					
Rights					
Canada					
Oak Woods Acquisition Corp	28/10/2024	USD	3,544	964	0.00
Total Canada				964	0.00
Cayman Islands					
Mercer Park Opportunities Corp	22/01/2026	USD	61,110	4,278	0.01
Total Cayman Islands				4,278	0.01
China					
Distoken Acquisition Corp	18/10/2024	USD	4,323	476	0.00
Embrace Change Acquisition Corp	12/10/2024	USD	3,809	480	0.00
Eureka Acquisition Corp	02/07/2025	USD	2,568	719	0.00
Total China				1,675	0.00
Hong Kong					
HHG Capital Corp	31/12/2024	USD	303	19	0.00
JVSPAC Acquisition Corp	19/01/2025	USD	5,825	2,039	0.00
Nova Vision Acquisition Corp	10/10/2024	USD	903	209	0.00
Total Hong Kong				2,267	0.00
Malaysia					
Kairous Acquisition Corp Ltd	16/10/2024	USD	1,902	171	0.00
PHP Ventures Acquisition Corp	16/10/2024	USD	700	0	0.00
Total Malaysia				171	0.00
Singapore					
A SPAC II Acquisition Corp	05/08/2025	USD	8,656	692	0.00
RF Acquisition Corp	28/10/2024	USD	6,445	645	0.00
RF Acquisition Corp II	17/11/2025	USD	17,830	1,319	0.00
Total Singapore				2,656	0.00
United Kingdom					
ClimateRock	02/11/2024	USD	3,934	355	0.00
Total United Kingdom				355	0.00
United States					
Agrinam Acquisition Corp	15/12/2024	USD	17,598	176	0.00
Ai Transportation Acquisition Corp	09/11/2024	USD	802	136	0.00
Alpha Star Acquisition Corp	15/10/2024	USD	2,025	154	0.00
Alphatime Acquisition Corp	05/10/2024	USD	153	27	0.00
AlphaVest Acquisition Corp	22/10/2024	USD	11,518	1,621	0.00
Aquaron Acquisition Corp	06/10/2024	USD	2,484	497	0.00
Bannix Acquisition Corp	11/10/2024	USD	473	34	0.00
Bellevue Life Sciences Acquisition Corp	14/10/2024	USD	2,858	298	0.00
Black Hawk Acquisition Corp	21/06/2025	USD	2,470	2,742	0.00
Bowen Acquisition Corp	14/10/2024	USD	9,718	1,749	0.00
Broad Capital Acquisition Corp	13/10/2024	USD	36,157	6,270	0.01
Clover Leaf Capital Corp	22/10/2024	USD	6,000	960	0.00
CSLM Acquisition Corp	18/10/2024	USD	36,038	5,766	0.01
DT Cloud Star Acquisition Corp	25/10/2025	USD	19,329	2,321	0.00
ESH Acquisition Corp	16/12/2024	USD	7,184	647	0.00
Flag Ship Acquisition Corp	18/06/2026	USD	9,964	1,190	0.00
Global Blockchain Acquisition Corp	12/10/2024	USD	8,805	679	0.00
Global Star Acquisition Inc	22/10/2024	USD	2,814	471	0.00
Globalink Investment Inc	09/10/2024	USD	1,244	235	0.00
Golden Star Acquisition Corp	04/10/2024	USD	8,319	2,995	0.00
Goldenstone Acquisition Ltd	21/10/2024	USD	1,795	366	0.00

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Expiry Date	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					
Rights (continued)					
United States (continued)					
Horizon Space Acquisition I Corp	27/10/2024	USD	8,228	658	0.00
Hudson Acquisition I Corp	18/10/2024	USD	11,478	2,348	0.00
IB Acquisition Corp	26/09/2025	USD	17,813	1,247	0.00
Inception Growth Acquisition Ltd	13/10/2024	USD	1,876	225	0.00
Iron Horse Acquisitions Corp	27/12/2024	USD	11,086	1,885	0.00
Mars Acquisition Corp	16/11/2024	USD	5,987	1,392	0.00
Metal Sky Star Acquisition Corp	05/04/2025	USD	5,747	288	0.00
Mountain Crest Acquisition Corp IV	31/12/2024	USD	2,000	284	0.00
NorthView Acquisition Corp	22/10/2024	USD	2,545	203	0.00
Qomolangma Acquisition Corp	29/10/2024	USD	1,553	373	0.00
Quetta Acquisition Corp	11/01/2025	USD	182	237	0.00
Sagaliem Acquisition Corp	25/11/2025	USD	1,123	0	0.00
Spring Valley Acquisition Corp II	17/10/2024	USD	13,602	1,241	0.00
TMT Acquisition Corp	30/10/2024	USD	5,300	1,821	0.00
Trailblazer Merger Corp I	30/10/2024	USD	19,813	3,010	0.01
Welsbach Technology Metals Acquisition Corp	30/06/2025	USD	149	15	0.00
Yotta Acquisition Corp	22/10/2024	USD	4,358	523	0.00
Total United States				45,084	0.03
Total Rights (Cost: \$0)				57,450	0.04

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Units				
Hong Kong				
Black Spade Acquisition II Co	USD	62,495	622,450	0.41
YHN Acquisition I Ltd	USD	19,750	198,093	0.13
Total Hong Kong			820,543	0.54
United States				
AA Mission Acquisition Corp	USD	48,544	486,411	0.32
Aimfinity Investment Corp I	USD	475	5,482	0.00
Andretti Acquisition Corp II	USD	12,021	120,210	0.08
Cayson Acquisition Corp	USD	16,621	166,542	0.11
EQV Ventures Acquisition Corp	USD	115,701	1,152,382	0.76
HCM II Acquisition Corp	USD	11,092	110,809	0.07
M3-Brigade Acquisition V Corp	USD	89,488	897,565	0.59
Silverbox Corp IV	USD	11,092	111,142	0.07
Vine Hill Capital Investment Corp	USD	84,586	846,706	0.56
Total United States			3,897,249	2.56
Total Units (Cost: \$4,719,022)			4,717,792	3.10

Investments	Expiry Date	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					
Warrants					
Austria					
Critical Metals Corp	06/06/2028	USD	189	55	0.00
Total Austria				55	0.00
Brazil					
Lavoro Ltd	27/12/2027	USD	494	141	0.00
Total Brazil				141	0.00
British Virgin Islands					
Acuren Corporation	17/05/2025	USD	45,692	6,854	0.01
Total British Virgin Islands				6,854	0.01
Canada					
Oak Woods Acquisition Corp	28/10/2024	USD	3,544	142	0.00
Saltire Capital Ltd	05/11/2024	USD	4,322	5,186	0.00
Swiftmerge Acquisition Corp	17/06/2025	USD	18,187	1,455	0.00
Total Canada				6,783	0.00

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Expiry Date	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					
Warrants (continued)					
Cayman Islands					
Chenghe Acquisition Co	28/04/2027	USD	4,542	265	0.00
ESGL Holdings Ltd	13/04/2028	USD	1,640	18	0.00
Finnovate Acquisition Corp	08/10/2024	USD	2,322	52	0.00
Generation Asia I Acquisition Ltd	23/10/2024	USD	2,279	11	0.00
GigCapital7 Corp	29/05/2026	USD	165,490	9,929	0.01
Investcorp India Acquisition Corp	13/10/2024	USD	5,401	324	0.00
Mercer Park Opportunities Corp	22/01/2026	USD	61,110	4,278	0.00
Patria Latin American Opportunity Acquisition Corp	16/10/2024	USD	13,924	599	0.00
Total Cayman Islands				15,476	0.01
China					
Able View Global Inc	15/05/2028	USD	3,439	70	0.00
Distoken Acquisition Corp	18/10/2024	USD	4,323	73	0.00
Embrace Change Acquisition Corp	12/10/2024	USD	3,809	51	0.00
Total China				194	0.00
Hong Kong					
HHG Capital Corp	31/12/2024	USD	303	2	0.00
Nova Vision Acquisition Corp	10/10/2024	USD	903	41	0.00
Total Hong Kong				43	0.00
India					
Srivaru Holding Ltd	30/05/2028	USD	3,659	55	0.00
Total India				55	0.00
Israel					
Freightos Ltd	23/01/2028	USD	323	29	0.00
SatixFy Communications Ltd	26/10/2027	USD	28	0	0.00
Spree Acquisition Corp 1 Ltd	20/10/2024	USD	18,073	2	0.00
Target Global Acquisition I Corp	09/12/2024	USD	10,383	1,298	0.00
Zooz Power Ltd	04/04/2029	USD	531	24	0.00
Total Israel				1,353	0.00
Japan					
Toyo Co Ltd	10/01/2029	USD	5,353	428	0.00
Total Japan				428	0.00
Malaysia					
Energem Corp	16/11/2026	USD	758	25	0.00
Evergreen Corp	11/10/2024	USD	11,953	534	0.00
Kairous Acquisition Corp Ltd	16/10/2024	USD	951	5	0.00
PHP Ventures Acquisition Corp	16/10/2024	USD	350	15	0.00
Technology & Telecommunication Acquisition Corp	20/10/2024	USD	35,996	864	0.00
Total Malaysia				1,443	0.00
Singapore					
A SPAC II Acquisition Corp	05/08/2025	USD	4,328	130	0.00
Aura FAT Projects Acquisition Corp	18/10/2024	USD	11,879	342	0.00
Chenghe Acquisition II Co	07/06/2026	USD	13,766	964	0.00
Euda Health Holdings Ltd	24/09/2026	USD	1,351	120	0.00
RF Acquisition Corp	28/10/2024	USD	6,445	130	0.00
Total Singapore				1,686	0.00
Sweden					
byNordic Acquisition Corp	12/10/2024	USD	4,631	324	0.00
Total Sweden				324	0.00
United Kingdom					
ClimateRock	02/11/2024	USD	1,967	59	0.00
IX Acquisition Corp	12/10/2024	USD	1,812	142	0.00
Total United Kingdom				201	0.00
United States					
Achari Ventures Holdings Corp I	19/10/2024	USD	616	4	0.00
Aetherium Acquisition Corp	29/10/2024	USD	36,255	1,135	0.00
African Agriculture Holdings Inc	31/12/2027	USD	207	1	0.00
Agriculture & Natural Solutions Acquisition Corp	09/11/2025	USD	24,075	6,741	0.01
Agrinam Acquisition Corp	15/12/2024	USD	17,598	88	0.00
Aimfinity Investment Corp I	28/10/2024	USD	8,365	168	0.00
Alchemy Investments Acquisition Corp 1	09/11/2024	USD	13,877	985	0.00

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Expiry Date	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					
Warrants (continued)					
United States (continued)					
Alpha Star Acquisition Corp	15/10/2024	USD	2,025	28	0.00
Alphatime Acquisition Corp	05/10/2024	USD	153	2	0.00
Alset Capital Acquisition Corp	02/02/2027	USD	3,397	0	0.00
Alternus Clean Energy Inc	22/12/2028	USD	6,308	1	0.00
Ares Acquisition Corp II	25/04/2025	USD	41,773	5,827	0.01
Arogo Capital Acquisition Corp	29/10/2024	USD	36,003	256	0.00
Athena Technology Acquisition Corp II	14/10/2024	USD	12,700	337	0.00
Atlantic Coastal Acquisition Corp II	19/10/2024	USD	5,746	264	0.00
Ault Disruptive Technologies Corp	20/12/2024	USD	26,946	162	0.00
Bannix Acquisition Corp	11/10/2024	USD	473	7	0.00
Battery Future Acquisition Corp	17/06/2025	USD	18,146	363	0.00
Bellevue Life Sciences Acquisition Corp	14/10/2024	USD	2,858	60	0.00
Berenson Acquisition Corp I	31/10/2024	USD	269	2	0.00
Blue Ocean Acquisition Corp	07/10/2024	USD	22,866	368	0.00
Carmell Corp	12/07/2028	USD	722	43	0.00
CARTESIAN GROWTH CORP II	10/10/2024	USD	4,902	294	0.00
Cartica Acquisition Corp	07/10/2024	USD	17,911	2,866	0.00
Centurion Acquisition Corp	11/06/2026	USD	37,712	3,398	0.00
CF Acquisition Corp VII	20/10/2024	USD	12,085	665	0.00
Chenghe Acquisition I Co	27/10/2024	USD	18,748	562	0.00
Churchill Capital Corp IX	02/05/2026	USD	1,172	469	0.00
Clean Energy Special Situations Corp	28/12/2024	USD	340	3	0.00
Coliseum Acquisition Corp	25/10/2024	USD	1,333	67	0.00
Colombier Acquisition Corp II	21/11/2025	USD	13,981	4,194	0.01
Compass Digital Acquisition Corp	19/12/2024	USD	2,260	138	0.00
Concord Acquisition Corp II	03/03/2025	USD	11,967	1,556	0.00
Conduit Pharmaceuticals Inc	03/02/2027	USD	4,666	55	0.00
Corner Growth Acquisition Corp 2	31/12/2024	USD	2,333	129	0.00
CSLM Acquisition Corp	18/10/2024	USD	18,019	2,505	0.00
Direct Selling Acquisition Corp	28/10/2024	USD	897	27	0.00
dMY Squared Technology Group Inc	29/10/2024	USD	412	45	0.00
DUET Acquisition Corp	24/10/2024	USD	36,129	914	0.00
Enphys Acquisition Corp	08/10/2024	USD	13,400	40	0.00
EON Resources Inc	15/11/2028	USD	66	3	0.00
EVe Mobility Acquisition Corp	17/12/2024	USD	18,073	849	0.00
Feuture Light Acquisition Corp	01/06/2029	USD	5,220	105	0.00
Focus Impact BH3 Acquisition Co	07/02/2025	USD	695	24	0.00
Fortune Rise Acquisition Corp	05/10/2024	USD	838	23	0.00
Four Leaf Acquisition Corp	22/10/2024	USD	14,557	1,165	0.00
Foxx Development Holdings Inc	26/09/2029	USD	1,530	502	0.00
FTAC Emerald Acquisition Corp	20/12/2024	USD	18,182	3,636	0.00
Future Health ESG Corp	31/12/2024	USD	822	38	0.00
FutureTech II Acquisition Corp	18/10/2024	USD	2,592	91	0.00
Global Blockchain Acquisition Corp	12/10/2024	USD	8,805	133	0.00
Global Star Acquisition Inc	22/10/2024	USD	2,814	62	0.00
Globalink Investment Inc	09/10/2024	USD	1,244	31	0.00
Goldenstone Acquisition Ltd	21/10/2024	USD	1,795	60	0.00
Gores Holdings IX Inc	06/12/2024	USD	8,722	654	0.00
GP-Act III Acquisition Corp	09/05/2026	USD	11,878	1,307	0.00
Graf Global Corp	26/06/2026	USD	33,702	3,707	0.01
Haymaker Acquisition Corp 4	31/07/2025	USD	7,056	1,129	0.00
Hennessy Capital Investment Corp VI	30/03/2025	USD	4,055	324	0.00
Horizon Space Acquisition I Corp	27/10/2024	USD	8,228	125	0.00
iCoreConnect Inc	15/05/2028	USD	4,309	5	0.00
Inception Growth Acquisition Ltd	13/10/2024	USD	938	38	0.00
Inflection Point Acquisition Corp II	25/11/2024	USD	9,119	2,179	0.00
Insight Acquisition Corp	07/10/2024	USD	423	21	0.00
Integral Acquisition Corp 1	05/10/2024	USD	914	41	0.00
Integrated Wellness Acquisition Corp	13/10/2024	USD	2,485	50	0.00
Investcorp Europe Acquisition Corp I	17/10/2024	USD	5,075	57	0.00
Iron Horse Acquisitions Corp	27/12/2024	USD	11,086	333	0.00
Israel Acquisitions Corp	18/10/2024	USD	12,237	378	0.00
Keen Vision Acquisition Corp	27/10/2024	USD	5,913	296	0.00
Launch One Acquisition Corp	12/07/2026	USD	6,098	488	0.00
Learn CW Investment Corp	13/10/2024	USD	821	123	0.00
Legato Merger Corp III	06/02/2026	USD	28,208	4,228	0.01
Liberty Resources Acquisition Corp	07/10/2024	USD	1,430	46	0.00
Lionheart Holdings	18/06/2026	USD	30,096	1,947	0.00
Marblegate Acquisition Corp	05/04/2025	USD	9,983	343	0.00
Melar Acquisition Corp I	18/06/2026	USD	14,459	1,712	0.00

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Expiry Date	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					
Warrants (continued)					
United States (continued)					
Metal Sky Star Acquisition Corp	05/04/2025	USD	5,747	47	0.00
MKD Tech Inc	31/07/2029	USD	1,902	35	0.00
Monterey Capital Acquisition Corp	11/05/2027	USD	3,880	40	0.00
MultiSensor AI Holdings Inc	19/12/2028	USD	223	6	0.00
Nabors Energy Transition Corp II	14/07/2025	USD	24,422	2,442	0.00
Natures Miracle Holding Inc	12/03/2029	USD	949	15	0.00
NorthView Acquisition Corp	22/10/2024	USD	1,272	35	0.00
Papaya Growth Opportunity Corp I	19/10/2024	USD	3,281	118	0.00
Pearl Holdings Acquisition Corp	17/12/2024	USD	3,800	118	0.00
Perception Capital Corp III	23/04/2025	USD	2,043	51	0.00
Plum Acquisition Corp III	30/01/2025	USD	2,000	110	0.00
PowerUp Acquisition Corp	17/02/2025	USD	15,612	392	0.00
Qomolangma Acquisition Corp	29/10/2024	USD	1,553	40	0.00
QT Imaging Holdings Inc	31/12/2028	USD	1,134	12	0.00
Relativity Acquisition Corp	15/10/2024	USD	6,009	0	0.00
Roth CH Acquisition V Co	03/11/2024	USD	236	9	0.00
SBC Medical Group Holdings Inc	23/09/2027	USD	4,391	913	0.00
SilverBox Corp III	02/11/2024	USD	4,021	442	0.00
SIM Acquisition Corp I	10/07/2026	USD	12,131	1,213	0.00
SK Growth Opportunities Corp	31/10/2024	USD	8,987	2,247	0.00
Spark I Acquisition Corp	06/07/2025	USD	8,538	1,110	0.00
Spring Valley Acquisition Corp II	17/10/2024	USD	6,801	273	0.00
Thunder Bridge Capital Partners IV Inc	02/01/2025	USD	1,200	168	0.00
TLGY Acquisition Corp	16/10/2024	USD	4,474	113	0.00
Valuence Merger Corp I	03/11/2024	USD	5,022	271	0.00
Vision Sensing Acquisition Corp	03/11/2024	USD	657	29	0.00
VSee Health Inc	04/11/2028	USD	703	29	0.00
Western Acquisition Ventures Corp	11/10/2024	USD	9,417	224	0.00
Yotta Acquisition Corp	22/10/2024	USD	4,358	92	0.00
ZyVersa Therapeutics Inc	20/12/2026	USD	26,572	0	0.00
Total United States				71,616	0.05
Total Warrants (Cost: \$459)				106,652	0.07

Investments	Coupon	Maturity Date	Currency	Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.						
Corporate Bonds						
United Kingdom						
KCA Deutag UK Finance PLC	9.875%	01/12/2025	USD	1,263,137	1,272,413	0.84
Total United Kingdom					1,272,413	0.84
United States						
United States Steel Corp	6.875%	01/03/2029	USD	219,000	222,382	0.15
Ferrellgas Escrow LLC / FG Operating Finance Escrow Corp	5.875%	01/04/2029	USD	400,000	374,426	0.25
Frontier Communications Holdings LLC	6.000%	15/01/2030	USD	400,000	399,604	0.26
Global Payments Inc	2.900%	15/05/2030	USD	388,000	354,460	0.23
Hawaiian Brand Intellect Property	11.000%	15/04/2029	USD	1,732,500	1,741,318	1.14
Coinbase Global Inc	3.375%	01/10/2028	USD	560,000	503,009	0.33
Frontier Communications Holdings LLC	5.875%	01/11/2029	USD	785,767	782,079	0.51
NMG Holding Co Inc / Neiman Marcus Group LLC	8.500%	01/10/2028	USD	2,153,000	2,194,427	1.44
Wayfair LLC	0.000%	31/10/2029	USD	438,000	449,190	0.30
Total United States					7,020,895	4.61
Total Corporate Bonds (Cost: \$8,479,707)					8,293,308	5.45

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Coupon	Maturity Date	Currency	Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.						
Convertible Bonds						
United States						
Cerence Inc	1.500%	01/07/2028	USD	700,000	377,394	0.25
American Airlines Group Inc	6.500%	01/07/2025	USD	2,725,000	2,782,341	1.83
K12 Inc	1.125%	01/09/2027	USD	1,650,000	2,777,486	1.82
Wayfair Inc	1.125%	01/11/2024	USD	1,700,000	1,674,500	1.10
MACOM Technology Solutions Holdings Inc	0.250%	15/03/2026	USD	2,150,000	3,052,157	2.00
Dropbox Inc	0.000%	01/03/2026	USD	2,675,000	2,599,970	1.71
SMART Global Holdings Inc	2.000%	15/08/2030	USD	694,000	712,327	0.47
WisdomTree Inc	3.250%	15/08/2029	USD	275,000	285,243	0.19
Revance Therapeutics Inc	1.750%	15/02/2027	USD	760,000	657,235	0.43
Snowflake Inc	0.000%	01/10/2029	USD	175,000	181,095	0.12
Total United States					15,099,748	9.92
India						
MakeMyTrip Ltd	0.000%	15/02/2028	USD	1,000,000	2,528,568	1.66
Total India					2,528,568	1.66
Total Convertible Bonds (Cost: \$16,311,417)					17,628,316	11.58

Investments	Effective Yield	Maturity Date	Currency	Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.						
Short-Term Investments						
U.S. Treasury Obligations						
United States						
United States Treasury Bill	5.243%	03/10/2024	USD	1,000,000	999,747	0.66
United States Treasury Bill	5.261%	10/10/2024	USD	3,000,000	2,996,503	1.97
United States Treasury Bill	5.293%	17/10/2024	USD	1,500,000	1,496,890	0.98
United States Treasury Bill	5.302%	24/10/2024	USD	3,000,000	2,991,055	1.97
United States Treasury Bill	5.311%	14/11/2024	USD	4,700,000	4,673,446	3.07
United States Treasury Bill	5.298%	21/11/2024	USD	4,000,000	3,973,859	2.61
United States Treasury Bill	5.361%	05/12/2024	USD	4,000,000	3,967,344	2.61
United States Treasury Bill	5.289%	19/12/2024	USD	2,000,000	1,980,226	1.30
United States Treasury Bill	4.808%	30/01/2025	USD	7,000,000	6,897,793	4.53
United States Treasury Bill	4.827%	06/02/2025	USD	4,000,000	3,937,718	2.59
United States Treasury Bill	4.954%	13/02/2025	USD	8,000,000	7,869,087	5.17
United States Treasury Bill	4.918%	20/02/2025	USD	3,000,000	2,948,820	1.94
United States Treasury Bill	4.810%	27/02/2025	USD	5,300,000	5,205,031	3.42
United States Treasury Bill	4.470%	20/03/2025	USD	3,000,000	2,939,331	1.93
United States Treasury Bill	4.331%	27/03/2025	USD	4,000,000	3,916,108	2.57
Total United States					56,792,958	37.32
Total U.S. Treasury Obligations (Cost: \$56,736,751)					56,792,958	37.32

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Effective Yield [^]	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					
Short-Term Investments					
Other Investment Funds					
United States					
UBS (Irl) Select Money Market Fund - USD Premier (Dist)	5.020%	USD	11,949,335	11,949,335	7.85
Total United States				11,949,335	7.85
Total Other Investment Funds (Cost: \$11,949,335)				11,949,335	7.85
Total Short-Term Investments (Cost: \$68,686,086)				68,742,293	45.17
Total Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				135,924,576	89.32
Total Investments (Total Cost: \$132,099,589)				135,924,576	89.32
Other Assets/(Liabilities)				16,253,151	10.68
Total Net Assets				152,177,727	100.00

Legend:

[^]Seven-day effective yield at 30 September 2024.

Economic Classification of Investments (Unaudited)

As at 30 September 2024

Industry Classification	Percent of Net Assets
Basic Materials	0.15
Communications	1.21
Consumer Cyclical	7.17
Consumer Non-cyclical	0.43
Diversified	14.72
Energy	0.84
Financial	20.48
Government	37.32
Industrial	2.20
Technology	4.55
Utilities	0.25
Total Investments	89.32
Other Assets/(Liabilities)	10.68
Total Net Assets	100.00

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives

Credit Default Swap Contracts - Buy Protection Centrally Cleared

Counter-party [†]	Reference Entity	Financing Rate Paid	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 American High Yield CDX - Series 43	5.00%	20/12/2029	3.30%	USD	1,506,408	(119,578)	(121,075)	(0.08)
Total Credit Default Swap Contracts - Buy Protection								(121,075)	(0.08)

Futures Contracts Exchange-Traded

Exchange-Traded					Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Description	Counterparty [†]	Number of Contracts	Expiration Date	Trading Currency			
2 Year US Treasury Note (CBT) Futures	JPPC	(25)	31/12/2024	USD	(5,210,939)	4,227	0.00
5 Year US Treasury Note (CBT) Futures	JPPC	(8)	31/12/2024	USD	(880,813)	1,037	0.00
10 Year US Treasury Note (CBT) Futures	JPPC	(25)	19/12/2024	USD	(2,864,844)	(7,890)	(0.01)
2 Year US Treasury Note (CBT) Futures	JPPC	(78)	31/12/2024	USD	(16,258,126)	(51,057)	(0.03)
5 Year US Treasury Note (CBT) Futures	JPPC	(11)	31/12/2024	USD	(1,211,118)	(3,143)	(0.00)
S&P 500 E-mini Index Futures	JPPC	(34)	20/12/2024	USD	(9,830,250)	(199,590)	(0.13)
Total Futures Contracts						(256,416)	(0.17)

Forward Foreign Currency 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	CAD	17,933	USD	13,241	18/12/2024	63	0.00
CITI	DKK	2,593,435	USD	389,021	18/12/2024	1,515	0.00
CITI	EUR	339,142	USD	379,104	18/12/2024	846	0.00
CITI	GBP	1,253,696	USD	1,648,946	18/12/2024	28,544	0.02
CITI	USD	8,756	CAD	11,785	18/12/2024	14	0.00
CITI	USD	2,057	DKK	13,662	18/12/2024	0**	0.00
CITI	USD	88,136	EUR	78,556	18/12/2024	127	0.00
JPMC	CAD	17,933	USD	13,240	18/12/2024	63	0.00
JPMC	DKK	2,593,433	USD	389,019	18/12/2024	1,517	0.00
JPMC	EUR	339,144	USD	379,105	18/12/2024	848	0.00
JPMC	GBP	1,253,700	USD	1,648,943	18/12/2024	28,552	0.02
JPMC	USD	8,756	CAD	11,784	18/12/2024	14	0.00
JPMC	USD	2,057	DKK	13,662	18/12/2024	0**	0.00
JPMC	USD	88,137	EUR	78,557	18/12/2024	128	0.00
CITI	CAD	58,496	USD	43,520	18/12/2024	(127)	(0.00)
CITI	DKK	17,388	USD	2,623	18/12/2024	(4)	(0.00)
CITI	GBP	12,988	USD	17,413	18/12/2024	(34)	(0.00)
CITI	USD	5,496	CAD	7,429	18/12/2024	(15)	(0.00)
CITI	USD	389,637	DKK	2,597,161	18/12/2024	(1,461)	(0.00)
CITI	USD	290,332	EUR	260,586	18/12/2024	(1,610)	(0.00)
CITI	USD	90,996	GBP	68,836	18/12/2024	(1,109)	(0.00)
JPMC	CAD	58,495	USD	43,520	18/12/2024	(127)	(0.00)
JPMC	DKK	17,388	USD	2,623	18/12/2024	(4)	(0.00)
JPMC	GBP	12,986	USD	17,410	18/12/2024	(34)	(0.00)
JPMC	USD	5,497	CAD	7,430	18/12/2024	(15)	(0.00)
JPMC	USD	389,638	DKK	2,597,159	18/12/2024	(1,459)	(0.00)
JPMC	USD	290,334	EUR	260,587	18/12/2024	(1,609)	(0.00)
JPMC	USD	90,999	GBP	68,838	18/12/2024	(1,109)	(0.00)
Total Forward Foreign Currency Exchange Contracts						53,514	0.04

** Amount is rounded

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Hedge Forward Foreign Currency 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	7,106,907	USD	1,251,181	18/12/2024*	37,260	0.03
CITI	EUR	64,933,243	USD	72,264,793	18/12/2024	481,742	0.32
CITI	GBP	2,638	USD	3,475	18/12/2024	55	0.00
CITI	USD	175,831	EUR	156,736	18/12/2024	235	0.00
JPMC	BRL	7,106,907	USD	1,251,180	18/12/2024*	37,260	0.02
JPMC	EUR	64,933,243	USD	72,264,793	18/12/2024	481,742	0.32
JPMC	GBP	2,638	USD	3,475	18/12/2024	54	0.00
JPMC	USD	175,831	EUR	156,736	18/12/2024	235	0.00
CITI	BRL	76,698	USD	14,000	18/12/2024*	(95)	(0.00)
CITI	USD	286,500	BRL	1,638,283	18/12/2024*	(10,511)	(0.01)
CITI	USD	183,357	EUR	164,339	18/12/2024	(757)	(0.00)
JPMC	BRL	76,698	USD	14,000	18/12/2024*	(95)	(0.00)
JPMC	USD	286,500	BRL	1,638,283	18/12/2024*	(10,511)	(0.01)
JPMC	USD	183,357	EUR	164,339	18/12/2024	(757)	(0.00)
Total Hedge Forward Foreign Currency Exchange Contracts						1,015,857	0.67

* Non-deliverable Forward Foreign Currency Exchange Contracts (See Note 4)

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts

Over-the-Counter

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
BANA	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	25/02/2025 - 27/10/2025	(581,769)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Canada				
Financial	USD	1,137,065	(171)	(0.00)
			(171)	(0.00)
Spain				
Utilities	USD	2,295,622	(521)	(0.00)
			(521)	(0.00)
United Kingdom				
Consumer Non-cyclical	USD	305,984	(830)	(0.00)
			(830)	(0.00)
United States				
Basic Materials	USD	1,371,068	(47,080)	(0.03)
Communications	USD	1,068,178	2,400	0.00
Consumer Cyclical	USD	2,567,631	141,275	0.09
Consumer Non-cyclical	USD	20,546,318	34,152	0.02
Energy	USD	4,382,235	1,457	0.00
Financial	USD	10,066,272	103,207	0.07
Industrial	USD	2,987,071	(3,302)	(0.00)
Technology	USD	18,687,300	(37,147)	(0.02)
Utilities	USD	2,636,004	(1,475)	(0.00)
			193,487	0.13
Total Long Positions			191,965	0.13
Short Positions				
Common Stocks				
Canada				
Basic Materials	USD	(851,894)	49,283	0.03
			49,283	0.03
Finland				
Technology	USD	(754,011)	(6,005)	(0.00)
			(6,005)	(0.00)
United States				
Consumer Non-cyclical	USD	(321,087)	(2,396)	(0.00)
Energy	USD	(4,478,780)	(2,141)	(0.00)
Financial	USD	(8,283,958)	(80,070)	(0.05)
Industrial	USD	(723,580)	(5,479)	(0.01)
Technology	USD	(2,099,996)	5,239	0.00
			(84,847)	(0.06)
Total Short Positions			(41,569)	(0.03)
Total of Long and Short Equity Positions			150,396	0.10
Net Cash and Other Receivables/(Payables)			(732,165)	(0.48)
Total of Total Return Basket Swap Contract - BANA - USD			(581,769)	(0.38)

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
BNPP	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	15/11/2027	279,012

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
United States				
Consumer Cyclical	USD	1,307,804	118,744	0.08
Consumer Non-cyclical	USD	396,600	221	0.00
Financial	USD	188,668	(20,679)	(0.01)
Industrial	USD	1,039,163	31,793	0.02
Technology	USD	398,420	22,190	0.01
Utilities	USD	2,042,251	(18,187)	(0.01)
			134,082	0.09
Convertible Bonds				
Singapore				
Communications	USD	1,712,355	123,067	0.08
			123,067	0.08
United States				
Communications	USD	3,772,742	53,897	0.03
Consumer Cyclical	USD	5,790,354	(1,466)	(0.00)
Consumer Non-cyclical	USD	16,039,622	(136,221)	(0.09)
Energy	USD	6,947,564	(217,738)	(0.14)
Financial	USD	5,402,905	48,274	0.03
Industrial	USD	3,390,349	12,885	0.01
Technology	USD	23,977,309	667,717	0.44
Utilities	USD	5,540,579	(27,952)	(0.02)
			399,396	0.26
Total Long Positions			656,545	0.43
Short Positions				
Common Stocks				
India				
Consumer Cyclical	USD	(1,090,306)	84,000	0.06
			84,000	0.06
Singapore				
Communications	USD	(862,624)	(118,787)	(0.08)
			(118,787)	(0.08)
United States				
Communications	USD	(317,303)	(17,115)	(0.01)
Consumer Cyclical	USD	(2,207,037)	(17,496)	(0.01)
Consumer Non-cyclical	USD	(5,563,090)	168,782	0.11
Energy	USD	(4,477,470)	183,298	0.12
Financial	USD	(1,799,605)	(36,623)	(0.02)
Industrial	USD	(1,171,282)	(16,343)	(0.00)
Technology	USD	(18,530,596)	(918,561)	(0.60)
Utilities	USD	(2,040,654)	(125)	(0.00)
			(654,183)	(0.41)
Convertible Bonds				
United States				
Consumer Cyclical	USD	(2,458,069)	(143,722)	(0.10)
Consumer Non-cyclical	USD	(1,782,048)	5,888	0.01
Financial	USD	(1,190,972)	11,079	0.00
Industrial	USD	(1,739,565)	(36,866)	(0.03)

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Convertible Bonds (continued)				
United States (continued)				
Technology	USD	(572,007)	(27,371)	(0.02)
Utilities	USD	(2,692,663)	19,776	0.01
			(171,216)	(0.13)
Total Short Positions			(860,186)	(0.56)
Total of Long and Short Equity Positions			(203,641)	(0.13)
Net Cash and Other Receivables/(Payables)			482,653	0.32
Total of Total Return Basket Swap Contract - BNPP - USD			279,012	0.19

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long positions and pays RBA OIS-1D plus or minus a specified spread, which is denominated in AUD based on the local currency of the positions within the swap.	11/05/2029	917

The following table represents the long positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Australia				
Financial	AUD	121,673	1,183	0.00
			1,183	0.00
Total Long Positions			1,183	0.00
Net Cash and Other Receivables/(Payables)			(266)	(0.00)
Total of Total Return Basket Swap Contract - GSIN - AUD			917	0.00

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays CORRA-1D plus or minus a specified spread, which is denominated in CAD based on the local currency of the positions within the swap.	13/06/2029 - 14/08/2029	(11,876)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Canada				
Basic Materials	CAD	1,903,192	56,990	0.04
Consumer Cyclical	CAD	191,316	547	0.00
Financial	CAD	838,856	8,351	0.01

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Canada (continued)				
Industrial	CAD	37,979	640	0.00
			66,528	0.05
Total Long Positions			66,528	0.05
Short Positions				
Common Stocks				
Canada				
Financial	CAD	(898,913)	(13,643)	(0.01)
			(13,643)	(0.01)
Chile				
Basic Materials	CAD	(352,348)	(56,987)	(0.04)
			(56,987)	(0.04)
Total Short Positions			(70,630)	(0.05)
Total of Long and Short Equity Positions			(4,102)	(0.00)
Net Cash and Other Receivables/(Payables)			(7,774)	(0.01)
Total of Total Return Basket Swap Contract - GSIN - CAD			(11,876)	(0.01)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays ESTR-1D plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	01/06/2029 - 16/07/2029	(2,495,831)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Germany				
Utilities	EUR	1,132,356	(6,545)	(0.00)
			(6,545)	(0.00)
Spain				
Consumer Non-cyclical	EUR	1,446,430	51,305	0.03
			51,305	0.03
Total Long Positions			44,760	0.03
Short Positions				
Common Stocks				
Spain				
Consumer Non-cyclical	EUR	(1,834,364)	(160,574)	(0.11)
			(160,574)	(0.11)
Total Short Positions			(160,574)	(0.11)
Total of Long and Short Equity Positions			(115,814)	(0.08)
Net Cash and Other Receivables/(Payables)			(2,380,017)	(1.56)
Total of Total Return Basket Swap Contract - GSIN - EUR			(2,495,831)	(1.64)

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long 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.	26/03/2029 - 13/09/2029	2,399,105

The following table represents the long positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Egypt				
Basic Materials	GBP	222,041	(11,108)	(0.01)
			(11,108)	(0.01)
Ireland				
Technology	GBP	677,801	1,672	0.00
			1,672	0.00
United Kingdom				
Basic Materials	GBP	1,307,053	7,378	0.01
Communications	GBP	115,020	(694)	(0.00)
Consumer Non-cyclical	GBP	610,320	(767)	(0.00)
Financial	GBP	1,681,746	6,884	0.01
Industrial	GBP	548,962	3,201	0.00
Technology	GBP	2,171,780	(40,815)	(0.03)
			(24,813)	(0.01)
Total Long Positions			(34,249)	(0.02)
Net Cash and Other Receivables/(Payables)			2,433,354	1.60
Total of Total Return Basket Swap Contract - GSIN - GBP			2,399,105	1.58

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long positions and pays TONA-1D plus or minus a specified spread, which is denominated in JPY based on the local currency of the positions within the swap.	29/01/2029	(4,884)

The following table represents the long positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Japan				
Technology	JPY	1,585,805	(4,623)	(0.00)
			(4,623)	(0.00)
Total Long Positions			(4,623)	(0.00)
Net Cash and Other Receivables/(Payables)			(261)	(0.00)
Total of Total Return Basket Swap Contract - GSIN - JPY			(4,884)	(0.00)

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long positions and pays 1-day STIBOR plus or minus a specified spread, which is denominated in SEK based on the local currency of the positions within the swap.	29/01/2029	16,457

The following table represents the long positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Malta				
Consumer Cyclical	SEK	1,547,508	19,164	0.01
			19,164	0.01
Total Long Positions			19,164	0.01
Net Cash and Other Receivables/(Payables)			(2,707)	(0.00)
Total of Total Return Basket Swap Contract - GSIN - SEK			16,457	0.01

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	17/07/2026 - 12/09/2029	(271,196)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Taiwan				
Technology	USD	5,756,999	423,984	0.28
			423,984	0.28
United States				
Consumer Cyclical	USD	1,333,185	216,961	0.14
Diversified	USD	397,871	902	0.00
			217,863	0.14
Convertible Bonds				
United States				
Communications	USD	1,002,868	(55)	(0.00)
Consumer Cyclical	USD	10,078,833	695,622	0.46
Consumer Non-cyclical	USD	2,013,625	49,418	0.03
Financial	USD	416,764	9,093	0.01
Industrial	USD	1,448,554	54,379	0.03

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Convertible Bonds (continued)				
United States (continued)				
Technology	USD	3,549,021	140,489	0.09
			948,946	0.62
Rights				
United States				
Diversified	USD	106	(56)	(0.00)
			(56)	(0.00)
Warrants				
Cayman Islands				
Diversified	USD	108	(52)	(0.00)
			(52)	(0.00)
Israel				
Diversified	USD	211	25	0.00
			25	0.00
Mexico				
Diversified	USD	91	(60)	(0.00)
			(60)	(0.00)
United States				
Diversified	USD	3,650	33	0.00
			33	0.00
Total Long Positions			1,590,683	1.04
Short Positions				
Common Stocks				
India				
Consumer Cyclical	USD	(1,333,252)	(41,445)	(0.03)
			(41,445)	(0.03)
Taiwan				
Technology	USD	(6,630,255)	(459,102)	(0.30)
			(459,102)	(0.30)
United Kingdom				
Basic Materials	USD	(209,762)	10,507	0.01
			10,507	0.01
United States				
Basic Materials	USD	(1,327,338)	(30,108)	(0.02)
Communications	USD	(271,763)	(7,300)	(0.01)
Consumer Cyclical	USD	(9,408,499)	(1,015,837)	(0.67)
Consumer Non-cyclical	USD	(427,490)	(21,060)	(0.01)
Financial	USD	(255,956)	5,582	0.00
Industrial	USD	(425,850)	(34,717)	(0.02)
Technology	USD	(4,148,808)	(338,822)	(0.22)
			(1,442,262)	(0.95)
Total Short Positions			(1,932,302)	(1.27)
Total of Long and Short Equity Positions			(341,619)	(0.23)
Net Cash and Other Receivables/(Payables)			70,423	0.04
Total of Total Return Basket Swap Contract - GSIN - USD			(271,196)	(0.19)

AQR UCITS FUNDS

AQR Corporate Arbitrage UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long positions and pays CORRA-1D plus or minus a specified spread, which is denominated in CAD based on the local currency of the positions within the swap.	25/08/2025	13,345

The following table represents the long positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Canada				
Basic Materials	CAD	844,182	2,403	0.00
			<u>2,403</u>	<u>0.00</u>
Total Long Positions			<u>2,403</u>	<u>0.00</u>
Net Cash and Other Receivables/(Payables)			<u>10,942</u>	<u>0.01</u>
Total of Total Return Basket Swap Contract - MLIN - CAD			<u>13,345</u>	<u>0.01</u>

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	25/08/2025	7,059

The following table represents the short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions				
Common Stocks				
United States				
Basic Materials	USD	(100,272)	(5,273)	(0.00)
			<u>(5,273)</u>	<u>(0.00)</u>
Total Short Positions			<u>(5,273)</u>	<u>(0.00)</u>
Net Cash and Other Receivables/(Payables)			<u>12,332</u>	<u>0.01</u>
Total of Total Return Basket Swap Contract - MLIN - USD			<u>7,059</u>	<u>0.01</u>

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks				
Australia				
ANZ Group Holdings Ltd	AUD	16,386	345,374	0.04
Aristocrat Leisure Ltd	AUD	2,590	104,905	0.01
Brambles Ltd	AUD	35,843	471,676	0.05
CAR Group Ltd	AUD	3,657	94,657	0.01
Cochlear Ltd	AUD	572	111,536	0.01
Commonwealth Bank of Australia	AUD	11,993	1,121,966	0.12
Fortescue Ltd	AUD	15,123	214,355	0.02
Goodman Group (β)	AUD	10,548	269,547	0.03
Insurance Australia Group Ltd	AUD	5,690	28,942	0.00
Mineral Resources Ltd	AUD	1,544	55,292	0.01
Pilbara Minerals Ltd	AUD	45,370	102,355	0.01
QBE Insurance Group Ltd	AUD	34,753	397,108	0.04
REA Group Ltd	AUD	1,903	264,144	0.03
SEEK Ltd	AUD	4,719	81,040	0.01
Suncorp Group Ltd	AUD	24,335	304,057	0.03
Telstra Group Ltd	AUD	35,414	95,019	0.01
Transurban Group	AUD	78,159	708,964	0.08
WiseTech Global Ltd	AUD	1,607	152,230	0.02
Total Australia			4,923,167	0.53
Belgium				
Anheuser-Busch InBev SA/NV	EUR	4,635	306,455	0.03
KBC Group NV	EUR	5,366	427,062	0.05
Total Belgium			733,517	0.08
Brazil				
Atacadao SA	BRL	2,800	4,536	0.00
B3 SA - Brasil Bolsa Balcao	BRL	20,900	40,750	0.00
Banco BTG Pactual SA	BRL	6,400	40,092	0.00
Banco do Brasil SA	BRL	4,400	21,962	0.00
CCR SA	BRL	21,800	49,163	0.01
Cia de Saneamento Basico do Estado de Sao Paulo SABESP	BRL	3,000	49,268	0.01
Cia Siderurgica Nacional SA	BRL	5,900	14,514	0.00
Cosan SA	BRL	62,000	150,141	0.02
CPFL Energia SA	BRL	2,800	17,411	0.00
Energisa S/A	BRL	1,700	14,029	0.00
Engie Brasil Energia SA	BRL	6,300	49,133	0.01
Equatorial Energia SA	BRL	4,800	28,410	0.00
Hapvida Participacoes e Investimentos S/A	BRL	10,900	8,014	0.00
Klabin SA	BRL	11,340	44,158	0.01
Localiza Rent a Car SA	BRL	6,100	46,012	0.01
Lojas Renner SA	BRL	9,800	31,260	0.00
MercadoLibre Inc	USD	281	575,145	0.06
Natura & Co Holding SA	BRL	11,400	29,838	0.00
Raia Drogasil SA	BRL	9,300	43,613	0.00
Rumo SA	BRL	17,000	62,560	0.01
Sendas Distribuidora S/A	BRL	9,300	13,064	0.00
Suzano SA	BRL	5,900	58,823	0.01
TIM SA	BRL	1,100	3,785	0.00
Ultrapar Participacoes SA	BRL	36,100	140,375	0.02
Vale SA	BRL	10,500	124,792	0.01
Vibra Energia SA	BRL	15,400	66,108	0.01
WEG SA	BRL	3,100	31,225	0.00
Wheaton Precious Metals Corp	CAD	12,072	738,540	0.08
Total Brazil			2,496,721	0.27
Canada				
Agnico Eagle Mines Ltd	CAD	7,527	606,997	0.07
Bank of Montreal	CAD	622	56,183	0.01
CAE Inc	CAD	10,762	201,312	0.02
Cameco Corp	CAD	7,484	360,057	0.04
Canadian Imperial Bank of Commerce	CAD	3,267	199,288	0.02
Canadian National Railway Co	CAD	2,793	325,383	0.04
Element Fleet Management Corp	CAD	1,370	28,807	0.00
Enbridge Inc	CAD	8,281	334,391	0.04
George Weston Ltd	CAD	242	40,407	0.01
Gildan Activewear Inc	CAD	678	31,841	0.00
Hydro One Ltd	CAD	2,404	83,423	0.01
iA Financial Corp Inc	CAD	450	36,931	0.00
Intact Financial Corp	CAD	140	26,933	0.00

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Canada (continued)				
Kinross Gold Corp	CAD	4,058	38,247	0.00
National Bank of Canada	CAD	8,906	834,190	0.09
Open Text Corp	CAD	3,874	128,067	0.01
Parkland Corp	CAD	14,613	376,347	0.04
Pembina Pipeline Corp	CAD	13,330	547,353	0.06
RB Global Inc	CAD	2,724	215,879	0.02
Royal Bank of Canada	CAD	4,630	575,215	0.06
Shopify Inc	CAD	4,926	393,416	0.04
Stantec Inc	CAD	1,550	123,963	0.01
Sun Life Financial Inc	CAD	9,199	531,242	0.06
The Bank of Nova Scotia	CAD	20,694	1,125,671	0.12
The Toronto-Dominion Bank	CAD	5,113	323,062	0.04
Thomson Reuters Corp	CAD	305	51,769	0.01
West Fraser Timber Co Ltd	CAD	290	27,985	0.00
WSP Global Inc	CAD	1,488	262,445	0.03
Total Canada			7,886,804	0.85
Chile				
Cia Sud Americana de Vapores SA	CLP	44,116	2,706	0.00
Empresas CMPC SA	CLP	19,882	33,548	0.00
Empresas COPEC SA	CLP	15,646	104,729	0.01
Enel Americas SA	CLP	623,157	63,158	0.01
Enel Chile SA	CLP	728,526	39,896	0.01
Latam Airlines Group SA - ADR	USD	1,152	30,344	0.00
Lundin Mining Corp	CAD	10,628	113,626	0.01
Sociedad Quimica y Minera de Chile SA - ADR	USD	600	25,188	0.00
Total Chile			413,195	0.04
China				
AAC Technologies Holdings Inc	HKD	5,000	20,495	0.00
Agricultural Bank of China Ltd - China A Shares	CNY	84,600	57,874	0.01
Agricultural Bank of China Ltd - China H Shares	HKD	244,000	114,659	0.01
Alibaba Group Holding Ltd	HKD	54,800	767,940	0.08
Alibaba Health Information Technology Ltd	HKD	28,000	19,172	0.00
ANTA Sports Products Ltd	HKD	5,000	60,321	0.01
Baidu Inc	HKD	8,250	112,959	0.01
Bank of China Ltd - China A Shares	CNY	30,900	22,017	0.00
Bank of China Ltd - China H Shares	HKD	432,000	203,444	0.02
Bank of Communications Co Ltd - China H Shares	HKD	22,000	16,853	0.00
Baoshan Iron & Steel Co Ltd - China A Shares	CNY	6,300	6,233	0.00
BeiGene Ltd	HKD	500	9,070	0.00
Beijing Enterprises Water Group Ltd	HKD	116,000	36,081	0.00
Bilibili Inc	HKD	1,000	24,470	0.00
BOC Aviation Ltd	HKD	5,100	42,219	0.01
BOC Hong Kong Holdings Ltd	HKD	85,000	271,528	0.03
Bosideng International Holdings Ltd	HKD	74,000	42,384	0.01
BYD Co Ltd - China A Shares	CNY	1,100	47,969	0.01
BYD Co Ltd - China H Shares	HKD	5,000	181,615	0.02
BYD Electronic International Co Ltd	HKD	2,500	10,443	0.00
CGN Power Co Ltd - China H Shares	HKD	317,000	122,230	0.01
China CITIC Bank Corp Ltd - China H Shares	HKD	89,000	56,731	0.01
China Construction Bank Corp - China H Shares	HKD	272,000	205,099	0.02
China Galaxy Securities Co Ltd - China H Shares	HKD	34,500	32,159	0.00
China Hongqiao Group Ltd	HKD	12,000	19,917	0.00
China International Capital Corp Ltd - China H Shares	HKD	3,200	5,707	0.00
China Life Insurance Co Ltd - China H Shares	HKD	13,000	25,986	0.00
China Literature Ltd	HKD	2,800	11,628	0.00
China Longyuan Power Group Corp Ltd - China H Shares	HKD	30,000	27,127	0.00
China Mengniu Dairy Co Ltd	HKD	17,000	40,618	0.01
China Merchants Bank Co Ltd - China A Shares	CNY	7,200	38,427	0.00
China Merchants Bank Co Ltd - China H Shares	HKD	10,500	51,711	0.01
China Merchants Port Holdings Co Ltd	HKD	4,000	6,368	0.00
China Merchants Shekou Industrial Zone Holdings Co Ltd - China A Shares	CNY	2,400	4,174	0.00
China Oilfield Services Ltd - China H Shares	HKD	106,000	97,370	0.01
China Overseas Land & Investment Ltd	HKD	2,000	4,071	0.00
China Pacific Insurance Group Co Ltd - China A Shares	CNY	1,300	7,217	0.00
China Pacific Insurance Group Co Ltd - China H Shares	HKD	9,000	32,254	0.00
China Railway Group Ltd - China H Shares	HKD	88,000	46,063	0.01
China Resources Beer Holdings Co Ltd	HKD	7,000	30,422	0.00
China Resources Gas Group Ltd	HKD	8,500	34,212	0.00

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
China (continued)				
China Resources Land Ltd	HKD	11,000	40,236	0.01
China Ruyi Holdings Ltd	HKD	48,000	13,950	0.00
China Tourism Group Duty Free Corp Ltd - China A Shares	CNY	400	4,373	0.00
China Vanke Co Ltd - China A Shares	CNY	12,400	17,090	0.00
China Yangtze Power Co Ltd - China A Shares	CNY	12,200	52,310	0.01
CITIC Securities Co Ltd - China A Shares	CNY	12,400	47,874	0.01
CITIC Securities Co Ltd - China H Shares	HKD	5,000	13,186	0.00
CMOC Group Ltd - China H Shares	HKD	75,000	73,255	0.01
COSCO SHIPPING Energy Transportation Co Ltd - China H Shares	HKD	64,000	77,904	0.01
COSCO SHIPPING Holdings Co Ltd - China H Shares	HKD	50,000	83,881	0.01
ENN Energy Holdings Ltd	HKD	6,900	52,833	0.01
Far East Horizon Ltd	HKD	7,000	5,125	0.00
Fuyao Glass Industry Group Co Ltd - China H Shares	HKD	10,000	67,219	0.01
Ganfeng Lithium Group Co Ltd	HKD	3,800	10,891	0.00
Geely Automobile Holdings Ltd	HKD	72,000	112,174	0.01
Giant Biogene Holding Co Ltd	HKD	3,000	19,601	0.00
Great Wall Motor Co Ltd	HKD	23,000	42,752	0.01
Guangzhou Automobile Group Co Ltd - China H Shares	HKD	44,000	17,240	0.00
H World Group Ltd - ADR	USD	1,405	55,919	0.01
Haier Smart Home Co Ltd - China A Shares	CNY	20,300	92,681	0.01
Haier Smart Home Co Ltd - China H Shares	HKD	25,400	101,590	0.01
Haitian International Holdings Ltd	HKD	9,000	28,941	0.00
Haitong Securities Co Ltd - China A Shares	CNY	9,900	12,402	0.00
Hansoh Pharmaceutical Group Co Ltd	HKD	4,000	10,755	0.00
Huaneng Power International Inc - China H Shares	HKD	6,000	3,680	0.00
Huatai Securities Co Ltd - China A Shares	CNY	18,600	46,512	0.01
Huatai Securities Co Ltd - China H Shares	HKD	4,200	6,755	0.00
Hygeia Healthcare Holdings Co Ltd	HKD	1,200	3,648	0.00
Industrial & Commercial Bank of China Ltd - China A Shares	CNY	37,200	32,764	0.00
Industrial & Commercial Bank of China Ltd - China H Shares	HKD	250,000	148,747	0.02
Industrial Bank Co Ltd - China A Shares	CNY	9,800	26,870	0.00
Inner Mongolia Yili Industrial Group Co Ltd - China A Shares	CNY	5,100	21,101	0.00
Innovent Biologics Inc	HKD	4,500	27,197	0.00
JD.com Inc	HKD	7,450	157,131	0.02
Jiangsu Expressway Co Ltd - China H Shares	HKD	32,000	32,397	0.00
Jiangxi Copper Co Ltd - China H Shares	HKD	50,000	101,331	0.01
Kanzhun Ltd - ADR	USD	2,411	45,423	0.01
KE Holdings Inc - ADR	USD	3,330	75,025	0.01
Kingsoft Corp Ltd	HKD	4,000	15,155	0.00
Kuaishou Technology	HKD	9,000	63,057	0.01
Lenovo Group Ltd	HKD	60,000	81,520	0.01
Li Auto Inc	HKD	6,700	92,981	0.01
Li Ning Co Ltd	HKD	2,000	5,026	0.00
Luxshare Precision Industry Co Ltd - China A Shares	CNY	600	3,708	0.00
Meituan	HKD	21,500	473,798	0.05
Midea Group Co Ltd - China A Shares	CNY	4,100	44,394	0.01
MINISO Group Holding Ltd	HKD	5,600	26,714	0.00
NARI Technology Co Ltd - China A Shares	CNY	900	3,539	0.00
NetEase Inc	HKD	8,200	157,639	0.02
New Oriental Education & Technology Group Inc	HKD	7,900	63,556	0.01
NIO Inc - ADR	USD	11,625	86,258	0.01
Nongfu Spring Co Ltd - China H Shares	HKD	11,400	49,893	0.01
NXP Semiconductors NV	USD	1,966	467,849	0.05
PDD Holdings Inc - ADR	USD	2,452	347,963	0.04
Ping An Insurance Group Co of China Ltd - China A Shares	CNY	4,200	34,052	0.00
Ping An Insurance Group Co of China Ltd - China H Shares	HKD	13,500	86,499	0.01
Pop Mart International Group Ltd	HKD	7,600	51,935	0.01
Prosus NV	EUR	3,724	165,201	0.02
Qifu Technology Inc - ADR	USD	765	24,235	0.00
Sany Heavy Industry Co Ltd - China A Shares	CNY	1,300	3,492	0.00
Shenzhen International Group Holdings Ltd	HKD	3,300	29,768	0.00
Sinopharm Group Co Ltd - China H Shares	HKD	2,400	6,400	0.00
Sinotruk Hong Kong Ltd	HKD	4,500	13,501	0.00
Sunny Optical Technology Group Co Ltd	HKD	3,000	22,062	0.00
TAL Education Group - ADR	USD	2,980	38,621	0.00
Tencent Holdings Ltd	HKD	24,600	1,402,491	0.15
Tencent Music Entertainment Group - ADR	USD	5,518	69,748	0.01
The People's Insurance Co Group of China Ltd - China H Shares	HKD	226,000	107,709	0.01
Tongcheng Travel Holdings Ltd	HKD	37,200	95,050	0.01
Trip.com Group Ltd	HKD	4,100	256,553	0.03

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Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
China (continued)				
Tsingtao Brewery Co Ltd - China H Shares	HKD	4,000	31,223	0.00
Vipshop Holdings Ltd - ADR	USD	4,193	69,981	0.01
Weichai Power Co Ltd - China H Shares	HKD	21,000	38,691	0.00
Wuxi Biologics Cayman Inc	HKD	12,000	26,895	0.00
Xiaomi Corp	HKD	46,200	132,825	0.01
XPeng Inc	HKD	8,500	56,933	0.01
Yadea Group Holdings Ltd	HKD	36,000	63,912	0.01
Yum China Holdings Inc	USD	3,131	148,785	0.02
Zhejiang Leapmotor Technology Co Ltd	HKD	6,000	25,744	0.00
ZTO Express Cayman Inc - ADR	USD	1,036	26,128	0.00
Total China			9,761,484	1.05
Denmark				
Carlsberg AS	DKK	1,677	201,568	0.02
Demant A/S	DKK	619	24,479	0.00
Genmab A/S	DKK	291	70,594	0.01
Novo Nordisk A/S	DKK	12,782	1,509,723	0.16
Novonosis (Novozymes) B	DKK	2,489	179,709	0.02
Orsted AS	DKK	3,799	253,293	0.03
Pandora A/S	DKK	908	150,363	0.02
Vestas Wind Systems A/S	DKK	10,221	226,060	0.02
Total Denmark			2,615,789	0.28
Finland				
Elisa OYJ	EUR	10,213	547,279	0.06
Kesko OYJ	EUR	13,191	280,799	0.03
Metso Oyj	EUR	8,287	88,648	0.01
Neste OYJ	EUR	12,964	249,470	0.03
Wartsila OYJ Abp	EUR	6,581	147,588	0.01
Total Finland			1,313,784	0.14
France				
Airbus SE	EUR	163	24,019	0.00
Alstom SA	EUR	1,569	32,462	0.00
AXA SA	EUR	10,710	413,747	0.04
BNP Paribas SA	EUR	3,643	250,061	0.03
Carrefour SA	EUR	13,193	227,650	0.03
Cie Generale des Etablissements Michelin SCA	EUR	3,933	160,592	0.02
Danone SA	EUR	5,630	411,478	0.04
Dassault Systemes SE	EUR	2,303	92,364	0.01
EssilorLuxottica SA	EUR	1,066	254,185	0.03
Kering SA	EUR	98	28,206	0.00
L'Oreal SA	EUR	1,190	537,136	0.06
LVMH Moet Hennessy Louis Vuitton SE	EUR	720	557,826	0.06
Pernod Ricard SA	EUR	737	112,315	0.01
Publicis Groupe SA	EUR	911	100,341	0.01
Societe Generale SA	EUR	7,792	192,891	0.02
Total France			3,395,273	0.36
Germany				
adidas AG	EUR	618	164,823	0.02
Allianz SE	EUR	1,267	418,288	0.05
Bayer AG	EUR	2,122	72,580	0.01
Bayerische Motoren Werke AG	EUR	7,213	638,989	0.07
Commerzbank AG	EUR	1,385	25,275	0.00
Covestro AG	EUR	650	39,811	0.00
Daimler Truck Holding AG	EUR	718	27,024	0.00
Deutsche Boerse AG	EUR	850	200,117	0.02
GEA Group AG	EUR	615	30,126	0.00
Henkel AG & Co KGaA	EUR	4,211	357,903	0.04
Infineon Technologies AG	EUR	6,320	222,484	0.02
Mercedes-Benz Group AG	EUR	3,162	205,214	0.02
Merck KGaA	EUR	1,879	331,678	0.04
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	EUR	1,288	712,490	0.08
Puma SE	EUR	1,383	58,942	0.01
SAP SE	EUR	4,063	933,418	0.10
Siemens AG	EUR	2,320	468,469	0.05
Symrise AG	EUR	189	26,164	0.00

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Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Germany (continued)				
Vonovia SE	EUR	2,742	100,355	0.01
Total Germany			5,034,150	0.54
Hong Kong				
AIA Group Ltd	HKD	63,000	560,780	0.06
Hang Seng Bank Ltd	HKD	4,100	51,401	0.01
Hong Kong Exchanges & Clearing Ltd	HKD	7,800	325,158	0.04
MTR Corp Ltd	HKD	234,500	883,291	0.09
Orient Overseas International Ltd	HKD	2,000	28,346	0.00
Sino Land Co Ltd	HKD	64,000	70,184	0.01
Swire Pacific Ltd	HKD	8,500	72,599	0.01
Swire Properties Ltd	HKD	14,400	29,512	0.00
Total Hong Kong			2,021,271	0.22
Hungary				
OTP BANK Nyrt	HUF	1,555	82,126	0.01
Richter Gedeon Nyrt	HUF	277	8,675	0.00
Total Hungary			90,801	0.01
India				
Axis Bank Ltd - GDR	USD	4,270	310,002	0.03
Dr Reddy's Laboratories Ltd - ADR	USD	10,744	856,189	0.09
HDFC Bank Ltd - ADR	USD	5,706	358,052	0.04
ICICI Bank Ltd - ADR	USD	39,465	1,177,241	0.13
Infosys Ltd - ADR	USD	49,353	1,106,001	0.12
Mahindra & Mahindra Ltd - GDR	USD	10,042	367,537	0.04
State Bank of India - GDR	USD	1,557	145,112	0.01
Wipro Ltd - ADR	USD	139,494	905,316	0.10
Total India			5,225,450	0.56
Indonesia				
Amman Mineral Internasional PT	IDR	62,800	38,454	0.00
Bank Central Asia Tbk PT	IDR	117,200	79,954	0.01
Bank Mandiri Persero Tbk PT	IDR	88,600	40,544	0.01
Bank Rakyat Indonesia Persero Tbk PT	IDR	208,900	68,192	0.01
Barito Pacific Tbk PT	IDR	270,445	18,737	0.00
Chandra Asri Pacific Tbk PT	IDR	143,200	80,208	0.01
GoTo Gojek Tokopedia Tbk PT	IDR	2,084,300	9,084	0.00
Merdeka Copper Gold Tbk PT	IDR	96,900	17,366	0.00
Total Indonesia			352,539	0.04
Ireland				
Accenture PLC	USD	2,552	900,626	0.10
Total Ireland			900,626	0.10
Italy				
Generali	EUR	30,566	886,554	0.10
Intesa Sanpaolo SpA	EUR	54,280	232,366	0.02
Moncler SpA	EUR	1,303	83,241	0.01
UniCredit SpA	EUR	8,772	387,129	0.04
Total Italy			1,589,290	0.17
Japan				
Advantest Corp	JPY	2,300	108,654	0.01
Ajinomoto Co Inc	JPY	3,600	140,012	0.02
Asahi Group Holdings Ltd	JPY	9,000	118,618	0.01
Asics Corp	JPY	7,200	152,142	0.02
Bridgestone Corp	JPY	7,600	294,212	0.03
Daifuku Co Ltd	JPY	1,400	27,202	0.00
Daiichi Sankyo Co Ltd	JPY	6,700	221,431	0.02
Daiwa House Industry Co Ltd	JPY	1,200	37,931	0.00
Daiwa Securities Group Inc	JPY	27,600	195,721	0.02
Disco Corp	JPY	500	132,023	0.01
FANUC Corp	JPY	15,800	467,129	0.05
Fast Retailing Co Ltd	JPY	100	33,358	0.00
FUJIFILM Holdings Corp	JPY	5,900	153,167	0.02
Fujitsu Ltd	JPY	13,000	268,121	0.03
Hankyu Hanshin Holdings Inc	JPY	10,900	338,191	0.04
Hitachi Ltd	JPY	27,300	726,741	0.08
Honda Motor Co Ltd	JPY	50,100	534,732	0.06

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Schedule of Investments (Unaudited) (continued)

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Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Japan (continued)				
Hoya Corp	JPY	3,500	485,510	0.05
Ibiden Co Ltd	JPY	1,200	37,291	0.00
Isuzu Motors Ltd	JPY	2,100	28,625	0.00
KDDI Corp	JPY	37,200	1,196,338	0.13
Kirin Holdings Co Ltd	JPY	3,200	48,986	0.01
Komatsu Ltd	JPY	6,100	170,956	0.02
Konami Group Corp	JPY	2,800	287,010	0.03
Kubota Corp	JPY	13,000	186,143	0.02
LY Corp	JPY	84,000	246,390	0.03
Mitsubishi Electric Corp	JPY	12,200	198,840	0.02
Mitsubishi Estate Co Ltd	JPY	2,800	44,446	0.00
Mitsubishi Heavy Industries Ltd	JPY	28,900	432,573	0.05
Mitsui Fudosan Co Ltd	JPY	10,700	100,999	0.01
Mizuho Financial Group Inc	JPY	17,500	361,996	0.04
MS&AD Insurance Group Holdings Inc	JPY	1,300	30,529	0.00
Nidec Corp	JPY	1,200	25,399	0.00
Nintendo Co Ltd	JPY	7,100	380,967	0.04
Nomura Research Institute Ltd	JPY	2,300	85,507	0.01
Obayashi Corp	JPY	2,700	34,484	0.00
Omron Corp	JPY	3,000	137,758	0.01
Panasonic Holdings Corp	JPY	8,400	73,855	0.01
Rakuten Group Inc	JPY	7,800	50,663	0.01
Recruit Holdings Co Ltd	JPY	4,000	245,194	0.03
Renesas Electronics Corp	JPY	4,100	60,074	0.01
Ricoh Co Ltd	JPY	8,900	96,738	0.01
Sekisui House Ltd	JPY	46,000	1,284,611	0.14
Shin-Etsu Chemical Co Ltd	JPY	1,400	58,907	0.01
Shiseido Co Ltd	JPY	900	24,447	0.00
SoftBank Group Corp	JPY	5,100	304,922	0.03
Sompo Holdings Inc	JPY	25,300	570,713	0.06
Sony Group Corp	JPY	45,000	880,984	0.09
Sumitomo Mitsui Financial Group Inc	JPY	25,500	545,747	0.06
Sysmex Corp	JPY	9,100	180,244	0.02
Tokio Marine Holdings Inc	JPY	6,600	243,452	0.03
Tokyo Electron Ltd	JPY	1,900	339,471	0.04
Tokyu Corp	JPY	10,300	133,695	0.01
Yamaha Motor Co Ltd	JPY	36,000	325,451	0.04
Yokogawa Electric Corp	JPY	7,200	185,172	0.02
Total Japan			14,074,472	1.51
Macau				
Sands China Ltd	HKD	20,000	51,035	0.01
Total Macau			51,035	0.01
Malaysia				
AMMB Holdings Bhd	MYR	5,800	7,032	0.00
CIMB Group Holdings Bhd	MYR	60,500	118,038	0.01
Gamuda Bhd	MYR	69,800	136,538	0.01
IHH Healthcare Bhd	MYR	10,500	18,235	0.00
Kuala Lumpur Kepong Bhd	MYR	1,000	4,976	0.00
Malayan Banking Bhd	MYR	38,300	97,337	0.01
Malaysia Airports Holdings Bhd	MYR	1,700	4,310	0.00
MR DIY Group M Bhd	MYR	27,600	14,176	0.00
Nestle Malaysia Bhd	MYR	200	5,043	0.00
Press Metal Aluminium Holdings Bhd	MYR	43,600	53,497	0.01
Public Bank Bhd	MYR	66,000	72,966	0.01
SD Guthrie Bhd	MYR	2,700	3,133	0.00
Sime Darby Bhd	MYR	115,400	68,822	0.01
Tenaga Nasional Bhd	MYR	44,200	154,809	0.02
Total Malaysia			758,912	0.08
Mexico				
America Movil SAB de CV	MXN	57,500	47,355	0.01
Arca Continental SAB de CV	MXN	4,300	40,598	0.00
Cemex SAB de CV - ADR	USD	12,032	73,876	0.01
Fomento Economico Mexicano SAB de CV - ADR	USD	1,025	101,906	0.01
Gruma SAB de CV	MXN	1,520	28,264	0.00
Grupo Aeroportuario del Pacifico SAB de CV	MXN	1,370	24,193	0.00
Grupo Aeroportuario del Sureste SAB de CV - ADR	USD	225	63,590	0.01
Grupo Bimbo SAB de CV	MXN	10,200	35,486	0.00

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Schedule of Investments (Unaudited) (continued)

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Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Mexico (continued)				
Grupo Financiero Banorte SAB de CV	MXN	11,700	83,607	0.01
Grupo Mexico SAB de CV	MXN	7,400	41,422	0.01
Kimberly-Clark de Mexico SAB de CV	MXN	8,700	14,113	0.00
Southern Copper Corp	USD	395	46,452	0.01
Wal-Mart de Mexico SAB de CV	MXN	34,000	101,102	0.01
Total Mexico			701,964	0.08
Netherlands				
Adyen NV	EUR	72	113,383	0.01
Aegon Ltd	EUR	7,234	46,359	0.01
Akzo Nobel NV	EUR	4,793	337,564	0.04
Argenx SE	EUR	200	107,597	0.01
ASML Holding NV	EUR	1,431	1,195,942	0.13
ING Groep NV	EUR	11,936	216,544	0.02
Koninklijke KPN NV	EUR	213,823	877,620	0.09
OCI NV	EUR	362	10,370	0.00
Universal Music Group NV	EUR	3,749	98,982	0.01
Wolters Kluwer NV	EUR	1,789	306,200	0.03
Total Netherlands			3,310,561	0.35
Peru				
Credicorp Ltd	USD	533	98,109	0.01
Total Peru			98,109	0.01
Philippines				
BDO Unibank Inc	PHP	2,830	7,990	0.00
International Container Terminal Services Inc	PHP	2,720	19,622	0.00
SM Investments Corp	PHP	890	15,177	0.00
SM Prime Holdings Inc	PHP	42,500	24,487	0.01
Total Philippines			67,276	0.01
Poland				
Allegro.eu SA	PLN	4,006	36,452	0.00
Budimex SA	PLN	295	46,324	0.01
CD Projekt SA	PLN	111	5,047	0.00
LPP SA	PLN	5	20,624	0.00
mBank SA	PLN	48	7,797	0.00
Powszechna Kasa Oszczednosci Bank Polski SA	PLN	3,408	50,020	0.01
Santander Bank Polska SA	PLN	288	34,293	0.00
Total Poland			200,557	0.02
Qatar				
Qatar Gas Transport Co Ltd	QAR	88,262	105,565	0.01
Qatar Islamic Bank QPSC	QAR	762	4,469	0.00
Qatar National Bank QPSC	QAR	16,638	77,475	0.01
The Commercial Bank PSQC	QAR	11,001	13,294	0.00
Total Qatar			200,803	0.02
Romania				
NEPI Rockcastle NV	ZAR	12,132	103,090	0.01
Total Romania			103,090	0.01
Saudi Arabia				
ACWA Power Co	SAR	748	98,643	0.01
Al Rajhi Bank	SAR	10,498	244,054	0.03
Alinma Bank	SAR	7,577	57,572	0.01
Almarai Co JSC	SAR	1,834	26,991	0.00
Bank AlBilad	SAR	3,296	34,623	0.00
Bupa Arabia for Cooperative Insurance Co	SAR	46	2,542	0.00
Dr Sulaiman Al Habib Medical Services Group Co	SAR	1,321	104,453	0.01
Etihad Etisalat Co	SAR	9,164	125,572	0.01
Mobile Telecommunications Co Saudi Arabia	SAR	12,436	36,342	0.00
SABIC Agri-Nutrients Co	SAR	297	9,409	0.00
Sahara International Petrochemical Co	SAR	3,540	27,705	0.00
Saudi Awwal Bank	SAR	1,486	13,723	0.00
Saudi Basic Industries Corp	SAR	8,992	179,549	0.02
The Company for Cooperative Insurance	SAR	601	23,681	0.00
The Saudi National Bank	SAR	4,044	36,989	0.01

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Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Saudi Arabia (continued)				
The Savola Group	SAR	6,439	46,363	0.01
Total Saudi Arabia			1,068,211	0.11
Singapore				
CapitaLand Investment Ltd	SGD	70,600	171,423	0.02
DBS Group Holdings Ltd	SGD	2,090	62,004	0.01
Keppel Ltd	SGD	76,100	392,891	0.04
Oversea-Chinese Banking Corp Ltd	SGD	15,400	180,977	0.02
Singapore Telecommunications Ltd	SGD	237,600	599,732	0.06
STMicroelectronics NV	EUR	2,302	68,787	0.01
United Overseas Bank Ltd	SGD	9,400	235,421	0.02
Total Singapore			1,711,235	0.18
South Africa				
Absa Group Ltd	ZAR	849	8,696	0.00
Anglo American Platinum Ltd	ZAR	236	8,355	0.00
Aspen Pharmacare Holdings Ltd	ZAR	410	4,639	0.00
Bid Corp Ltd	ZAR	950	24,504	0.00
Capitec Bank Holdings Ltd	ZAR	292	51,514	0.01
Clicks Group Ltd	ZAR	1,387	32,068	0.00
FirstRand Ltd	ZAR	26,595	129,054	0.01
Gold Fields Ltd - ADR	USD	4,760	74,066	0.01
Harmony Gold Mining Co Ltd - ADR	USD	3,716	38,368	0.00
Impala Platinum Holdings Ltd	ZAR	1,424	8,034	0.00
Kumba Iron Ore Ltd	ZAR	1,172	27,089	0.00
MTN Group Ltd	ZAR	6,964	37,471	0.00
Naspers Ltd	ZAR	600	147,649	0.02
Nedbank Group Ltd	ZAR	3,438	59,921	0.01
Northam Platinum Holdings Ltd	ZAR	427	2,720	0.00
Pepkor Holdings Ltd	ZAR	2,297	3,200	0.00
Sanlam Ltd	ZAR	15,429	78,882	0.01
Shoprite Holdings Ltd	ZAR	1,128	19,261	0.00
Sibanye Stillwater Ltd - ADR	USD	1,032	4,345	0.00
Standard Bank Group Ltd	ZAR	3,381	47,762	0.01
The Bidvest Group Ltd	ZAR	3,264	55,318	0.01
Vodacom Group Ltd	ZAR	5,670	36,195	0.00
Woolworths Holdings Ltd	ZAR	16,876	66,711	0.01
Total South Africa			965,822	0.10
South Korea				
Alteogen Inc	KRW	190	47,301	0.01
Amorepacific Corp	KRW	235	26,409	0.00
CJ CheilJedang Corp	KRW	92	21,335	0.00
Coway Co Ltd	KRW	677	34,246	0.01
DB Insurance Co Ltd	KRW	349	29,893	0.00
Doosan Bobcat Inc	KRW	424	13,110	0.00
Doosan Enerbility Co Ltd	KRW	3,742	51,179	0.01
Ecopro BM Co Ltd	KRW	153	21,483	0.00
Ecopro Co Ltd	KRW	525	35,481	0.01
Hana Financial Group Inc	KRW	1,892	84,731	0.01
HD Hyundai Co Ltd	KRW	1,332	77,642	0.01
HD Hyundai Electric Co Ltd	KRW	243	61,095	0.01
HD Hyundai Heavy Industries Co Ltd	KRW	133	18,741	0.00
HD Korea Shipbuilding & Offshore Engineering Co Ltd	KRW	263	37,653	0.01
HLB Inc	KRW	712	46,404	0.01
HMM Co Ltd	KRW	920	13,026	0.00
HYBE Co Ltd	KRW	79	10,175	0.00
Hyundai Engineering & Construction Co Ltd	KRW	1,008	23,456	0.00
Hyundai Motor Co	KRW	415	77,307	0.01
Kakao Corp	KRW	898	24,723	0.00
KakaoBank Corp	KRW	351	5,650	0.00
KB Financial Group Inc	KRW	2,378	146,699	0.02
Kia Corp	KRW	393	29,924	0.00
Korean Air Lines Co Ltd	KRW	307	5,275	0.00
Krafton Inc	KRW	115	29,961	0.00
L&F Co Ltd	KRW	61	5,281	0.00
LG Chem Ltd	KRW	102	27,686	0.00
LG Electronics Inc	KRW	617	49,057	0.01
LG Energy Solution Ltd	KRW	11	3,469	0.00
LG H&H Co Ltd	KRW	42	12,125	0.00

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Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
South Korea (continued)				
Meritz Financial Group Inc	KRW	322	23,818	0.00
Mirae Asset Securities Co Ltd	KRW	2,967	19,031	0.00
NAVER Corp	KRW	668	86,104	0.01
NCSOFT Corp	KRW	92	13,389	0.00
POSCO Future M Co Ltd	KRW	161	30,635	0.00
Samsung C&T Corp	KRW	774	81,134	0.01
Samsung E&A Co Ltd	KRW	1,851	31,061	0.00
Samsung Electro-Mechanics Co Ltd	KRW	148	14,952	0.00
Samsung Electronics Co Ltd	KRW	19,486	911,929	0.10
Samsung Fire & Marine Insurance Co Ltd	KRW	157	41,426	0.01
Samsung Heavy Industries Co Ltd	KRW	4,437	34,046	0.01
Samsung Life Insurance Co Ltd	KRW	413	29,380	0.00
Samsung SDI Co Ltd	KRW	76	21,921	0.00
Shinhan Financial Group Co Ltd	KRW	2,859	121,056	0.01
SK Hynix Inc	KRW	2,263	301,559	0.03
SK IE Technology Co Ltd	KRW	114	3,145	0.00
SK Square Co Ltd	KRW	796	49,106	0.01
SK Telecom Co Ltd	KRW	631	26,911	0.00
SKC Co Ltd	KRW	199	21,791	0.00
S-Oil Corp	KRW	1,809	84,516	0.01
Woori Financial Group Inc	KRW	9,339	110,158	0.01
Yuhan Corp	KRW	142	15,447	0.00
Total South Korea			3,143,032	0.34
Spain				
Amadeus IT Group SA	EUR	2,309	168,654	0.02
Banco Bilbao Vizcaya Argentaria SA	EUR	21,318	232,566	0.03
Banco Santander SA	EUR	62,115	319,394	0.03
Cellnex Telecom SA	EUR	3,063	124,076	0.01
Iberdrola SA	EUR	11,785	182,492	0.02
Total Spain			1,027,182	0.11
Sweden				
Atlas Copco AB	SEK	2,767	53,845	0.01
Boliden AB	SEK	1,439	48,869	0.00
EQT AB	SEK	1,185	40,618	0.00
Svenska Cellulosa AB SCA	SEK	18,747	272,588	0.03
Svenska Handelsbanken AB	SEK	11,219	115,475	0.01
Tele2 AB	SEK	65,225	739,645	0.08
Telia Co AB	SEK	380,748	1,239,254	0.13
Volvo Car AB	SEK	18,754	51,491	0.01
Total Sweden			2,561,785	0.27
Switzerland				
ABB Ltd	CHF	19,976	1,161,659	0.12
Adecco Group AG	CHF	1,122	38,184	0.00
Cie Financiere Richemont SA	CHF	2,003	318,535	0.03
DSM-Firmenich AG	EUR	2,104	289,384	0.03
Givaudan SA	CHF	95	523,766	0.06
Kuehne + Nagel International AG	CHF	844	229,764	0.03
Logitech International SA	CHF	273	24,361	0.00
Lonza Group AG	CHF	509	324,024	0.04
Novartis AG	CHF	8,780	1,012,325	0.11
SGS SA	CHF	354	39,345	0.00
SIG Group AG	CHF	1,248	27,709	0.00
Sika AG	CHF	615	204,345	0.02
Sonova Holding AG	CHF	635	228,961	0.02
Swisscom AG	CHF	665	435,853	0.05
UBS Group AG	CHF	17,513	539,181	0.06
VAT Group AG	CHF	329	168,298	0.02
Zurich Insurance Group AG	CHF	1,616	976,680	0.11
Total Switzerland			6,542,374	0.70
Taiwan				
Accton Technology Corp	TWD	2,000	33,510	0.00
Acer Inc	TWD	37,000	47,590	0.01
ASE Technology Holding Co Ltd	TWD	5,000	23,851	0.00
Asia Vital Components Co Ltd	TWD	2,000	37,109	0.00
Asustek Computer Inc	TWD	1,000	17,405	0.00
Cathay Financial Holding Co Ltd	TWD	63,000	132,137	0.02

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Taiwan (continued)				
Chailease Holding Co Ltd	TWD	4,080	21,033	0.00
Cheng Shin Rubber Industry Co Ltd	TWD	2,000	3,268	0.00
China Airlines Ltd	TWD	55,000	37,348	0.01
China Steel Corp	TWD	48,000	35,037	0.00
Chunghwa Telecom Co Ltd	TWD	30,000	118,875	0.01
Compal Electronics Inc	TWD	3,000	3,146	0.00
CTBC Financial Holding Co Ltd	TWD	94,000	102,171	0.01
Delta Electronics Inc	TWD	1,000	11,983	0.00
E Ink Holdings Inc	TWD	1,000	9,255	0.00
E.Sun Financial Holding Co Ltd	TWD	177,025	156,693	0.02
Eva Airways Corp	TWD	32,000	37,920	0.01
Evergreen Marine Corp Taiwan Ltd	TWD	14,000	89,171	0.01
Far EasTone Telecommunications Co Ltd	TWD	28,000	80,136	0.01
First Financial Holding Co Ltd	TWD	209,230	181,020	0.02
Fubon Financial Holding Co Ltd	TWD	74,865	213,370	0.02
Gigabyte Technology Co Ltd	TWD	1,000	8,137	0.00
Hon Hai Precision Industry Co Ltd	TWD	32,000	188,880	0.02
Hotai Motor Co Ltd	TWD	1,000	22,333	0.00
Hua Nan Financial Holdings Co Ltd	TWD	21,000	17,037	0.00
Innolux Corp	TWD	6,160	3,138	0.00
Lite-On Technology Corp	TWD	6,000	18,829	0.00
MediaTek Inc	TWD	6,000	222,072	0.02
Mega Financial Holding Co Ltd	TWD	44,290	54,914	0.01
PharmaEssentia Corp	TWD	1,000	20,061	0.00
President Chain Store Corp	TWD	3,000	27,924	0.00
Quanta Computer Inc	TWD	10,000	83,283	0.01
Shin Kong Financial Holding Co Ltd	TWD	53,000	20,100	0.00
SinoPac Financial Holdings Co Ltd	TWD	203,875	155,939	0.02
Taishin Financial Holding Co Ltd	TWD	44,720	25,969	0.00
Taiwan Semiconductor Manufacturing Co Ltd - ADR	USD	16,781	2,934,829	0.32
TCC Group Holdings Co Ltd	TWD	35,000	37,323	0.01
United Microelectronics Corp	TWD	35,000	59,476	0.01
Voltronic Power Technology Corp	TWD	1,000	63,884	0.01
Wan Hai Lines Ltd	TWD	7,000	21,668	0.00
Wistron Corp	TWD	17,000	54,174	0.01
WPG Holdings Ltd	TWD	7,000	16,558	0.00
Yang Ming Marine Transport Corp	TWD	15,000	32,717	0.00
Yuanta Financial Holding Co Ltd	TWD	79,560	79,582	0.01
Total Taiwan			5,560,855	0.60
Thailand				
Advanced Info Service PCL - NVDR	THB	20,500	165,580	0.02
Asset World Corp PCL - NVDR	THB	396,900	46,497	0.01
Bangkok Dusit Medical Services PCL - NVDR	THB	145,800	135,840	0.01
Bumrungrad Hospital PCL - NVDR	THB	1,300	10,852	0.00
CP ALL PCL - NVDR	THB	21,200	43,075	0.00
Delta Electronics Thailand PCL - NVDR	THB	10,800	35,796	0.00
Energy Absolute PCL - NVDR	THB	12,100	3,355	0.00
Indorama Ventures PCL - NVDR	THB	14,000	10,731	0.00
Intouch Holdings PCL - NVDR	THB	3,600	10,340	0.00
Minor International PCL - NVDR	THB	75,700	66,393	0.01
PTT Oil & Retail Business PCL - NVDR	THB	6,200	3,384	0.00
Thai Oil PCL - NVDR	THB	94,100	149,795	0.02
The Siam Cement PCL - NVDR	THB	13,900	103,904	0.01
Total Thailand			785,542	0.08
Turkey				
Turkcell Iletisim Hizmetleri AS - ADR	USD	15,183	106,129	0.01
Total Turkey			106,129	0.01
United Arab Emirates				
Abu Dhabi Commercial Bank PJSC	AED	19,756	45,281	0.00
Abu Dhabi Islamic Bank PJSC	AED	10,895	37,732	0.00
Aldar Properties PJSC	AED	35,547	72,773	0.01
Dubai Islamic Bank PJSC	AED	8,369	14,355	0.00
Emaar Properties PJSC	AED	35,020	83,147	0.01
Emirates NBD Bank PJSC	AED	8,569	47,363	0.01
Emirates Telecommunications Group Co PJSC	AED	14,751	74,297	0.01

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
United Arab Emirates (continued)				
First Abu Dhabi Bank PJSC	AED	13,290	49,710	0.01
Total United Arab Emirates			424,658	0.05
United Kingdom				
3i Group PLC	GBP	8,273	367,029	0.04
Anglogold Ashanti Plc	ZAR	1,658	44,221	0.00
AstraZeneca PLC	GBP	3,978	619,685	0.07
Auto Trader Group PLC	GBP	4,893	56,879	0.01
Aviva PLC	GBP	51,572	334,493	0.04
BAE Systems PLC	GBP	14,530	240,055	0.03
Barclays PLC	GBP	77,376	232,320	0.03
BT Group PLC	GBP	78,698	156,740	0.02
Burberry Group PLC	GBP	2,522	23,755	0.00
Compass Group PLC	GBP	810	26,103	0.00
Croda International PLC	GBP	1,598	90,548	0.01
DCC PLC	GBP	1,350	92,684	0.01
Diageo PLC	GBP	17,699	620,470	0.07
Entain PLC	GBP	2,755	28,515	0.00
Flutter Entertainment PLC	GBP	265	62,578	0.01
HSBC Holdings PLC	GBP	48,365	434,900	0.05
Informa PLC	GBP	8,979	99,473	0.01
J Sainsbury PLC	GBP	149,864	597,152	0.06
Kingfisher PLC	GBP	7,802	33,590	0.00
Legal & General Group PLC	GBP	13,236	40,033	0.00
Lloyds Banking Group PLC	GBP	250,720	198,370	0.02
M&G PLC	GBP	49,848	138,360	0.01
NatWest Group PLC	GBP	27,905	128,132	0.01
Pearson PLC	GBP	1,866	25,385	0.00
Reckitt Benckiser Group PLC	GBP	860	53,473	0.01
RELX PLC	GBP	21,131	1,002,230	0.11
Rolls-Royce Holdings PLC	GBP	31,030	218,850	0.02
Standard Chartered PLC	GBP	3,494	37,081	0.00
Unilever PLC	GBP	14,626	954,231	0.10
Vodafone Group PLC	GBP	248,724	250,979	0.03
WPP PLC	GBP	19,442	200,504	0.02
Total United Kingdom			7,408,818	0.79
United States				
3M Co	USD	11,121	1,525,245	0.16
AbbVie Inc	USD	4,450	866,237	0.09
Adobe Inc	USD	2,456	1,263,366	0.14
Advanced Micro Devices Inc	USD	7,233	1,182,885	0.13
Agilent Technologies Inc	USD	1,406	207,737	0.02
Albemarle Corp	USD	965	93,509	0.01
Albertsons Cos Inc	USD	1,177	21,798	0.00
Alcon AG	CHF	5,427	542,636	0.06
Align Technology Inc	USD	336	85,317	0.01
Alnylam Pharmaceuticals Inc	USD	534	146,743	0.02
Amazon.com Inc	USD	34,490	6,455,493	0.69
Amentum Holdings Inc	USD	471	11,328	0.00
American Express Co	USD	4,844	1,302,745	0.14
American Tower Corp (β)	USD	2,777	639,404	0.07
Ameriprise Financial Inc	USD	96	44,863	0.00
Amgen Inc	USD	2,727	875,203	0.09
Amphenol Corp	USD	2,924	188,920	0.02
Analog Devices Inc	USD	419	96,089	0.01
ANSYS Inc	USD	304	96,663	0.01
Apollo Global Management Inc	USD	3,574	443,033	0.05
Apple Inc	USD	51,152	11,812,531	1.27
Applied Materials Inc	USD	6,092	1,234,818	0.13
Aptiv PLC	USD	4,327	313,058	0.03
Arista Networks Inc	USD	1,259	476,758	0.05
AT&T Inc	USD	16,271	355,521	0.04
Atlassian Corp	USD	1,104	177,060	0.02
Autodesk Inc	USD	2,831	773,316	0.08
Automatic Data Processing Inc	USD	5,675	1,550,524	0.17
Axon Enterprise Inc	USD	801	318,173	0.03
Baker Hughes Co	USD	33,180	1,191,494	0.13
Ball Corp	USD	1,827	122,647	0.01
Bank of America Corp	USD	39,547	1,554,197	0.17

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
United States (continued)				
Best Buy Co Inc	USD	3,503	360,073	0.04
Biogen Inc	USD	730	140,821	0.02
BlackRock Inc	USD	726	684,023	0.07
Booking Holdings Inc	USD	184	774,128	0.08
Bristol-Myers Squibb Co	USD	10,000	514,000	0.06
Broadcom Inc	USD	16,245	2,776,758	0.30
Broadridge Financial Solutions Inc	USD	2,142	456,225	0.05
Brookfield Renewable Corp	CAD	1,024	33,767	0.00
Builders FirstSource Inc	USD	146	28,177	0.00
Bunge Global SA	USD	2,213	215,192	0.02
Burlington Stores Inc	USD	272	70,853	0.01
Cadence Design Systems Inc	USD	2,464	665,995	0.07
Caesars Entertainment Inc	USD	662	27,665	0.00
Capital One Financial Corp	USD	1,435	212,925	0.02
Cardinal Health Inc	USD	5,496	608,682	0.07
Carrier Global Corp	USD	6,652	535,353	0.06
Catalent Inc	USD	617	37,180	0.00
Caterpillar Inc	USD	2,538	988,475	0.11
CBRE Group Inc	USD	6,195	766,755	0.08
Cencora Inc	USD	3,419	767,600	0.08
Centene Corp	USD	4,022	299,076	0.03
CH Robinson Worldwide Inc	USD	3,618	394,579	0.04
Cheniere Energy Inc	USD	3,729	664,396	0.07
Chipotle Mexican Grill Inc	USD	8,970	516,313	0.06
Cintas Corp	USD	1,816	370,972	0.04
Cisco Systems Inc	USD	15,737	831,700	0.09
Citigroup Inc	USD	10,448	645,895	0.07
CNH Industrial NV	USD	19,030	212,185	0.02
Comcast Corp	USD	7,594	316,214	0.03
Confluent Inc	USD	1,687	33,318	0.00
Constellation Energy Corp	USD	606	153,736	0.02
Copart Inc	USD	9,241	480,717	0.05
Corteva Inc	USD	745	43,508	0.00
Costco Wholesale Corp	USD	2,239	2,010,174	0.22
CrowdStrike Holdings Inc	USD	1,072	304,373	0.03
Crown Castle Inc (ß)	USD	5,710	668,527	0.07
CSL Ltd	AUD	1,933	382,521	0.04
Cummins Inc	USD	2,094	679,712	0.07
CVS Health Corp	USD	3,420	216,657	0.02
Danaher Corp	USD	3,576	984,652	0.11
Datadog Inc	USD	1,194	137,035	0.01
Dayforce Inc	USD	696	42,038	0.00
Deckers Outdoor Corp	USD	2,124	337,780	0.04
Deere & Co	USD	1,273	527,843	0.06
Dell Technologies Inc	USD	2,114	250,488	0.03
DexCom Inc	USD	1,941	130,513	0.01
Dick's Sporting Goods Inc	USD	305	63,309	0.01
Digital Realty Trust Inc (ß)	USD	1,728	277,154	0.03
Discover Financial Services	USD	849	118,045	0.01
DocuSign Inc	USD	767	47,117	0.00
Dollar Tree Inc	USD	220	15,800	0.00
DoorDash Inc	USD	1,511	214,985	0.02
DR Horton Inc	USD	2,034	384,507	0.04
DuPont de Nemours Inc	USD	937	83,299	0.01
Eaton Corp PLC	USD	1,894	617,084	0.07
eBay Inc	USD	3,926	253,894	0.03
Ecolab Inc	USD	3,897	987,461	0.11
Edison International	USD	1,720	148,763	0.02
Edwards Lifesciences Corp	USD	6,487	429,893	0.05
Electronic Arts Inc	USD	8,904	1,282,087	0.14
Elevance Health Inc	USD	1,402	724,007	0.08
Eli Lilly & Co	USD	3,082	2,691,541	0.29
Enphase Energy Inc	USD	741	84,474	0.01
Equinix Inc (ß)	USD	811	716,823	0.08
Equitable Holdings Inc	USD	16,068	669,393	0.07
Etsy Inc	USD	876	49,257	0.01
Eversource Energy	USD	6,737	456,634	0.05
Exact Sciences Corp	USD	1,560	103,818	0.01
Expeditors International of Washington Inc	USD	3,423	447,044	0.05
FactSet Research Systems Inc	USD	58	26,579	0.00

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)

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Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
United States (continued)				
Fair Isaac Corp	USD	91	174,867	0.02
Ferguson Enterprises Inc	USD	3,461	682,786	0.07
Fidelity National Information Services Inc	USD	2,387	198,336	0.02
First Solar Inc	USD	352	89,133	0.01
Fiserv Inc	USD	1,353	241,118	0.03
Fortinet Inc	USD	1,089	84,103	0.01
Fortive Corp	USD	1,008	79,330	0.01
Fox Corp	USD	1,907	80,761	0.01
Gartner Inc	USD	220	111,775	0.01
GE HealthCare Technologies Inc	USD	2,331	216,480	0.02
GE Vernova Inc	USD	781	197,124	0.02
General Electric Co	USD	6,456	1,193,069	0.13
General Mills Inc	USD	8,075	599,165	0.06
General Motors Co	USD	4,613	209,015	0.02
Gilead Sciences Inc	USD	12,238	1,024,321	0.11
GSK PLC	GBP	4,737	96,773	0.01
Halliburton Co	USD	17,470	497,720	0.05
HCA Healthcare Inc	USD	454	181,741	0.02
Hewlett Packard Enterprise Co	USD	23,358	471,364	0.05
Hologic Inc	USD	488	39,474	0.00
Howmet Aerospace Inc	USD	2,518	249,358	0.03
HP Inc	USD	7,330	261,974	0.03
Hubbell Inc	USD	292	124,754	0.01
HubSpot Inc	USD	380	205,504	0.02
Humana Inc	USD	399	127,606	0.01
Huntington Bancshares Inc	USD	13,875	202,089	0.02
IDEXX Laboratories Inc	USD	1,252	635,052	0.07
Illumina Inc	USD	380	49,495	0.01
Incyte Corp	USD	1,659	110,108	0.01
Ingersoll Rand Inc	USD	1,756	170,929	0.02
Insulet Corp	USD	443	102,763	0.01
Intel Corp	USD	20,093	471,784	0.05
Intercontinental Exchange Inc	USD	1,268	201,713	0.02
International Business Machines Corp	USD	4,398	970,375	0.10
International Flavors & Fragrances Inc	USD	1,880	197,306	0.02
Intuit Inc	USD	2,576	1,605,544	0.17
Intuitive Surgical Inc	USD	1,834	893,286	0.10
IQVIA Holdings Inc	USD	1,062	249,050	0.03
Iron Mountain Inc (B)	USD	1,966	229,766	0.02
Jacobs Solutions Inc	USD	471	61,682	0.01
James Hardie Industries PLC - GDR	AUD	1,390	54,870	0.01
JB Hunt Transport Services Inc	USD	140	24,451	0.00
Johnson Controls International plc	USD	4,452	342,403	0.04
JPMorgan Chase & Co	USD	11,062	2,295,697	0.25
Juniper Networks Inc	USD	1,117	43,446	0.00
Kellanova	USD	3,490	281,852	0.03
Kenvue Inc	USD	3,276	76,396	0.01
Keysight Technologies Inc	USD	2,422	385,292	0.04
KLA Corp	USD	100	78,099	0.01
Lam Research Corp	USD	1,002	826,870	0.09
Lennox International Inc	USD	126	76,210	0.01
Linde PLC	USD	1,164	555,403	0.06
LKQ Corp	USD	513	20,664	0.00
Lowe's Cos Inc	USD	3,677	988,451	0.11
lululemon athletica Inc	USD	729	202,698	0.02
MarketAxess Holdings Inc	USD	114	29,226	0.00
Marsh & McLennan Cos Inc	USD	2,357	525,847	0.06
Marvell Technology Inc	USD	4,246	302,060	0.03
MasterCard Inc	USD	4,870	2,403,491	0.26
McCormick & Co Inc	USD	427	35,492	0.00
McDonald's Corp	USD	2,180	663,287	0.07
McKesson Corp	USD	1,263	617,001	0.07
Merck & Co Inc	USD	11,707	1,329,330	0.14
MetLife Inc	USD	4,830	396,543	0.04
Micron Technology Inc	USD	4,026	421,482	0.05
Microsoft Corp	USD	26,851	11,446,850	1.23
Moderna Inc	USD	2,063	138,262	0.01
Molina Healthcare Inc	USD	80	27,375	0.00
Mondelez International Inc	USD	346	25,518	0.00
MongoDB Inc	USD	306	82,195	0.01

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Schedule of Investments (Unaudited) (continued)

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Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
United States (continued)				
Moody's Corp	USD	1,714	811,459	0.09
Morgan Stanley	USD	9,922	1,026,828	0.11
MSCI Inc	USD	369	211,906	0.02
Nasdaq Inc	USD	2,467	178,167	0.02
Nestle SA	CHF	5,117	516,850	0.06
NetApp Inc	USD	1,419	173,274	0.02
Newmont Corp	USD	7,562	402,752	0.04
NextEra Energy Inc	USD	6,696	563,937	0.06
Northrop Grumman Corp	USD	640	336,774	0.04
NVIDIA Corp	USD	93,340	11,216,668	1.20
Okta Inc	USD	244	18,085	0.00
Old Dominion Freight Line Inc	USD	1,595	317,054	0.03
ONEOK Inc	USD	15,950	1,428,004	0.15
Palo Alto Networks Inc	USD	1,548	525,809	0.06
Paychex Inc	USD	1,244	166,373	0.02
Paycom Software Inc	USD	159	26,556	0.00
Paylocity Holding Corp	USD	171	27,930	0.00
PayPal Holdings Inc	USD	4,977	390,645	0.04
Pentair PLC	USD	3,392	327,599	0.04
PepsiCo Inc	USD	3,307	564,141	0.06
Pfizer Inc	USD	24,484	711,505	0.08
Phillips 66	USD	465	60,483	0.01
PPG Industries Inc	USD	3,839	513,121	0.05
Prologis Inc (β)	USD	5,143	643,904	0.07
Prudential Financial Inc	USD	5,450	653,837	0.07
PTC Inc	USD	956	173,820	0.02
Public Service Enterprise Group Inc	USD	7,283	639,957	0.07
Public Storage (β)	USD	252	89,872	0.01
PulteGroup Inc	USD	1,417	201,086	0.02
QUALCOMM Inc	USD	4,140	701,357	0.08
Quanta Services Inc	USD	1,740	516,693	0.06
Regeneron Pharmaceuticals Inc	USD	624	650,832	0.07
Repligen Corp	USD	353	51,538	0.01
ResMed Inc	USD	364	89,504	0.01
Rivian Automotive Inc	USD	11,586	131,733	0.01
Robinhood Markets Inc	USD	6,186	145,309	0.02
Roche Holding AG	CHF	1,277	410,545	0.04
Rockwell Automation Inc	USD	326	87,251	0.01
Royal Caribbean Cruises Ltd	USD	175	30,613	0.00
RTX Corp	USD	10,029	1,209,197	0.13
S&P Global Inc	USD	2,531	1,296,112	0.14
Salesforce Inc	USD	4,933	1,335,856	0.14
Samsara Inc	USD	1,275	60,601	0.01
Sanofi SA	EUR	2,838	327,232	0.03
Schneider Electric SE	EUR	3,831	1,012,115	0.11
Seagate Technology Holdings PLC	USD	656	70,907	0.01
ServiceNow Inc	USD	1,704	1,502,280	0.16
Smurfit WestRock PLC	USD	909	45,505	0.00
Snowflake Inc	USD	784	90,372	0.01
Solventum Corp	USD	737	50,087	0.01
Starbucks Corp	USD	5,183	503,684	0.05
State Street Corp	USD	317	27,715	0.00
STERIS PLC	USD	854	204,234	0.02
Stryker Corp	USD	809	289,590	0.03
Swiss Re AG	CHF	6,087	843,314	0.09
Synchrony Financial	USD	7,104	351,790	0.04
Synopsys Inc	USD	1,195	608,363	0.07
Take-Two Interactive Software Inc	USD	2,539	389,711	0.04
Targa Resources Corp	USD	4,010	585,300	0.06
Target Corp	USD	2,565	400,345	0.04
Texas Instruments Inc	USD	7,116	1,479,345	0.16
The Bank of New York Mellon Corp	USD	9,146	650,006	0.07
The Charles Schwab Corp	USD	6,125	394,328	0.04
The Cigna Group	USD	1,432	494,942	0.05
The Clorox Co	USD	568	92,635	0.01
The Coca-Cola Co	USD	30,490	2,193,756	0.24
The Cooper Cos Inc	USD	3,737	412,004	0.04
The Home Depot Inc	USD	5,400	2,165,346	0.23
The Interpublic Group of Cos Inc	USD	3,574	112,867	0.01
The Kraft Heinz Co	USD	4,599	161,747	0.02

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
United States (continued)				
The Kroger Co	USD	456	25,946	0.00
The PNC Financial Services Group Inc	USD	3,460	629,755	0.07
The Procter & Gamble Co	USD	9,435	1,635,652	0.18
The Progressive Corp	USD	2,825	707,776	0.08
The Sherwin-Williams Co	USD	848	322,605	0.03
The TJX Cos Inc	USD	1,741	203,627	0.02
The Travelers Cos Inc	USD	776	181,600	0.02
The Walt Disney Co	USD	11,440	1,103,159	0.12
Tractor Supply Co	USD	389	112,370	0.01
Trane Technologies PLC	USD	2,712	1,041,598	0.11
TransUnion	USD	302	31,402	0.00
Truist Financial Corp	USD	9,123	384,352	0.04
Twilio Inc	USD	463	30,211	0.00
Uber Technologies Inc	USD	8,837	657,826	0.07
UiPath Inc	USD	4,563	58,543	0.01
Ulta Beauty Inc	USD	161	63,733	0.01
Union Pacific Corp	USD	2,662	655,278	0.07
United Rentals Inc	USD	587	472,018	0.05
UnitedHealth Group Inc	USD	3,773	2,195,018	0.24
Unity Software Inc	USD	2,003	46,289	0.00
US Bancorp	USD	5,797	260,981	0.03
Valero Energy Corp	USD	976	131,809	0.01
Veeva Systems Inc	USD	768	161,334	0.02
Veralto Corp	USD	2,966	327,743	0.04
Verizon Communications Inc	USD	32,710	1,477,674	0.16
Vertex Pharmaceuticals Inc	USD	1,982	919,648	0.10
Vertiv Holdings Co	USD	2,030	196,036	0.02
Visa Inc	USD	8,865	2,425,198	0.26
Walgreens Boots Alliance Inc	USD	18,064	165,828	0.02
Waters Corp	USD	702	249,708	0.03
Welltower Inc (β)	USD	4,125	523,793	0.06
West Pharmaceutical Services Inc	USD	199	61,891	0.01
Western Digital Corp	USD	3,520	242,880	0.03
Williams-Sonoma Inc	USD	1,530	236,263	0.03
Workday Inc	USD	2,033	494,141	0.05
WW Grainger Inc	USD	665	688,953	0.07
Xylem Inc	USD	2,685	358,904	0.04
Zimmer Biomet Holdings Inc	USD	213	22,919	0.00
Zoetis Inc	USD	5,309	1,034,140	0.11
Zscaler Inc	USD	935	160,605	0.02
Total United States			173,241,465	18.57
Total Common Stocks (Cost: \$227,804,708)			272,867,748	29.25

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Preferred Stocks				
Brazil				
Ambev SA	BRL	28,500	67,817	0.01
Cia Energetica de Minas Gerais	BRL	17,580	36,624	0.00
Gerdau SA	BRL	17,700	61,963	0.01
Itau Unibanco Holding SA	BRL	7,500	50,220	0.00
Total Brazil			216,624	0.02
Total Preferred Stocks (Cost: \$219,102)			216,624	0.02

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Coupon	Maturity Date	Currency	Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.						
Government Bonds						
France						
French Republic Government OAT Inflation Linked Bond	0.100%	01/03/2029	EUR	30,020,896	32,612,830	3.50
French Republic Government OAT Inflation Linked Bond	0.100%	25/07/2031	EUR	16,327,072	17,516,436	1.88
French Republic Government OAT Inflation Linked Bond	0.100%	01/03/2032	EUR	9,978,813	10,496,119	1.12
French Republic Government OAT Inflation Linked Bond	0.100%	01/03/2036	EUR	13,152,550	13,171,376	1.41
French Republic Government OAT Inflation Linked Bond	0.100%	25/07/2036	EUR	17,442,546	17,608,154	1.89
Total France					91,404,915	9.80
Germany						
Deutsche Bundesrepublik Inflation Linked Bond	0.500%%	15/04/2030	EUR	9,150,336	10,324,150	1.11
Total Germany					10,324,150	1.11
United Kingdom						
United Kingdom Gilt Inflation Linked	0.125%	22/03/2029	GBP	4,733,177	6,303,966	0.68
United Kingdom Gilt Inflation Linked	0.125%	10/08/2031	GBP	8,578,765	11,398,691	1.22
United Kingdom Gilt Inflation Linked	1.250%	22/11/2032	GBP	16,953,985	24,251,918	2.60
United Kingdom Gilt Inflation Linked	0.750%	22/11/2033	GBP	8,015,700	10,964,401	1.17
United Kingdom Gilt Inflation Linked	0.750%	22/03/2034	GBP	15,684,934	21,359,905	2.29
Total United Kingdom					74,278,881	7.96
United States						
United States Treasury Inflation Indexed Bond	0.125%	15/01/2032	USD	76,818,513	69,514,015	7.45
United States Treasury Inflation Indexed Bond	0.625%	15/07/2032	USD	55,535,841	52,063,864	5.58
United States Treasury Inflation Indexed Bond	1.375%	15/07/2033	USD	64,832,942	63,978,134	6.86
United States Treasury Inflation Indexed Bond	1.750%	15/01/2034	USD	58,632,798	59,351,098	6.36
United States Treasury Inflation Indexed Bond	1.875%	15/07/2034	USD	12,931,089	13,262,523	1.42
Total United States					258,169,634	27.67
Total Government Bonds (Cost: \$425,433,805)					434,177,580	46.54

Investments	Coupon	Maturity Date	Currency	Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.						
Structured Notes						
United States						
STAR Compass PLC - Series 92	0.000%	05/09/2029	USD	43,450,219	45,870,396	4.91
STAR Helios Plc - Series 92	0.000%	05/09/2029	USD	43,450,219	45,870,396	4.92
Total United States					91,740,792	9.83
Total Structured Notes (Cost: \$85,964,026)					91,740,792	9.83

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Effective Yield [^]	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					
Short-Term Investments					
Other Investment Funds					
United States					
UBS (Irl) Select Money Market Fund - USD Premier (Dist)	5.020%	USD	18,185,124	18,185,124	1.95
Total United States				18,185,124	1.95
Total Other Investment Funds (Cost: \$18,185,124)				18,185,124	1.95
Total Short-Term Investments (Cost: \$18,185,124)				18,185,124	1.95
Total Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				817,187,868	87.59
Total Investments (Total Cost: \$757,606,765)				817,187,868	87.59
Other Assets/(Liabilities)				115,812,598	12.41
Total Net Assets				933,000,466	100.00

Legend:

^(B) Real Estate Investment Trust

[^] Seven-day effective yield at 30 September 2024.

ADR - American Depositary Receipt

GDR - Global Depositary Receipt

NVDR - Non-Voting Depositary Receipt

Economic Classification of Investments (Unaudited)

As at 30 September 2024

Industry Classification	Percent of Net Assets
Basic Materials	0.97
Communications	1.77
Consumer Cyclical	2.99
Consumer Non-cyclical	5.03
Energy	0.78
Financial	17.69
Government	46.54
Industrial	3.64
Technology	7.82
Utilities	0.36
Total Investments	87.59
Other Assets/(Liabilities)	12.41
Total Net Assets	100.00

Repurchase Agreements

Underlying Collateral Received	Counter-party [†]	Currency	Interest Rate Received	Maturity Date	Principal Amounts	Fair Value in USD	Percent of Net Assets
United States Treasury Inflation Indexed Bond, 0.375%, 15/07/2027	SSBT	USD	4.700%	30/09/2024	2,207,602	2,207,602	0.23
United States Treasury Inflation Indexed Bond, 0.500%, 15/01/2028	SSBT	USD	4.700%	30/09/2024	2,207,667	2,207,667	0.24
United States Treasury Inflation Indexed Bond, 0.750%, 15/07/2028	SSBT	USD	4.700%	30/09/2024	2,207,674	2,207,674	0.24
United States Treasury Inflation Indexed Bond, 1.250%, 15/04/2028	SSBT	USD	4.700%	30/09/2024	2,207,670	2,207,670	0.24
United States Treasury Inflation Indexed Bond, 1.625%, 15/10/2027	SSBT	USD	4.700%	30/09/2024	2,207,641	2,207,641	0.24
United States Treasury Inflation Indexed Bond, 2.375%, 15/10/2028	SSBT	USD	4.700%	30/09/2024	2,207,693	2,207,693	0.24
United States Treasury Note, 3.250%, 30/06/2027	SSBT	USD	4.700%	30/09/2024	314,989	314,989	0.03
United States Treasury Note, 3.625%, 31/08/2029	SSBT	USD	4.700%	30/09/2024	2,207,615	2,207,615	0.23
Total Repurchase Agreements						15,768,551	1.69

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

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	Emerging Markets CDX - Series 42	1.00%	20/12/2029	1.63%	USD	(13,994,483)	(408,386)	(390,327)	(0.04)
CITG	European iTraxx Crossover Indices CDX - Series 42	5.00%	20/12/2029	3.10%	EUR	(53,846,148)	4,893,918	4,989,914	0.54
CITG	European iTraxx Indices CDX - Series 42	1.00%	20/12/2029	0.59%	EUR	(116,864,483)	2,471,165	2,451,544	0.26
CITG	North American High Yield CDX - Series 43	5.00%	20/12/2029	3.30%	USD	(61,461,450)	4,886,390	4,939,841	0.53
CITG	North American Investment Grade CDX - Series 43	1.00%	20/12/2029	0.53%	USD	(104,991,646)	2,426,845	2,441,171	0.26
Total Credit Default Swap Contracts - Sell Protection								14,432,143	1.55

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 Bond Futures	JPPC	396	18/12/2024	CAD	36,651,952	223,159	0.02
10 Year Japan Treasury Bond Futures	JPPC	64	13/12/2024	JPY	64,654,818	81,074	0.01
10 Year US Treasury Note (CBT) Futures	JPPC	2,027	19/12/2024	USD	232,281,531	510,043	0.06
2 Year US Treasury Note (CBT) Futures	JPPC	43	31/12/2024	USD	8,962,814	27,630	0.00
5 Year US Treasury Note (CBT) Futures	JPPC	264	31/12/2024	USD	29,066,812	105,401	0.01
CAC40 10 Euro Index Futures	JPPC	7	18/10/2024	EUR	599,753	10,160	0.00
DAX Index Futures	JPPC	1	20/12/2024	EUR	544,604	14,845	0.00
Euro STOXX 50 Index Futures	JPPC	24	20/12/2024	EUR	1,351,477	42,683	0.00
Euro-Bobl Futures	GSCO	310	06/12/2024	EUR	41,553,743	294,974	0.03
Euro-BTP Futures	GSCO	138	06/12/2024	EUR	18,738,554	377,088	0.04
Euro-Bund Futures	GSCO	309	06/12/2024	EUR	46,589,399	477,468	0.05
Euro-Buxl 30 Year Bond Futures	GSCO	45	06/12/2024	EUR	6,865,276	79,252	0.01
Euro-OAT Futures	GSCO	166	06/12/2024	EUR	23,526,891	122,462	0.01
Euro-Schatz Futures	GSCO	190	06/12/2024	EUR	22,735,270	68,056	0.01
FTSE 100 Index Futures	JPPC	2	20/12/2024	GBP	222,693	535	0.00
FTSE/JSE TOP 40 Index Futures	JPPC	2	19/12/2024	ZAR	92,716	4,417	0.00
FTSE/MIB Index Futures	JPPC	2	20/12/2024	EUR	381,236	6,385	0.00
HANG SENG Index Futures	JPPC	3	30/10/2024	HKD	410,963	34,369	0.00
HSCE Index Futures	JPPC	1	30/10/2024	HKD	48,639	4,274	0.00
IBEX 35 Index Futures	JPPC	2	18/10/2024	EUR	265,854	2,986	0.00
Russell 2000 E-mini Index Futures	JPPC	20	20/12/2024	USD	2,248,300	40,206	0.00
S&P 500 E-mini Index Futures	JPPC	81	20/12/2024	USD	23,419,125	416,414	0.04
S&P MID 400 E-mini Index Futures	GSCO	4	20/12/2024	USD	1,255,240	35,327	0.00
S&P/TSX 60 Index Futures	JPPC	5	19/12/2024	CAD	1,065,116	10,194	0.00
SPI 200 Index Futures	JPPC	6	19/12/2024	AUD	863,597	10,041	0.00
TOPIX Index Futures	JPPC	6	12/12/2024	JPY	1,109,404	32,443	0.00
US LONG Bond (CBT) Futures	JPPC	396	19/12/2024	USD	49,413,376	162,392	0.02
US ULTRA Bond (CBT) Futures	JPPC	135	19/12/2024	USD	18,073,125	82,036	0.01
10 Year Australian Treasury Bond Futures	JPPC	359	16/12/2024	AUD	28,964,145	(219,799)	(0.02)
10 Year Canadian Treasury Bond Futures	JPPC	16	18/12/2024	CAD	1,480,887	(7,471)	(0.00)
10 Year Japan Treasury Bond Futures	JPPC	2	13/12/2024	JPY	2,020,464	(1,750)	(0.00)
10 Year US Treasury Note (CBT) Futures	JPPC	232	19/12/2024	USD	26,585,751	(121,573)	(0.01)
2 Year US Treasury Note (CBT) Futures	JPPC	65	31/12/2024	USD	13,548,440	(23,989)	(0.00)
3 Year Australian Treasury Bond Futures	JPPC	204	16/12/2024	AUD	15,155,401	(26,228)	(0.00)
5 Year US Treasury Note (CBT) Futures	JPPC	78	31/12/2024	USD	8,587,921	(35,288)	(0.00)
Euro-Bund Futures	GSCO	13	06/12/2024	EUR	1,960,072	(1,395)	(0.00)
Euro-Buxl 30 Year Bond Futures	GSCO	6	06/12/2024	EUR	915,371	(10,165)	(0.00)
Euro-OAT Futures	GSCO	14	06/12/2024	EUR	1,984,196	(14,209)	(0.00)
FTSE 100 Index Futures	JPPC	10	20/12/2024	GBP	1,113,465	(7,391)	(0.00)
FTSE Taiwan Index Futures	JPPC	11	30/10/2024	USD	821,040	(17,825)	(0.00)
IFSC Nifty 50 Index Futures	JPPC	24	31/10/2024	USD	1,248,312	(7,888)	(0.00)
Long Gilt Futures	JPPC	308	27/12/2024	GBP	40,650,808	(89,246)	(0.01)
Russell 2000 E-mini Index Futures	JPPC	2	20/12/2024	USD	224,830	(3,420)	(0.00)
S&P 500 E-mini Index Futures	JPPC	5	20/12/2024	USD	1,445,625	(3,282)	(0.00)

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Futures Contracts (continued) Exchange-Traded (continued)

Description	Counterparty [†]	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
US LONG Bond (CBT) Futures	JPPC	365	19/12/2024	USD	45,545,159	(117,571)	(0.01)
US ULTRA Bond (CBT) Futures	JPPC	263	19/12/2024	USD	35,209,125	(119,389)	(0.01)
Total Futures Contracts						2,448,435	0.26

Interest Rate Swap Contracts Centrally Cleared

Counterparty [†]	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	Floating KRW 3-month KSDA	Fixed 3.00%	12,111,180	73,089	19/12/2029	143,604	0.02
JPLL	Floating KRW 3-month KSDA	Fixed 3.00%	12,111,180	76,616	19/12/2029	143,604	0.02
JPLL	Floating SGD SORA-1D	Fixed 2.50%	6,616,591	60,101	19/12/2029	64,840	0.01
CITG	Floating SGD SORA-1D	Fixed 2.50%	6,537,822	59,418	19/12/2029	64,068	0.01
CITG	Floating PLN 6-month WIBOR	Fixed 4.50%	5,355,732	24,661	19/12/2029	56,094	0.01
JPLL	Floating PLN 6-month WIBOR	Fixed 4.50%	5,355,732	24,635	19/12/2029	56,094	0.01
CITG	Floating HKD 3-month HIBOR	Fixed 3.00%	6,648,052	10,395	19/12/2029	29,799	0.00
JPLL	Floating HKD 3-month HIBOR	Fixed 3.00%	6,648,052	10,362	19/12/2029	29,799	0.00
CITG	Floating MXN 1-month TIIE	Fixed 8.50%	10,158,974	(65,642)	13/12/2029	24,725	0.00
JPLL	Floating MXN 1-month TIIE	Fixed 8.50%	10,158,974	(65,692)	13/12/2029	24,725	0.00
CITG	Floating HUF 6-month BUBOR	Fixed 5.50%	3,470,978	(19,101)	19/12/2029	24,127	0.00
JPLL	Floating HUF 6-month BUBOR	Fixed 5.50%	3,470,978	(19,119)	19/12/2029	24,127	0.00
CITG	Floating KRW 3-month KSDA	Fixed 3.00%	890,854	11,297	20/03/2030	11,447	0.00
JPLL	Floating KRW 3-month KSDA	Fixed 3.00%	890,854	11,293	20/03/2030	11,447	0.00
CITG	Floating ZAR 3-month JIBAR	Fixed 7.50%	3,489,389	(10,268)	19/12/2029	7,091	0.00
JPLL	Floating ZAR 3-month JIBAR	Fixed 7.50%	3,489,389	(10,285)	19/12/2029	7,091	0.00
CITG	Floating PLN 6-month WIBOR	Fixed 4.50%	450,159	6,537	20/03/2030	6,347	0.00
JPLL	Floating PLN 6-month WIBOR	Fixed 4.50%	450,159	6,438	20/03/2030	6,347	0.00
CITG	Floating SGD SORA-1D	Fixed 2.50%	551,556	7,945	20/03/2030	5,576	0.00
JPLL	Floating SGD SORA-1D	Fixed 2.50%	472,762	7,237	20/03/2030	4,780	0.00
CITG	Floating MXN 1-month TIIE	Fixed 8.50%	537,734	1,786	13/03/2030	3,281	0.00
JPLL	Floating MXN 1-month TIIE	Fixed 8.50%	537,734	1,783	13/03/2030	3,281	0.00
CITG	Floating HKD 3-month HIBOR	Fixed 3.00%	453,672	5,455	20/03/2030	3,013	0.00
JPLL	Floating HKD 3-month HIBOR	Fixed 3.00%	440,710	5,401	20/03/2030	2,927	0.00
CITG	Floating HUF 6-month BUBOR	Fixed 5.50%	241,163	1,205	20/03/2030	1,994	0.00
JPLL	Floating HUF 6-month BUBOR	Fixed 5.50%	241,163	1,203	20/03/2030	1,994	0.00
CITG	Floating INR 1-day MIBOR	Fixed 6.00%	835,672	2,835	19/03/2030	363	0.00
JPLL	Floating INR 1-day MIBOR	Fixed 6.00%	835,672	2,831	19/03/2030	363	0.00
CITG	Floating ZAR 3-month JIBAR	Fixed 7.50%	232,160	524	20/03/2030	7	0.00
JPLL	Floating ZAR 3-month JIBAR	Fixed 7.50%	232,160	523	20/03/2030	7	0.00
CITG	Floating CZK 6-month PRIBOR	Fixed 3.00%	353,925	(232)	20/03/2030	(617)	(0.00)
JPLL	Floating CZK 6-month PRIBOR	Fixed 3.00%	353,925	(234)	20/03/2030	(617)	(0.00)
CITG	Floating INR 1-day MIBOR	Fixed 6.00%	9,425,754	3,917	18/12/2029	(1,314)	(0.00)
JPLL	Floating INR 1-day MIBOR	Fixed 6.00%	9,425,754	3,870	18/12/2029	(1,314)	(0.00)
CITG	Floating CZK 6-month PRIBOR	Fixed 3.00%	5,169,355	(19,017)	19/12/2029	(15,815)	(0.00)
JPLL	Floating CZK 6-month PRIBOR	Fixed 3.00%	5,169,355	(18,894)	19/12/2029	(15,815)	(0.00)
Total Interest Rate Swap Contracts						727,470	0.08

Forward Foreign Currency 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	18,597,000	USD	3,316,797	18/12/2024*	54,731	0.01
CITI	CLP	300,000,000	USD	326,455	18/12/2024*	7,448	0.00
CITI	CNH	30,784,500	USD	4,363,430	18/12/2024	59,016	0.01
CITI	CZK	1,500,000	USD	66,316	18/12/2024	291	0.00
CITI	DKK	413,000	USD	61,898	18/12/2024	211	0.00

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Forward Foreign Currency Exchange Contracts (continued) Over-the-Counter (continued)

Counterparty [†]	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	EUR	106,791	USD	119,354	18/12/2024	287	0.00
CITI	GBP	1,195,499	USD	1,571,789	18/12/2024	27,831	0.00
CITI	INR	520,000,000	USD	6,168,556	18/12/2024*	8,374	0.00
CITI	KRW	3,050,000,000	USD	2,298,337	18/12/2024*	33,216	0.00
CITI	PLN	1,279,000	USD	331,458	18/12/2024	1,661	0.00
CITI	USD	4,453,335	CAD	5,984,000	18/12/2024	14,254	0.00
CITI	USD	1,778,606	CHF	1,484,800	18/12/2024	5,467	0.00
CITI	USD	534,427	CNH	3,718,500	18/12/2024	234	0.00
CITI	USD	66,705	CZK	1,500,000	18/12/2024	98	0.00
CITI	USD	12,813,485	EUR	11,420,719	18/12/2024	18,533	0.00
CITI	USD	46,197	HUF	16,392,000	18/12/2024	197	0.00
CITI	USD	270,381	INR	22,744,200	18/12/2024*	210	0.00
CITI	USD	114,455	MXN	2,257,250	18/12/2024	903	0.00
CITI	USD	4,487	PHP	251,313	18/12/2024*	4	0.00
CITI	USD	33,748	PLN	129,544	18/12/2024	8	0.00
CITI	USD	799	SAR	3,000	18/12/2024	0**	0.00
CITI	USD	337,097	TWD	10,531,788	18/12/2024*	644	0.00
CITI	ZAR	62,000,000	USD	3,461,789	18/12/2024	113,214	0.01
JPMC	BRL	18,597,000	USD	3,316,780	18/12/2024*	54,747	0.01
JPMC	CLP	300,000,000	USD	326,453	18/12/2024*	7,450	0.00
JPMC	CNH	30,784,500	USD	4,363,409	18/12/2024	59,038	0.01
JPMC	CZK	1,500,000	USD	66,316	18/12/2024	291	0.00
JPMC	DKK	413,000	USD	61,898	18/12/2024	211	0.00
JPMC	EUR	106,791	USD	119,353	18/12/2024	288	0.00
JPMC	GBP	1,195,501	USD	1,571,784	18/12/2024	27,839	0.00
JPMC	INR	520,000,000	USD	6,168,525	18/12/2024*	8,404	0.00
JPMC	KRW	3,050,000,000	USD	2,298,326	18/12/2024*	33,228	0.00
JPMC	PLN	1,279,000	USD	331,456	18/12/2024	1,663	0.00
JPMC	USD	4,453,357	CAD	5,984,000	18/12/2024	14,277	0.00
JPMC	USD	1,778,615	CHF	1,484,800	18/12/2024	5,476	0.00
JPMC	USD	534,430	CNH	3,718,500	18/12/2024	237	0.00
JPMC	USD	66,705	CZK	1,500,000	18/12/2024	98	0.00
JPMC	USD	12,813,550	EUR	11,420,719	18/12/2024	18,597	0.00
JPMC	USD	46,197	HUF	16,392,000	18/12/2024	197	0.00
JPMC	USD	270,383	INR	22,744,200	18/12/2024*	211	0.00
JPMC	USD	114,456	MXN	2,257,250	18/12/2024	904	0.00
JPMC	USD	4,487	PHP	251,313	18/12/2024*	4	0.00
JPMC	USD	41,100	PLN	157,772	18/12/2024	8	0.00
JPMC	USD	799	SAR	3,000	18/12/2024	0**	0.00
JPMC	USD	337,048	TWD	10,531,788	18/12/2024*	595	0.00
JPMC	ZAR	62,000,000	USD	3,461,772	18/12/2024	113,231	0.01
CITI	BRL	150,000	USD	27,297	18/12/2024*	(103)	(0.00)
CITI	CNH	261,500	USD	37,591	18/12/2024	(24)	(0.00)
CITI	CZK	13,500,000	USD	603,531	18/12/2024	(4,072)	(0.00)
CITI	EUR	51,709	USD	57,945	18/12/2024	(14)	(0.00)
CITI	HUF	555,000,000	USD	1,563,591	18/12/2024	(6,128)	(0.00)
CITI	MXN	91,500,000	USD	4,625,066	18/12/2024	(22,120)	(0.00)
CITI	USD	2,616,969	AUD	3,846,500	18/12/2024	(51,255)	(0.01)
CITI	USD	710,049	BRL	3,975,500	18/12/2024*	(10,686)	(0.00)
CITI	USD	2,550,165	CHF	2,143,700	18/12/2024	(9,828)	(0.00)
CITI	USD	150,518	CLP	138,323,500	18/12/2024*	(3,437)	(0.00)
CITI	USD	3,673,754	CNH	25,881,500	18/12/2024	(44,336)	(0.01)
CITI	USD	22,156	CZK	500,000	18/12/2024	(46)	(0.00)
CITI	USD	1,414,772	DKK	9,434,000	18/12/2024	(3,952)	(0.00)
CITI	USD	61,439,588	EUR	55,065,660	18/12/2024	(252,016)	(0.03)
CITI	USD	41,981,943	GBP	31,856,612	18/12/2024	(643,350)	(0.07)
CITI	USD	1,097,737	HKD	8,528,500	18/12/2024	(1,604)	(0.00)
CITI	USD	176,191	IDR	2,732,739,500	18/12/2024*	(3,435)	(0.00)
CITI	USD	2,369,890	INR	199,697,800	18/12/2024*	(2,263)	(0.00)
CITI	USD	7,207,860	JPY	1,027,739,000	18/12/2024	(43,404)	(0.00)
CITI	USD	1,717,941	KRW	2,270,013,500	18/12/2024*	(17,357)	(0.00)
CITI	USD	558,999	MXN	11,257,250	18/12/2024	(7,302)	(0.00)
CITI	USD	70,782	PEN	265,500	18/12/2024*	(641)	(0.00)
CITI	USD	31,223	PHP	1,759,187	18/12/2024*	(157)	(0.00)
CITI	USD	68,067	PLN	262,956	18/12/2024	(420)	(0.00)
CITI	USD	540,323	SAR	2,029,500	18/12/2024	(230)	(0.00)

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Forward Foreign Currency Exchange Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	USD	1,288,336	SEK	13,102,000	18/12/2024	(10,754)	(0.00)
CITI	USD	807,794	SGD	1,046,000	18/12/2024	(11,178)	(0.00)
CITI	USD	386,192	THB	12,953,500	18/12/2024	(18,421)	(0.00)
CITI	USD	2,595,386	TWD	81,681,212	18/12/2024*	(14,036)	(0.00)
CITI	USD	532,261	ZAR	9,559,500	18/12/2024	(18,953)	(0.00)
JPMC	BRL	150,000	USD	27,297	18/12/2024*	(103)	(0.00)
JPMC	CNH	261,500	USD	37,591	18/12/2024	(24)	(0.00)
JPMC	CZK	13,500,000	USD	603,528	18/12/2024	(4,069)	(0.00)
JPMC	EUR	51,709	USD	57,945	18/12/2024	(14)	(0.00)
JPMC	HUF	555,000,000	USD	1,563,583	18/12/2024	(6,120)	(0.00)
JPMC	MXN	91,500,000	USD	4,625,043	18/12/2024	(22,097)	(0.00)
JPMC	USD	2,616,982	AUD	3,846,500	18/12/2024	(51,241)	(0.01)
JPMC	USD	710,053	BRL	3,975,500	18/12/2024*	(10,682)	(0.00)
JPMC	USD	2,550,178	CHF	2,143,700	18/12/2024	(9,815)	(0.00)
JPMC	USD	150,519	CLP	138,323,500	18/12/2024*	(3,436)	(0.00)
JPMC	USD	3,673,772	CNH	25,881,500	18/12/2024	(44,318)	(0.01)
JPMC	USD	22,156	CZK	500,000	18/12/2024	(46)	(0.00)
JPMC	USD	1,414,779	DKK	9,434,000	18/12/2024	(3,944)	(0.00)
JPMC	USD	61,439,791	EUR	55,065,660	18/12/2024	(251,813)	(0.03)
JPMC	USD	41,981,668	GBP	31,856,613	18/12/2024	(643,625)	(0.07)
JPMC	USD	1,097,742	HKD	8,528,500	18/12/2024	(1,598)	(0.00)
JPMC	USD	176,192	IDR	2,732,739,500	18/12/2024*	(3,434)	(0.00)
JPMC	USD	2,369,979	INR	199,697,800	18/12/2024*	(2,173)	(0.00)
JPMC	USD	7,207,896	JPY	1,027,739,000	18/12/2024	(43,368)	(0.00)
JPMC	USD	1,717,949	KRW	2,270,013,500	18/12/2024*	(17,348)	(0.00)
JPMC	USD	559,002	MXN	11,257,250	18/12/2024	(7,299)	(0.00)
JPMC	USD	70,783	PEN	265,500	18/12/2024*	(640)	(0.00)
JPMC	USD	31,224	PHP	1,759,187	18/12/2024*	(157)	(0.00)
JPMC	USD	60,715	PLN	234,728	18/12/2024	(420)	(0.00)
JPMC	USD	540,326	SAR	2,029,500	18/12/2024	(227)	(0.00)
JPMC	USD	1,288,342	SEK	13,102,000	18/12/2024	(10,748)	(0.00)
JPMC	USD	807,798	SGD	1,046,000	18/12/2024	(11,174)	(0.00)
JPMC	USD	386,194	THB	12,953,500	18/12/2024	(18,420)	(0.00)
JPMC	USD	2,595,465	TWD	81,681,212	18/12/2024*	(13,957)	(0.00)
JPMC	USD	532,264	ZAR	9,559,500	18/12/2024	(18,950)	(0.00)
Total Forward Foreign Currency Exchange Contracts						(1,708,956)	(0.18)

* Non-deliverable Forward Foreign Currency Exchange Contracts (See Note 4)

** Amount is rounded

Hedge Forward Foreign Currency 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	68,698,540	USD	81,927,652	18/12/2024	111,720	0.01
CITI	EUR	114,481,819	USD	127,027,528	18/12/2024	1,229,666	0.13
CITI	GBP	143,824,850	USD	188,465,060	18/12/2024	3,977,760	0.43
CITI	SEK	143,516,893	USD	14,033,472	18/12/2024	196,522	0.02
CITI	USD	57,393	CHF	47,941	18/12/2024	141	0.00
CITI	USD	166,411	GBP	124,246	18/12/2024	166	0.00
JPMC	CHF	68,698,540	USD	81,927,652	18/12/2024	111,720	0.01
JPMC	EUR	114,481,819	USD	127,027,528	18/12/2024	1,229,666	0.13
JPMC	GBP	143,824,850	USD	188,465,060	18/12/2024	3,977,760	0.43
JPMC	SEK	143,516,893	USD	14,033,472	18/12/2024	196,522	0.02
JPMC	USD	57,393	CHF	47,941	18/12/2024	141	0.00
JPMC	USD	166,411	GBP	124,246	18/12/2024	166	0.00
CITI	CHF	28,354	USD	33,914	18/12/2024	(54)	(0.00)
CITI	EUR	56,158	USD	63,007	18/12/2024	(92)	(0.00)
CITI	SEK	1,865,000	USD	185,325	18/12/2024	(406)	(0.00)
CITI	USD	225,137	CHF	189,199	18/12/2024	(805)	(0.00)

AQR UCITS FUNDS

AQR Global Risk Parity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Hedge Forward Foreign Currency Exchange Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	USD	373,885	EUR	334,974	18/12/2024	(1,395)	(0.00)
CITI	USD	196,378	GBP	148,564	18/12/2024	(2,409)	(0.00)
JPMC	CHF	28,354	USD	33,914	18/12/2024	(54)	(0.00)
JPMC	EUR	56,158	USD	63,007	18/12/2024	(92)	(0.00)
JPMC	SEK	1,865,000	USD	185,325	18/12/2024	(406)	(0.00)
JPMC	USD	225,137	CHF	189,199	18/12/2024	(805)	(0.00)
JPMC	USD	373,885	EUR	334,974	18/12/2024	(1,395)	(0.00)
JPMC	USD	196,377	GBP	148,564	18/12/2024	(2,409)	(0.00)
Total Hedge Forward Foreign Currency Exchange Contracts						11,021,628	1.18

Total Return Swap Contracts

Over-the-Counter

Reference Entity ("RE")	Payments Made By Sub-Fund	Payments Received By Sub-Fund	Counter-party [†]	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Amsterdam Exchange Index Futures	Decreases in RE	Increases in RE	GSIN	18/10/2024	EUR	612,581	3,876	0.00
HSCE Index Futures	Decreases in RE	Increases in RE	MLIN	30/10/2024	HKD	1,118,697	102,261	0.01
HSCE Index Futures	Decreases in RE	Increases in RE	JPMC	30/10/2024	HKD	583,668	55,111	0.01
HSCE Index Futures	Decreases in RE	Increases in RE	GSIN	30/10/2024	HKD	145,917	10,158	0.00
KOSPI 200 Index Futures	Decreases in RE	Increases in RE	JPMC	12/12/2024	KRW	465,569	13,524	0.00
Swiss Market Index Futures	Decreases in RE	Increases in RE	MLIN	20/12/2024	CHF	724,156	9,004	0.00
Mini BOVESPA Index Futures	Decreases in RE	Increases in RE	GSIN	16/10/2024	BRL	292,132	(1,985)	(0.00)
Total of Total Return Swap Contracts							191,949	0.02

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited)

As at 30 September 2024

Investments	Coupon	Maturity Date	Currency	Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.						
Structured Notes						
United States						
STAR Compass PLC - Series 90	0.000%	16/02/2029	USD	53,222,101	52,205,559	8.00
STAR Helios Plc - Series 90	0.000%	16/02/2029	USD	53,222,101	52,205,559	8.00
Total United States					104,411,118	16.00
Total Structured Notes (Cost: \$108,687,658)					104,411,118	16.00

Investments	Effective Yield [^]	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					
Short-Term Investments					
Other Investment Funds					
United States					
UBS (Irl) Select Money Market Fund - USD Premier (Dist)	5.020%	USD	45,074,950	45,074,950	6.91
Total United States				45,074,950	6.91
Total Other Investment Funds (Cost: \$45,074,950)				45,074,950	6.91
Total Short-Term Investments (Cost: \$45,074,950)				45,074,950	6.91
Total Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				149,486,068	22.91
Total Investments (Total Cost: \$153,762,608)				149,486,068	22.91
Other Assets/(Liabilities)				502,977,120	77.09
Total Net Assets				652,463,188	100.00

Legend:

[^]Seven-day effective yield at 30 September 2024.

Economic Classification of Investments (Unaudited)

As at 30 September 2024

Industry Classification	Percent of Net Assets
Financial	22.91
Total Investments	22.91
Other Assets/(Liabilities)	77.09
Total Net Assets	100.00

Repurchase Agreements

Underlying Collateral Received	Counter-party [†]	Currency	Interest Rate Received	Maturity Date	Principal Amounts	Fair Value in USD	Percent of Net Assets
United States Treasury Bill, 0.000%, 10/07/2025	SSBT	USD	4.700%	30/09/2024	52,498,631	52,498,631	8.04
United States Treasury Bill, 0.000%, 20/03/2025	SSBT	USD	4.700%	30/09/2024	7,499,393	7,499,393	1.15
United States Treasury Bill, 0.000%, 27/03/2025	SSBT	USD	4.700%	30/09/2024	52,498,656	52,498,656	8.04
United States Treasury Inflation Indexed Bond, 0.125%, 15/04/2025	SSBT	USD	4.700%	30/09/2024	52,498,688	52,498,688	8.05
United States Treasury Inflation Indexed Bond, 0.125%, 15/10/2025	SSBT	USD	4.700%	30/09/2024	52,498,660	52,498,660	8.04
United States Treasury Inflation Indexed Bond, 0.375%, 15/07/2025	SSBT	USD	4.700%	30/09/2024	52,498,680	52,498,680	8.05
United States Treasury Note, 0.250%, 30/09/2025	SSBT	USD	4.700%	30/09/2024	52,498,674	52,498,674	8.05
United States Treasury Note, 5.000%, 30/09/2025	SSBT	USD	4.700%	30/09/2024	52,498,678	52,498,678	8.05
Total Repurchase Agreements					374,990,060	57.47	

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives

Credit Default Swap Contracts - Buy Protection Centrally Cleared

Counter-party [†]	Reference Entity	Financing Rate Paid	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 - Series 42	1.00%	20/12/2029	0.59%	EUR	874,295	(17,851)	(18,341)	(0.01)
CITG	North American Investment Grade CDX - Series 43	1.00%	20/12/2029	0.53%	USD	2,890,692	(66,988)	(67,212)	(0.01)
Total Credit Default Swap Contracts - Buy Protection								(85,553)	(0.02)

Credit Default Swap Contracts - Sell Protection Centrally Cleared

Counter-party [†]	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	Emerging Markets CDX - Series 42	1.00%	20/12/2029	1.63%	USD	(2,761,852)	(79,786)	(77,032)	(0.01)
CITG	European iTraxx Crossover Indices CDX - Series 42	5.00%	20/12/2029	3.10%	EUR	(4,063,030)	357,853	376,520	0.06
CITG	North American High Yield CDX - Series 42	5.00%	20/06/2029	3.07%	USD	(3,674,861)	280,969	313,223	0.05
Total Credit Default Swap Contracts - Sell Protection								612,711	0.10

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 Bond Futures	JPPC	17	18/12/2024	CAD	1,573,442	10,133	0.00
2 Year US Treasury Note (CBT) Futures	JPPC	22	31/12/2024	USD	4,585,626	11,464	0.00
3 Month CORRA Index Futures	JPPC	448	17/06/2025	CAD	80,584,607	205,170	0.03
3 Month CORRA Index Futures	JPPC	236	16/09/2025	CAD	42,551,289	152,254	0.02
3 Month CORRA Index Futures	JPPC	121	16/12/2025	CAD	21,836,709	67,556	0.01
3 Month CORRA Index Futures	JPPC	78	17/03/2026	CAD	14,082,331	16,679	0.00
3 Month Euro EURIBOR Futures	JPPC	54	17/03/2025	EUR	14,732,202	39,991	0.01
3 Month Euro EURIBOR Futures	JPPC	161	16/06/2025	EUR	44,063,139	208,412	0.03
3 Month Euro EURIBOR Futures	JPPC	217	15/09/2025	EUR	59,468,213	175,745	0.03
3 Month Euro EURIBOR Futures	JPPC	118	15/12/2025	EUR	32,347,438	164,640	0.03
3 Month Euro EURIBOR Futures	JPPC	129	16/03/2026	EUR	35,355,675	169,271	0.03
3 Month Euro EURIBOR Futures	JPPC	138	15/06/2026	EUR	37,806,937	164,259	0.03
3 Month Euro EURIBOR Futures	JPPC	138	14/09/2026	EUR	37,789,597	44,770	0.01
3 Month New Zealand Bill Futures	JPPC	52	12/03/2025	NZD	32,772,725	29,774	0.00
3 Month New Zealand Bill Futures	JPPC	47	11/06/2025	NZD	29,652,649	26,708	0.00
3 Month New Zealand Bill Futures	JPPC	29	10/09/2025	NZD	18,307,955	5,571	0.00
3 Month SARON Index Futures	JPPC	90	17/06/2025	CHF	26,523,090	39,008	0.01
3 Month SARON Index Futures	JPPC	50	16/09/2025	CHF	14,749,851	57,679	0.01
3 Month SARON Index Futures	JPPC	54	16/12/2025	CHF	15,935,436	34,889	0.01
3 Month SARON Index Futures	JPPC	31	17/03/2026	CHF	9,149,497	16,672	0.00
3 Month SOFR Index Futures	JPPC	74	17/06/2025	USD	17,860,827	86,942	0.01
3 Month SOFR Index Futures	JPPC	81	16/09/2025	USD	19,613,140	131,804	0.02
3 Month SOFR Index Futures	JPPC	33	16/12/2025	USD	8,001,675	24,650	0.00
3 Month SOFR Index Futures	JPPC	32	17/03/2026	USD	7,763,601	19,514	0.00
3 Month SOFR Index Futures	JPPC	36	16/06/2026	USD	8,735,400	21,050	0.00
3 Month SOFR Index Futures	JPPC	41	15/09/2026	USD	9,948,140	24,360	0.00
3 Month SONIA Index Futures	JPPC	83	17/06/2025	GBP	26,653,382	19,992	0.00
3 Month SONIA Index Futures	JPPC	64	16/09/2025	GBP	20,620,525	52,053	0.01
3 Month SONIA Index Futures	JPPC	114	16/12/2025	GBP	36,797,060	95,405	0.02
3 Month SONIA Index Futures	JPPC	64	17/03/2026	GBP	20,677,270	76,855	0.01
3 Month SONIA Index Futures	JPPC	67	16/06/2026	GBP	21,651,001	64,028	0.01
3 Month SONIA Index Futures	JPPC	69	15/09/2026	GBP	22,298,454	54,874	0.01

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Futures Contracts (continued) Exchange-Traded (continued)

Description	Counterparty [†]	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
3 Month SONIA Index Futures	JPPC	2	15/12/2026	GBP	646,332	134	0.00
3 Year Australian Treasury Bond Futures	JPPC	(49)	16/12/2024	AUD	(3,640,268)	4,811	0.00
5 Year US Treasury Note (CBT) Futures	JPPC	29	31/12/2024	USD	3,192,945	3,459	0.00
90-DAY Australian Bank Bill Futures	JPPC	41	13/03/2025	AUD	28,151,900	8,877	0.00
90-DAY Australian Bank Bill Futures	JPPC	95	12/06/2025	AUD	65,276,249	26,908	0.00
90-DAY Australian Bank Bill Futures	JPPC	131	11/09/2025	AUD	90,049,930	70,926	0.01
90-DAY Australian Bank Bill Futures	JPPC	77	11/12/2025	AUD	52,943,057	12,295	0.00
CAC40 10 Euro Index Futures	BARC	77	18/10/2024	EUR	6,597,294	152,528	0.02
CBOE VIX Index Futures	MSCO	1	20/11/2024	USD	18,650	772	0.00
DAX Index Futures	BARC	18	20/12/2024	EUR	9,802,872	269,544	0.04
DJIA MINI e-CBOT Index Futures	BARC	52	20/12/2024	USD	11,039,600	213,141	0.03
Euro STOXX 50 Index Futures	BARC	66	20/12/2024	EUR	3,716,564	109,094	0.02
Euro-Bobl Futures	JPPC	51	06/12/2024	EUR	6,836,261	25,562	0.00
Euro-BTP Futures	JPPC	112	06/12/2024	EUR	15,208,101	279,379	0.04
Euro-Bund Futures	JPPC	68	06/12/2024	EUR	10,252,683	80,107	0.01
Euro-Buxl 30 Year Bond Futures	JPPC	25	06/12/2024	EUR	3,814,043	42,938	0.01
Euro-OAT Futures	JPPC	29	06/12/2024	EUR	4,110,120	15,865	0.00
FTSE China A50 Index Futures	BARC	398	30/10/2024	USD	5,532,200	665,027	0.10
FTSE Taiwan Index Futures	BARC	20	30/10/2024	USD	1,492,800	8,900	0.00
FTSE/JSE TOP 40 Index Futures	BARC	53	19/12/2024	ZAR	2,456,979	131,148	0.02
FTSE/MIB Index Futures	BARC	72	20/12/2024	EUR	13,724,522	192,380	0.03
HANG SENG Index Futures	BARC	71	30/10/2024	HKD	9,726,115	959,079	0.15
IBEX 35 Index Futures	BARC	38	18/10/2024	EUR	5,051,244	70,149	0.01
MSCI EAFE Index Futures	BARC	58	20/12/2024	USD	7,234,340	151,459	0.02
MSCI Emerging Markets Index Futures	BARC	216	20/12/2024	USD	12,789,360	883,033	0.14
MSCI Singapore Index Futures	BARC	99	29/10/2024	SGD	2,651,634	9,106	0.00
NASDAQ 100 E-mini Index Futures	BARC	17	20/12/2024	USD	6,869,445	131,006	0.02
NIKKEI 225 (OSE) Index Futures	BARC	4	12/12/2024	JPY	1,060,167	5,364	0.00
OMXS30 Index Futures	BARC	255	18/10/2024	SEK	6,621,504	190,017	0.03
Russell 2000 E-mini Index Futures	BARC	68	20/12/2024	USD	7,644,220	299,440	0.05
S&P 500 E-mini Index Futures	BARC	40	20/12/2024	USD	11,565,000	194,335	0.03
S&P MID 400 E-mini Index Futures	BARC	24	20/12/2024	USD	7,531,440	204,005	0.03
S&P/TSX 60 Index Futures	BARC	98	19/12/2024	CAD	20,876,288	190,729	0.03
SPI 200 Index Futures	BARC	97	19/12/2024	AUD	13,961,462	160,194	0.02
TOPIX Index Futures	BARC	3	12/12/2024	JPY	554,702	3,429	0.00
US LONG Bond (CBT) Futures	JPPC	22	19/12/2024	USD	2,745,188	10,552	0.00
US ULTRA Bond (CBT) Futures	JPPC	7	19/12/2024	USD	937,125	4,818	0.00
VSTOXX Index Futures	MSCO	(30)	16/10/2024	EUR	(63,660)	2,117	0.00
VSTOXX Index Futures	MSCO	18	20/11/2024	EUR	36,689	1,533	0.00
VSTOXX Index Futures	MSCO	12	18/12/2024	EUR	23,052	161	0.00
10 Year Australian Treasury Bond Futures	JPPC	56	16/12/2024	AUD	4,518,084	(38,985)	(0.01)
10 Year Japan Treasury Bond Futures	JPPC	(9)	13/12/2024	JPY	(9,092,084)	(12,540)	(0.00)
10 Year US Treasury Note (CBT) Futures	JPPC	57	19/12/2024	USD	6,531,845	(48,838)	(0.01)
2 Year US Treasury Note (CBT) Futures	JPPC	61	31/12/2024	USD	12,714,689	(19,366)	(0.00)
3 Month CORRA Index Futures	JPPC	32	16/09/2025	CAD	5,769,666	(244)	(0.00)
3 Month CORRA Index Futures	JPPC	20	16/12/2025	CAD	3,609,374	(389)	(0.00)
3 Month CORRA Index Futures	JPPC	33	17/03/2026	CAD	5,957,909	(2,942)	(0.00)
3 Month Euro EURIBOR Futures	JPPC	3	14/09/2026	EUR	821,513	(84)	(0.00)
3 Month New Zealand Bill Futures	JPPC	10	10/09/2025	NZD	6,313,088	(93)	(0.00)
3 Month SOFR Index Futures	JPPC	1	17/06/2025	USD	241,363	(270)	(0.00)
3 Month SOFR Index Futures	JPPC	24	16/09/2025	USD	5,811,301	(2,100)	(0.00)
3 Month SOFR Index Futures	JPPC	77	16/12/2025	USD	18,670,575	(11,604)	(0.00)
3 Month SOFR Index Futures	JPPC	14	17/03/2026	USD	3,396,576	(3,795)	(0.00)
3 Month SOFR Index Futures	JPPC	12	16/06/2026	USD	2,911,800	(3,872)	(0.00)
3 Month SOFR Index Futures	JPPC	12	15/09/2026	USD	2,911,651	(4,067)	(0.00)
3 Month SOFR Index Futures	JPPC	58	15/12/2026	USD	14,069,350	(13,734)	(0.00)
3 Month SONIA Index Futures	JPPC	1	16/09/2025	GBP	322,196	(301)	(0.00)
3 Month SONIA Index Futures	JPPC	1	15/09/2026	GBP	323,166	(90)	(0.00)
3 Month SONIA Index Futures	JPPC	64	15/12/2026	GBP	20,682,624	(5,500)	(0.00)
5 Year US Treasury Note (CBT) Futures	JPPC	98	31/12/2024	USD	10,789,952	(40,869)	(0.01)
90-DAY Australian Bank Bill Futures	JPPC	31	13/03/2025	AUD	21,285,583	(91)	(0.00)
90-DAY Australian Bank Bill Futures	JPPC	17	12/06/2025	AUD	11,681,013	(687)	(0.00)
90-DAY Australian Bank Bill Futures	JPPC	44	11/09/2025	AUD	30,245,778	(6,121)	(0.00)
90-DAY Australian Bank Bill Futures	JPPC	13	11/12/2025	AUD	8,938,437	(2,011)	(0.00)
CBOE VIX Index Futures	MSCO	1	20/11/2024	USD	18,650	(439)	(0.00)
CBOE VIX Index Futures	MSCO	2	18/12/2024	USD	36,800	(835)	(0.00)
CBOE VIX Index Futures	MSCO	2	22/01/2025	USD	37,820	(1,078)	(0.00)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Futures Contracts (continued) Exchange-Traded (continued)

Description	Counterparty [†]	Number of Contracts	Expiration Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
DJIA MINI e-CBOT Index Futures	BARC	3	20/12/2024	USD	636,900	(1,042)	(0.00)
Euro-Bund Futures	JPPC	9	06/12/2024	EUR	1,356,973	(618)	(0.00)
Euro-Buxl 30 Year Bond Futures	JPPC	8	06/12/2024	EUR	1,220,494	(14,821)	(0.00)
Euro-OAT Futures	JPPC	62	06/12/2024	EUR	8,787,152	(60,450)	(0.01)
Euro-Schatz Futures	JPPC	(10)	06/12/2024	EUR	(1,196,593)	(4,970)	(0.00)
FTSE 100 Index Futures	BARC	117	20/12/2024	GBP	13,027,547	(63,625)	(0.01)
FTSE Taiwan Index Futures	BARC	51	30/10/2024	USD	3,806,640	(82,583)	(0.01)
IBEX 35 Index Futures	BARC	3	18/10/2024	EUR	398,782	(1,739)	(0.00)
IFSC Nifty 50 Index Futures	BARC	107	31/10/2024	USD	5,565,391	(23,978)	(0.00)
Long Gilt Futures	JPPC	22	27/12/2024	GBP	2,903,629	(14,037)	(0.00)
MSCI Singapore Index Futures	BARC	87	29/10/2024	SGD	2,330,224	(22,588)	(0.00)
NIKKEI 225 (OSE) Index Futures	BARC	1	12/12/2024	JPY	265,042	(8,590)	(0.00)
OMXS30 Index Futures	BARC	7	18/10/2024	SEK	181,767	(987)	(0.00)
Russell 2000 E-mini Index Futures	BARC	5	20/12/2024	USD	562,075	(6,076)	(0.00)
S&P 500 E-mini Index Futures	BARC	1	20/12/2024	USD	289,125	(112)	(0.00)
S&P MID 400 E-mini Index Futures	BARC	3	20/12/2024	USD	941,430	(6,101)	(0.00)
S&P/TSX 60 Index Futures	BARC	15	19/12/2024	CAD	3,195,350	(9,338)	(0.00)
US LONG Bond (CBT) Futures	JPPC	56	19/12/2024	USD	6,987,750	(89,656)	(0.01)
US ULTRA Bond (CBT) Futures	JPPC	29	19/12/2024	USD	3,882,375	(63,726)	(0.01)
VSTOXX Index Futures	MSCO	(11)	16/10/2024	EUR	(23,342)	(813)	(0.00)
VSTOXX Index Futures	MSCO	5	18/12/2024	EUR	9,605	(185)	(0.00)
Total Futures Contracts						7,398,693	1.13

Interest Rate Swap Contracts Centrally Cleared

Counter-party [†]	Payments Made [‡]	Payments Received [‡]	Notional Amount in USD	Upfront Payments/ (Receipts) in USD	Termination Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPLL	Fixed 3.50%	Floating GBP SONIA-1D	7,855,523	90,644	16/12/2054	361,043	0.06
JPLL	Fixed 3.00%	Floating USD SOFR-1D	42,487,438	124,286	19/12/2029	287,438	0.04
JPLL	Fixed 3.50%	Floating GBP SONIA-1D	84,200,386	(381,023)	19/12/2029	155,146	0.02
JPLL	Fixed 2.50%	Floating CAD CORRA-1D	59,506,487	217,122	19/12/2029	127,669	0.02
JPLL	Fixed 3.50%	Floating AUD 6-month BBSW	11,204,069	90,885	13/12/2029	113,669	0.02
CITG	Fixed 3.00%	Floating USD SOFR-1D	7,349,723	31,251	19/12/2029	49,723	0.01
CITG	Fixed 3.50%	Floating GBP SONIA-1D	10,885,728	11,520	16/12/2026	45,498	0.01
CITG	Fixed 3.50%	Floating AUD 6-month BBSW	3,706,006	12,611	07/03/2030	32,311	0.01
JPLL	Fixed 3.50%	Floating AUD 6-month BBSW	3,636,081	11,568	07/03/2030	31,701	0.01
CITG	Fixed 0.50%	Floating JPY TONA-1D	47,240,019	33,490	17/03/2027	22,084	0.00
JPLL	Fixed 0.50%	Floating JPY TONA-1D	47,239,320	32,724	17/03/2027	22,084	0.00
CITG	Fixed 1.50%	Floating TWD 3-month TAIBOR	4,689,672	17,976	18/12/2026	19,329	0.00
CITG	Fixed 3.50%	Floating GBP SONIA-1D	279,871	7,353	17/03/2055	12,211	0.00
JPLL	Fixed 3.50%	Floating GBP SONIA-1D	279,871	7,349	17/03/2055	12,211	0.00
CITG	Fixed 1.50%	Floating TWD 3-month TAIBOR	2,331,815	8,819	19/03/2027	9,283	0.00
JPLL	Fixed 1.50%	Floating TWD 3-month TAIBOR	2,331,815	8,815	19/03/2027	9,283	0.00
CITG	Fixed 3.50%	Floating GBP SONIA-1D	4,692,697	(8,443)	19/12/2029	8,647	0.00
CITG	Fixed 3.00%	Floating USD SOFR-1D	803,804	169	20/03/2030	3,804	0.00
JPLL	Fixed 3.00%	Floating USD SOFR-1D	803,804	165	20/03/2030	3,804	0.00
CITG	Fixed 8.50%	Floating MXN 1-month TIIE	980,425	3,647	16/12/2026	3,139	0.00
JPLL	Fixed 1.50%	Floating TWD 3-month TAIBOR	596,521	2,340	18/12/2026	2,459	0.00
CITG	Fixed 4.00%	Floating ILS 3-month TELBOR	217,148	3,331	20/03/2030	1,575	0.00
JPLL	Fixed 4.00%	Floating ILS 3-month TELBOR	217,148	3,353	20/03/2030	1,575	0.00
JPLL	Fixed 4.00%	Floating ILS 3-month TELBOR	539,881	2,284	17/03/2027	950	0.00
CITG	Fixed 4.00%	Floating ILS 3-month TELBOR	512,887	2,173	17/03/2027	902	0.00
JPLL	Fixed 3.50%	Floating NZD 3-month BKBM	3,626,063	5,935	12/12/2029	8	0.00
CITG	Fixed 2.00%	Floating SEK 3-month STIBOR	197,478	(796)	19/12/2029	(81)	(0.00)
JPLL	Fixed 7.50%	Floating ZAR 3-month JIBAR	115,840	(113)	19/12/2029	(236)	(0.00)
CITG	Fixed 0.50%	Floating CHF SARON-1D	236,312	1,057	19/12/2029	(515)	(0.00)
CITG	Fixed 8.50%	Floating MXN 1-month TIIE	218,337	1,427	13/12/2029	(534)	(0.00)
CITG	Fixed 0.50%	Floating JPY TONA-1D	11,171,927	305	16/12/2026	(2,428)	(0.00)
CITG	Fixed 1.00%	Floating JPY TONA-1D	1,110,389	(9,355)	22/03/2035	(7,047)	(0.00)
JPLL	Fixed 2.00%	Floating SEK 3-month STIBOR	19,836,671	(28,622)	19/12/2029	(8,146)	(0.00)
JPLL	Fixed 0.50%	Floating CHF SARON-1D	3,899,145	17,417	19/12/2029	(8,493)	(0.00)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Interest Rate Swap Contracts (continued) Centrally Cleared (continued)

Counter-party [†]	Payments Made [‡]	Payments Received [‡]	Notional Amount in USD	Upfront Payments/ (Receipts) in USD	Termination Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPLL	Fixed 3.50%	Floating USD SOFR-1D	190,458	(13,543)	17/03/2055	(9,542)	(0.00)
CITG	Fixed 3.50%	Floating USD SOFR-1D	285,687	(20,780)	17/03/2055	(14,313)	(0.00)
JPLL	Fixed 3.50%	Floating NZD 3-month BKBM	12,771,219	101,140	13/03/2030	(15,396)	(0.00)
JPLL	Fixed 0.50%	Floating JPY TONA-1D	106,758,236	79,997	16/12/2026	(23,201)	(0.00)
JPLL	Fixed 3.50%	Floating NOK 6-month NIBOR	16,739,425	(148,903)	19/12/2029	(30,192)	(0.00)
JPLL	Fixed 0.50%	Floating CHF SARON-1D	16,186,083	126,436	20/03/2030	(36,534)	(0.01)
JPLL	Fixed 4.50%	Floating AUD 6-month BBSW	1,071,897	19,567	08/12/2044	(37,143)	(0.01)
JPLL	Fixed 1.00%	Floating JPY TONA-1D	8,055,869	(16,151)	22/03/2035	(51,125)	(0.01)
CITG	Fixed 2.50%	Floating EUR 6-month EURIBOR	9,126,651	(55,969)	19/12/2029	(143,204)	(0.02)
JPLL	Fixed 3.50%	Floating USD SOFR-1D	5,250,494	(155,057)	16/12/2054	(249,506)	(0.04)
JPLL	Fixed 2.50%	Floating EUR 6-month EURIBOR	7,931,630	(15,839)	16/12/2054	(444,745)	(0.07)
JPLL	Fixed 2.50%	Floating EUR 6-month EURIBOR	46,110,342	(262,353)	20/03/2030	(797,358)	(0.12)
JPLL	Fixed 2.50%	Floating EUR 6-month EURIBOR	55,089,786	(83,683)	19/12/2029	(864,399)	(0.13)
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.50%	257,016,040	980,596	16/12/2026	1,704,129	0.26
JPLL	Floating CHF SARON-1D	Fixed 0.50%	182,682,741	(12,533)	16/12/2026	444,730	0.07
JPLL	Floating USD SOFR-1D	Fixed 3.50%	207,702	207,702	20/12/2034	370,039	0.06
JPLL	Floating NZD 3-month BKBM	Fixed 3.50%	154,644,236	6,293	16/12/2026	314,246	0.05
JPLL	Floating SEK 3-month STIBOR	Fixed 2.00%	183,293,126	335,887	16/12/2026	244,690	0.04
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.50%	14,397,593	105,467	20/12/2034	213,598	0.03
CITG	Floating EUR 6-month EURIBOR	Fixed 2.50%	13,604,025	126,753	20/12/2034	201,825	0.03
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.50%	12,253,203	4,706	21/03/2035	191,223	0.03
JPLL	Floating CAD CORRA-1D	Fixed 3.00%	9,101,384	148,835	20/12/2034	142,735	0.02
JPLL	Floating JPY TONA-1D	Fixed 1.50%	8,828,698	(133,000)	21/12/2044	81,273	0.01
CITG	Floating USD SOFR-1D	Fixed 3.50%	3,978,432	60,468	20/12/2034	78,432	0.01
CITG	Floating KRW 3-month KSDA	Fixed 3.00%	6,377,136	57,380	19/12/2029	75,614	0.01
JPLL	Floating NZD 3-month BKBM	Fixed 3.50%	14,831,847	(14,434)	10/03/2027	73,167	0.01
CITG	Floating KRW 3-month KSDA	Fixed 3.00%	14,024,128	41,248	16/12/2026	65,346	0.01
JPLL	Floating CHF SARON-1D	Fixed 0.50%	19,597,899	(24,111)	17/03/2027	59,711	0.01
CITG	Floating SGD SORA-1D	Fixed 2.50%	4,962,443	8,528	19/12/2029	48,630	0.01
JPLL	Floating NZD 3-month BKBM	Fixed 4.00%	3,794,515	4,400	14/03/2035	41,230	0.01
JPLL	Floating NZD 3-month BKBM	Fixed 4.00%	3,665,634	(2,690)	13/12/2034	39,579	0.01
JPLL	Floating NOK 6-month NIBOR	Fixed 3.50%	5,491,939	66,376	20/12/2034	22,347	0.00
CITG	Floating JPY TONA-1D	Fixed 1.00%	2,094,260	20,617	20/12/2034	19,322	0.00
JPLL	Floating JPY TONA-1D	Fixed 1.00%	2,094,260	20,596	20/12/2034	19,322	0.00
CITG	Floating KRW 3-month KSDA	Fixed 3.00%	1,394,380	18,166	20/03/2030	17,918	0.00
JPLL	Floating KRW 3-month KSDA	Fixed 3.00%	1,394,380	18,159	20/03/2030	17,918	0.00
CITG	Floating PLN 6-month WIBOR	Fixed 4.50%	1,398,295	24,082	19/12/2029	14,465	0.00
CITG	Floating HKD 3-month HIBOR	Fixed 3.00%	3,013,611	32,158	19/12/2029	13,508	0.00
CITG	Floating KRW 3-month KSDA	Fixed 3.00%	2,115,756	11,165	17/03/2027	12,827	0.00
JPLL	Floating KRW 3-month KSDA	Fixed 3.00%	2,115,756	11,161	17/03/2027	12,827	0.00
JPLL	Floating USD SOFR-1D	Fixed 3.50%	510,664	15,964	21/03/2035	10,664	0.00
CITG	Floating EUR 6-month EURIBOR	Fixed 2.50%	680,733	6,671	21/03/2035	10,623	0.00
CITG	Floating HUF 6-month BUBOR	Fixed 5.50%	1,430,043	1,181	19/12/2029	9,940	0.00
CITG	Floating THB THOR-1D	Fixed 2.00%	16,481,056	23,580	18/12/2026	9,919	0.00
CITG	Floating AUD 3-month BBSW	Fixed 3.50%	4,167,509	16,324	11/03/2027	8,609	0.00
JPLL	Floating AUD 3-month BBSW	Fixed 3.50%	4,167,509	16,289	11/03/2027	8,609	0.00
CITG	Floating USD SOFR-1D	Fixed 3.50%	408,531	12,775	21/03/2035	8,531	0.00
CITG	Floating ZAR 3-month JIBAR	Fixed 7.50%	2,244,840	2,363	19/12/2029	4,562	0.00
CITG	Floating THB THOR-1D	Fixed 2.00%	1,198,100	3,367	19/03/2027	1,612	0.00
JPLL	Floating THB THOR-1D	Fixed 2.00%	1,198,100	3,365	19/03/2027	1,612	0.00
CITG	Floating NZD 3-month BKBM	Fixed 3.50%	319,652	1,402	10/03/2027	1,577	0.00
CITG	Floating CHF SARON-1D	Fixed 0.50%	475,101	241	17/03/2027	1,448	0.00
JPLL	Floating CAD CORRA-1D	Fixed 3.00%	75,231	1,075	21/03/2035	1,192	0.00
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	937,574	6,034	20/03/2030	764	0.00
CITG	Floating INR 1-day MIBOR	Fixed 6.00%	537,655	1,294	19/03/2027	670	0.00
JPLL	Floating INR 1-day MIBOR	Fixed 6.00%	537,655	1,293	19/03/2027	670	0.00
CITG	Floating GBP SONIA-1D	Fixed 3.50%	803,635	4,647	20/03/2030	655	0.00
CITG	Floating JPY TONA-1D	Fixed 1.50%	105,294	1,903	15/03/2045	534	0.00
JPLL	Floating JPY TONA-1D	Fixed 1.50%	105,294	1,901	15/03/2045	534	0.00
CITG	Floating SEK 3-month STIBOR	Fixed 2.00%	148,607	569	17/03/2027	437	0.00
JPLL	Floating SEK 3-month STIBOR	Fixed 2.00%	148,607	569	17/03/2027	437	0.00
CITG	Floating ZAR 3-month JIBAR	Fixed 7.00%	580,764	(952)	17/03/2027	381	0.00
CITG	Floating INR 1-day MIBOR	Fixed 6.00%	3,253,243	2,594	18/12/2026	308	0.00
CITG	Floating CAD CORRA-1D	Fixed 2.50%	370,327	(552)	17/03/2027	135	0.00
JPLL	Floating CAD CORRA-1D	Fixed 2.50%	370,327	(418)	17/03/2027	135	0.00
CITG	Floating NOK 6-month NIBOR	Fixed 3.50%	95,084	276	17/03/2027	126	0.00

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Interest Rate Swap Contracts (continued)

Centrally Cleared (continued)

Counter-party [†]	Payments Made [‡]	Payments Received [‡]	Notional Amount in USD	Upfront Payments/ (Receipts) in USD	Termination Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPLL	Floating NOK 6-month NIBOR	Fixed 3.50%	95,084	276	17/03/2027	126	0.00
CITG	Floating AUD 3-month BBSW	Fixed 3.50%	207,929	74	10/12/2026	(16)	(0.00)
CITG	Floating CAD CORRA-1D	Fixed 2.50%	73,879	(338)	16/12/2026	(159)	(0.00)
CITG	Floating HUF 6-month BUBOR	Fixed 5.00%	454,316	(1,552)	17/03/2027	(387)	(0.00)
CITG	Floating GBP SONIA-1D	Fixed 3.50%	400,879	489	17/03/2027	(612)	(0.00)
CITG	Floating HKD 3-month HIBOR	Fixed 3.00%	4,750,485	13,945	16/12/2026	(751)	(0.00)
CITG	Floating GBP SONIA-1D	Fixed 3.50%	133,047	(544)	21/03/2035	(783)	(0.00)
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	133,047	(359)	21/03/2035	(783)	(0.00)
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	534,505	987	17/03/2027	(815)	(0.00)
CITG	Floating EUR 6-month EURIBOR	Fixed 2.00%	1,451,012	(1,346)	17/03/2027	(893)	(0.00)
JPLL	Floating AUD 3-month BBSW	Fixed 3.50%	28,278,376	(52,619)	10/12/2026	(2,144)	(0.00)
CITG	Floating AUD 6-month BBSW	Fixed 4.00%	1,036,607	6,548	08/03/2035	(3,118)	(0.00)
JPLL	Floating AUD 6-month BBSW	Fixed 4.00%	1,036,607	6,539	08/03/2035	(3,118)	(0.00)
CITG	Floating JPY TONA-1D	Fixed 0.50%	738,893	(4,938)	19/12/2029	(4,202)	(0.00)
CITG	Floating ZAR 3-month JIBAR	Fixed 7.00%	6,316,140	(2,984)	16/12/2026	(4,232)	(0.00)
CITG	Floating CZK 6-month PRIBOR	Fixed 3.00%	4,307,766	(10,247)	16/12/2026	(4,345)	(0.00)
CITG	Floating PLN 6-month WIBOR	Fixed 4.50%	2,031,471	(5,690)	16/12/2026	(4,843)	(0.00)
CITG	Floating CZK 6-month PRIBOR	Fixed 3.00%	2,204,708	(8,111)	19/12/2029	(6,745)	(0.00)
CITG	Floating SEK 3-month STIBOR	Fixed 2.00%	600,527	(8,940)	20/12/2034	(11,906)	(0.00)
CITG	Floating USD SOFR-1D	Fixed 3.00%	2,987,940	(8,868)	16/12/2026	(12,060)	(0.00)
CITG	Floating HUF 6-month BUBOR	Fixed 5.00%	2,964,472	(19,518)	16/12/2026	(12,481)	(0.00)
JPLL	Floating USD SOFR-1D	Fixed 3.00%	12,281,886	3,028	17/03/2027	(18,114)	(0.00)
CITG	Floating USD SOFR-1D	Fixed 3.00%	12,381,739	2,812	17/03/2027	(18,261)	(0.00)
JPLL	Floating CHF SARON-1D	Fixed 0.50%	2,346,938	(50,306)	20/12/2034	(21,328)	(0.00)
JPLL	Floating JPY TONA-1D	Fixed 0.50%	5,262,530	(37,450)	19/12/2029	(29,924)	(0.00)
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.00%	57,370,780	(53,074)	17/03/2027	(35,310)	(0.00)
CITG	Floating JPY TONA-1D	Fixed 0.50%	5,201,765	(35,955)	21/03/2030	(36,214)	(0.01)
JPLL	Floating CHF SARON-1D	Fixed 0.50%	4,222,483	(114,405)	21/03/2035	(40,394)	(0.01)
JPLL	Floating SEK 3-month STIBOR	Fixed 2.00%	2,363,365	(35,208)	20/12/2034	(46,856)	(0.01)
CITG	Floating SGD SORA-1D	Fixed 2.00%	10,481,889	(31,614)	16/12/2026	(47,711)	(0.01)
JPLL	Floating AUD 6-month BBSW	Fixed 4.00%	14,993,060	(30,269)	07/12/2034	(48,295)	(0.01)
CITG	Floating CNY 7-day CFRR	Fixed 1.50%	26,412,003	(41,544)	18/12/2026	(55,693)	(0.01)
JPLL	Floating EUR 6-month EURIBOR	Fixed 2.00%	21,046,599	(71,992)	16/12/2026	(61,866)	(0.01)
CITG	Floating GBP SONIA-1D	Fixed 3.50%	11,687,733	(41,115)	20/12/2034	(89,307)	(0.01)
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	11,687,733	(11,014)	20/12/2034	(89,307)	(0.01)
JPLL	Floating NOK 6-month NIBOR	Fixed 3.50%	63,898,540	(112,761)	16/12/2026	(150,763)	(0.02)
JPLL	Floating JPY TONA-1D	Fixed 0.50%	36,053,084	(326,423)	21/03/2030	(250,998)	(0.04)
JPLL	Floating CAD CORRA-1D	Fixed 2.50%	161,204,189	(737,474)	16/12/2026	(347,657)	(0.05)
JPLL	Floating USD SOFR-1D	Fixed 3.00%	114,338,516	(300,540)	16/12/2026	(461,484)	(0.07)
JPLL	Floating GBP SONIA-1D	Fixed 3.50%	259,873,172	(249,704)	16/12/2026	(1,095,328)	(0.17)
Total Interest Rate Swap Contracts						199,846	0.03

Forward Foreign Currency 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	13,181,870	USD	8,953,922	18/12/2024	190,022	0.03
CITI	BRL	11,126,499	USD	2,001,605	18/12/2024*	15,565	0.00
CITI	CAD	5,388,524	USD	3,996,883	18/12/2024	459	0.00
CITI	CLP	1,200,000,000	USD	1,312,225	18/12/2024*	23,386	0.00
CITI	CNH	11,262,500	USD	1,602,195	18/12/2024	15,756	0.00
CITI	CNH	22,537,500	USD	3,223,622	08/10/2024	4,367	0.00
CITI	COP	2,614,693,001	USD	617,624	18/12/2024*	2,144	0.00
CITI	EUR	15,099,500	USD	16,827,506	18/12/2024	88,888	0.01
CITI	GBP	18,757,500	USD	24,722,886	18/12/2024	375,323	0.06
CITI	HUF	5,564,560	USD	15,611	18/12/2024	4	0.00
CITI	IDR	19,000,000,000	USD	1,235,794	18/12/2024*	13,101	0.00
CITI	ILS	14,726,391	USD	3,975,955	18/12/2024	1,763	0.00
CITI	INR	2,370,759,026	USD	28,130,555	18/12/2024*	31,004	0.00
CITI	JPY	2,881,020,685	USD	20,194,408	18/12/2024	132,777	0.02

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Forward Foreign Currency Exchange Contracts (continued) Over-the-Counter (continued)

Counterparty [†]	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	KRW	8,999,253,682	USD	6,810,379	18/12/2024*	69,043	0.01
CITI	NOK	21,407,608	USD	2,021,694	18/12/2024	11,955	0.00
CITI	NZD	13,099,000	USD	8,146,564	18/12/2024	187,082	0.03
CITI	PEN	1,707,000	USD	455,222	18/12/2024*	3,984	0.00
CITI	PHP	136,157,141	USD	2,418,280	18/12/2024*	10,495	0.00
CITI	PLN	52,826,257	USD	13,697,204	18/12/2024	61,524	0.01
CITI	SEK	129,279,635	USD	12,699,093	18/12/2024	119,248	0.02
CITI	SGD	19,308,142	USD	14,966,449	18/12/2024	150,969	0.02
CITI	THB	317,000,000	USD	9,446,811	18/12/2024	454,948	0.07
CITI	TWD	366,897,882	USD	11,651,807	18/12/2024*	69,264	0.01
CITI	USD	2,884,047	CAD	3,874,781	18/12/2024	9,637	0.00
CITI	USD	666,381	CHF	556,319	18/12/2024	2,029	0.00
CITI	USD	3,137,514	CZK	70,547,600	18/12/2024	4,892	0.00
CITI	USD	20,558,432	EUR	18,323,376	18/12/2024	30,239	0.00
CITI	USD	801,035	GBP	598,500	18/12/2024	221	0.00
CITI	USD	7,397,875	JPY	1,047,612,500	18/12/2024	6,392	0.00
CITI	USD	3,271,921	MXN	64,527,868	18/12/2024	25,819	0.00
CITI	USD	1,700,321	NOK	17,832,554	18/12/2024	6,290	0.00
CITI	ZAR	266,535,568	USD	14,904,054	18/12/2024	464,745	0.07
JPMC	AUD	13,181,869	USD	8,953,876	18/12/2024	190,066	0.03
JPMC	BRL	11,126,501	USD	2,001,595	18/12/2024*	15,575	0.00
JPMC	CAD	5,388,524	USD	3,996,863	18/12/2024	479	0.00
JPMC	CLP	1,200,000,000	USD	1,312,218	18/12/2024*	23,393	0.00
JPMC	CNH	11,262,500	USD	1,602,187	18/12/2024	15,764	0.00
JPMC	CNH	22,537,500	USD	3,223,606	08/10/2024	4,384	0.00
JPMC	COP	2,614,693,001	USD	617,621	18/12/2024*	2,147	0.00
JPMC	EUR	15,099,500	USD	16,827,421	18/12/2024	88,972	0.01
JPMC	GBP	18,757,500	USD	24,722,763	18/12/2024	375,447	0.06
JPMC	HUF	5,564,560	USD	15,611	18/12/2024	4	0.00
JPMC	IDR	19,000,000,000	USD	1,235,787	18/12/2024*	13,107	0.00
JPMC	ILS	14,726,391	USD	3,975,935	18/12/2024	1,783	0.00
JPMC	INR	2,370,759,026	USD	28,130,414	18/12/2024*	31,145	0.01
JPMC	JPY	2,881,020,685	USD	20,194,307	18/12/2024	132,878	0.02
JPMC	KRW	8,999,253,682	USD	6,810,345	18/12/2024*	69,077	0.01
JPMC	NOK	21,407,608	USD	2,021,684	18/12/2024	11,965	0.00
JPMC	NZD	13,099,000	USD	8,146,523	18/12/2024	187,123	0.03
JPMC	PEN	1,707,000	USD	455,219	18/12/2024*	3,986	0.00
JPMC	PHP	136,157,141	USD	2,418,436	18/12/2024*	10,339	0.00
JPMC	PLN	52,826,257	USD	13,697,136	18/12/2024	61,592	0.01
JPMC	SEK	129,279,635	USD	12,699,029	18/12/2024	119,311	0.02
JPMC	SGD	19,308,142	USD	14,966,262	18/12/2024	151,156	0.02
JPMC	THB	317,000,000	USD	9,446,763	18/12/2024	454,995	0.07
JPMC	TWD	366,897,879	USD	11,651,749	18/12/2024*	69,322	0.01
JPMC	USD	2,884,061	CAD	3,874,781	18/12/2024	9,652	0.00
JPMC	USD	666,385	CHF	556,319	18/12/2024	2,032	0.00
JPMC	USD	3,137,530	CZK	70,547,600	18/12/2024	4,907	0.00
JPMC	USD	20,558,534	EUR	18,323,376	18/12/2024	30,342	0.00
JPMC	USD	801,039	GBP	598,500	18/12/2024	225	0.00
JPMC	USD	7,397,912	JPY	1,047,612,500	18/12/2024	6,429	0.00
JPMC	USD	3,271,937	MXN	64,527,868	18/12/2024	25,835	0.00
JPMC	USD	1,700,330	NOK	17,832,554	18/12/2024	6,299	0.00
JPMC	ZAR	266,535,568	USD	14,903,979	18/12/2024	464,819	0.07
CITI	BRL	15,543,501	USD	2,830,483	18/12/2024*	(12,537)	(0.00)
CITI	CAD	15,504,476	USD	11,530,341	18/12/2024	(28,733)	(0.00)
CITI	CLP	700,000,000	USD	784,058	18/12/2024*	(4,951)	(0.00)
CITI	CNH	22,537,500	USD	3,239,565	18/12/2024	(1,868)	(0.00)
CITI	COP	18,302,851,003	USD	4,418,589	18/12/2024*	(80,211)	(0.01)
CITI	EUR	2,406,500	USD	2,697,734	18/12/2024	(1,665)	(0.00)
CITI	HUF	3,081,368,923	USD	8,677,097	18/12/2024	(30,036)	(0.00)
CITI	IDR	6,000,000,000	USD	396,232	18/12/2024*	(1,845)	(0.00)
CITI	ILS	19,056,710	USD	5,197,405	18/12/2024	(50,032)	(0.01)
CITI	INR	1,570,000,000	USD	18,700,379	18/12/2024*	(50,804)	(0.01)
CITI	JPY	2,945,000,000	USD	21,073,512	18/12/2024	(294,916)	(0.04)
CITI	NOK	25,592,392	USD	2,434,933	18/12/2024	(3,744)	(0.00)
CITI	PHP	127,308,164	USD	2,281,694	18/12/2024*	(10,767)	(0.00)
CITI	PLN	2,242,092	USD	584,195	18/12/2024	(237)	(0.00)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Forward Foreign Currency Exchange Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
CITI	TWD	61,833,800	USD	1,984,642	18/12/2024*	(9,274)	(0.00)
CITI	USD	3,241,733	AUD	4,846,000	18/12/2024	(119,819)	(0.02)
CITI	USD	6,060,101	BRL	33,775,364	18/12/2024*	(63,177)	(0.01)
CITI	USD	14,984,061	CAD	20,311,000	18/12/2024	(83,146)	(0.01)
CITI	USD	992,699	CHF	834,477	18/12/2024	(3,828)	(0.00)
CITI	USD	1,282,417	CLP	1,179,180,341	18/12/2024*	(30,022)	(0.00)
CITI	USD	3,220,468	CNH	22,537,500	08/10/2024	(7,521)	(0.00)
CITI	USD	7,323,221	CNH	51,581,950	18/12/2024	(86,950)	(0.01)
CITI	USD	779,573	CZK	17,636,900	18/12/2024	(3,582)	(0.00)
CITI	USD	37,302,543	EUR	33,479,128	18/12/2024	(205,064)	(0.03)
CITI	USD	2,625,604	GBP	1,962,500	18/12/2024	(291)	(0.00)
CITI	USD	310,767	IDR	4,823,615,976	18/12/2024*	(6,296)	(0.00)
CITI	USD	12,479,213	JPY	1,772,387,500	18/12/2024	(25,956)	(0.00)
CITI	USD	3,201,519	MXN	64,527,868	18/12/2024	(44,583)	(0.01)
CITI	USD	3,379,063	NOK	35,665,106	18/12/2024	(8,999)	(0.00)
CITI	USD	16,044,291	NZD	25,656,171	18/12/2024	(278,287)	(0.04)
CITI	USD	4,052,372	PEN	15,206,803	18/12/2024*	(38,456)	(0.01)
CITI	USD	1,727,207	SEK	17,500,000	18/12/2024	(7,954)	(0.00)
CITI	USD	721,755	THB	24,375,000	18/12/2024	(39,618)	(0.01)
CITI	ZAR	96,500,000	USD	5,574,039	18/12/2024	(9,720)	(0.00)
JPMC	BRL	15,543,499	USD	2,830,469	18/12/2024*	(12,523)	(0.00)
JPMC	CAD	15,504,476	USD	11,530,283	18/12/2024	(28,676)	(0.00)
JPMC	CLP	700,000,000	USD	784,054	18/12/2024*	(4,948)	(0.00)
JPMC	CNH	22,537,500	USD	3,239,549	18/12/2024	(1,852)	(0.00)
JPMC	COP	18,302,851,003	USD	4,418,567	18/12/2024*	(80,189)	(0.01)
JPMC	EUR	2,406,500	USD	2,697,721	18/12/2024	(1,651)	(0.00)
JPMC	HUF	3,081,368,923	USD	8,677,054	18/12/2024	(29,992)	(0.00)
JPMC	IDR	6,000,000,000	USD	396,230	18/12/2024*	(1,843)	(0.00)
JPMC	ILS	19,056,710	USD	5,197,379	18/12/2024	(50,006)	(0.01)
JPMC	INR	1,570,000,000	USD	18,700,285	18/12/2024*	(50,711)	(0.01)
JPMC	JPY	2,945,000,000	USD	21,073,407	18/12/2024	(294,812)	(0.04)
JPMC	NOK	25,592,392	USD	2,434,920	18/12/2024	(3,732)	(0.00)
JPMC	PHP	127,308,164	USD	2,281,601	18/12/2024*	(10,674)	(0.00)
JPMC	PLN	2,242,092	USD	584,192	18/12/2024	(234)	(0.00)
JPMC	TWD	61,833,802	USD	1,984,632	18/12/2024*	(9,264)	(0.00)
JPMC	USD	3,241,749	AUD	4,846,000	18/12/2024	(119,803)	(0.02)
JPMC	USD	6,060,131	BRL	33,775,365	18/12/2024*	(63,146)	(0.01)
JPMC	USD	14,984,136	CAD	20,311,000	18/12/2024	(83,071)	(0.01)
JPMC	USD	992,704	CHF	834,477	18/12/2024	(3,823)	(0.00)
JPMC	USD	1,282,424	CLP	1,179,180,341	18/12/2024*	(30,015)	(0.00)
JPMC	USD	3,220,484	CNH	22,537,500	08/10/2024	(7,505)	(0.00)
JPMC	USD	7,323,257	CNH	51,581,950	18/12/2024	(86,914)	(0.01)
JPMC	USD	779,577	CZK	17,636,900	18/12/2024	(3,578)	(0.00)
JPMC	USD	37,302,730	EUR	33,479,128	18/12/2024	(204,877)	(0.03)
JPMC	USD	2,625,618	GBP	1,962,500	18/12/2024	(278)	(0.00)
JPMC	USD	310,768	IDR	4,823,615,976	18/12/2024*	(6,294)	(0.00)
JPMC	USD	12,479,275	JPY	1,772,387,500	18/12/2024	(25,893)	(0.00)
JPMC	USD	3,201,535	MXN	64,527,868	18/12/2024	(44,567)	(0.01)
JPMC	USD	3,379,080	NOK	35,665,106	18/12/2024	(8,982)	(0.00)
JPMC	USD	16,044,371	NZD	25,656,171	18/12/2024	(278,207)	(0.04)
JPMC	USD	4,052,392	PEN	15,206,803	18/12/2024*	(38,436)	(0.01)
JPMC	USD	1,727,215	SEK	17,500,000	18/12/2024	(7,945)	(0.00)
JPMC	USD	721,759	THB	24,375,000	18/12/2024	(39,615)	(0.01)
JPMC	ZAR	96,500,000	USD	5,574,011	18/12/2024	(9,692)	(0.00)
Total Forward Foreign Currency Exchange Contracts						1,879,248	0.29

* Non-deliverable Forward Foreign Currency Exchange Contracts (See Note 4)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Hedge Forward Foreign Currency 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	16,965,992	USD	18,878,185	18/12/2024	129,291	0.02
CITI	GBP	212,307,636	USD	279,804,970	18/12/2024	4,270,280	0.65
CITI	USD	1,180	EUR	1,052	18/12/2024	1	0.00
CITI	USD	72,018	GBP	53,772	18/12/2024	69	0.00
JPMC	EUR	16,965,992	USD	18,878,185	18/12/2024	129,291	0.02
JPMC	GBP	212,307,636	USD	279,804,970	18/12/2024	4,270,280	0.65
JPMC	USD	1,180	EUR	1,052	18/12/2024	1	0.00
JPMC	USD	72,018	GBP	53,772	18/12/2024	69	0.00
CITI	EUR	371,521	USD	416,582	18/12/2024	(357)	(0.00)
CITI	GBP	83,608	USD	112,046	18/12/2024	(175)	(0.00)
CITI	USD	12,396	EUR	11,092	18/12/2024	(30)	(0.00)
CITI	USD	3,742,859	GBP	2,820,575	18/12/2024	(31,171)	(0.00)
JPMC	EUR	371,521	USD	416,582	18/12/2024	(357)	(0.00)
JPMC	GBP	83,608	USD	112,046	18/12/2024	(175)	(0.00)
JPMC	USD	12,396	EUR	11,092	18/12/2024	(30)	(0.00)
JPMC	USD	3,742,859	GBP	2,820,575	18/12/2024	(31,171)	(0.00)
Total Hedge Forward Foreign Currency Exchange Contracts						8,735,816	1.34

Total Return Swap Contracts Over-the-Counter

Reference Entity ("RE")	Payments Made By Sub-Fund	Payments Received By Sub-Fund	Counter- party [†]	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Amsterdam Exchange Index Futures	Decreases in RE	Increases in RE	GSIN	18/10/2024	EUR	3,879,680	52,663	0.01
HSCE Index Futures	Decreases in RE	Increases in RE	GSIN	30/10/2024	HKD	10,846,499	944,621	0.14
KOSPI 200 Index Futures	Decreases in RE	Increases in RE	JPMC	12/12/2024	KRW	11,838,763	293,276	0.05
Swiss Market Index Futures	Decreases in RE	Increases in RE	MLIN	20/12/2024	CHF	16,076,271	205,272	0.03
KOSPI 200 Index Futures	Decreases in RE	Increases in RE	JPMC	12/12/2024	KRW	798,119	(6,461)	(0.00)
Mini BOVESPA Index Futures	Decreases in RE	Increases in RE	GSIN	16/10/2024	BRL	7,692,798	(201,726)	(0.03)
Swiss Market Index Futures	Decreases in RE	Increases in RE	MLIN	20/12/2024	CHF	724,156	(1,971)	(0.00)
Total of Total Return Swap Contracts							1,285,674	0.20

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts Over-the-Counter

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
BANA	The Sub-Fund receives the total return on a portfolio of short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	25/04/2025	1,510

The following table represents the short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions				
Common Stocks				
United States				
Financial	USD	(54,278)	(1,264)	(0.00)
			(1,264)	(0.00)
Total Short Positions			(1,264)	(0.00)
Net Cash and Other Receivables/(Payables)			2,774	0.00
Total of Total Return Basket Swap Contract - BANA - USD			1,510	0.00

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
CITI	The Sub-Fund receives the total return on a portfolio of long and short positions and pays TONA-1D plus or minus a specified spread, which is denominated in JPY based on the local currency of the positions within the swap.	16/06/2025	(343,239)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Japan				
Basic Materials	JPY	1,884,335	141,615	0.02
Communications	JPY	4,340,051	(37,341)	(0.01)
Consumer Cyclical	JPY	12,280,649	324,148	0.05
Consumer Non-cyclical	JPY	6,560,466	799	0.00
Energy	JPY	1,543,662	78,929	0.01
Financial	JPY	4,878,042	32,709	0.01
Industrial	JPY	14,779,298	761,146	0.12
Technology	JPY	9,719,008	270,079	0.04
Utilities	JPY	1,096,103	(31,862)	(0.00)
			1,540,222	0.24
Total Long Positions			1,540,222	0.24
Short Positions				
Common Stocks				
Japan				
Basic Materials	JPY	(4,154,881)	(347,786)	(0.05)
Communications	JPY	(3,908,161)	131,131	0.02
Consumer Cyclical	JPY	(7,990,663)	(59,949)	(0.01)
Consumer Non-cyclical	JPY	(8,657,131)	(159,178)	(0.03)
Energy	JPY	(594,178)	(25,703)	(0.00)
Financial	JPY	(4,101,373)	(27,691)	(0.01)
Industrial	JPY	(16,356,279)	(708,189)	(0.11)
Technology	JPY	(12,912,039)	(612,907)	(0.09)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Japan (continued)				
Utilities	JPY	(901,702)	9,413	0.00
			(1,800,859)	(0.28)
Total Short Positions			(1,800,859)	(0.28)
Total of Long and Short Equity Positions			(260,637)	(0.04)
Net Cash and Other Receivables/(Payables)			(82,602)	(0.01)
Total of Total Return Basket Swap Contract - CITI - JPY			(343,239)	(0.05)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
CITI	The Sub-Fund receives the total return on a portfolio of long and short positions and pays NOWA-1D plus or minus a specified spread, which is denominated in NOK based on the local currency of the positions within the swap.	06/03/2025	(111,135)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Norway				
Basic Materials	NOK	88,262	12,587	0.00
Communications	NOK	150,926	3,145	0.00
Industrial	NOK	886,229	(50,765)	(0.01)
			(35,033)	(0.01)
United Kingdom				
Energy	NOK	341,219	(18,455)	(0.00)
			(18,455)	(0.00)
Total Long Positions			(53,488)	(0.01)
Short Positions				
Common Stocks				
Brazil				
Basic Materials	NOK	(634,100)	(62,302)	(0.01)
			(62,302)	(0.01)
Norway				
Consumer Non-cyclical	NOK	(283,867)	(2,404)	(0.00)
Energy	NOK	(1,362,843)	9,187	0.00
Financial	NOK	(650,654)	(6,138)	(0.00)
Industrial	NOK	(151,797)	196	0.00
			841	0.00
Total Short Positions			(61,461)	(0.01)
Total of Long and Short Equity Positions			(114,949)	(0.02)
Net Cash and Other Receivables/(Payables)			3,814	0.00
Total of Total Return Basket Swap Contract - CITI - NOK			(111,135)	(0.02)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
CITI	The Sub-Fund receives the total return on a portfolio of long and short positions and pays SOFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	14/07/2026	(2,620,828)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Belgium				
Communications	USD	119,092	9,085	0.00
			9,085	0.00
Brazil				
Consumer Cyclical	USD	329,532	(15,025)	(0.00)
			(15,025)	(0.00)
China				
Technology	USD	446,670	22,949	0.01
			22,949	0.01
Puerto Rico				
Financial	USD	714,267	18,003	0.00
			18,003	0.00
Singapore				
Communications	USD	248,676	40,274	0.01
Industrial	USD	471,239	36,237	0.00
			76,511	0.01
Sweden				
Consumer Cyclical	USD	466,501	(3,924)	(0.00)
			(3,924)	(0.00)
Switzerland				
Technology	USD	341,146	12,409	0.00
			12,409	0.00
United Kingdom				
Consumer Cyclical	USD	369,212	11,744	0.00
Energy	USD	837,559	6,894	0.00
			18,638	0.00
United States				
Basic Materials	USD	12,285,796	669,452	0.10
Communications	USD	5,631,962	204,704	0.03
Consumer Cyclical	USD	22,593,897	890,287	0.14
Consumer Non-cyclical	USD	31,748,664	109,327	0.02
Energy	USD	2,658,369	(19,262)	(0.00)
Financial	USD	32,514,498	483,760	0.07
Industrial	USD	34,832,719	1,936,070	0.30
Technology	USD	32,544,452	1,066,711	0.16
Utilities	USD	9,904,543	380,700	0.06
			5,721,749	0.88
Total Long Positions			5,860,395	0.90
Short Positions				
Common Stocks				
Argentina				
Basic Materials	USD	(673,298)	(94,139)	(0.01)
			(94,139)	(0.01)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Bermuda				
Financial	USD	(1,280,717)	(52,859)	(0.01)
			(52,859)	(0.01)
China				
Technology	USD	(1,028,427)	(106,175)	(0.02)
			(106,175)	(0.02)
Ireland				
Technology	USD	(495,839)	(4,243)	(0.00)
			(4,243)	(0.00)
United States				
Basic Materials	USD	(12,519,747)	(1,022,694)	(0.16)
Communications	USD	(8,004,578)	(380,783)	(0.06)
Consumer Cyclical	USD	(21,585,042)	(1,342,804)	(0.21)
Consumer Non-cyclical	USD	(32,950,233)	(347,560)	(0.05)
Energy	USD	(10,456,603)	(285,812)	(0.04)
Financial	USD	(25,165,285)	(586,068)	(0.09)
Industrial	USD	(34,514,617)	(1,645,646)	(0.25)
Technology	USD	(31,535,266)	(1,972,176)	(0.30)
Utilities	USD	(6,450,120)	(126,996)	(0.02)
			(7,710,539)	(1.18)
Total Short Positions			(7,967,955)	(1.22)
Total of Long and Short Equity Positions			(2,107,560)	(0.32)
Net Cash and Other Receivables/(Payables)			(513,268)	(0.08)
Total of Total Return Basket Swap Contract - CITI - USD			(2,620,828)	(0.40)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
MLIN	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.	28/01/2025 - 24/09/2026	90,964

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Australia				
Basic Materials	AUD	1,178,471	9,482	0.00
Communications	AUD	80,602	998	0.00
Consumer Cyclical	AUD	1,818,423	41,000	0.01
Consumer Non-cyclical	AUD	1,597,721	62,466	0.01
Financial	AUD	824,128	(9,610)	(0.00)
Industrial	AUD	1,125,936	5,853	0.00
Technology	AUD	37,331	248	0.00
Utilities	AUD	535,399	(3,035)	(0.00)
			107,402	0.02
New Zealand				
Technology	AUD	130,975	1,789	0.00
			1,789	0.00

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United States				
Basic Materials	AUD	634,633	9,690	0.00
			9,690	0.00
Total Long Positions			118,881	0.02
Short Positions				
Common Stocks				
Australia				
Basic Materials	AUD	(2,968,708)	(312,209)	(0.05)
Communications	AUD	(930,174)	3,618	0.00
Consumer Cyclical	AUD	(413,023)	(9,611)	(0.00)
Consumer Non-cyclical	AUD	(2,261,632)	(45,233)	(0.01)
Energy	AUD	(1,418,793)	(10,609)	(0.00)
Financial	AUD	(1,605,108)	(380)	(0.00)
Industrial	AUD	(1,523,384)	(6,399)	(0.00)
Technology	AUD	(389,499)	(16,508)	(0.00)
Utilities	AUD	(612,224)	(10,878)	(0.00)
			(408,209)	(0.06)
United States				
Consumer Non-cyclical	AUD	(658,181)	2,805	0.00
			2,805	0.00
Total Short Positions			(405,404)	(0.06)
Total of Long and Short Equity Positions			(286,523)	(0.04)
Net Cash and Other Receivables/(Payables)			377,487	0.05
Total of Total Return Basket Swap Contract - MLIN - AUD			90,964	0.01

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays CORRA-1D plus or minus a specified spread, which is denominated in CAD based on the local currency of the positions within the swap.	25/10/2024 - 27/10/2025	(158,007)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Brazil				
Basic Materials	CAD	132,634	(6,292)	(0.00)
			(6,292)	(0.00)
Canada				
Basic Materials	CAD	1,607,399	(46,035)	(0.01)
Communications	CAD	77,044	(11)	(0.00)
Consumer Cyclical	CAD	388,147	1,901	0.00
Consumer Non-cyclical	CAD	1,105,785	4,308	0.00
Energy	CAD	1,622,878	(26,569)	(0.00)
Financial	CAD	2,652,970	7,971	0.00
Industrial	CAD	1,363,540	15,579	0.00
Technology	CAD	1,650,269	166	0.00

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Canada (continued)				
Utilities	CAD	311,774	716	0.00
			(41,974)	(0.01)
Total Long Positions			(48,266)	(0.01)
Short Positions				
Common Stocks				
Canada				
Basic Materials	CAD	(1,527,484)	(3,248)	(0.00)
Communications	CAD	(1,039,557)	(6,038)	(0.00)
Consumer Cyclical	CAD	(1,377,935)	(38,714)	(0.01)
Consumer Non-cyclical	CAD	(142,082)	(227)	(0.00)
Energy	CAD	(965,835)	1,530	0.00
Financial	CAD	(1,402,137)	(4,066)	(0.00)
Industrial	CAD	(2,687,533)	(1,143)	(0.00)
Technology	CAD	(294,540)	(1,144)	(0.00)
Utilities	CAD	(462,487)	(8,102)	(0.00)
			(61,152)	(0.01)
Chile				
Basic Materials	CAD	(449,691)	(17,128)	(0.00)
			(17,128)	(0.00)
United States				
Consumer Cyclical	CAD	(195,752)	(5,024)	(0.00)
Industrial	CAD	(185,293)	3,255	0.00
			(1,769)	(0.00)
Zambia				
Basic Materials	CAD	(59,571)	(1,658)	(0.00)
			(1,658)	(0.00)
Warrants				
Canada				
Technology	CAD	0	0	0.00
			0	0.00
Total Short Positions			(81,707)	(0.01)
Total of Long and Short Equity Positions			(129,973)	(0.02)
Net Cash and Other Receivables/(Payables)			(28,034)	(0.00)
Total of Total Return Basket Swap Contract - MLIN - CAD			(158,007)	(0.02)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
MLIN	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.	25/06/2026 - 25/09/2026	(305,376)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Switzerland				
Basic Materials	CHF	1,917,315	4,748	0.00
Consumer Non-cyclical	CHF	3,419,492	(22,292)	(0.00)
Financial	CHF	947,670	(13,740)	(0.00)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Switzerland (continued)				
Industrial	CHF	2,479,315	8,104	0.00
Technology	CHF	823,026	29,706	0.00
			6,526	0.00
United States				
Basic Materials	CHF	715,840	(10,883)	(0.00)
Consumer Non-cyclical	CHF	297,265	2,042	0.00
			(8,841)	(0.00)
Total Long Positions			(2,315)	(0.00)
Short Positions				
Common Stocks				
Switzerland				
Basic Materials	CHF	(2,108,929)	(97,389)	(0.02)
Communications	CHF	(989,025)	4,467	0.00
Consumer Cyclical	CHF	(2,957,445)	(285,842)	(0.04)
Consumer Non-cyclical	CHF	(2,536,339)	(43,227)	(0.01)
Financial	CHF	(3,038,718)	(31,213)	(0.00)
Industrial	CHF	(724,770)	5,909	0.00
Technology	CHF	(457,196)	(14,263)	(0.00)
Utilities	CHF	(165,264)	0	0.00
			(461,558)	(0.07)
United States				
Consumer Non-cyclical	CHF	(1,528,218)	(12,969)	(0.00)
Financial	CHF	(686,483)	6,454	0.00
			(6,515)	(0.00)
Total Short Positions			(468,073)	(0.07)
Total of Long and Short Equity Positions			(470,388)	(0.07)
Net Cash and Other Receivables/(Payables)			165,012	0.03
Total of Total Return Basket Swap Contract - MLIN - CHF			(305,376)	(0.04)

Counterparty [†]	Description [†]	Termination Dates	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.	25/06/2026 - 25/09/2026	(447,125)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Denmark				
Consumer Cyclical	DKK	856,639	(10,461)	(0.00)
Consumer Non-cyclical	DKK	1,677,457	(44,277)	(0.01)
Financial	DKK	641,912	(4,475)	(0.00)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Denmark (continued)				
Industrial	DKK	734,624	(3,190)	(0.00)
			(62,403)	(0.01)
Total Long Positions				
			(62,403)	(0.01)
Short Positions				
Common Stocks				
Denmark				
Basic Materials	DKK	(215,665)	(2,550)	(0.00)
Consumer Cyclical	DKK	(101,393)	3,989	0.00
Consumer Non-cyclical	DKK	(942,498)	(1,460)	(0.00)
Financial	DKK	(543,575)	(4,447)	(0.00)
Industrial	DKK	(2,057,821)	(29,028)	(0.01)
Utilities	DKK	(236,491)	(53)	(0.00)
			(33,549)	(0.01)
Total Short Positions				
			(33,549)	(0.01)
Total of Long and Short Equity Positions				
			(95,952)	(0.02)
Net Cash and Other Receivables/(Payables)				
			(351,173)	(0.05)
Total of Total Return Basket Swap Contract - MLIN - DKK				
			(447,125)	(0.07)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays ESTR-1D plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	25/06/2026 - 25/09/2026	1,041,208

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Belgium				
Basic Materials	EUR	98,452	3,642	0.00
Consumer Non-cyclical	EUR	352,125	(14,685)	(0.00)
Financial	EUR	41,446	35	0.00
			(11,008)	(0.00)
China				
Consumer Cyclical	EUR	572,127	52,791	0.01
			52,791	0.01
Finland				
Basic Materials	EUR	578,423	8,556	0.00
Communications	EUR	160,759	(2,747)	(0.00)
Financial	EUR	271,767	3,215	0.00
Industrial	EUR	822,150	(9,008)	(0.00)
Utilities	EUR	682,040	4,640	0.00
			4,656	0.00
France				
Basic Materials	EUR	1,048,599	15,388	0.00
Communications	EUR	1,704,372	(41,982)	(0.01)
Consumer Cyclical	EUR	3,631,830	188,354	0.03
Consumer Non-cyclical	EUR	945,239	33,698	0.00
Energy	EUR	767,698	(29,806)	(0.00)
Financial	EUR	1,367,013	(1,475)	(0.00)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
France (continued)				
Industrial	EUR	3,361,645	(81,181)	(0.01)
Utilities	EUR	1,410,426	(19,857)	(0.00)
			63,139	0.01
Germany				
Basic Materials	EUR	1,922,615	42,714	0.01
Communications	EUR	2,003,227	(8,845)	(0.00)
Consumer Cyclical	EUR	2,554,012	137,093	0.02
Consumer Non-cyclical	EUR	739,431	23,073	0.00
Financial	EUR	2,170,396	41,882	0.00
Industrial	EUR	1,186,148	(4,829)	(0.00)
Technology	EUR	1,883,537	42,137	0.01
			273,225	0.04
Italy				
Basic Materials	EUR	564,523	(5,026)	(0.00)
Consumer Cyclical	EUR	1,713,185	18,078	0.00
Financial	EUR	4,408,367	84,940	0.02
Industrial	EUR	1,099,828	(3,352)	(0.00)
Utilities	EUR	1,145,591	12,615	0.00
			107,255	0.02
Netherlands				
Basic Materials	EUR	150,013	9,087	0.00
Communications	EUR	397,797	1,840	0.00
Consumer Non-cyclical	EUR	182,915	(1,291)	(0.00)
Energy	EUR	352,699	(11,519)	(0.00)
Financial	EUR	909,024	26,241	0.00
Industrial	EUR	1,586,881	(19,145)	(0.00)
Technology	EUR	560,721	17,379	0.00
			22,592	0.00
Poland				
Industrial	EUR	87,471	(1,253)	(0.00)
			(1,253)	(0.00)
South Korea				
Consumer Cyclical	EUR	460,427	32,351	0.00
			32,351	0.00
Spain				
Basic Materials	EUR	352,578	(6,756)	(0.00)
Communications	EUR	191,401	633	0.00
Consumer Cyclical	EUR	1,647,689	40,502	0.01
Financial	EUR	1,242,617	(6,247)	(0.00)
Industrial	EUR	1,161,500	(5,407)	(0.00)
Utilities	EUR	672,225	11,151	0.00
			33,876	0.01
Switzerland				
Basic Materials	EUR	858,800	26,848	0.00
			26,848	0.00
United States				
Industrial	EUR	1,697,643	(26,957)	(0.00)
			(26,957)	(0.00)
Total Long Positions			577,515	0.09
Short Positions				
Common Stocks				
Belgium				
Basic Materials	EUR	(638,339)	(37,355)	(0.01)
Consumer Cyclical	EUR	(55,539)	145	0.00
Consumer Non-cyclical	EUR	(616,073)	(16,239)	(0.00)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Belgium (continued)				
Financial	EUR	(352,888)	(6,636)	(0.00)
Utilities	EUR	(297,823)	(3,187)	(0.00)
			(63,272)	(0.01)
Finland				
Basic Materials	EUR	(243,274)	(4,789)	(0.00)
Consumer Non-cyclical	EUR	(728,427)	(2,029)	(0.00)
Energy	EUR	(1,196,723)	(53,134)	(0.01)
Financial	EUR	(417,938)	(1,299)	(0.00)
Industrial	EUR	(1,437,012)	(69,618)	(0.01)
Technology	EUR	(51,077)	39	0.00
			(130,830)	(0.02)
France				
Communications	EUR	(623,595)	59,550	0.01
Consumer Cyclical	EUR	(1,860,488)	(176,007)	(0.03)
Consumer Non-cyclical	EUR	(1,957,257)	(120,596)	(0.02)
Financial	EUR	(1,204,823)	(17,757)	(0.00)
Industrial	EUR	(1,112,121)	23,947	0.00
Technology	EUR	(1,986,535)	(30,314)	(0.00)
			(261,177)	(0.04)
Germany				
Basic Materials	EUR	(826,477)	(61,621)	(0.01)
Communications	EUR	(85,720)	(3,251)	(0.00)
Consumer Cyclical	EUR	(2,292,686)	(97,261)	(0.01)
Consumer Non-cyclical	EUR	(2,031,705)	(91,482)	(0.01)
Financial	EUR	(310,687)	(3,871)	(0.00)
Industrial	EUR	(3,764,607)	(170,201)	(0.03)
Technology	EUR	(1,610,384)	(100,706)	(0.02)
Utilities	EUR	(1,298,420)	(24,666)	(0.00)
			(553,059)	(0.08)
Italy				
Communications	EUR	(147,969)	(803)	(0.00)
Consumer Cyclical	EUR	(427,383)	(62,389)	(0.01)
Consumer Non-cyclical	EUR	(901,556)	(20,967)	(0.00)
Financial	EUR	(1,109,631)	(22,584)	(0.01)
Industrial	EUR	(405,990)	(5,019)	(0.00)
Technology	EUR	(297,100)	(2,621)	(0.00)
Utilities	EUR	(1,007,896)	(307)	(0.00)
			(114,690)	(0.02)
Luxembourg				
Basic Materials	EUR	(1,328,478)	(77,837)	(0.01)
Consumer Non-cyclical	EUR	(658,537)	(30,807)	(0.01)
			(108,644)	(0.02)
Netherlands				
Basic Materials	EUR	(182,053)	1,561	0.00
Communications	EUR	(1,066,100)	(13,529)	(0.00)
Consumer Non-cyclical	EUR	(1,062,250)	(20,175)	(0.00)
Energy	EUR	(132,075)	(402)	(0.00)
Financial	EUR	(1,590,270)	(5,191)	(0.00)
Industrial	EUR	(1,117,829)	(40,333)	(0.01)
Technology	EUR	(984,944)	(23,329)	(0.00)
			(101,398)	(0.01)
Portugal				
Consumer Non-cyclical	EUR	(95,481)	324	0.00
Energy	EUR	(109,136)	3,150	0.00
Utilities	EUR	(63,477)	(695)	(0.00)
			2,779	0.00

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Singapore				
Technology	EUR	(677,230)	(39,740)	(0.01)
			(39,740)	(0.01)
Spain				
Communications	EUR	(149,343)	677	0.00
Consumer Cyclical	EUR	(454,175)	1,528	0.00
Consumer Non-cyclical	EUR	(149,315)	(11,547)	(0.00)
Energy	EUR	(575,381)	(4,874)	(0.00)
Financial	EUR	(531,626)	(5,660)	(0.00)
Industrial	EUR	(266,972)	(12,465)	(0.01)
Utilities	EUR	(916,209)	(6,794)	(0.00)
			(39,135)	(0.01)
United States				
Consumer Cyclical	EUR	(1,482,296)	154,356	0.02
Consumer Non-cyclical	EUR	(428,375)	(3,977)	(0.00)
Energy	EUR	(853,736)	(13,966)	(0.00)
Industrial	EUR	(580,742)	(603)	(0.00)
			135,810	0.02
Preferred Stocks				
Germany				
Consumer Cyclical	EUR	(1,705,605)	(55,154)	(0.01)
Consumer Non-cyclical	EUR	(979,789)	(62,708)	(0.01)
			(117,862)	(0.02)
Total Short Positions			(1,391,218)	(0.22)
Total of Long and Short Equity Positions			(813,703)	(0.13)
Net Cash and Other Receivables/(Payables)			1,854,911	0.28
Total of Total Return Basket Swap Contract - MLIN - EUR			1,041,208	0.15

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
MLIN	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.	25/06/2026 - 25/09/2026	(547,495)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Italy				
Consumer Non-cyclical	GBP	107,216	(793)	(0.00)
			(793)	(0.00)
United Kingdom				
Communications	GBP	1,216,691	(21,102)	(0.01)
Consumer Cyclical	GBP	1,999,289	(17,252)	(0.00)
Consumer Non-cyclical	GBP	4,583,403	(17,096)	(0.00)
Energy	GBP	279,959	(3,374)	(0.00)
Financial	GBP	3,422,279	(6,586)	(0.00)
Industrial	GBP	5,378,515	(58,487)	(0.01)
Technology	GBP	697,801	8,255	0.00
Utilities	GBP	239,950	(2,126)	(0.00)
			(117,768)	(0.02)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United States				
Consumer Non-cyclical	GBP	1,312,042	(430)	(0.00)
Energy	GBP	781,018	(28,478)	(0.00)
Industrial	GBP	889,880	21,567	0.00
			(7,341)	(0.00)
Total Long Positions			(125,902)	(0.02)
Short Positions				
Common Stocks				
Australia				
Basic Materials	GBP	(1,497,119)	(76,159)	(0.01)
			(76,159)	(0.01)
Austria				
Basic Materials	GBP	(68,652)	(1,015)	(0.00)
			(1,015)	(0.00)
Burkina Faso				
Basic Materials	GBP	(393,528)	27,872	0.01
			27,872	0.01
Chile				
Basic Materials	GBP	(325,807)	(13,968)	(0.00)
			(13,968)	(0.00)
Hong Kong				
Financial	GBP	(465,117)	(37,795)	(0.01)
			(37,795)	(0.01)
Jordan				
Consumer Non-cyclical	GBP	(210,464)	(5,703)	(0.00)
			(5,703)	(0.00)
South Africa				
Basic Materials	GBP	(849,619)	(46,813)	(0.01)
			(46,813)	(0.01)
United Kingdom				
Basic Materials	GBP	(420,899)	(11,591)	(0.00)
Communications	GBP	(1,541,875)	(8,107)	(0.00)
Consumer Cyclical	GBP	(3,080,773)	(191,134)	(0.03)
Consumer Non-cyclical	GBP	(2,818,018)	(67,877)	(0.01)
Financial	GBP	(2,608,321)	(39,568)	(0.01)
Industrial	GBP	(1,739,550)	(13,431)	(0.00)
Utilities	GBP	(501,404)	4,182	0.00
			(327,526)	(0.05)
United States				
Consumer Non-cyclical	GBP	(237,785)	(1,920)	(0.00)
			(1,920)	(0.00)
Total Short Positions			(483,027)	(0.07)
Total of Long and Short Equity Positions			(608,929)	(0.09)
Net Cash and Other Receivables/(Payables)			61,434	0.01
Total of Total Return Basket Swap Contract - MLIN - GBP			(547,495)	(0.08)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	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.	27/01/2025 - 24/09/2026	(77,034)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Hong Kong				
Consumer Non-cyclical	HKD	243,379	1,066	0.00
Financial	HKD	1,217,693	149,383	0.02
Industrial	HKD	355,010	8,784	0.00
			159,233	0.02
United Kingdom				
Industrial	HKD	220,790	(304)	(0.00)
			(304)	(0.00)
Total Long Positions				
			158,929	0.02
Short Positions				
Common Stocks				
China				
Financial	HKD	(198,216)	(12,481)	(0.00)
			(12,481)	(0.00)
Hong Kong				
Financial	HKD	(997,434)	(24,574)	(0.00)
Industrial	HKD	(333,413)	(10,300)	(0.00)
Utilities	HKD	(557,202)	13,712	0.00
			(21,162)	(0.00)
Macau				
Consumer Cyclical	HKD	(1,125,270)	(226,128)	(0.04)
			(226,128)	(0.04)
Total Short Positions				
			(259,771)	(0.04)
Total of Long and Short Equity Positions			(100,842)	(0.02)
Net Cash and Other Receivables/(Payables)			23,808	0.00
Total of Total Return Basket Swap Contract - MLIN - HKD			(77,034)	(0.02)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	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.	25/06/2026	(5,499)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Norway				
Industrial	NOK	173,510	(3,538)	(0.00)
			(3,538)	(0.00)
United Kingdom				
Energy	NOK	76,223	(5,243)	(0.00)
			(5,243)	(0.00)
Total Long Positions			(8,781)	(0.00)
Short Positions				
Common Stocks				
Norway				
Consumer Non-cyclical	NOK	(392,411)	(11,835)	(0.00)
Energy	NOK	(302,605)	(2,515)	(0.00)
Financial	NOK	(212,013)	(3,337)	(0.00)
Industrial	NOK	(92,932)	420	0.00
			(17,267)	(0.00)
Total Short Positions			(17,267)	(0.00)
Total of Long and Short Equity Positions			(26,048)	(0.00)
Net Cash and Other Receivables/(Payables)			20,549	0.00
Total of Total Return Basket Swap Contract - MLIN - NOK			(5,499)	(0.00)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-week or 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.	25/06/2026 - 25/09/2026	(332,563)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Guatemala				
Communications	SEK	39,200	(1,795)	(0.00)
			(1,795)	(0.00)
Sweden				
Basic Materials	SEK	99,126	377	0.00
Communications	SEK	176,178	(6,737)	(0.00)
Consumer Cyclical	SEK	1,722,157	(16,928)	(0.00)
Consumer Non-cyclical	SEK	533,835	1,333	0.00
Financial	SEK	54,937	51	0.00
Industrial	SEK	2,660,741	21,063	0.00

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Sweden (continued)				
Technology	SEK	269,369	(5,113)	(0.00)
			(5,954)	(0.00)
Total Long Positions			(7,749)	(0.00)
Short Positions				
Common Stocks				
Sweden				
Basic Materials	SEK	(949,304)	(20,158)	(0.01)
Communications	SEK	(271,357)	419	0.00
Consumer Cyclical	SEK	(143,605)	(7,466)	(0.00)
Consumer Non-cyclical	SEK	(602,391)	(2,436)	(0.00)
Financial	SEK	(1,492,370)	10,694	0.00
Industrial	SEK	(4,767,954)	(65,766)	(0.01)
Technology	SEK	(49,287)	(2,411)	(0.00)
			(87,124)	(0.02)
Total Short Positions			(87,124)	(0.02)
Total of Long and Short Equity Positions			(94,873)	(0.02)
Net Cash and Other Receivables/(Payables)			(237,690)	(0.04)
Total of Total Return Basket Swap Contract - MLIN - SEK			(332,563)	(0.06)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays SORA-1D plus or minus a specified spread, which is denominated in SGD based on the local currency of the positions within the swap.	27/01/2025 - 24/09/2026	(199,285)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
China				
Industrial	SGD	616,461	(45,295)	(0.01)
			(45,295)	(0.01)
Singapore				
Communications	SGD	62,851	(1,045)	(0.00)
			(1,045)	(0.00)
Total Long Positions			(46,340)	(0.01)
Short Positions				
Common Stocks				
China				
Consumer Non-cyclical	SGD	(228,527)	(11,689)	(0.00)
			(11,689)	(0.00)
Singapore				
Consumer Cyclical	SGD	(234,351)	(7,497)	(0.00)
Financial	SGD	(1,013,341)	(11,641)	(0.00)

AQR UCITS FUNDS

AQR Managed Futures UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Singapore (continued)				
Industrial	SGD	(699,131)	(7,379)	(0.00)
			(26,517)	(0.00)
Total Short Positions			(38,206)	(0.00)
Total of Long and Short Equity Positions			(84,546)	(0.01)
Net Cash and Other Receivables/(Payables)			(114,739)	(0.02)
Total of Total Return Basket Swap Contract - MLIN - SGD			(199,285)	(0.03)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited)

As at 30 September 2024

Investments	Effective Yield	Maturity Date	Currency	Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.						
Short-Term Investments						
U.S. Treasury Obligations						
United States						
United States Treasury Bill	5.320%	03/10/2024	USD	3,000,000	2,999,242	0.68
United States Treasury Bill	5.337%	10/10/2024	USD	3,000,000	2,996,503	0.68
United States Treasury Bill	5.333%	17/10/2024	USD	3,000,000	2,993,780	0.68
United States Treasury Bill	4.896%	20/02/2025	USD	7,000,000	6,880,581	1.57
United States Treasury Bill	4.653%	13/03/2025	USD	6,000,000	5,883,421	1.34
Total United States					21,753,527	4.95
Total U.S. Treasury Obligations (Cost: \$21,733,225)					21,753,527	4.95

Investments	Effective Yield [^]	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					
Short-Term Investments					
Other Investment Funds					
United States					
UBS (Irl) Select Money Market Fund - USD Premier (Dist)	5.020%	USD	35,031,856	35,031,856	7.96
Total United States				35,031,856	7.96
Total Other Investment Funds (Cost: \$35,031,856)				35,031,856	7.96
Total Short-Term Investments (Cost: \$56,765,081)				56,785,383	12.91
Total Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				56,785,383	12.91
Total Investments (Total Cost: \$56,765,081)				56,785,383	12.91
Other Assets/(Liabilities)				383,178,718	87.09
Total Net Assets				439,964,101	100.00

Legend:

[^]Seven-day effective yield at 30 September 2024.

Economic Classification of Investments (Unaudited)

As at 30 September 2024

Industry Classification	Percent of Net Assets
Financial	7.96
Government	4.95
Total Investments	12.91
Other Assets/(Liabilities)	87.09
Total Net Assets	100.00

Repurchase Agreements

Underlying Collateral Received	Counter-party [†]	Currency	Interest Rate Received	Maturity Date	Principal Amounts	Fair Value in USD	Percent of Net Assets
United States Treasury Bill, 0.000%, 10/07/2025	SSBT	USD	4.700%	30/09/2024	27,349,635	27,349,635	6.22
United States Treasury Bill, 0.000%, 27/03/2025	SSBT	USD	4.700%	30/09/2024	26,216,556	26,216,556	5.96
United States Treasury Inflation Indexed Bond, 0.125%, 15/04/2025	SSBT	USD	4.700%	30/09/2024	27,349,579	27,349,579	6.21
United States Treasury Inflation Indexed Bond, 0.125%, 15/10/2025	SSBT	USD	4.700%	30/09/2024	27,349,638	27,349,638	6.22
United States Treasury Inflation Indexed Bond, 0.375%, 15/07/2025	SSBT	USD	4.700%	30/09/2024	27,349,564	27,349,564	6.21
United States Treasury Note, 0.250%, 30/09/2025	SSBT	USD	4.700%	30/09/2024	27,349,648	27,349,648	6.22
United States Treasury Note, 2.125%, 15/05/2025	SSBT	USD	4.700%	30/09/2024	5,039,757	5,039,757	1.14
United States Treasury Note, 5.000%, 30/09/2025	SSBT	USD	4.700%	30/09/2024	27,349,654	27,349,654	6.22
Total Repurchase Agreements						195,354,031	44.40

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

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 Bond Futures	JPPC	(241)	18/12/2024	CAD	(22,305,860)	8,484	0.00
10 Year Japan Treasury Bond Futures	JPPC	(8)	13/12/2024	JPY	(8,081,853)	26,374	0.01
10 Year US Treasury Note (CBT) Futures	JPPC	(216)	19/12/2024	USD	(24,752,250)	142,002	0.03
CAC40 10 Euro Index Futures	JPPC	(169)	18/10/2024	EUR	(14,479,776)	209,088	0.05
Euro STOXX 50 Index Futures	JPPC	100	20/12/2024	EUR	5,631,158	155,237	0.04
FTSE 100 Index Futures	JPPC	(103)	20/12/2024	GBP	(11,468,695)	20,919	0.00
FTSE/MIB Index Futures	JPPC	407	20/12/2024	EUR	77,581,678	1,054,743	0.24
IBEX 35 Index Futures	JPPC	379	18/10/2024	EUR	50,379,517	710,739	0.16
MEX BOLSA Index Futures	BARC	(2)	20/12/2024	MXN	(54,438)	178	0.00
MSCI Singapore Index Futures	JPPC	(293)	29/10/2024	SGD	(7,847,765)	63,993	0.01
OMXS30 Index Futures	JPPC	596	18/10/2024	SEK	15,476,142	213,380	0.05
S&P 500 E-mini Index Futures	JPPC	19	20/12/2024	USD	5,493,375	45,503	0.01
SET50 Index Futures	JPPC	(198)	27/12/2024	THB	(1,125,697)	8,745	0.00
10 Year Australian Treasury Bond Futures	JPPC	857	16/12/2024	AUD	69,142,822	(538,868)	(0.12)
10 Year Canadian Treasury Bond Futures	JPPC	(1,246)	18/12/2024	CAD	(115,324,073)	(667,802)	(0.15)
10 Year Japan Treasury Bond Futures	JPPC	(52)	13/12/2024	JPY	(52,532,039)	(73,821)	(0.02)
10 Year US Treasury Note (CBT) Futures	JPPC	(198)	19/12/2024	USD	(22,689,562)	(30,022)	(0.01)
CAC40 10 Euro Index Futures	JPPC	(394)	18/10/2024	EUR	(33,757,585)	(680,020)	(0.15)
DAX Index Futures	JPPC	(69)	20/12/2024	EUR	(37,577,675)	(1,200,655)	(0.27)
Euro-Bund Futures	JPPC	(70)	06/12/2024	EUR	(10,554,233)	(9,510)	(0.00)
FTSE 100 Index Futures	JPPC	(126)	20/12/2024	GBP	(14,029,666)	(20,551)	(0.00)
FTSE Taiwan Index Futures	JPPC	233	30/10/2024	USD	17,391,120	(263,618)	(0.06)
FTSE/JSE TOP 40 Index Futures	JPPC	(164)	19/12/2024	ZAR	(7,602,727)	(381,025)	(0.09)
HANG SENG Index Futures	JPPC	(27)	30/10/2024	HKD	(3,698,664)	(179,793)	(0.04)
HSCE Index Futures	JPPC	(121)	30/10/2024	HKD	(5,885,319)	(492,671)	(0.11)
IBEX 35 Index Futures	JPPC	53	18/10/2024	EUR	7,045,157	(29,269)	(0.01)
IFSC Nifty 50 Index Futures	JPPC	58	31/10/2024	USD	3,016,754	(16,478)	(0.00)
KOSPI 200 Index Futures	BARC	46	12/12/2024	KRW	3,059,456	(62,385)	(0.01)
Long Gilt Futures	JPPC	726	27/12/2024	GBP	95,819,763	(293,135)	(0.07)
MEX BOLSA Index Futures	BARC	(2)	20/12/2024	MXN	(54,438)	(55)	(0.00)
MSCI Singapore Index Futures	JPPC	(404)	29/10/2024	SGD	(10,820,810)	(41,505)	(0.01)
OMXS30 Index Futures	JPPC	306	18/10/2024	SEK	7,945,805	(35,773)	(0.01)
S&P 500 E-mini Index Futures	JPPC	60	20/12/2024	USD	17,347,500	(25,759)	(0.01)
S&P/TSX 60 Index Futures	JPPC	(48)	19/12/2024	CAD	(10,225,122)	(113,971)	(0.03)
SPI 200 Index Futures	JPPC	(127)	19/12/2024	AUD	(18,279,440)	(221,064)	(0.05)
TOPIX Index Futures	JPPC	(124)	12/12/2024	JPY	(22,927,681)	(1,032,769)	(0.23)
Total Futures Contracts						(3,751,134)	(0.85)

Interest Rate Swap Contracts Centrally Cleared

Counter-party [†]	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	Fixed 3.50%	Floating GBP SONIA-1D	24,272,074	(78,958)	20/12/2034	182,674	0.04
CITG	Fixed 2.00%	Floating EUR 6-month EURIBOR	59,478,548	216,099	16/12/2026	173,813	0.04
CITG	Fixed 3.50%	Floating GBP SONIA-1D	23,691,835	208,710	21/03/2035	137,755	0.03
CITG	Fixed 3.00%	Floating USD SOFR-1D	89,832,101	260,124	17/03/2027	132,101	0.03
CITG	Fixed 3.00%	Floating USD SOFR-1D	30,522,205	93,745	16/12/2026	122,205	0.03
CITG	Fixed 3.50%	Floating NOK 6-month NIBOR	24,870,981	20,439	16/12/2026	58,405	0.01
CITG	Fixed 0.50%	Floating JPY TONA-1D	77,946,136	55,035	17/03/2027	36,439	0.01
CITG	Fixed 3.50%	Floating AUD 3-month BBSW	217,804,244	146,949	10/12/2026	16,514	0.00
CITG	Fixed 2.00%	Floating EUR 6-month EURIBOR	3,352,611	3,025	17/03/2027	2,061	0.00
CITG	Fixed 3.50%	Floating NOK 6-month NIBOR	15,552,457	(38,806)	17/03/2027	(20,687)	(0.00)
CITG	Fixed 2.00%	Floating SEK 3-month STIBOR	15,507,392	(22,804)	16/12/2026	(20,757)	(0.00)
CITG	Fixed 3.00%	Floating CAD CORRA-1D	4,735,822	(96,097)	20/12/2034	(76,676)	(0.02)
CITG	Fixed 1.00%	Floating JPY TONA-1D	13,215,169	(97,441)	20/12/2034	(124,217)	(0.03)
CITG	Fixed 2.00%	Floating SEK 3-month STIBOR	58,216,236	(14,314)	17/03/2027	(172,373)	(0.04)
CITG	Fixed 3.50%	Floating NZD 3-month BKBM	55,007,375	57,675	10/03/2027	(274,060)	(0.06)
CITG	Fixed 3.50%	Floating AUD 3-month BBSW	293,494,743	(715,147)	11/03/2027	(608,802)	(0.14)
CITG	Fixed 2.50%	Floating EUR 6-month EURIBOR	307,484,874	(2,185,562)	17/03/2027	(2,776,056)	(0.63)
CITG	Floating EUR 6-month EURIBOR	Fixed 2.50%	69,207,903	800,119	21/03/2035	1,080,053	0.25
CITG	Floating CHF SARON-1D	Fixed 0.50%	205,956,104	(253,147)	17/03/2027	627,507	0.14

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Interest Rate Swap Contracts (continued)

Centrally Cleared (continued)

Counter-party [†]	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	Floating USD SOFR-1D	Fixed 3.50%	21,447,877	395,724	21/03/2035	447,877	0.10
CITG	Floating CHF SARON-1D	Fixed 0.50%	126,892,690	(611)	16/12/2026	308,913	0.07
CITG	Floating EUR 6-month EURIBOR	Fixed 2.50%	13,037,191	85,645	20/12/2034	193,416	0.04
CITG	Floating CAD CORRA-1D	Fixed 3.00%	3,911,999	28,090	21/03/2035	62,000	0.01
CITG	Floating JPY TONA-1D	Fixed 0.50%	26,195,585	1,660	16/12/2026	5,690	0.00
CITG	Floating CAD CORRA-1D	Fixed 2.50%	7,480,606	(12,652)	17/03/2027	2,725	0.00
CITG	Floating USD SOFR-1D	Fixed 3.50%	102,011	914	20/12/2034	2,011	0.00
CITG	Floating JPY TONA-1D	Fixed 1.00%	140,560	982	22/03/2035	881	0.00
CITG	Floating AUD 6-month BBSW	Fixed 4.00%	35,244,625	(401,571)	08/03/2035	(106,025)	(0.02)
CITG	Floating AUD 6-month BBSW	Fixed 4.00%	46,568,306	(126,803)	07/12/2034	(150,004)	(0.03)
CITG	Floating CAD CORRA-1D	Fixed 2.50%	79,937,183	(320,800)	16/12/2026	(172,394)	(0.04)
CITG	Floating GBP SONIA-1D	Fixed 3.50%	148,859,552	179,482	17/03/2027	(227,068)	(0.05)
CITG	Floating GBP SONIA-1D	Fixed 3.50%	153,258,537	(210,496)	16/12/2026	(645,963)	(0.15)
Total Interest Rate Swap Contracts						(1,782,042)	(0.41)

Forward Foreign Currency 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	22,424,250	USD	15,226,088	18/12/2024	329,070	0.07
CITI	BRL	59,372,138	USD	10,559,879	18/12/2024*	203,945	0.05
CITI	CAD	22,137,576	USD	16,376,592	18/12/2024	45,615	0.01
CITI	CHF	3,162,000	USD	3,760,541	18/12/2024	15,500	0.00
CITI	CNH	39,002,287	USD	5,534,128	18/12/2024	68,871	0.02
CITI	EUR	44,167,421	USD	49,257,324	18/12/2024	224,677	0.05
CITI	GBP	31,187,500	USD	41,017,293	18/12/2024	712,704	0.16
CITI	HUF	2,689,822	USD	7,546	18/12/2024	2	0.00
CITI	ILS	760,500	USD	203,842	18/12/2024	1,575	0.00
CITI	INR	914,677,500	USD	10,853,484	18/12/2024*	11,704	0.00
CITI	JPY	4,844,732,689	USD	33,962,895	18/12/2024	219,359	0.05
CITI	MXN	55,149,374	USD	2,759,859	18/12/2024	14,454	0.00
CITI	NOK	58,436,492	USD	5,520,341	18/12/2024	30,923	0.01
CITI	PLN	4,377,146	USD	1,134,905	18/12/2024	5,133	0.00
CITI	SEK	523,280,500	USD	51,401,657	18/12/2024	482,676	0.11
CITI	SGD	7,824,001	USD	6,064,585	18/12/2024	61,261	0.01
CITI	THB	15,000,000	USD	446,095	18/12/2024	22,442	0.00
CITI	TWD	111,305,544	USD	3,530,791	18/12/2024*	25,021	0.01
CITI	USD	660,656	BRL	3,627,500	18/12/2024*	3,011	0.00
CITI	USD	3,904,924	CAD	5,247,000	18/12/2024	12,568	0.00
CITI	USD	32,489,051	CHF	27,124,383	18/12/2024	97,280	0.02
CITI	USD	621,774	HUF	220,000,000	18/12/2024	4,401	0.00
CITI	USD	6,184,092	ILS	22,729,994	18/12/2024	44,536	0.01
CITI	USD	14,737,840	JPY	2,073,993,750	18/12/2024	104,673	0.02
CITI	USD	1,036,932	MXN	20,442,750	18/12/2024	8,551	0.00
CITI	USD	780,046	PLN	2,983,000	18/12/2024	3,117	0.00
CITI	ZAR	8,663,498	USD	487,174	18/12/2024	12,375	0.00
JPMC	AUD	22,424,249	USD	15,226,011	18/12/2024	329,146	0.07
JPMC	BRL	59,372,138	USD	10,559,826	18/12/2024*	203,997	0.05
JPMC	CAD	22,137,576	USD	16,376,510	18/12/2024	45,697	0.01
JPMC	CHF	3,162,000	USD	3,760,522	18/12/2024	15,519	0.00
JPMC	CNH	39,002,288	USD	5,534,100	18/12/2024	68,899	0.02
JPMC	EUR	44,167,421	USD	49,257,078	18/12/2024	224,923	0.05
JPMC	GBP	31,187,500	USD	41,017,087	18/12/2024	712,907	0.16
JPMC	HUF	2,689,822	USD	7,546	18/12/2024	2	0.00
JPMC	ILS	760,500	USD	203,841	18/12/2024	1,576	0.00
JPMC	INR	914,677,500	USD	10,853,430	18/12/2024*	11,759	0.00
JPMC	JPY	4,844,732,689	USD	33,962,725	18/12/2024	219,529	0.05
JPMC	MXN	55,149,376	USD	2,759,845	18/12/2024	14,467	0.00
JPMC	NOK	58,436,492	USD	5,520,314	18/12/2024	30,951	0.01
JPMC	PLN	4,377,146	USD	1,134,899	18/12/2024	5,139	0.00

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Forward Foreign Currency Exchange Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPMC	SEK	523,280,500	USD	51,401,400	18/12/2024	482,933	0.11
JPMC	SGD	7,823,999	USD	6,064,536	18/12/2024	61,308	0.01
JPMC	THB	15,000,000	USD	446,093	18/12/2024	22,445	0.01
JPMC	TWD	111,305,544	USD	3,530,774	18/12/2024*	25,039	0.01
JPMC	USD	660,659	BRL	3,627,500	18/12/2024*	3,015	0.00
JPMC	USD	3,904,943	CAD	5,247,000	18/12/2024	12,588	0.00
JPMC	USD	32,489,213	CHF	27,124,383	18/12/2024	97,442	0.02
JPMC	USD	621,777	HUF	220,000,000	18/12/2024	4,404	0.00
JPMC	USD	7,887,162	ILS	29,035,000	18/12/2024	44,572	0.01
JPMC	USD	14,737,914	JPY	2,073,993,750	18/12/2024	104,747	0.02
JPMC	USD	1,036,937	MXN	20,442,748	18/12/2024	8,556	0.00
JPMC	USD	780,050	PLN	2,983,000	18/12/2024	3,121	0.00
JPMC	ZAR	8,663,502	USD	487,172	18/12/2024	12,378	0.00
CITI	BRL	8,338,862	USD	1,516,653	18/12/2024*	(4,865)	(0.00)
CITI	CAD	9,045,424	USD	6,714,028	18/12/2024	(3,906)	(0.00)
CITI	CHF	2,230,500	USD	2,670,900	18/12/2024	(7,250)	(0.00)
CITI	CNH	12,031,856	USD	1,730,210	18/12/2024	(1,735)	(0.00)
CITI	EUR	4,165,079	USD	4,674,296	18/12/2024	(8,041)	(0.00)
CITI	HUF	1,407,310,178	USD	3,962,795	18/12/2024	(13,545)	(0.00)
CITI	ILS	971,500	USD	264,573	18/12/2024	(2,163)	(0.00)
CITI	MXN	111,298,751	USD	5,634,489	18/12/2024	(35,558)	(0.01)
CITI	NOK	32,670,508	USD	3,111,387	18/12/2024	(7,802)	(0.00)
CITI	PLN	397,354	USD	103,534	18/12/2024	(42)	(0.00)
CITI	TWD	17,435,956	USD	559,631	18/12/2024*	(2,615)	(0.00)
CITI	USD	1,280,541	BRL	7,136,964	18/12/2024*	(13,350)	(0.00)
CITI	USD	2,015,463	CAD	2,731,000	18/12/2024	(10,461)	(0.00)
CITI	USD	53,008,269	CHF	44,565,117	18/12/2024	(211,118)	(0.05)
CITI	USD	331,509	CLP	304,821,500	18/12/2024*	(7,761)	(0.00)
CITI	USD	7,194,278	CNH	50,652,544	18/12/2024	(82,376)	(0.02)
CITI	USD	10,231,573	GBP	7,651,000	18/12/2024	(5,740)	(0.00)
CITI	USD	1,177,478	HUF	420,000,000	18/12/2024	(1,143)	(0.00)
CITI	USD	123,518	IDR	1,917,208,500	18/12/2024*	(2,502)	(0.00)
CITI	USD	2,421,795	ILS	9,016,506	18/12/2024	(13,637)	(0.00)
CITI	USD	10,057,429	JPY	1,436,006,250	18/12/2024	(74,385)	(0.02)
CITI	USD	11,741,589	KRW	15,556,353,000	18/12/2024*	(150,367)	(0.03)
CITI	USD	4,493,002	MXN	90,442,750	18/12/2024	(56,759)	(0.01)
CITI	USD	58,952,028	NZD	94,098,000	18/12/2024	(913,566)	(0.21)
CITI	USD	538,125	PLN	2,074,000	18/12/2024	(2,054)	(0.00)
CITI	USD	18,169,892	SGD	23,551,001	18/12/2024	(269,496)	(0.06)
CITI	USD	15,158	THB	500,000	18/12/2024	(460)	(0.00)
CITI	USD	1,556,186	ZAR	27,999,998	18/12/2024	(58,331)	(0.01)
JPMC	BRL	8,338,862	USD	1,516,645	18/12/2024*	(4,858)	(0.00)
JPMC	CAD	9,045,424	USD	6,713,994	18/12/2024	(3,873)	(0.00)
JPMC	CHF	2,230,500	USD	2,670,886	18/12/2024	(7,237)	(0.00)
JPMC	CNH	12,031,856	USD	1,730,201	18/12/2024	(1,726)	(0.00)
JPMC	EUR	4,165,079	USD	4,674,273	18/12/2024	(8,018)	(0.00)
JPMC	HUF	1,407,310,178	USD	3,962,775	18/12/2024	(13,525)	(0.00)
JPMC	ILS	971,500	USD	264,572	18/12/2024	(2,162)	(0.00)
JPMC	MXN	111,298,749	USD	5,634,460	18/12/2024	(35,530)	(0.01)
JPMC	NOK	32,670,508	USD	3,111,372	18/12/2024	(7,787)	(0.00)
JPMC	PLN	397,354	USD	103,533	18/12/2024	(41)	(0.00)
JPMC	TWD	17,435,956	USD	559,629	18/12/2024*	(2,612)	(0.00)
JPMC	USD	1,280,547	BRL	7,136,964	18/12/2024*	(13,343)	(0.00)
JPMC	USD	2,015,473	CAD	2,731,000	18/12/2024	(10,451)	(0.00)
JPMC	USD	53,008,534	CHF	44,565,117	18/12/2024	(210,853)	(0.05)
JPMC	USD	331,510	CLP	304,821,500	18/12/2024*	(7,759)	(0.00)
JPMC	USD	7,194,314	CNH	50,652,545	18/12/2024	(82,340)	(0.02)
JPMC	USD	10,231,624	GBP	7,651,000	18/12/2024	(5,689)	(0.00)
JPMC	USD	1,177,484	HUF	420,000,000	18/12/2024	(1,137)	(0.00)
JPMC	USD	123,519	IDR	1,917,208,500	18/12/2024*	(2,502)	(0.00)
JPMC	USD	718,768	ILS	2,711,500	18/12/2024	(13,630)	(0.00)
JPMC	USD	10,057,480	JPY	1,436,006,250	18/12/2024	(74,334)	(0.02)
JPMC	USD	11,741,647	KRW	15,556,353,000	18/12/2024*	(150,308)	(0.03)
JPMC	USD	4,493,024	MXN	90,442,752	18/12/2024	(56,737)	(0.01)
JPMC	USD	58,952,323	NZD	94,098,000	18/12/2024	(913,272)	(0.21)
JPMC	USD	538,127	PLN	2,074,000	18/12/2024	(2,051)	(0.00)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Forward Foreign Currency Exchange Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Settlement Date	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
JPMC	USD	18,169,981	SGD	23,550,999	18/12/2024	(269,405)	(0.06)
JPMC	USD	15,158	THB	500,000	18/12/2024	(460)	(0.00)
JPMC	USD	1,556,194	ZAR	28,000,002	18/12/2024	(58,324)	(0.01)
Total Forward Foreign Currency Exchange Contracts						1,611,511	0.37

* Non-deliverable Forward Foreign Currency Exchange Contracts (See Note 4)

Hedge Forward Foreign Currency 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	165,841,311	USD	184,802,277	18/12/2024	994,397	0.22
CITI	GBP	34,141,600	USD	44,901,156	18/12/2024	781,531	0.18
CITI	USD	33,753	GBP	25,189	18/12/2024	49	0.00
JPMC	EUR	165,841,311	USD	184,802,277	18/12/2024	994,397	0.23
JPMC	GBP	34,141,600	USD	44,901,157	18/12/2024	781,531	0.18
JPMC	USD	33,753	GBP	25,189	18/12/2024	49	0.00
CITI	EUR	84,840	USD	95,180	18/12/2024	(131)	(0.00)
CITI	GBP	134,852	USD	180,570	18/12/2024	(133)	(0.00)
CITI	USD	13,440,379	EUR	12,031,062	18/12/2024	(38,357)	(0.01)
JPMC	EUR	84,840	USD	95,180	18/12/2024	(131)	(0.00)
JPMC	GBP	134,852	USD	180,570	18/12/2024	(133)	(0.00)
JPMC	USD	13,440,379	EUR	12,031,062	18/12/2024	(38,357)	(0.01)
Total Hedge Forward Foreign Currency Exchange Contracts						3,474,712	0.79

Total Return Swap Contracts

Over-the-Counter

Reference Entity ("RE")	Payments Made By Sub-Fund [†]	Payments Received By Sub-Fund [†]	Counter-party [†]	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
MSCI Italy Net Return EUR Index	Decreases in RE and pays ESTR-1D plus or minus a specified spread of -0.10%	Increases in RE	GSIN	20/12/2024	EUR	888,453	21,652	0.00
MSCI Spain Net Return EUR Index	Decreases in RE and pays ESTR-1D plus or minus a specified spread of +0.10%	Increases in RE	GSIN	20/12/2024	EUR	11,559,467	246,961	0.06
MSCI Sweden Net Return SEK Index	Decreases in RE and pays 1-month STIBOR plus or minus a specified spread of +0.19%	Increases in RE	GSIN	20/12/2024	SEK	2,453,388	28,511	0.01
Tel Aviv Stock Exchange 35 Index	Decreases in RE and pays 1-month TELBOR plus or minus a specified spread of +0.40%	Increases in RE	GSIN	19/12/2024	ILS	1,095,189	42,349	0.01
MSCI Mexico Net Return MXN Index	Increases in RE	Decreases in RE and receives 1-month TIIE plus or minus a specified spread of -1.00%	GSIN	19/12/2024	MXN	(1,199,522)	5,756	0.00

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity ("RE")	Payments Made By Sub-Fund [†]	Payments Received By Sub-Fund [†]	Counter- party [†]	Maturity Date	Trading Currency	Notional Amount in USD	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
MSCI Brazil Net Return BRL Index	Decreases in RE and pays 1-day BZDIOVRA plus or minus a specified spread of -0.45%	Increases in RE	GSIN	20/12/2024	BRL	8,482,204	(243,002)	(0.05)
MSCI Spain Net Return EUR Index	Decreases in RE and pays ESTR-1D plus or minus a specified spread of +0.10%	Increases in RE	GSIN	20/12/2024	EUR	3,390,030	(15,952)	(0.00)
MSCI Sweden Net Return SEK Index	Decreases in RE and pays 1-month STIBOR plus or minus a specified spread of +0.19%	Increases in RE	GSIN	20/12/2024	SEK	3,159,349	(15,094)	(0.00)
MSCI Canada Net Return CAD Index	Increases in RE	Decreases in RE and receives CORRA-1D plus or minus a specified spread of -0.40%	GSIN	19/12/2024	CAD	(7,973,127)	(209,512)	(0.05)
MSCI Emerging Markets Thailand Net Total Return USD Index	Increases in RE	Decreases in RE and receives OBFR-1D plus or minus a specified spread of -1.05%	GSIN	20/12/2024	USD	(889,798)	(49,870)	(0.01)
MSCI France Net Return EUR Index	Increases in RE	Decreases in RE and receives ESTR-1D plus or minus a specified spread of +0.10%	GSIN	20/12/2024	EUR	(26,712,237)	(955,509)	(0.22)
MSCI Mexico Net Return MXN Index	Increases in RE	Decreases in RE and receives 1-month TIIE plus or minus a specified spread of -1.00%	GSIN	19/12/2024	MXN	(1,058,726)	(4,746)	(0.00)
MSCI Singapore Net Return SGD Index	Increases in RE	Decreases in RE and receives SORA-1D plus or minus a specified spread of -0.05%	GSIN	20/12/2024	SGD	(175,931)	(3,692)	(0.00)
MSCI Singapore Net Return SGD Index	Increases in RE	Decreases in RE and receives SORA-1D plus or minus a specified spread of +0.15%	GSIN	20/12/2024	SGD	(3,204,069)	(112,977)	(0.03)
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 -1.40%	GSIN	23/12/2024	ZAR	(26,162,824)	(1,759,543)	(0.41)
Amsterdam Exchange Index Futures	Increases in RE	Decreases in RE	GSIN	18/10/2024	EUR	(3,879,680)	62	0.00
HSCE Index Futures	Decreases in RE	Increases in RE	GSIN	30/10/2024	HKD	3,550,647	320,874	0.07
Mini BOVESPA Index Futures	Decreases in RE	Increases in RE	GSIN	16/10/2024	BRL	876,395	11,235	0.00
Swiss Market Index Futures	Decreases in RE	Increases in RE	GSIN	20/12/2024	CHF	45,042,522	532,498	0.12
WIG20 Index Futures	Increases in RE	Decreases in RE	GSIN	20/12/2024	PLN	(332,984)	980	0.00
Amsterdam Exchange Index Futures	Increases in RE	Decreases in RE	GSIN	18/10/2024	EUR	(44,105,836)	(559,213)	(0.13)
DTOP Index Futures	Increases in RE	Decreases in RE	GSIN	19/12/2024	ZAR	(25,900)	(1,419)	(0.00)
KOSPI 200 Index Futures	Decreases in RE	Increases in RE	GSIN	12/12/2024	KRW	1,197,178	(26,678)	(0.01)
Mini BOVESPA Index Futures	Decreases in RE	Increases in RE	GSIN	16/10/2024	BRL	30,186,926	(215,183)	(0.05)
Total of Total Return Swap Contracts							(2,961,512)	(0.69)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts Over-the-Counter

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
BANA	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	25/10/2024 - 27/10/2025	(1,061,681)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Brazil				
Consumer Non-cyclical	USD	152,976	4,462	0.00
Industrial	USD	272,438	(12,642)	(0.00)
			(8,180)	(0.00)
Canada				
Consumer Non-cyclical	USD	16,939	724	0.00
			724	0.00
China				
Communications	USD	799,716	70,430	0.02
			70,430	0.02
Israel				
Communications	USD	33,648	1,115	0.00
			1,115	0.00
Mexico				
Consumer Non-cyclical	USD	108,539	(265)	(0.00)
Industrial	USD	187,094	(2,383)	(0.00)
			(2,648)	(0.00)
Monaco				
Energy	USD	113,383	2,129	0.00
			2,129	0.00
Sweden				
Financial	USD	79,251	(1,441)	(0.00)
			(1,441)	(0.00)
Switzerland				
Consumer Cyclical	USD	38,608	896	0.00
Technology	USD	878,665	22,208	0.00
			23,104	0.00
United Kingdom				
Energy	USD	176,354	(8,907)	(0.00)
			(8,907)	(0.00)
United States				
Communications	USD	4,445,220	112,012	0.03
Consumer Cyclical	USD	15,009,053	159,648	0.04
Consumer Non-cyclical	USD	76,445,175	935,031	0.21
Energy	USD	5,139,730	(57,945)	(0.01)
Financial	USD	36,736,878	(50,081)	(0.01)
Industrial	USD	67,993,843	500,943	0.11
Technology	USD	64,934,621	721,325	0.16

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United States (continued)				
Utilities	USD	4,032,154	7,803	0.00
			2,328,736	0.53
Total Long Positions			2,405,062	0.55
Short Positions				
Common Stocks				
Bahamas				
Consumer Cyclical	USD	(26,777)	(129)	(0.00)
			(129)	(0.00)
Belgium				
Communications	USD	(156,650)	(2,016)	(0.00)
			(2,016)	(0.00)
Brazil				
Financial	USD	(271,666)	20,345	0.00
			20,345	0.00
Canada				
Energy	USD	(70,444)	3,462	0.00
Technology	USD	(18,167)	228	0.00
			3,690	0.00
Chile				
Basic Materials	USD	(365,982)	(30,775)	(0.01)
Financial	USD	(142,602)	(2,431)	(0.00)
			(33,206)	(0.01)
China				
Communications	USD	(489,531)	(71,359)	(0.02)
Consumer Cyclical	USD	(1,157,941)	(246,132)	(0.06)
Industrial	USD	(501,525)	(58,465)	(0.01)
			(375,956)	(0.09)
Costa Rica				
Consumer Non-cyclical	USD	(58,297)	(8,382)	(0.00)
			(8,382)	(0.00)
Ireland				
Technology	USD	(786,989)	(35,368)	(0.01)
			(35,368)	(0.01)
Mexico				
Industrial	USD	(434,361)	5,537	0.00
			5,537	0.00
Puerto Rico				
Financial	USD	(199,356)	(2,213)	(0.00)
			(2,213)	(0.00)
Singapore				
Communications	USD	(923,268)	(3,834)	(0.00)
Industrial	USD	(558,146)	(10,859)	(0.00)
			(14,693)	(0.00)
Sweden				
Consumer Cyclical	USD	(495,898)	(20,803)	(0.00)
			(20,803)	(0.00)
Thailand				
Technology	USD	(50,020)	(2,218)	(0.00)
			(2,218)	(0.00)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
United Kingdom				
Consumer Cyclical	USD	(212,362)	3,272	0.00
			3,272	0.00
United States				
Communications	USD	(6,765,058)	(123,484)	(0.03)
Consumer Cyclical	USD	(27,585,659)	(650,974)	(0.15)
Consumer Non-cyclical	USD	(40,892,487)	(638,693)	(0.15)
Energy	USD	(19,951,223)	(141,908)	(0.03)
Financial	USD	(37,973,185)	(279,810)	(0.06)
Industrial	USD	(53,812,515)	(1,155,156)	(0.26)
Technology	USD	(26,953,515)	(435,384)	(0.10)
Utilities	USD	(2,511,944)	(2,226)	(0.00)
			(3,427,635)	(0.78)
Total Short Positions			(3,889,775)	(0.89)
Total of Long and Short Equity Positions			(1,484,713)	(0.34)
Net Cash and Other Receivables/(Payables)			423,032	0.10
Total of Total Return Basket Swap Contract - BANA - USD			(1,061,681)	(0.24)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
CITI	The Sub-Fund receives the total return on a portfolio of long and short positions and pays ESTR-1D plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	16/10/2024	(285,655)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Finland				
Basic Materials	EUR	76,315	2,320	0.00
Communications	EUR	394,932	12,855	0.00
Financial	EUR	283,277	3,831	0.00
Industrial	EUR	157,549	21,935	0.01
Technology	EUR	519,913	20,566	0.01
Utilities	EUR	292,530	11,741	0.00
			73,248	0.02
Germany				
Basic Materials	EUR	1,286,718	49,672	0.01
Communications	EUR	737,651	14,651	0.00
Consumer Cyclical	EUR	1,414,317	330,737	0.08
Consumer Non-cyclical	EUR	2,160,067	184,213	0.04
Financial	EUR	1,497,295	71,244	0.02
Industrial	EUR	690,304	52,254	0.01
Technology	EUR	1,301,106	60,995	0.01
			763,766	0.17
Spain				
Basic Materials	EUR	474,040	29,950	0.01
Consumer Cyclical	EUR	565,683	40,872	0.01
Financial	EUR	2,386,528	94,583	0.02
Industrial	EUR	213,664	4,542	0.00
Utilities	EUR	479,349	365	0.00
			170,312	0.04

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United States				
Consumer Non-cyclical	EUR	98,426	(1,264)	(0.00)
			(1,264)	(0.00)
Preferred Stocks				
Germany				
Consumer Non-cyclical	EUR	483,547	23,431	0.01
			23,431	0.01
Total Long Positions			1,029,493	0.24
Short Positions				
Common Stocks				
Finland				
Basic Materials	EUR	(231,608)	(8,148)	(0.00)
Consumer Non-cyclical	EUR	(294,542)	(12,113)	(0.00)
Energy	EUR	(1,368,566)	(121,111)	(0.03)
Industrial	EUR	(220,929)	(26,543)	(0.01)
			(167,915)	(0.04)
Germany				
Basic Materials	EUR	(449,897)	(45,588)	(0.01)
Consumer Cyclical	EUR	(1,826,706)	(126,781)	(0.03)
Consumer Non-cyclical	EUR	(1,059,912)	(157,931)	(0.04)
Financial	EUR	(28,035)	128	0.00
Industrial	EUR	(7,927,665)	(294,097)	(0.07)
Technology	EUR	(1,682,377)	(110,225)	(0.03)
Utilities	EUR	(1,110,471)	(4,349)	(0.00)
			(738,843)	(0.18)
South Korea				
Consumer Cyclical	EUR	(355,979)	(82,717)	(0.02)
			(82,717)	(0.02)
Spain				
Communications	EUR	(3,909,144)	(35,867)	(0.01)
Consumer Cyclical	EUR	(1,255,519)	(54,792)	(0.01)
Consumer Non-cyclical	EUR	(605,453)	(8,494)	(0.00)
Financial	EUR	(170,753)	3,053	0.00
Industrial	EUR	(890,379)	(93,724)	(0.02)
Utilities	EUR	(4,857)	(195)	(0.00)
			(190,019)	(0.04)
United States				
Industrial	EUR	(2,719,955)	(84,690)	(0.02)
			(84,690)	(0.02)
Preferred Stocks				
Germany				
Consumer Cyclical	EUR	(1,983,395)	(108,183)	(0.02)
Consumer Non-cyclical	EUR	(477,311)	(20,566)	(0.00)
			(128,749)	(0.02)
Total Short Positions			(1,392,933)	(0.32)
Total of Long and Short Equity Positions			(363,440)	(0.08)
Net Cash and Other Receivables/(Payables)			77,785	0.02
Total of Total Return Basket Swap Contract - CITI - EUR			(285,655)	(0.06)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
CITI	The Sub-Fund receives the total return on a portfolio of long and short positions and pays TONA-1D plus or minus a specified spread, which is denominated in JPY based on the local currency of the positions within the swap.	15/10/2024	257,549

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Japan				
Basic Materials	JPY	2,979,964	144,633	0.03
Communications	JPY	91,700	4,365	0.00
Consumer Cyclical	JPY	1,270,967	(1,019)	(0.00)
Consumer Non-cyclical	JPY	1,169,531	8,700	0.00
Industrial	JPY	5,078,687	99,625	0.02
Technology	JPY	2,350,011	16,519	0.01
			272,823	0.06
Total Long Positions				
			272,823	0.06
Short Positions				
Common Stocks				
Japan				
Basic Materials	JPY	(630,396)	(132,928)	(0.03)
Consumer Non-cyclical	JPY	(3,244,908)	(27,018)	(0.01)
Financial	JPY	(1,173,514)	35,106	0.01
Industrial	JPY	(5,481,530)	64,389	0.02
			(60,451)	(0.01)
Total Short Positions				
			(60,451)	(0.01)
Total of Long and Short Equity Positions			212,372	0.05
Net Cash and Other Receivables/(Payables)			45,177	0.01
Total of Total Return Basket Swap Contract - CITI - JPY			257,549	0.06

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
CITI	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	15/10/2024 - 15/11/2024	139,912

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
South Korea				
Basic Materials	USD	357,978	65,486	0.01
Communications	USD	167,565	(4,811)	(0.00)
Consumer Cyclical	USD	644,682	25,172	0.00
Consumer Non-cyclical	USD	70,389	(764)	(0.00)
Financial	USD	714,527	29,089	0.01
Industrial	USD	988,568	76,028	0.02
Technology	USD	7,309	(120)	(0.00)
			190,080	0.04

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Taiwan				
Communications	USD	384,599	2,010	0.00
Consumer Cyclical	USD	183,436	13,316	0.01
Consumer Non-cyclical	USD	555,916	(38,230)	(0.01)
Financial	USD	10,487	699	0.00
Industrial	USD	493,873	51,383	0.01
Technology	USD	1,921,747	46,475	0.01
			75,653	0.02
Total Long Positions			265,733	0.06
Short Positions				
Common Stocks				
China				
Technology	USD	(472,414)	(49,134)	(0.01)
			(49,134)	(0.01)
South Korea				
Basic Materials	USD	(290,394)	(43,370)	(0.01)
Communications	USD	(111,666)	2,032	0.00
Consumer Cyclical	USD	(125,182)	(8,727)	(0.00)
Consumer Non-cyclical	USD	(119,652)	(1,786)	(0.00)
Technology	USD	(131,814)	(7,558)	(0.00)
			(59,409)	(0.01)
Taiwan				
Basic Materials	USD	(694,417)	(109,437)	(0.03)
Communications	USD	(32,682)	(470)	(0.00)
Consumer Cyclical	USD	(22,333)	(2,538)	(0.00)
Financial	USD	(239,859)	(14,483)	(0.00)
Technology	USD	(2,298,192)	109,308	0.02
			(17,620)	(0.01)
Total Short Positions			(126,163)	(0.03)
Total of Long and Short Equity Positions			139,570	0.03
Net Cash and Other Receivables/(Payables)			342	0.00
Total of Total Return Basket Swap Contract - CITI - USD			139,912	0.03

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays ESTR-1D plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	23/05/2025 - 05/04/2029	955,451

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Finland				
Basic Materials	EUR	437,630	14,476	0.00
Communications	EUR	51,872	1,643	0.00
Consumer Non-cyclical	EUR	249,337	6,999	0.00
Industrial	EUR	1,559,498	170,668	0.04
Technology	EUR	1,112,591	20,095	0.00
Utilities	EUR	947,104	30,926	0.01
			244,807	0.05

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Germany				
Basic Materials	EUR	3,056,476	202,963	0.05
Communications	EUR	521,646	(1,170)	(0.00)
Consumer Cyclical	EUR	561,758	132,157	0.03
Consumer Non-cyclical	EUR	414,635	109,029	0.03
Financial	EUR	11,511,434	596,551	0.13
Industrial	EUR	3,405,105	134,654	0.03
Technology	EUR	513,325	19,226	0.00
			1,193,410	0.27
Spain				
Basic Materials	EUR	469,327	33,541	0.01
Consumer Cyclical	EUR	567,722	75,591	0.02
Financial	EUR	4,115,364	251,355	0.06
Industrial	EUR	2,239,656	76,015	0.02
Utilities	EUR	1,880,903	(14,622)	(0.01)
			421,880	0.10
United States				
Consumer Non-cyclical	EUR	217,025	(2,438)	(0.00)
			(2,438)	(0.00)
Preferred Stocks				
Germany				
Consumer Non-cyclical	EUR	223,718	8,715	0.00
			8,715	0.00
Total Long Positions			1,866,374	0.42
Short Positions				
Common Stocks				
Finland				
Basic Materials	EUR	(519,266)	(29,302)	(0.01)
Consumer Non-cyclical	EUR	(440,743)	(3,051)	(0.00)
Energy	EUR	(171,689)	8,171	0.00
Industrial	EUR	(140,903)	(17,065)	(0.00)
			(41,247)	(0.01)
France				
Industrial	EUR	(260,970)	3,201	0.00
			3,201	0.00
Germany				
Basic Materials	EUR	(901,910)	(37,909)	(0.01)
Communications	EUR	(97,715)	1,264	0.00
Consumer Cyclical	EUR	(843,051)	(87,553)	(0.02)
Consumer Non-cyclical	EUR	(3,960,194)	(200,533)	(0.04)
Financial	EUR	(378,069)	115	0.00
Industrial	EUR	(2,758,787)	(72,776)	(0.02)
Technology	EUR	(247,109)	(17,678)	(0.00)
Utilities	EUR	(102,509)	1,220	0.00
			(413,850)	(0.09)
South Korea				
Consumer Cyclical	EUR	(1,229,877)	(277,275)	(0.06)
			(277,275)	(0.06)
Spain				
Communications	EUR	(225,511)	(10,629)	(0.00)
Consumer Non-cyclical	EUR	(682,603)	(59,753)	(0.02)
Utilities	EUR	(1,376,997)	(13,452)	(0.00)
			(83,834)	(0.02)
Preferred Stocks				
Germany				
Consumer Cyclical	EUR	(1,790,009)	(131,927)	(0.03)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Preferred Stocks (continued)				
Germany (continued)				
Consumer Non-cyclical	EUR	(1,933,479)	(22,720)	(0.01)
			(154,647)	(0.04)
Total Short Positions			(967,652)	(0.22)
Total of Long and Short Equity Positions			898,722	0.20
Net Cash and Other Receivables/(Payables)			56,729	0.01
Total of Total Return Basket Swap Contract - GSIN - EUR			955,451	0.21

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of short positions and pays 1-month TIIE plus or minus a specified spread, which is denominated in MXN based on the local currency of the positions within the swap.	09/12/2027	25

The following table represents the short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions				
Common Stocks				
Brazil				
Communications	MXN	(454)	25	0.00
			25	0.00
Total Short Positions			25	0.00
Net Cash and Other Receivables/(Payables)			0	0.00
Total of Total Return Basket Swap Contract - GSIN - MXN			25	0.00

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	13/01/2025 - 26/09/2029	(3,813,394)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Brazil				
Basic Materials	USD	414,614	22,508	0.00
Consumer Cyclical	USD	208,772	1,721	0.00
Utilities	USD	354,486	(9,442)	(0.00)
			14,787	0.00
China				
Financial	USD	138,727	29,996	0.01
Technology	USD	1,225,783	37,963	0.01
			67,959	0.02

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Germany				
Basic Materials	USD	59,447	4,064	0.00
			4,064	0.00
Hong Kong				
Consumer Cyclical	USD	53,340	16,417	0.00
			16,417	0.00
Ireland				
Industrial	USD	24,894	(249)	(0.00)
			(249)	(0.00)
Israel				
Communications	USD	64,737	2,340	0.00
			2,340	0.00
Mexico				
Communications	USD	271,529	65,389	0.02
			65,389	0.02
Panama				
Financial	USD	76,903	2,515	0.00
			2,515	0.00
Philippines				
Industrial	USD	44,212	(220)	(0.00)
			(220)	(0.00)
Puerto Rico				
Communications	USD	18,026	859	0.00
			859	0.00
Singapore				
Technology	USD	17,040	2,439	0.00
			2,439	0.00
South Africa				
Basic Materials	USD	521,392	71,455	0.02
			71,455	0.02
South Korea				
Basic Materials	USD	104,969	13,919	0.00
Communications	USD	37,424	(336)	(0.00)
Consumer Cyclical	USD	1,067,333	16,873	0.00
Consumer Non-cyclical	USD	117,018	(807)	(0.00)
Financial	USD	3,625,038	30,143	0.01
Industrial	USD	1,033,735	82,227	0.02
			142,019	0.03
Taiwan				
Communications	USD	175,894	3,692	0.00
Consumer Cyclical	USD	47,283	3,380	0.00
Financial	USD	157,517	4,656	0.00
Industrial	USD	400,266	34,476	0.01
Technology	USD	3,726,947	144,163	0.03
			190,367	0.04
United States				
Basic Materials	USD	17,686,425	1,046,314	0.24
Communications	USD	10,983,369	528,993	0.12
Consumer Cyclical	USD	26,925,224	1,814,837	0.41
Consumer Non-cyclical	USD	20,205,583	266,314	0.06
Financial	USD	46,517,216	1,233,557	0.28
Industrial	USD	24,822,505	1,065,067	0.24
Technology	USD	15,717,728	833,257	0.19

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United States (continued)				
Utilities	USD	1,904,437	33,220	0.01
			6,821,559	1.55
Total Long Positions			7,401,700	1.68
Short Positions				
Common Stocks				
Argentina				
Basic Materials	USD	(1,846,358)	(375,100)	(0.09)
			(375,100)	(0.09)
Belgium				
Communications	USD	(800,202)	(53,690)	(0.01)
			(53,690)	(0.01)
Brazil				
Basic Materials	USD	(136,053)	(20,122)	(0.01)
			(20,122)	(0.01)
Canada				
Consumer Non-cyclical	USD	(19,905)	(21)	(0.00)
			(21)	(0.00)
Chile				
Basic Materials	USD	(8,186)	(1,441)	(0.00)
			(1,441)	(0.00)
China				
Technology	USD	(735,225)	(63,924)	(0.01)
			(63,924)	(0.01)
Germany				
Basic Materials	USD	(41,576)	(1,618)	(0.00)
			(1,618)	(0.00)
Mexico				
Basic Materials	USD	(156,883)	(12,009)	(0.00)
			(12,009)	(0.00)
Netherlands				
Consumer Non-cyclical	USD	(12,619)	317	0.00
			317	0.00
Singapore				
Communications	USD	(253,903)	(43,517)	(0.01)
			(43,517)	(0.01)
South Africa				
Basic Materials	USD	(371,061)	(42,785)	(0.01)
			(42,785)	(0.01)
South Korea				
Basic Materials	USD	(304,180)	(63,042)	(0.01)
Communications	USD	(471,603)	(29,315)	(0.01)
Consumer Cyclical	USD	(261,168)	(21,013)	(0.00)
Consumer Non-cyclical	USD	(1,998,456)	(85,466)	(0.02)
Financial	USD	(459,363)	(35,253)	(0.01)
Industrial	USD	(2,276,104)	(210,837)	(0.05)
Technology	USD	(715,891)	(45,336)	(0.01)
			(490,262)	(0.11)
Switzerland				
Consumer Non-cyclical	USD	(10,891)	(570)	(0.00)
			(570)	(0.00)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Taiwan				
Basic Materials	USD	(1,629,687)	(222,375)	(0.05)
Consumer Cyclical	USD	(339,901)	(45,859)	(0.01)
Consumer Non-cyclical	USD	(27,480)	(1,305)	(0.00)
Financial	USD	(955,423)	(53,155)	(0.01)
Industrial	USD	(256,924)	(62,433)	(0.01)
Technology	USD	(1,348,764)	(111,468)	(0.03)
			(496,595)	(0.11)
United Kingdom				
Basic Materials	USD	(145,642)	11,750	0.00
			11,750	0.00
United States				
Basic Materials	USD	(25,322,988)	(2,803,098)	(0.64)
Communications	USD	(10,352,591)	(862,891)	(0.19)
Consumer Cyclical	USD	(26,747,332)	(2,404,023)	(0.55)
Consumer Non-cyclical	USD	(16,258,154)	616,253	0.14
Financial	USD	(46,196,705)	(1,888,379)	(0.43)
Industrial	USD	(7,357,791)	(225,851)	(0.05)
Technology	USD	(10,572,920)	(1,401,420)	(0.32)
Utilities	USD	(13,763,669)	(498,031)	(0.11)
			(9,467,440)	(2.15)
Total Short Positions			(11,057,027)	(2.51)
Total of Long and Short Equity Positions			(3,655,327)	(0.83)
Net Cash and Other Receivables/(Payables)			(158,067)	(0.03)
Total of Total Return Basket Swap Contract - GSIN - USD			(3,813,394)	(0.86)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
MLIN	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.	28/01/2025 - 04/09/2026	(217,012)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Australia				
Basic Materials	AUD	4,506,960	190,907	0.04
Communications	AUD	1,871,853	17,082	0.00
Consumer Cyclical	AUD	8,435,040	195,585	0.05
Consumer Non-cyclical	AUD	3,187,659	111,952	0.03
Energy	AUD	189,992	8,826	0.00
Financial	AUD	5,164,147	11,936	0.00
Industrial	AUD	6,486,111	70,696	0.02
			606,984	0.14

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
New Zealand				
Technology	AUD	131,905	1,801	0.00
			1,801	0.00
Total Long Positions			608,785	0.14
Short Positions				
Common Stocks				
Australia				
Basic Materials	AUD	(6,629,367)	(727,962)	(0.17)
Communications	AUD	(449,097)	(9,709)	(0.00)
Consumer Cyclical	AUD	(1,684,667)	(20,653)	(0.00)
Consumer Non-cyclical	AUD	(6,110,653)	(203,516)	(0.05)
Energy	AUD	(1,217,852)	(26,667)	(0.01)
Financial	AUD	(7,024,921)	51,998	0.01
Industrial	AUD	(462,365)	(1,886)	(0.00)
Technology	AUD	(1,438,890)	(61,143)	(0.01)
Utilities	AUD	(1,555,846)	(9,636)	(0.00)
			(1,009,174)	(0.23)
United States				
Basic Materials	AUD	(1,633,331)	(29,331)	(0.01)
Consumer Non-cyclical	AUD	(1,544,924)	6,585	0.00
			(22,746)	(0.01)
Total Short Positions			(1,031,920)	(0.24)
Total of Long and Short Equity Positions			(423,135)	(0.10)
Net Cash and Other Receivables/(Payables)			206,123	0.04
Total of Total Return Basket Swap Contract - MLIN - AUD			(217,012)	(0.06)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long 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.	25/06/2026	(61,316)

The following table represents the long positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Switzerland				
Financial	CHF	483,117	7,433	0.00
			7,433	0.00
Total Long Positions			7,433	0.00
Net Cash and Other Receivables/(Payables)			(68,749)	(0.02)
Total of Total Return Basket Swap Contract - MLIN - CHF			(61,316)	(0.02)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	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.	25/06/2026 - 25/09/2026	(965,964)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Denmark				
Consumer Cyclical	DKK	2,048,118	(25,011)	(0.00)
Consumer Non-cyclical	DKK	4,970,754	(90,255)	(0.02)
Financial	DKK	1,635,595	(13,424)	(0.00)
Industrial	DKK	2,981,146	10,777	0.00
			(117,913)	(0.02)
Total Long Positions			(117,913)	(0.02)
Short Positions				
Common Stocks				
Denmark				
Basic Materials	DKK	(458,260)	(5,419)	(0.00)
Consumer Cyclical	DKK	(650,927)	25,608	0.00
Consumer Non-cyclical	DKK	(2,092,488)	(8,349)	(0.00)
Financial	DKK	(538,529)	(4,406)	(0.00)
Industrial	DKK	(5,904,129)	42,311	0.01
Utilities	DKK	(2,219,499)	(499)	(0.00)
			49,246	0.01
Total Short Positions			49,246	0.01
Total of Long and Short Equity Positions			(68,667)	(0.01)
Net Cash and Other Receivables/(Payables)			(897,297)	(0.20)
Total of Total Return Basket Swap Contract - MLIN - DKK			(965,964)	(0.21)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
MLIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays ESTR-1D plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	25/06/2026	257,533

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Belgium				
Basic Materials	EUR	1,324,320	64,741	0.01
Communications	EUR	371,706	265	0.00
Financial	EUR	2,929,492	23,422	0.01
			88,428	0.02
Germany				
Consumer Cyclical	EUR	396,716	13,672	0.00
			13,672	0.00

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Portugal				
Consumer Non-cyclical	EUR	71,462	(242)	(0.00)
			(242)	(0.00)
Spain				
Utilities	EUR	176,936	(768)	(0.00)
			(768)	(0.00)
Total Long Positions			101,090	0.02
Short Positions				
Common Stocks				
Belgium				
Consumer Cyclical	EUR	(900,842)	2,346	0.00
Consumer Non-cyclical	EUR	(940,262)	(7,681)	(0.00)
Utilities	EUR	(583,016)	(6,239)	(0.00)
			(11,574)	(0.00)
Netherlands				
Consumer Non-cyclical	EUR	(1,153,443)	8,141	0.00
			8,141	0.00
Total Short Positions			(3,433)	(0.00)
Total of Long and Short Equity Positions			97,657	0.02
Net Cash and Other Receivables/(Payables)			159,876	0.04
Total of Total Return Basket Swap Contract - MLIN - EUR			257,533	0.06

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
MLIN	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.	25/06/2026 - 25/09/2026	(620,348)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Austria				
Basic Materials	GBP	1,340,126	19,805	0.00
			19,805	0.00
Italy				
Consumer Non-cyclical	GBP	1,387,016	(10,256)	(0.00)
			(10,256)	(0.00)
Jordan				
Consumer Non-cyclical	GBP	141,225	3,827	0.00
			3,827	0.00
United Kingdom				
Basic Materials	GBP	377,272	6,466	0.00
Communications	GBP	7,308,622	(190,196)	(0.05)
Consumer Cyclical	GBP	8,926,010	(42,298)	(0.01)
Consumer Non-cyclical	GBP	5,942,338	34,729	0.01
Financial	GBP	10,626,249	126,947	0.03
Industrial	GBP	10,060,962	(137,457)	(0.03)
Technology	GBP	661,485	8,591	0.00

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United Kingdom (continued)				
Utilities	GBP	176,181	(5,291)	(0.00)
			(198,509)	(0.05)
United States				
Basic Materials	GBP	1,047,481	(15,413)	(0.00)
Consumer Non-cyclical	GBP	1,551,962	(508)	(0.00)
			(15,921)	(0.00)
Total Long Positions			(201,054)	(0.05)
Short Positions				
Common Stocks				
Australia				
Basic Materials	GBP	(1,321,203)	(69,798)	(0.02)
			(69,798)	(0.02)
Burkina Faso				
Basic Materials	GBP	(666,801)	47,227	0.01
			47,227	0.01
Chile				
Basic Materials	GBP	(1,279,709)	(54,863)	(0.01)
			(54,863)	(0.01)
Hong Kong				
Financial	GBP	(2,719,669)	(220,997)	(0.05)
			(220,997)	(0.05)
South Africa				
Basic Materials	GBP	(934,600)	(51,495)	(0.01)
			(51,495)	(0.01)
United Kingdom				
Basic Materials	GBP	(192,600)	(6,732)	(0.00)
Communications	GBP	(2,425,512)	(181)	(0.00)
Consumer Cyclical	GBP	(5,057,537)	(54,032)	(0.01)
Consumer Non-cyclical	GBP	(5,010,951)	(173,631)	(0.04)
Financial	GBP	(3,688,144)	(26,252)	(0.01)
Industrial	GBP	(6,617,781)	(74,249)	(0.02)
Technology	GBP	(933,344)	(10,311)	(0.00)
Utilities	GBP	(3,248,029)	22,380	0.01
			(323,008)	(0.07)
United States				
Consumer Non-cyclical	GBP	(1,394,752)	(11,262)	(0.00)
Industrial	GBP	(1,151,379)	(27,905)	(0.01)
			(39,167)	(0.01)
Total Short Positions			(712,101)	(0.16)
Total of Long and Short Equity Positions			(913,155)	(0.21)
Net Cash and Other Receivables/(Payables)			292,807	0.07
Total of Total Return Basket Swap Contract - MLIN - GBP			(620,348)	(0.14)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	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.	27/01/2025 - 21/09/2026	(376,081)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
China				
Basic Materials	HKD	2,185,142	266,555	0.06
Communications	HKD	1,636,721	282,284	0.06
Consumer Cyclical	HKD	5,312,682	1,039,266	0.24
Consumer Non-cyclical	HKD	5,977,597	832,810	0.19
Energy	HKD	236,995	10,435	0.00
Financial	HKD	6,988,988	365,168	0.08
Industrial	HKD	3,369,478	345,017	0.08
Technology	HKD	1,262,283	133,559	0.03
Utilities	HKD	512,778	1,261	0.00
			3,276,355	0.74
Hong Kong				
Consumer Non-cyclical	HKD	2,512,451	49,289	0.01
Financial	HKD	2,950,426	194,703	0.04
Industrial	HKD	1,141,734	23,984	0.01
Utilities	HKD	374,359	(18,459)	(0.00)
			249,517	0.06
Macau				
Consumer Cyclical	HKD	42,003	9,036	0.00
			9,036	0.00
Total Long Positions			3,534,908	0.80
Short Positions				
Common Stocks				
China				
Basic Materials	HKD	(1,521,588)	(92,610)	(0.02)
Communications	HKD	(2,264,124)	(328,804)	(0.07)
Consumer Cyclical	HKD	(5,003,126)	(796,658)	(0.18)
Consumer Non-cyclical	HKD	(5,283,589)	(1,019,245)	(0.23)
Energy	HKD	(868,729)	(85,406)	(0.02)
Financial	HKD	(5,149,603)	(888,108)	(0.20)
Industrial	HKD	(1,374,166)	(118,398)	(0.03)
Technology	HKD	(1,438,185)	(286,940)	(0.07)
Utilities	HKD	(751,863)	(43,861)	(0.01)
			(3,660,030)	(0.83)
Hong Kong				
Basic Materials	HKD	(61,468)	(14,569)	(0.00)
Communications	HKD	(171,543)	7,552	0.00
Financial	HKD	(3,344,149)	(401,406)	(0.09)
Industrial	HKD	(1,363,078)	(37,553)	(0.01)
Technology	HKD	(36,603)	(4,504)	(0.00)
Utilities	HKD	(1,440,977)	31,985	0.01
			(418,495)	(0.09)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Macau				
Consumer Cyclical	HKD	(1,421,173)	(288,094)	(0.07)
			(288,094)	(0.07)
Total Short Positions			(4,366,619)	(0.99)
Total of Long and Short Equity Positions			(831,711)	(0.19)
Net Cash and Other Receivables/(Payables)			455,630	0.11
Total of Total Return Basket Swap Contract - MLIN - HKD			(376,081)	(0.08)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays CORRA-1D plus or minus a specified spread, which is denominated in CAD based on the local currency of the positions within the swap.	17/12/2025	(360,378)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Brazil				
Basic Materials	CAD	119,848	2,654	0.00
			2,654	0.00
Canada				
Basic Materials	CAD	2,911,783	164,827	0.04
Consumer Cyclical	CAD	1,700,665	102,036	0.02
Consumer Non-cyclical	CAD	4,493,937	84,239	0.02
Energy	CAD	3,201,079	(110)	(0.00)
Financial	CAD	13,706,168	395,390	0.09
Industrial	CAD	3,789,798	298,642	0.07
Technology	CAD	4,028,132	158,286	0.03
Utilities	CAD	1,996,929	45,038	0.01
			1,248,348	0.28
United States				
Consumer Non-cyclical	CAD	148,819	34,693	0.01
			34,693	0.01
Total Long Positions			1,285,695	0.29
Short Positions				
Common Stocks				
Canada				
Basic Materials	CAD	(5,408,884)	(470,079)	(0.11)
Communications	CAD	(2,962,035)	30,375	0.01
Consumer Cyclical	CAD	(955,132)	(52,903)	(0.01)
Consumer Non-cyclical	CAD	(409,354)	9,763	0.00
Energy	CAD	(1,828,354)	(151,452)	(0.04)
Financial	CAD	(4,823,149)	(370,604)	(0.08)
Industrial	CAD	(6,776,958)	27,281	0.01
Technology	CAD	(944,886)	(132,067)	(0.03)
Utilities	CAD	(1,507,515)	(68,749)	(0.02)
			(1,178,435)	(0.27)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Chile				
Basic Materials	CAD	(850,278)	(173,706)	(0.04)
			(173,706)	(0.04)
United States				
Consumer Cyclical	CAD	(287,297)	(4,945)	(0.00)
Industrial	CAD	(1,733,642)	27,863	0.00
Utilities	CAD	(379,463)	(54,014)	(0.01)
			(31,096)	(0.01)
Zambia				
Basic Materials	CAD	(1,212,282)	(246,129)	(0.05)
			(246,129)	(0.05)
Warrants				
Canada				
Technology	CAD	0	0	0.00
			0	0.00
Total Short Positions			(1,629,366)	(0.37)
Total of Long and Short Equity Positions			(343,671)	(0.08)
Net Cash and Other Receivables/(Payables)			(16,707)	(0.01)
Total of Total Return Basket Swap Contract - UBSS - CAD			(360,378)	(0.09)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
UBSS	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.	24/06/2025	(851,978)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Switzerland				
Basic Materials	CHF	165,400	5,861	0.00
Communications	CHF	1,374,410	16,140	0.00
Consumer Non-cyclical	CHF	4,124,115	(49,819)	(0.01)
Financial	CHF	2,509,534	71,349	0.02
Industrial	CHF	5,989,372	210,480	0.05
Technology	CHF	2,005,227	83,551	0.02
Utilities	CHF	922,465	(21,677)	(0.01)
			315,885	0.07
United States				
Basic Materials	CHF	2,169,307	88,992	0.02
Consumer Non-cyclical	CHF	586,723	5,619	0.00
Financial	CHF	1,381,002	19,476	0.01
			114,087	0.03
Total Long Positions			429,972	0.10
Short Positions				
Common Stocks				
Switzerland				
Basic Materials	CHF	(5,529,940)	(372,644)	(0.09)
Consumer Cyclical	CHF	(4,119,044)	(486,051)	(0.11)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Switzerland (continued)				
Consumer Non-cyclical	CHF	(5,404,959)	(193,517)	(0.05)
Financial	CHF	(3,319,530)	(230,505)	(0.05)
Industrial	CHF	(776,414)	(60,700)	(0.01)
Technology	CHF	(216,134)	(300)	(0.00)
			(1,343,717)	(0.31)
United States				
Consumer Non-cyclical	CHF	(2,772,666)	84,586	0.02
			84,586	0.02
Total Short Positions			(1,259,131)	(0.29)
Total of Long and Short Equity Positions			(829,159)	(0.19)
Net Cash and Other Receivables/(Payables)			(22,819)	(0.00)
Total of Total Return Basket Swap Contract - UBSS - CHF			(851,978)	(0.19)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays ESTR-1D plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	24/06/2025	(1,190,739)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
France				
Basic Materials	EUR	789,115	61,885	0.01
Communications	EUR	3,497,734	(92,923)	(0.02)
Consumer Cyclical	EUR	1,057,954	28,963	0.01
Consumer Non-cyclical	EUR	3,215,699	65,279	0.01
Energy	EUR	968,250	42,298	0.01
Financial	EUR	6,406,377	(284,100)	(0.06)
Industrial	EUR	12,359,079	179,418	0.04
			820	0.00
Germany				
Basic Materials	EUR	42,026	2,489	0.00
			2,489	0.00
Italy				
Basic Materials	EUR	1,439,606	56,879	0.01
Consumer Cyclical	EUR	52,365	852	0.00
Financial	EUR	10,113,644	710,227	0.16
Industrial	EUR	3,956,169	102,899	0.03
Utilities	EUR	1,450,773	6,079	0.00
			876,936	0.20
Luxembourg				
Basic Materials	EUR	338,470	61,540	0.01
			61,540	0.01
Netherlands				
Communications	EUR	1,819,992	(34,840)	(0.01)
Consumer Non-cyclical	EUR	3,939,440	11,389	0.00
Energy	EUR	502,493	(7,723)	(0.00)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Netherlands (continued)				
Financial	EUR	3,926,892	98,582	0.02
Industrial	EUR	4,342,839	97,678	0.02
Technology	EUR	235,437	20,368	0.01
			185,454	0.04
Singapore				
Technology	EUR	1,219,009	71,077	0.02
			71,077	0.02
United Kingdom				
Consumer Cyclical	EUR	742,564	81,780	0.02
			81,780	0.02
United States				
Consumer Non-cyclical	EUR	98,354	(2,229)	(0.00)
Industrial	EUR	1,198,351	61,048	0.01
			58,819	0.01
Total Long Positions			1,338,915	0.30
Short Positions				
Common Stocks				
China				
Consumer Cyclical	EUR	(688,221)	(128,213)	(0.03)
			(128,213)	(0.03)
France				
Basic Materials	EUR	(66,058)	(1,891)	(0.00)
Communications	EUR	(608,859)	(38,451)	(0.01)
Consumer Cyclical	EUR	(9,556,170)	(936,681)	(0.21)
Consumer Non-cyclical	EUR	(6,871,347)	(320,141)	(0.07)
Financial	EUR	(702,243)	71,011	0.01
Industrial	EUR	(7,028,585)	(428,120)	(0.10)
Technology	EUR	(2,957,444)	(2,793)	(0.00)
Utilities	EUR	(808,291)	294	0.00
			(1,656,772)	(0.38)
Germany				
Consumer Non-cyclical	EUR	(59,416)	(4,075)	(0.00)
Technology	EUR	(4,323)	(259)	(0.00)
			(4,334)	(0.00)
Italy				
Communications	EUR	(1,676,029)	(36,083)	(0.01)
Consumer Cyclical	EUR	(4,328,280)	(327,663)	(0.07)
Consumer Non-cyclical	EUR	(5,166,788)	144,016	0.03
Financial	EUR	(1,094,086)	11,979	0.00
Industrial	EUR	(909,722)	(89,070)	(0.02)
Technology	EUR	(118,324)	(870)	(0.00)
Utilities	EUR	(3,178,955)	(18)	(0.00)
			(297,709)	(0.07)
Luxembourg				
Basic Materials	EUR	(339,293)	(44,936)	(0.01)
Consumer Non-cyclical	EUR	(393,725)	(26,738)	(0.00)
			(71,674)	(0.01)
Netherlands				
Basic Materials	EUR	(153,540)	316	0.00
Communications	EUR	(580,271)	(14,237)	(0.00)
Consumer Non-cyclical	EUR	(3,591,265)	(85,136)	(0.02)
Energy	EUR	(287,477)	(10,325)	(0.00)
Financial	EUR	(1,768,935)	(132,633)	(0.03)
Industrial	EUR	(1,574,293)	(60,007)	(0.01)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Netherlands (continued)				
Technology	EUR	(1,478,367)	(109,200)	(0.03)
			(411,222)	(0.09)
Poland				
Industrial	EUR	(130,898)	12,731	0.00
			12,731	0.00
South Korea				
Consumer Cyclical	EUR	(294,489)	(77,390)	(0.02)
			(77,390)	(0.02)
Switzerland				
Basic Materials	EUR	(2,828,924)	(27,566)	(0.00)
			(27,566)	(0.00)
United States				
Consumer Cyclical	EUR	(1,220,814)	116,851	0.03
Industrial	EUR	(313,595)	(20,866)	(0.01)
			95,985	0.02
Total Short Positions			(2,566,164)	(0.58)
Total of Long and Short Equity Positions			(1,227,249)	(0.28)
Net Cash and Other Receivables/(Payables)			36,510	0.01
Total of Total Return Basket Swap Contract - UBSS - EUR			(1,190,739)	(0.27)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays TONA-1D plus or minus a specified spread, which is denominated in JPY based on the local currency of the positions within the swap.	24/06/2025	(3,160,911)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Japan				
Basic Materials	JPY	6,783,998	338,601	0.08
Communications	JPY	6,190,193	(14,984)	(0.01)
Consumer Cyclical	JPY	14,673,830	123,822	0.03
Consumer Non-cyclical	JPY	17,417,691	(498,011)	(0.11)
Financial	JPY	15,812,199	(82,487)	(0.02)
Industrial	JPY	24,009,696	784,214	0.18
Technology	JPY	11,300,053	266,432	0.06
Utilities	JPY	3,363,280	(42,885)	(0.01)
			874,702	0.20
Total Long Positions			874,702	0.20
Short Positions				
Common Stocks				
Japan				
Basic Materials	JPY	(7,470,320)	(656,224)	(0.15)
Communications	JPY	(3,696,648)	(84,886)	(0.02)
Consumer Cyclical	JPY	(23,629,132)	(747,101)	(0.17)
Consumer Non-cyclical	JPY	(18,368,531)	(443,532)	(0.10)
Financial	JPY	(7,755,856)	84,373	0.02

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Japan (continued)				
Industrial	JPY	(21,040,884)	(1,543,494)	(0.35)
Technology	JPY	(10,426,956)	(894,555)	(0.20)
Utilities	JPY	(283,944)	2,508	0.00
			(4,282,911)	(0.97)
Total Short Positions			(4,282,911)	(0.97)
Total of Long and Short Equity Positions			(3,408,209)	(0.77)
Net Cash and Other Receivables/(Payables)			247,298	0.05
Total of Total Return Basket Swap Contract - UBSS - JPY			(3,160,911)	(0.72)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-month TIIE plus or minus a specified spread, which is denominated in MXN based on the local currency of the positions within the swap.	15/04/2026	(1,527)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Mexico				
Basic Materials	MXN	395,558	23,311	0.01
Consumer Non-cyclical	MXN	871,716	17,017	0.00
			40,328	0.01
Total Long Positions			40,328	0.01
Short Positions				
Common Stocks				
Mexico				
Basic Materials	MXN	(273,928)	(26,055)	(0.01)
Consumer Non-cyclical	MXN	(27,484)	24	0.00
Financial	MXN	(275,573)	(5,066)	(0.00)
Industrial	MXN	(233,193)	(10,420)	(0.00)
			(41,517)	(0.01)
Total Short Positions			(41,517)	(0.01)
Total of Long and Short Equity Positions			(1,189)	(0.00)
Net Cash and Other Receivables/(Payables)			(338)	(0.00)
Total of Total Return Basket Swap Contract - UBSS - MXN			(1,527)	(0.00)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-day NIBOR plus or minus a specified spread, which is denominated in NOK based on the local currency of the positions within the swap.	24/06/2025	193,256

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Brazil				
Basic Materials	NOK	814,253	100,805	0.02
			100,805	0.02
Norway				
Basic Materials	NOK	837,375	159,057	0.04
Communications	NOK	478,781	(4,490)	(0.00)
Consumer Non-cyclical	NOK	394,780	(1,191)	(0.00)
Financial	NOK	475,547	1,435	0.00
Industrial	NOK	1,452,042	(34,819)	(0.01)
			119,992	0.03
United Kingdom				
Energy	NOK	825,032	(23,812)	(0.01)
			(23,812)	(0.01)
Total Long Positions				
			196,985	0.04
Short Positions				
Common Stocks				
Norway				
Communications	NOK	(95,155)	(1,624)	(0.00)
Consumer Non-cyclical	NOK	(693,888)	(6,710)	(0.00)
Financial	NOK	(130,391)	(3,251)	(0.00)
Industrial	NOK	(700,076)	2,260	0.00
			(9,325)	(0.00)
Total Short Positions				
			(9,325)	(0.00)
Total of Long and Short Equity Positions				
			187,660	0.04
Net Cash and Other Receivables/(Payables)				
			5,596	0.00
Total of Total Return Basket Swap Contract - UBSS - NOK				
			193,256	0.04

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-day WIBID plus or minus a specified spread, which is denominated in PLN based on the local currency of the positions within the swap.	15/04/2026	(77,212)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Poland				
Communications	PLN	240,302	(15,920)	(0.00)
Financial	PLN	933,391	(59,995)	(0.01)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Poland (continued)				
Industrial	PLN	323,484	15,327	0.00
			(60,588)	(0.01)
Total Long Positions			(60,588)	(0.01)
Short Positions				
Common Stocks				
Poland				
Basic Materials	PLN	(15,175)	(2,644)	(0.00)
Communications	PLN	(82,200)	(5,640)	(0.00)
Consumer Cyclical	PLN	(165,414)	(7,381)	(0.01)
Consumer Non-cyclical	PLN	(405,851)	(43,542)	(0.01)
Financial	PLN	(454,006)	(6,859)	(0.00)
Utilities	PLN	(9,389)	(371)	(0.00)
			(66,437)	(0.02)
Total Short Positions			(66,437)	(0.02)
Total of Long and Short Equity Positions			(127,025)	(0.03)
Net Cash and Other Receivables/(Payables)			49,813	0.01
Total of Total Return Basket Swap Contract - UBSS - PLN			(77,212)	(0.02)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays 1-day STIBOR plus or minus a specified spread, which is denominated in SEK based on the local currency of the positions within the swap.	24/11/2025	(208,987)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Guatemala				
Communications	SEK	123,470	(538)	(0.00)
			(538)	(0.00)
Sweden				
Basic Materials	SEK	2,241,201	241,167	0.05
Communications	SEK	905,247	39,318	0.01
Consumer Cyclical	SEK	1,948,151	207,852	0.05
Consumer Non-cyclical	SEK	1,424,130	2,638	0.00
Financial	SEK	1,148,113	(7,755)	(0.00)
Industrial	SEK	7,236,420	576,562	0.13
Technology	SEK	564,997	9,990	0.00
			1,069,772	0.24
Total Long Positions			1,069,234	0.24
Short Positions				
Common Stocks				
Sweden				
Basic Materials	SEK	(1,473,392)	(85,241)	(0.02)
Consumer Cyclical	SEK	(841,361)	(15,177)	(0.00)
Consumer Non-cyclical	SEK	(89,365)	(2,699)	(0.00)
Financial	SEK	(4,100,903)	(202,588)	(0.04)
Industrial	SEK	(7,120,008)	(868,896)	(0.20)

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Sweden (continued)				
Technology	SEK	(1,276,095)	(117,515)	(0.03)
			(1,292,116)	(0.29)
Total Short Positions			(1,292,116)	(0.29)
Total of Long and Short Equity Positions			(222,882)	(0.05)
Net Cash and Other Receivables/(Payables)			13,895	0.00
Total of Total Return Basket Swap Contract - UBSS - SEK			(208,987)	(0.05)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays SORA-1D plus or minus a specified spread, which is denominated in SGD based on the local currency of the positions within the swap.	06/01/2026	(7,484)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
China				
Consumer Non-cyclical	SGD	254,325	19,098	0.00
Industrial	SGD	2,691,332	(54,944)	(0.01)
			(35,846)	(0.01)
Singapore				
Consumer Cyclical	SGD	1,428,845	78,447	0.02
Financial	SGD	3,795,940	13,291	0.00
Industrial	SGD	362,215	23,976	0.01
			115,714	0.03
Total Long Positions			79,868	0.02
Short Positions				
Common Stocks				
Singapore				
Communications	SGD	(2,151,815)	3,348	0.00
Financial	SGD	(1,017,951)	(65,474)	(0.01)
Industrial	SGD	(651,968)	(36,656)	(0.01)
			(98,782)	(0.02)
Total Short Positions			(98,782)	(0.02)
Total of Long and Short Equity Positions			(18,914)	(0.00)
Net Cash and Other Receivables/(Payables)			11,430	0.01
Total of Total Return Basket Swap Contract - UBSS - SGD			(7,484)	0.01

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	15/04/2026 - 12/08/2027	103,626

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Brazil				
Basic Materials	USD	108,993	(401)	(0.00)
Communications	USD	1,107,909	57,683	0.01
Consumer Cyclical	USD	836,221	(58,357)	(0.01)
Consumer Non-cyclical	USD	149,027	(1,838)	(0.00)
Energy	USD	617,883	(27,428)	(0.01)
Financial	USD	924,868	(22,662)	(0.00)
Utilities	USD	1,005,817	(4,239)	(0.00)
			(57,242)	(0.01)
Chile				
Basic Materials	USD	35,493	2,047	0.00
Consumer Cyclical	USD	68,948	9,199	0.00
Consumer Non-cyclical	USD	557,825	51,645	0.01
Industrial	USD	13,408	1,448	0.00
Utilities	USD	323,762	24,639	0.01
			88,978	0.02
Indonesia				
Basic Materials	USD	14,213	434	0.00
Consumer Non-cyclical	USD	89,152	1,426	0.00
Financial	USD	136,648	(6,129)	(0.00)
			(4,269)	(0.00)
Malaysia				
Financial	USD	661,345	12,700	0.00
Industrial	USD	36,200	4,050	0.00
Utilities	USD	50,786	1,835	0.00
			18,585	0.00
South Korea				
Basic Materials	USD	48,998	5,801	0.00
Consumer Cyclical	USD	45,939	2,783	0.00
Financial	USD	311,814	7,496	0.00
Industrial	USD	221,900	24,368	0.01
			40,448	0.01
Taiwan				
Consumer Cyclical	USD	47,283	4,026	0.00
Financial	USD	52,646	943	0.00
Technology	USD	31,007	1,826	0.00
			6,795	0.00

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United States				
Consumer Non-cyclical	USD	70,078	(4,675)	(0.00)
			(4,675)	(0.00)
Preferred Stocks				
Brazil				
Utilities	USD	101,059	(546)	(0.00)
			(546)	(0.00)
Total Long Positions			88,074	0.02
Short Positions				
Common Stocks				
Brazil				
Basic Materials	USD	(656,255)	(85,387)	(0.02)
Consumer Non-cyclical	USD	(880,113)	31,476	0.01
Financial	USD	(222,251)	(1,667)	(0.00)
Industrial	USD	(638,475)	(11,322)	(0.00)
Utilities	USD	(753,237)	10,018	0.00
			(56,882)	(0.01)
Malaysia				
Consumer Cyclical	USD	(81,422)	(3,432)	(0.00)
Financial	USD	(248,092)	487	0.00
			(2,945)	(0.00)
South Korea				
Basic Materials	USD	(64,496)	(16,360)	(0.01)
Communications	USD	(49,021)	(3,558)	(0.00)
Consumer Cyclical	USD	(125,182)	(9,643)	(0.00)
Consumer Non-cyclical	USD	(18,655)	(1,530)	(0.00)
Technology	USD	(43,553)	(6,128)	(0.00)
			(37,219)	(0.01)
Taiwan				
Basic Materials	USD	(3,650)	(481)	(0.00)
Financial	USD	(9,626)	(459)	(0.00)
			(940)	(0.00)
Preferred Stocks				
Brazil				
Financial	USD	(420,379)	171	0.00
Utilities	USD	(39,426)	1,555	0.00
			1,726	0.00
Total Short Positions			(96,260)	(0.02)
Total of Long and Short Equity Positions			(8,186)	(0.00)
Net Cash and Other Receivables/(Payables)			111,812	0.02
Total of Total Return Basket Swap Contract - UBSS - USD			103,626	0.02

AQR UCITS FUNDS

AQR Style Premia UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [†]	Termination Dates	Fair Value in USD
UBSS	The Sub-Fund receives the total return on a portfolio of long and short positions and pays SAFEX-1D plus or minus a specified spread, which is denominated in ZAR based on the local currency of the positions within the swap.	14/04/2026	52,232

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
South Africa				
Basic Materials	ZAR	242,688	45,656	0.01
Communications	ZAR	533,378	(7,500)	(0.00)
Consumer Cyclical	ZAR	448,905	28,209	0.01
Consumer Non-cyclical	ZAR	390,305	4,811	0.00
Financial	ZAR	1,214,868	35,528	0.01
Industrial	ZAR	421,101	20,795	0.00
			127,499	0.03
Total Long Positions				
			127,499	0.03
Short Positions				
Common Stocks				
Luxembourg				
Financial	ZAR	(278,324)	7,193	0.00
			7,193	0.00
South Africa				
Basic Materials	ZAR	(299,258)	(18,972)	(0.00)
Communications	ZAR	(18,725)	487	0.00
Consumer Cyclical	ZAR	(253,957)	(42,477)	(0.01)
Consumer Non-cyclical	ZAR	(102,931)	2,026	0.00
Financial	ZAR	(1,356,848)	(49,260)	(0.01)
			(108,196)	(0.02)
Total Short Positions				
			(101,003)	(0.02)
Total of Long and Short Equity Positions			26,496	0.01
Net Cash and Other Receivables/(Payables)			25,736	0.01
Total of Total Return Basket Swap Contract - UBSS - ZAR			52,232	0.02

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited)

As at 30 September 2024

Investments	Effective Yield	Maturity Date	Currency	Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.						
Short-Term Investments						
U.S. Treasury Obligations						
United States						
United States Treasury Bill	5.245%	03/10/2024	USD	5,856,000	5,854,520	1.45
United States Treasury Bill	5.264%	10/10/2024	USD	8,000,000	7,990,675	1.98
United States Treasury Bill	5.297%	17/10/2024	USD	10,000,000	9,979,266	2.47
United States Treasury Bill	5.302%	24/10/2024	USD	12,000,000	11,964,226	2.97
United States Treasury Bill	5.312%	31/10/2024	USD	12,000,000	11,953,445	2.96
United States Treasury Bill	5.303%	07/11/2024	USD	12,000,000	11,942,443	2.96
United States Treasury Bill	5.323%	14/11/2024	USD	21,000,000	20,881,355	5.17
United States Treasury Bill	5.310%	21/11/2024	USD	16,000,000	15,895,438	3.93
United States Treasury Bill	5.343%	29/11/2024	USD	10,000,000	9,924,034	2.47
United States Treasury Bill	5.298%	05/12/2024	USD	21,000,000	20,828,560	5.16
United States Treasury Bill	5.307%	12/12/2024	USD	21,000,000	20,812,207	5.16
United States Treasury Bill	5.299%	19/12/2024	USD	12,000,000	11,881,353	2.95
United States Treasury Bill	5.254%	26/12/2024	USD	22,000,000	21,763,006	5.39
United States Treasury Bill	5.222%	02/01/2025	USD	2,000,000	1,977,035	0.49
United States Treasury Bill	5.223%	09/01/2025	USD	5,662,000	5,592,316	1.39
United States Treasury Bill	5.125%	16/01/2025	USD	9,000,000	8,881,110	2.21
United States Treasury Bill	5.121%	23/01/2025	USD	16,000,000	15,776,611	3.92
United States Treasury Bill	5.053%	30/01/2025	USD	8,000,000	7,883,193	1.96
United States Treasury Bill	4.827%	06/02/2025	USD	20,103,000	19,789,983	4.91
United States Treasury Bill	4.923%	13/02/2025	USD	12,000,000	11,803,631	2.92
United States Treasury Bill	4.905%	20/02/2025	USD	6,000,000	5,897,641	1.46
United States Treasury Bill	4.812%	27/02/2025	USD	22,000,000	21,605,786	5.35
United States Treasury Bill	4.716%	06/03/2025	USD	18,000,000	17,663,392	4.38
United States Treasury Bill	4.574%	13/03/2025	USD	20,000,000	19,611,404	4.85
United States Treasury Bill	4.454%	20/03/2025	USD	20,000,000	19,595,542	4.86
United States Treasury Bill	4.312%	27/03/2025	USD	30,000,000	29,370,820	7.28
Total United States					367,118,992	91.00
Total U.S. Treasury Obligations (Cost: \$366,748,458)					367,118,992	91.00
Total Short-Term Investments (Cost: \$366,748,458)					367,118,992	91.00
Total Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					367,118,992	91.00
Total Investments (Total Cost: \$366,748,458)					367,118,992	91.00
Other Assets/(Liabilities)					36,311,280	9.00
Total Net Assets					403,430,272	100.00

Economic Classification of Investments (Unaudited)

As at 30 September 2024

Industry Classification	Percent of Net Assets
Government	91.00
Total Investments	91.00
Other Assets/(Liabilities)	9.00
Total Net Assets	100.00

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives

Forward Foreign Currency 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	SGD	473,000	USD	364,815	18/12/2024	5,523	0.00
JPMC	SGD	473,000	USD	364,807	18/12/2024	5,531	0.00
Total Forward Foreign Currency Exchange Contracts						11,054	0.00

Hedge Forward Foreign Currency 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	112,753,467	USD	19,787,286	18/12/2024*	654,261	0.16
CITI	CHF	230,874	USD	274,893	18/12/2024	815	0.00
CITI	EUR	51,263,878	USD	57,038,344	18/12/2024	394,018	0.09
CITI	GBP	3,427,383	USD	4,513,933	18/12/2024	72,028	0.02
CITI	USD	771,691	BRL	4,242,215	18/12/2024*	2,602	0.00
CITI	USD	6,349	CHF	5,297	18/12/2024	23	0.00
CITI	USD	478,661	EUR	426,679	18/12/2024	641	0.00
JPMC	BRL	112,753,467	USD	19,787,286	18/12/2024*	654,261	0.16
JPMC	CHF	230,874	USD	274,893	18/12/2024	815	0.00
JPMC	EUR	51,263,878	USD	57,038,344	18/12/2024	394,018	0.10
JPMC	GBP	3,427,383	USD	4,513,933	18/12/2024	72,028	0.02
JPMC	USD	771,691	BRL	4,242,215	18/12/2024*	2,602	0.00
JPMC	USD	6,349	CHF	5,297	18/12/2024	23	0.00
JPMC	USD	478,661	EUR	426,679	18/12/2024	641	0.00
CITI	BRL	412,172	USD	75,000	18/12/2024*	(276)	(0.00)
CITI	CHF	3,666,887	USD	4,383,496	18/12/2024	(4,522)	(0.00)
CITI	EUR	239,632	USD	269,116	18/12/2024	(649)	(0.00)
CITI	GBP	2,852	USD	3,820	18/12/2024	(4)	(0.00)
CITI	USD	25,000	BRL	139,325	18/12/2024*	(259)	(0.00)
CITI	USD	719,363	EUR	650,152	18/12/2024	(9,021)	(0.00)
CITI	USD	304,813	GBP	232,556	18/12/2024	(6,354)	(0.00)
JPMC	BRL	412,172	USD	75,000	18/12/2024*	(276)	(0.00)
JPMC	CHF	3,666,887	USD	4,383,496	18/12/2024	(4,522)	(0.00)
JPMC	EUR	239,632	USD	269,116	18/12/2024	(649)	(0.00)
JPMC	GBP	2,852	USD	3,820	18/12/2024	(4)	(0.00)
JPMC	USD	25,000	BRL	139,325	18/12/2024*	(259)	(0.00)
JPMC	USD	719,363	EUR	650,152	18/12/2024	(9,021)	(0.00)
JPMC	USD	304,813	GBP	232,556	18/12/2024	(6,354)	(0.00)
Total Hedge Forward Foreign Currency Exchange Contracts						2,206,606	0.55

* Non-deliverable Forward Foreign Currency Exchange Contracts (See Note 4)

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued) Total Return Basket Swap Contracts Over-the-Counter

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
JPMC	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	23/12/2024	(173,761)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Brazil				
Consumer Cyclical	USD	534,210	(8,245)	(0.00)
			(8,245)	(0.00)
Canada				
Energy	USD	22,149	2,667	0.00
			2,667	0.00
China				
Technology	USD	849,315	19,273	0.00
			19,273	0.00
Germany				
Basic Materials	USD	26,929	820	0.00
			820	0.00
Ireland				
Industrial	USD	220,912	372	0.00
Technology	USD	1,604,329	70,126	0.02
			70,498	0.02
Monaco				
Energy	USD	650,411	11,767	0.00
			11,767	0.00
Netherlands				
Consumer Non-cyclical	USD	226,272	(1,803)	(0.00)
			(1,803)	(0.00)
Panama				
Financial	USD	282,729	5,399	0.00
			5,399	0.00
Philippines				
Industrial	USD	74,676	(4,437)	(0.00)
			(4,437)	(0.00)
Puerto Rico				
Communications	USD	85,007	176	0.00
Financial	USD	1,369,391	13,322	0.00
			13,498	0.00
Sweden				
Financial	USD	120,177	1,562	0.00
			1,562	0.00
Switzerland				
Consumer Cyclical	USD	103,595	795	0.00
Technology	USD	2,188,960	25,411	0.01
			26,206	0.01
Thailand				
Technology	USD	151,251	4,636	0.00
			4,636	0.00

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United States				
Basic Materials	USD	32,976,196	726,543	0.18
Communications	USD	27,024,646	775,704	0.19
Consumer Cyclical	USD	74,814,106	1,317,432	0.33
Consumer Non-cyclical	USD	133,429,030	(518,709)	(0.13)
Energy	USD	16,514,172	(272,127)	(0.07)
Financial	USD	119,389,328	(732,288)	(0.18)
Industrial	USD	123,642,534	3,125,675	0.77
Technology	USD	129,645,536	4,140,341	1.03
Utilities	USD	19,050,306	35,511	0.01
			8,598,082	2.13
Total Long Positions			8,739,923	2.16
Short Positions				
Common Stocks				
Argentina				
Basic Materials	USD	(1,054,844)	(142,188)	(0.04)
			(142,188)	(0.04)
Bahamas				
Consumer Cyclical	USD	(34,503)	(728)	(0.00)
			(728)	(0.00)
Belgium				
Communications	USD	(1,861,459)	(83,834)	(0.02)
			(83,834)	(0.02)
Canada				
Consumer Non-cyclical	USD	(115,162)	2,190	0.00
Technology	USD	(60,786)	(4,676)	(0.00)
			(2,486)	(0.00)
China				
Technology	USD	(1,337,173)	(61,541)	(0.02)
			(61,541)	(0.02)
Costa Rica				
Consumer Non-cyclical	USD	(211,657)	(14,554)	(0.00)
			(14,554)	(0.00)
Germany				
Basic Materials	USD	(83,660)	(3,181)	(0.00)
			(3,181)	(0.00)
Israel				
Communications	USD	(19,296)	(523)	(0.00)
Technology	USD	(64,812)	(2,264)	(0.00)
			(2,787)	(0.00)
Puerto Rico				
Financial	USD	(342,833)	(507)	(0.00)
			(507)	(0.00)
Singapore				
Communications	USD	(1,685,666)	(244,053)	(0.06)
Industrial	USD	(747,997)	(55,177)	(0.01)
			(299,230)	(0.07)
Switzerland				
Consumer Non-cyclical	USD	(34,992)	1,862	0.00
			1,862	0.00
United Kingdom				
Energy	USD	(366,550)	(718)	(0.00)
			(718)	(0.00)

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
United States				
Basic Materials	USD	(22,192,271)	(1,658,419)	(0.41)
Communications	USD	(20,479,653)	(595,807)	(0.15)
Consumer Cyclical	USD	(53,018,651)	(1,624,796)	(0.40)
Consumer Non-cyclical	USD	(60,725,308)	208,651	0.05
Energy	USD	(8,354,733)	(92,377)	(0.02)
Financial	USD	(94,871,475)	503,874	0.12
Industrial	USD	(65,395,961)	(1,574,895)	(0.39)
Technology	USD	(56,959,930)	(2,951,287)	(0.73)
Utilities	USD	(12,183,153)	(88,063)	(0.02)
			(7,873,119)	(1.95)
Total Short Positions			(8,483,011)	(2.10)
Total of Long and Short Equity Positions			256,912	0.06
Net Cash and Other Receivables/(Payables)			(430,673)	(0.11)
Total of Total Return Basket Swap Contract - JPMC - USD			(173,761)	(0.05)

Counterparty [†]	Description [‡]	Termination Dates	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.	30/10/2024	(804,549)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Australia				
Basic Materials	AUD	3,732,554	373,619	0.09
Communications	AUD	1,447,203	(31,533)	(0.01)
Consumer Cyclical	AUD	2,590,750	13,182	0.00
Consumer Non-cyclical	AUD	3,455,579	(107,247)	(0.02)
Energy	AUD	802,268	38,560	0.01
Financial	AUD	4,516,534	(124,879)	(0.03)
Industrial	AUD	2,836,331	(33,231)	(0.01)
Utilities	AUD	333,031	6,008	0.00
			134,479	0.03
New Zealand				
Technology	AUD	762,381	6,836	0.00
			6,836	0.00
United States				
Basic Materials	AUD	232,516	16,498	0.01
			16,498	0.01
Total Long Positions			157,813	0.04
Short Positions				
Common Stocks				
Australia				
Basic Materials	AUD	(5,085,011)	(879,235)	(0.22)
Communications	AUD	(343,875)	(25,839)	(0.01)
Consumer Cyclical	AUD	(1,188,380)	(84,065)	(0.02)
Consumer Non-cyclical	AUD	(2,039,209)	(92,843)	(0.02)
Energy	AUD	(497,952)	(93,744)	(0.02)
Financial	AUD	(2,926,784)	104,721	0.03

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Australia (continued)				
Industrial	AUD	(2,034,861)	(34,625)	(0.01)
Technology	AUD	(749,728)	(22,599)	(0.01)
			(1,128,229)	(0.28)
Total Short Positions			(1,128,229)	(0.28)
Total of Long and Short Equity Positions			(970,416)	(0.24)
Net Cash and Other Receivables/(Payables)			165,867	0.04
Total of Total Return Basket Swap Contract - MSIL - AUD			(804,549)	(0.20)

Counterparty [†]	Description [‡]	Termination Dates	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.	21/10/2024	(280,608)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Brazil				
Basic Materials	CAD	1,555,327	(24,298)	(0.01)
			(24,298)	(0.01)
Canada				
Basic Materials	CAD	2,560,382	(26,797)	(0.01)
Consumer Cyclical	CAD	1,226,292	24,616	0.01
Consumer Non-cyclical	CAD	4,229,263	67,976	0.02
Energy	CAD	4,651,803	(35,297)	(0.01)
Financial	CAD	12,340,570	228,833	0.06
Industrial	CAD	4,214,328	14,081	0.00
Technology	CAD	3,459,757	44,190	0.01
Utilities	CAD	2,471,562	(8,539)	(0.00)
			309,063	0.08
Total Long Positions			284,765	0.07
Short Positions				
Common Stocks				
Canada				
Basic Materials	CAD	(3,136,424)	(225,828)	(0.06)
Communications	CAD	(2,304,911)	53,553	0.01
Consumer Cyclical	CAD	(1,715,589)	(14,407)	(0.00)
Consumer Non-cyclical	CAD	(972,894)	(20,097)	(0.00)
Energy	CAD	(690,359)	(51,506)	(0.01)
Financial	CAD	(2,025,865)	(67,746)	(0.02)
Industrial	CAD	(4,048,358)	(22,486)	(0.01)
Technology	CAD	(604,540)	(34,074)	(0.01)
Utilities	CAD	(2,357,322)	(50,547)	(0.01)
			(433,138)	(0.11)
Chile				
Basic Materials	CAD	(698,506)	(89,154)	(0.02)
			(89,154)	(0.02)
United States				
Consumer Cyclical	CAD	(445,365)	5,056	0.00

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
United States (continued)				
Industrial	CAD	(1,147,772)	(4,280)	(0.00)
Utilities	CAD	(198,850)	(15,670)	(0.00)
			(14,894)	(0.00)
Zambia				
Basic Materials	CAD	(889,357)	(58,253)	(0.02)
			(58,253)	(0.02)
Warrants				
Canada				
Energy	CAD	(32,934)	307	0.00
			307	0.00
Total Short Positions			(595,132)	(0.15)
Total of Long and Short Equity Positions			(310,367)	(0.08)
Net Cash and Other Receivables/(Payables)			29,759	0.00
Total of Total Return Basket Swap Contract - MSIL - CAD			(280,608)	(0.08)

Counterparty [†]	Description [‡]	Termination Dates	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.	03/02/2025	(737,777)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Ireland				
Consumer Non-cyclical	CHF	261,579	(9,038)	(0.00)
			(9,038)	(0.00)
Switzerland				
Basic Materials	CHF	2,398,295	60,517	0.01
Communications	CHF	1,162,689	7,976	0.00
Consumer Cyclical	CHF	123,327	4,345	0.00
Consumer Non-cyclical	CHF	6,847,383	(14,038)	(0.00)
Financial	CHF	3,797,425	(6,773)	(0.00)
Industrial	CHF	10,205,090	86,907	0.02
Technology	CHF	2,638,285	72,947	0.02
Utilities	CHF	825,411	2,352	0.00
			214,233	0.05
United States				
Basic Materials	CHF	1,449,149	2,798	0.00
Consumer Non-cyclical	CHF	4,140,270	32,239	0.01

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United States (continued)				
Financial	CHF	1,104,192	10,853	0.00
			45,890	0.01
Total Long Positions			251,085	0.06
Short Positions				
Common Stocks				
Austria				
Technology	CHF	(329,722)	(83,834)	(0.02)
			(83,834)	(0.02)
Germany				
Industrial	CHF	(135,526)	(7,801)	(0.00)
			(7,801)	(0.00)
Switzerland				
Basic Materials	CHF	(2,713,888)	(141,979)	(0.04)
Consumer Cyclical	CHF	(3,373,967)	(327,155)	(0.08)
Consumer Non-cyclical	CHF	(4,697,724)	(99,777)	(0.02)
Financial	CHF	(9,013,458)	(251,413)	(0.06)
Industrial	CHF	(4,853,966)	(77,242)	(0.02)
Technology	CHF	(1,786,136)	(23,608)	(0.01)
			(921,174)	(0.23)
United States				
Consumer Non-cyclical	CHF	(282,521)	13,782	0.00
			13,782	0.00
Total Short Positions			(999,027)	(0.25)
Total of Long and Short Equity Positions			(747,942)	(0.19)
Net Cash and Other Receivables/(Payables)			10,165	0.01
Total of Total Return Basket Swap Contract - MSIL - CHF			(737,777)	(0.18)

Counterparty [†]	Description [†]	Termination Dates	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.	30/10/2025	(588,448)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Denmark				
Basic Materials	DKK	615,514	24,391	0.00
Consumer Cyclical	DKK	1,119,278	(61,254)	(0.02)
Consumer Non-cyclical	DKK	9,511,109	(760,873)	(0.19)
Financial	DKK	1,476,930	(11,482)	(0.00)
Industrial	DKK	1,934,128	71,814	0.02
Technology	DKK	43,742	213	0.00
			(737,191)	(0.19)

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United Kingdom				
Energy	DKK	131,239	(8,564)	(0.00)
			(8,564)	(0.00)
Total Long Positions				
			(745,755)	(0.19)
Short Positions				
Common Stocks				
Denmark				
Consumer Cyclical	DKK	(1,637,765)	199,307	0.05
Consumer Non-cyclical	DKK	(2,395,850)	92,264	0.02
Financial	DKK	(123,443)	(6,775)	(0.00)
Industrial	DKK	(4,461,038)	(109,771)	(0.03)
Technology	DKK	(167,298)	6,574	0.00
Utilities	DKK	(2,414,253)	(27,099)	(0.00)
			154,500	0.04
Total Short Positions				
			154,500	0.04
Total of Long and Short Equity Positions			(591,255)	(0.15)
Net Cash and Other Receivables/(Payables)			2,807	0.00
Total of Total Return Basket Swap Contract - MSIL - DKK			(588,448)	(0.15)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays ESTR-1D plus or minus a specified spread, which is denominated in EUR based on the local currency of the positions within the swap.	30/10/2025	(618,703)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Austria				
Technology	EUR	83,166	465	0.00
			465	0.00
Belgium				
Basic Materials	EUR	405,262	21,676	0.01
Consumer Non-cyclical	EUR	1,279,351	(5,131)	(0.00)
Financial	EUR	2,010,638	7,740	0.00
Industrial	EUR	27,807	(693)	(0.00)
Technology	EUR	127,582	(584)	(0.00)
			23,008	0.01
Denmark				
Basic Materials	EUR	287,489	7,278	0.00
			7,278	0.00
Finland				
Basic Materials	EUR	1,103,153	30,830	0.01
Communications	EUR	1,293,792	18,238	0.00
Consumer Cyclical	EUR	151,031	1,919	0.00
Consumer Non-cyclical	EUR	93,168	(61)	(0.00)
Financial	EUR	1,485,347	(16,689)	(0.00)
Industrial	EUR	3,579,604	263,497	0.06

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Finland (continued)				
Technology	EUR	137,272	(299)	(0.00)
			297,435	0.07
France				
Basic Materials	EUR	1,393,952	7,800	0.00
Communications	EUR	2,546,987	(33,761)	(0.01)
Consumer Cyclical	EUR	6,112,602	358,862	0.09
Consumer Non-cyclical	EUR	5,957,682	194,873	0.05
Energy	EUR	1,858,510	(42,059)	(0.01)
Financial	EUR	281,171	4,204	0.00
Industrial	EUR	15,060,188	(163,850)	(0.04)
Technology	EUR	1,947,769	33,392	0.01
Utilities	EUR	216,940	2,162	0.00
			361,623	0.09
Germany				
Basic Materials	EUR	884,925	23,365	0.01
Communications	EUR	3,518,553	77,707	0.02
Consumer Cyclical	EUR	6,347,080	358,389	0.09
Consumer Non-cyclical	EUR	5,387,380	345,785	0.08
Financial	EUR	15,103,620	421,235	0.10
Industrial	EUR	5,899,794	202,285	0.05
Technology	EUR	2,195,105	126,607	0.03
Utilities	EUR	1,532,072	(40,166)	(0.01)
			1,515,207	0.37
Italy				
Basic Materials	EUR	1,569,620	47,866	0.01
Communications	EUR	150,478	6,966	0.00
Consumer Cyclical	EUR	781,864	20,218	0.01
Consumer Non-cyclical	EUR	506,258	5,299	0.00
Financial	EUR	7,603,124	83,944	0.02
Industrial	EUR	1,603,215	19,240	0.01
Utilities	EUR	1,479,253	7,094	0.00
			190,627	0.05
Netherlands				
Communications	EUR	3,329,082	(12,011)	(0.00)
Consumer Non-cyclical	EUR	3,388,491	16,599	0.00
Energy	EUR	103,754	(2,492)	(0.00)
Financial	EUR	1,574,412	8,215	0.00
Industrial	EUR	4,957,907	(31,614)	(0.01)
Technology	EUR	1,993,016	60,712	0.02
			39,409	0.01
Portugal				
Basic Materials	EUR	81,334	(624)	(0.00)
Communications	EUR	211,263	1,239	0.00
Consumer Non-cyclical	EUR	23,699	(449)	(0.00)
Industrial	EUR	259,672	(7,419)	(0.00)
Utilities	EUR	179,614	(2,438)	(0.00)
			(9,691)	(0.00)
Singapore				
Technology	EUR	771,058	34,151	0.01
			34,151	0.01
Spain				
Basic Materials	EUR	780,271	23,010	0.00
Communications	EUR	251,676	6,602	0.00
Consumer Cyclical	EUR	3,163,397	150,746	0.04
Consumer Non-cyclical	EUR	541,439	1,697	0.00
Energy	EUR	212,311	2,879	0.00
Financial	EUR	2,604,584	34,316	0.01

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
Spain (continued)				
Industrial	EUR	2,519,523	27,385	0.01
Technology	EUR	390,879	(948)	(0.00)
Utilities	EUR	3,612,422	(6,855)	(0.00)
			238,832	0.06
United States				
Consumer Non-cyclical	EUR	933,009	(24,995)	(0.01)
Industrial	EUR	73,973	1,939	0.00
			(23,056)	(0.01)
Preferred Stocks				
Germany				
Basic Materials	EUR	413,799	40,798	0.01
			40,798	0.01
Total Long Positions			2,716,086	0.67
Short Positions				
Common Stocks				
Belgium				
Basic Materials	EUR	(208,697)	(11,878)	(0.00)
Communications	EUR	(253,909)	(2,094)	(0.00)
Consumer Cyclical	EUR	(369,257)	7,308	0.00
Consumer Non-cyclical	EUR	(1,452,869)	(27,043)	(0.00)
Industrial	EUR	(293,083)	549	0.00
Utilities	EUR	(483,933)	11,618	0.00
			(21,540)	(0.00)
China				
Consumer Cyclical	EUR	(95,732)	(16,895)	(0.00)
			(16,895)	(0.00)
Finland				
Basic Materials	EUR	(2,024,413)	(50,907)	(0.01)
Consumer Cyclical	EUR	(571,052)	(27,154)	(0.01)
Consumer Non-cyclical	EUR	(81,615)	(3,511)	(0.00)
Energy	EUR	(1,583,264)	(84,541)	(0.02)
Industrial	EUR	(505,442)	(57,381)	(0.02)
Technology	EUR	(94,954)	(3,201)	(0.00)
Utilities	EUR	(208,209)	(6,090)	(0.00)
			(232,785)	(0.06)
France				
Basic Materials	EUR	(1,499,084)	(93,435)	(0.02)
Communications	EUR	(2,825,110)	27,949	0.01
Consumer Cyclical	EUR	(5,185,395)	(322,951)	(0.08)
Consumer Non-cyclical	EUR	(1,385,344)	(82,043)	(0.02)
Financial	EUR	(5,280,200)	222,147	0.05
Industrial	EUR	(5,022,353)	(74,282)	(0.02)
Technology	EUR	(269,157)	(7,969)	(0.00)
Utilities	EUR	(1,200,474)	11,763	0.00
			(318,821)	(0.08)
Germany				
Basic Materials	EUR	(6,290,447)	(386,035)	(0.10)
Communications	EUR	(303,220)	8,822	0.00
Consumer Cyclical	EUR	(4,110,383)	(213,967)	(0.05)
Consumer Non-cyclical	EUR	(5,361,861)	(280,277)	(0.07)
Energy	EUR	(498,227)	(74,176)	(0.02)
Industrial	EUR	(4,473,456)	(138,210)	(0.04)
Technology	EUR	(1,783,908)	(58,423)	(0.01)
Utilities	EUR	(1,962,534)	(4,790)	(0.00)
			(1,147,056)	(0.29)

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Italy				
Communications	EUR	(2,014,231)	(33,280)	(0.01)
Consumer Cyclical	EUR	(1,637,067)	(90,984)	(0.02)
Consumer Non-cyclical	EUR	(544,393)	(33,673)	(0.01)
Energy	EUR	(257,576)	(1,604)	(0.00)
Financial	EUR	(3,473,903)	(90,175)	(0.02)
Industrial	EUR	(2,207,821)	(111,017)	(0.03)
Technology	EUR	(824,482)	10,932	0.01
Utilities	EUR	(2,196,260)	6,098	0.00
			(343,703)	(0.08)
Luxembourg				
Basic Materials	EUR	(3,058,003)	(338,111)	(0.08)
Communications	EUR	(199,934)	10,151	0.00
Consumer Non-cyclical	EUR	(450,435)	(32,000)	(0.01)
			(359,960)	(0.09)
Netherlands				
Basic Materials	EUR	(649,941)	(28,662)	(0.01)
Consumer Non-cyclical	EUR	(2,434,468)	(59,545)	(0.01)
Energy	EUR	(289,219)	497	0.00
Financial	EUR	(4,632,483)	(175,151)	(0.04)
Industrial	EUR	(695,935)	(35,620)	(0.01)
Technology	EUR	(253,800)	(7,261)	(0.00)
			(305,742)	(0.07)
Poland				
Industrial	EUR	(122,924)	3,886	0.00
			3,886	0.00
Portugal				
Basic Materials	EUR	(184,395)	(3,747)	(0.00)
Financial	EUR	(111,936)	1,175	0.00
Industrial	EUR	(188,592)	(3,801)	(0.00)
			(6,373)	(0.00)
South Korea				
Consumer Cyclical	EUR	(1,106,372)	(188,527)	(0.05)
			(188,527)	(0.05)
Spain				
Basic Materials	EUR	(438,179)	(10,566)	(0.00)
Communications	EUR	(3,508,287)	(14,751)	(0.00)
Consumer Cyclical	EUR	(284,669)	(1,967)	(0.00)
Consumer Non-cyclical	EUR	(2,534,821)	6,982	0.00
Financial	EUR	(1,586,284)	(20,511)	(0.01)
Industrial	EUR	(1,192,777)	(65,858)	(0.02)
Utilities	EUR	(1,891,614)	37,703	0.01
			(68,968)	(0.02)
Switzerland				
Basic Materials	EUR	(1,726,816)	(71,512)	(0.02)
			(71,512)	(0.02)
United Kingdom				
Consumer Cyclical	EUR	(336,980)	(26,061)	(0.01)
Financial	EUR	(105,363)	(3,337)	(0.00)
			(29,398)	(0.01)

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
United States				
Industrial	EUR	(1,445,742)	(2,251)	(0.00)
			(2,251)	(0.00)
Preferred Stocks				
Germany				
Consumer Cyclical	EUR	(2,736,766)	(128,365)	(0.03)
Consumer Non-cyclical	EUR	(1,116,768)	(51,178)	(0.01)
Industrial	EUR	(118,347)	(3,201)	(0.00)
			(182,744)	(0.04)
Total Short Positions			(3,292,389)	(0.81)
Total of Long and Short Equity Positions			(576,303)	(0.14)
Net Cash and Other Receivables/(Payables)			(42,400)	(0.01)
Total of Total Return Basket Swap Contract - MSIL - EUR			(618,703)	(0.15)

Counterparty [†]	Description [‡]	Termination Dates	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.	30/10/2025	(1,046,643)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Austria				
Basic Materials	GBP	490,550	(7,422)	(0.00)
			(7,422)	(0.00)
Egypt				
Basic Materials	GBP	22,925	(1,129)	(0.00)
			(1,129)	(0.00)
Georgia				
Financial	GBP	90,209	(6,049)	(0.00)
			(6,049)	(0.00)
Italy				
Consumer Non-cyclical	GBP	310,026	(14,590)	(0.01)
			(14,590)	(0.01)
United Arab Emirates				
Industrial	GBP	0	(1)	(0.00)
			(1)	(0.00)
United Kingdom				
Basic Materials	GBP	389,856	9,916	0.00
Communications	GBP	4,050,508	(186,786)	(0.05)
Consumer Cyclical	GBP	7,347,886	(59,360)	(0.01)
Consumer Non-cyclical	GBP	11,661,821	80,239	0.02
Energy	GBP	241,014	12,562	0.00
Financial	GBP	9,579,975	30,999	0.01
Industrial	GBP	15,711,374	(221,119)	(0.05)
Technology	GBP	2,889,624	17,407	0.00

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United Kingdom (continued)				
Utilities	GBP	2,096,498	(88,406)	(0.02)
			(404,548)	(0.10)
United States				
Basic Materials	GBP	718,512	4,652	0.00
Consumer Cyclical	GBP	60,085	(1,616)	(0.00)
Consumer Non-cyclical	GBP	4,874,375	(254,495)	(0.06)
Industrial	GBP	1,531,249	53,608	0.01
			(197,851)	(0.05)
Total Long Positions			(631,590)	(0.16)
Short Positions				
Common Stocks				
Australia				
Basic Materials	GBP	(1,216,245)	(133,470)	(0.03)
			(133,470)	(0.03)
Burkina Faso				
Basic Materials	GBP	(866,767)	26,797	0.01
			26,797	0.01
Chile				
Basic Materials	GBP	(1,043,462)	(111,934)	(0.03)
			(111,934)	(0.03)
Hong Kong				
Financial	GBP	(1,411,842)	(124,128)	(0.03)
			(124,128)	(0.03)
Ireland				
Consumer Non-cyclical	GBP	(105,498)	(2,300)	(0.00)
			(2,300)	(0.00)
Israel				
Energy	GBP	(54,086)	2,040	0.00
			2,040	0.00
Jersey				
Financial	GBP	(112,315)	1,472	0.00
			1,472	0.00
Jordan				
Consumer Non-cyclical	GBP	(372,697)	(777)	(0.00)
			(777)	(0.00)
Nigeria				
Communications	GBP	(44,878)	2,476	0.00
			2,476	0.00
Peru				
Basic Materials	GBP	(262,790)	(574)	(0.00)
			(574)	(0.00)
South Africa				
Basic Materials	GBP	(163,157)	5,680	0.00
			5,680	0.00
United Kingdom				
Basic Materials	GBP	(507,145)	(2,042)	(0.00)
Communications	GBP	(2,623,317)	27,082	0.01
Consumer Cyclical	GBP	(9,434,901)	(120,498)	(0.03)
Consumer Non-cyclical	GBP	(1,676,266)	(31,502)	(0.01)
Energy	GBP	(757,949)	2,193	0.00
Financial	GBP	(7,287,606)	(55,798)	(0.01)

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
United Kingdom (continued)				
Industrial	GBP	(6,114,673)	18,751	0.00
Technology	GBP	(730,805)	2,625	0.00
Utilities	GBP	(2,511,141)	71,571	0.02
			(87,618)	(0.02)
United Republic of Tanzania				
Communications	GBP	(174,426)	(4,574)	(0.00)
			(4,574)	(0.00)
United States				
Basic Materials	GBP	(16,547)	(845)	(0.00)
Consumer Non-cyclical	GBP	(2,649,036)	4,679	0.00
Financial	GBP	(125,091)	2,627	0.00
			6,461	0.00
Total Short Positions			(420,449)	(0.10)
Total of Long and Short Equity Positions			(1,052,039)	(0.26)
Net Cash and Other Receivables/(Payables)			5,396	0.00
Total of Total Return Basket Swap Contract - MSIL - GBP			(1,046,643)	(0.26)

Counterparty [†]	Description [‡]	Termination Dates	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.	31/10/2024	(392,027)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
China				
Financial	HKD	1,167,027	48,416	0.01
			48,416	0.01
Hong Kong				
Communications	HKD	269,044	(6,252)	(0.00)
Financial	HKD	2,597,001	172,694	0.04
Industrial	HKD	1,049,791	69,741	0.02
Utilities	HKD	1,288,860	(127,823)	(0.03)
			108,360	0.03
Total Long Positions			156,776	0.04
Short Positions				
Common Stocks				
China				
Financial	HKD	(661,321)	11,733	0.01
Industrial	HKD	(703,028)	(71,437)	(0.02)
			(59,704)	(0.01)
Hong Kong				
Consumer Non-cyclical	HKD	(207,411)	(8,081)	(0.00)
Financial	HKD	(1,108,660)	(136,047)	(0.03)
Industrial	HKD	(1,254,539)	(99,853)	(0.03)
Technology	HKD	(434,242)	(75,878)	(0.02)

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
Hong Kong (continued)				
Utilities	HKD	(832,303)	9,230	0.00
			(310,629)	(0.08)
Macau				
Consumer Cyclical	HKD	(701,199)	(192,631)	(0.05)
			(192,631)	(0.05)
Total Short Positions			(562,964)	(0.14)
Total of Long and Short Equity Positions			(406,188)	(0.10)
Net Cash and Other Receivables/(Payables)			14,161	0.00
Total of Total Return Basket Swap Contract - MSIL - HKD			(392,027)	(0.10)

Counterparty [†]	Description [‡]	Termination Dates	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.	31/10/2024	(1,290,786)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Japan				
Basic Materials	JPY	18,446,842	579,816	0.14
Communications	JPY	18,267,318	5,373	0.00
Consumer Cyclical	JPY	41,332,563	659,243	0.16
Consumer Non-cyclical	JPY	48,105,652	72,379	0.02
Energy	JPY	215,983	111	0.00
Financial	JPY	19,895,145	492,293	0.12
Industrial	JPY	54,064,699	1,558,870	0.39
Technology	JPY	35,288,766	1,091,766	0.27
Utilities	JPY	3,061,756	22,221	0.01
			4,482,072	1.11
Total Long Positions			4,482,072	1.11
Short Positions				
Common Stocks				
Japan				
Basic Materials	JPY	(10,802,895)	(910,438)	(0.23)
Communications	JPY	(10,206,537)	(269,783)	(0.07)
Consumer Cyclical	JPY	(27,667,264)	(735,177)	(0.18)
Consumer Non-cyclical	JPY	(23,241,956)	(564,310)	(0.14)
Energy	JPY	(1,092,079)	(67,783)	(0.02)
Financial	JPY	(11,978,564)	(196,128)	(0.05)
Industrial	JPY	(44,968,782)	(2,523,987)	(0.62)
Technology	JPY	(27,454,931)	(1,449,352)	(0.36)
Utilities	JPY	(1,601,837)	(16,155)	(0.00)
			(6,733,113)	(1.67)
Total Short Positions			(6,733,113)	(1.67)
Total of Long and Short Equity Positions			(2,251,041)	(0.56)
Net Cash and Other Receivables/(Payables)			960,255	0.24
Total of Total Return Basket Swap Contract - MSIL - JPY			(1,290,786)	(0.32)

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	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.	30/10/2025	19,478

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Bermuda				
Energy	NOK	23,273	(431)	(0.00)
			(431)	(0.00)
Norway				
Basic Materials	NOK	842,650	70,655	0.02
Communications	NOK	888,535	2,233	0.00
Consumer Cyclical	NOK	82,125	490	0.00
Consumer Non-cyclical	NOK	901,145	8,814	0.00
Energy	NOK	580,780	(20,685)	(0.00)
Financial	NOK	2,623,255	17,923	0.00
Industrial	NOK	2,380,765	27,106	0.01
Technology	NOK	175,235	(21,867)	(0.01)
			84,669	0.02
Singapore				
Energy	NOK	306,040	(16,712)	(0.00)
			(16,712)	(0.00)
Sweden				
Technology	NOK	168,093	(5,685)	(0.00)
			(5,685)	(0.00)
Total Long Positions			61,841	0.02
Short Positions				
Common Stocks				
Brazil				
Basic Materials	NOK	(777,316)	(43,197)	(0.01)
			(43,197)	(0.01)
Denmark				
Industrial	NOK	(93,309)	(4,882)	(0.00)
			(4,882)	(0.00)
Faroe Islands				
Consumer Non-cyclical	NOK	(75,614)	(2,558)	(0.00)
			(2,558)	(0.00)
Mexico				
Energy	NOK	(169,700)	4,935	0.00
			4,935	0.00
Norway				
Basic Materials	NOK	(213,518)	(32,519)	(0.01)
Consumer Non-cyclical	NOK	(1,546,500)	(14,142)	(0.00)
Energy	NOK	(453,608)	8,304	0.00
Industrial	NOK	(733,745)	(16,423)	(0.00)
Technology	NOK	(293,878)	40,013	0.01
			(14,767)	(0.00)
South Africa				
Utilities	NOK	(118,727)	1,262	0.00
			1,262	0.00

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
United Kingdom				
Energy	NOK	(216,426)	18,322	0.00
			18,322	0.00
Total Short Positions			(40,885)	(0.01)
Total of Long and Short Equity Positions			20,956	0.01
Net Cash and Other Receivables/(Payables)			(1,478)	(0.00)
Total of Total Return Basket Swap Contract - MSIL - NOK			19,478	0.01

Counterparty [†]	Description [‡]	Termination Dates	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.	30/10/2025	(189,130)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Sweden				
Basic Materials	SEK	2,250,745	155,398	0.04
Communications	SEK	1,083,276	8,290	0.00
Consumer Cyclical	SEK	4,537,297	49,177	0.01
Consumer Non-cyclical	SEK	4,140,599	15,686	0.01
Financial	SEK	4,027,649	(35,948)	(0.01)
Industrial	SEK	8,322,856	256,037	0.06
Technology	SEK	1,128,842	19,146	0.01
			467,786	0.12
Total Long Positions			467,786	0.12
Short Positions				
Common Stocks				
Denmark				
Communications	SEK	(197,465)	(6,932)	(0.00)
			(6,932)	(0.00)
Sweden				
Basic Materials	SEK	(904,102)	(111,091)	(0.03)
Communications	SEK	(527,489)	(9,730)	(0.00)
Consumer Cyclical	SEK	(1,716,639)	(26,961)	(0.01)
Consumer Non-cyclical	SEK	(2,562,085)	(7,452)	(0.00)
Financial	SEK	(955,946)	23,091	0.01
Industrial	SEK	(9,650,001)	(361,268)	(0.09)
Technology	SEK	(2,416,651)	(142,775)	(0.04)
			(636,186)	(0.16)
United States				
Technology	SEK	(389,450)	(1,484)	(0.00)
			(1,484)	(0.00)
Total Short Positions			(644,602)	(0.16)
Total of Long and Short Equity Positions			(176,816)	(0.04)
Net Cash and Other Receivables/(Payables)			(12,314)	(0.00)
Total of Total Return Basket Swap Contract - MSIL - SEK			(189,130)	(0.04)

AQR UCITS FUNDS

AQR Sustainable Delphi Long-Short Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
MSIL	The Sub-Fund receives the total return on a portfolio of long and short positions and pays SORA-1D plus or minus a specified spread, which is denominated in SGD based on the local currency of the positions within the swap.	01/11/2024	(48,573)

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
China				
Industrial	SGD	1,001,899	(53,604)	(0.01)
			(53,604)	(0.01)
Singapore				
Consumer Cyclical	SGD	1,159,796	33,138	0.01
Financial	SGD	1,553,459	(18,518)	(0.00)
Industrial	SGD	1,352,469	51,712	0.01
			66,332	0.02
Total Long Positions			12,728	0.01
Short Positions				
Common Stocks				
Singapore				
Communications	SGD	(224,660)	6,241	0.00
Financial	SGD	(339,231)	(15,222)	(0.00)
Industrial	SGD	(1,444,832)	(64,936)	(0.02)
			(73,917)	(0.02)
Total Short Positions			(73,917)	(0.02)
Total of Long and Short Equity Positions			(61,189)	(0.01)
Net Cash and Other Receivables/(Payables)			12,616	0.00
Total of Total Return Basket Swap Contract - MSIL - SGD			(48,573)	(0.01)

AQR UCITS FUNDS

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks				
Brazil				
Banco do Brasil SA	BRL	1,054,600	5,263,934	0.35
Hapvida Participacoes e Investimentos S/A	BRL	6,940,100	5,102,828	0.34
Klabin SA	BRL	1,076,250	4,190,907	0.28
Natura & Co Holding SA	BRL	215,500	564,035	0.04
Telefonica Brasil SA	BRL	2,397,400	24,621,211	1.63
TIM SA	BRL	789,400	2,717,289	0.18
Ultrapar Participacoes SA	BRL	2,151,300	8,365,336	0.55
Vibra Energia SA	BRL	3,346,200	14,364,289	0.95
Total Brazil			65,189,829	4.32
Chile				
Banco de Chile	CLP	15,864,657	1,999,989	0.13
Cencosud SA	CLP	1,621,747	3,385,229	0.23
Empresas CMPC SA	CLP	1,948,179	3,287,233	0.22
Enel Chile SA	CLP	91,176,461	4,993,119	0.33
Latam Airlines Group SA	CLP	255,925,929	3,377,704	0.22
Total Chile			17,043,274	1.13
China				
Airtac International Group	TWD	46,000	1,320,925	0.09
Total China			1,320,925	0.09
Hungary				
OTP BANK Nyrt	HUF	22,015	1,162,704	0.08
Total Hungary			1,162,704	0.08
India				
ABB India Ltd	INR	145,581	13,975,422	0.93
Ashok Leyland Ltd	INR	1,737,989	4,874,355	0.32
Bajaj Auto Ltd	INR	43,860	6,457,526	0.43
Bharat Electronics Ltd	INR	2,569,885	8,733,874	0.58
Bharti Airtel Ltd	INR	633,572	12,908,625	0.86
Britannia Industries Ltd	INR	6,445	487,271	0.03
Cummins India Ltd	INR	53,860	2,444,690	0.16
DLF Ltd	INR	81,983	874,637	0.06
Eicher Motors Ltd	INR	18,818	1,126,964	0.07
Havells India Ltd	INR	139,011	3,334,510	0.22
HCL Technologies Ltd	INR	899,521	19,253,706	1.28
HDFC Asset Management Co Ltd	INR	136,606	7,003,448	0.46
Hero MotoCorp Ltd	INR	190,476	12,971,054	0.86
ICICI Lombard General Insurance Co Ltd	INR	616,703	15,994,839	1.06
Info Edge India Ltd	INR	203,031	19,598,308	1.30
Kotak Mahindra Bank Ltd	INR	154,834	3,418,861	0.23
Lupin Ltd	INR	345,019	9,011,760	0.60
Macrotech Developers Ltd	INR	26,327	387,627	0.03
Marico Ltd	INR	335,199	2,778,414	0.18
Maruti Suzuki India Ltd	INR	28,539	4,504,679	0.30
Oracle Financial Services Software Ltd	INR	47,096	6,426,484	0.43
Petronet LNG Ltd	INR	1,668,152	6,787,014	0.45
Power Grid Corp of India Ltd	INR	4,823,315	20,303,548	1.35
REC Ltd	INR	217,013	1,433,395	0.09
Siemens Ltd	INR	73,987	6,389,690	0.42
Tata Consultancy Services Ltd	INR	492,306	25,046,100	1.66
Tech Mahindra Ltd	INR	542,052	10,188,620	0.67
Trent Ltd	INR	135,211	12,198,706	0.81
Total India			238,914,127	15.84
Indonesia				
Bank Negara Indonesia Persero Tbk PT	IDR	27,928,700	9,861,496	0.66
GoTo Gojek Tokopedia Tbk PT	IDR	1,167,615,100	5,088,763	0.34
Indah Kiat Pulp & Paper Tbk PT	IDR	7,764,800	4,432,252	0.29
Indofood Sukses Makmur Tbk PT	IDR	17,829,200	8,301,618	0.55
Telkom Indonesia Persero Tbk PT	IDR	18,351,700	3,629,573	0.24
Total Indonesia			31,313,702	2.08
Malaysia				
AMMB Holdings Bhd	MYR	2,258,200	2,737,825	0.18
CIMB Group Holdings Bhd	MYR	3,415,800	6,664,349	0.44
Malaysia Airports Holdings Bhd	MYR	1,396,200	3,539,774	0.23
Press Metal Aluminium Holdings Bhd	MYR	5,117,800	6,279,483	0.42

AQR UCITS FUNDS

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Malaysia (continued)				
RHB Bank Bhd	MYR	7,148,600	10,711,635	0.71
Sime Darby Bhd	MYR	5,036,900	3,003,878	0.20
Telekom Malaysia Bhd	MYR	2,099,600	3,417,333	0.23
Tenaga Nasional Bhd	MYR	242,700	850,048	0.06
Total Malaysia			37,204,325	2.47
Mexico				
America Movil SAB de CV	MXN	10,382,600	8,550,765	0.56
Arca Continental SAB de CV	MXN	251,198	2,371,685	0.16
Grupo Financiero Banorte SAB de CV	MXN	1,503,400	10,743,136	0.71
Orbia Advance Corp SAB de CV	MXN	406,600	412,266	0.03
Total Mexico			22,077,852	1.46
Philippines				
SM Prime Holdings Inc	PHP	3,045,700	1,754,844	0.12
Total Philippines			1,754,844	0.12
Poland				
Alior Bank SA	PLN	67,249	1,634,152	0.11
Allegro.eu SA	PLN	326,744	2,973,192	0.20
Bank Polska Kasa Opieki SA	PLN	293,152	11,326,736	0.75
Budimex SA	PLN	3,476	545,840	0.04
KGHM Polska Miedz SA	PLN	70,237	2,920,086	0.19
LPP SA	PLN	1,842	7,597,958	0.50
Powszechna Kasa Oszczednosci Bank Polski SA	PLN	1,062,854	15,599,643	1.03
Powszechny Zaklad Ubezpieczen SA	PLN	321,314	3,552,493	0.24
Santander Bank Polska SA	PLN	63,302	7,537,507	0.50
Total Poland			53,687,607	3.56
Qatar				
Ooredoo QPSC	QAR	144,903	466,226	0.03
Qatar National Bank QPSC	QAR	562,317	2,618,442	0.18
The Commercial Bank PSQC	QAR	1,281,049	1,548,028	0.10
Total Qatar			4,632,696	0.31
South Africa				
Absa Group Ltd	ZAR	232,100	2,377,307	0.16
Bid Corp Ltd	ZAR	28,065	723,891	0.05
Clicks Group Ltd	ZAR	47,196	1,091,205	0.07
Kumba Iron Ore Ltd	ZAR	187,083	4,324,082	0.29
Naspers Ltd	ZAR	60,071	14,782,417	0.98
Nedbank Group Ltd	ZAR	496,537	8,654,095	0.57
Northam Platinum Holdings Ltd	ZAR	575,488	3,666,356	0.24
Old Mutual Ltd	ZAR	22,348,332	17,886,448	1.19
Sanlam Ltd	ZAR	1,189,667	6,082,285	0.40
Standard Bank Group Ltd	ZAR	512,389	7,238,275	0.48
Vodacom Group Ltd	ZAR	123,617	789,126	0.05
Total South Africa			67,615,487	4.48
South Korea				
DB Insurance Co Ltd	KRW	60,906	5,216,805	0.35
Doosan Bobcat Inc	KRW	257,651	7,966,641	0.53
Hana Financial Group Inc	KRW	316,986	14,195,800	0.94
HD Hyundai Co Ltd	KRW	11,232	654,707	0.04
Industrial Bank of Korea	KRW	904,566	9,644,046	0.64
Korea Investment Holdings Co Ltd	KRW	219,179	12,251,439	0.81
LG Uplus Corp	KRW	437,778	3,278,136	0.22
Samsung Electronics Co Ltd	KRW	263,217	12,318,343	0.82
Woori Financial Group Inc	KRW	1,508,501	17,793,566	1.18
Total South Korea			83,319,483	5.53
Taiwan				
Accton Technology Corp	TWD	109,000	1,826,273	0.12
ASE Technology Holding Co Ltd	TWD	3,720,000	17,745,478	1.18
Asustek Computer Inc	TWD	377,000	6,561,548	0.44
Cathay Financial Holding Co Ltd	TWD	9,803,000	20,560,877	1.36
Compal Electronics Inc	TWD	10,975,000	11,510,088	0.76
CTBC Financial Holding Co Ltd	TWD	983,000	1,068,444	0.07
Eva Airways Corp	TWD	352,000	417,122	0.03
Far Eastern New Century Corp	TWD	2,996,000	3,631,268	0.24

AQR UCITS FUNDS

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Common Stocks (continued)				
Taiwan (continued)				
Hon Hai Precision Industry Co Ltd	TWD	4,760,000	28,095,905	1.86
Largan Precision Co Ltd	TWD	48,000	3,851,099	0.26
MediaTek Inc	TWD	663,000	24,538,986	1.63
Pegatron Corp	TWD	717,000	2,327,930	0.15
PharmaEssentia Corp	TWD	918,000	18,415,568	1.22
Pou Chen Corp	TWD	2,674,000	3,046,625	0.20
Realtek Semiconductor Corp	TWD	1,547,000	23,012,116	1.53
Shin Kong Financial Holding Co Ltd	TWD	2,512,399	952,830	0.06
Taiwan Semiconductor Manufacturing Co Ltd	TWD	137,000	4,145,397	0.27
United Microelectronics Corp	TWD	1,481,000	2,516,690	0.17
WPG Holdings Ltd	TWD	3,547,000	8,389,961	0.56
Total Taiwan			182,614,205	12.11
Thailand				
Charoen Pokphand Foods PCL - NVDR	THB	2,011,700	1,497,166	0.10
Energy Absolute PCL - NVDR	THB	822,000	227,884	0.02
Kasikornbank PCL - NVDR	THB	4,803,900	22,394,353	1.48
Krung Thai Bank PCL - NVDR	THB	2,144,800	1,371,174	0.09
PTT Global Chemical PCL - NVDR	THB	3,174,900	2,951,725	0.20
SCB X PCL - NVDR	THB	2,071,600	7,010,797	0.46
Thai Oil PCL - NVDR	THB	9,741,500	15,507,229	1.03
True Corp PCL - NVDR	THB	17,367,700	6,036,176	0.40
Total Thailand			56,996,504	3.78
United Arab Emirates				
Aldar Properties PJSC	AED	484,689	992,267	0.06
Emaar Properties PJSC	AED	881,325	2,092,505	0.14
First Abu Dhabi Bank PJSC	AED	997,211	3,729,947	0.25
Total United Arab Emirates			6,814,719	0.45
United States				
JBS SA	BRL	2,181,900	12,431,171	0.82
Total United States			12,431,171	0.82
Total Common Stocks (Cost: \$779,647,368)			884,093,454	58.63

Investments	Currency	Shares	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.				
Preferred Stocks				
Brazil				
Banco Bradesco SA	BRL	915,800	2,480,704	0.16
Cia Energetica de Minas Gerais	BRL	1,651,550	3,440,603	0.23
Cia Paranaense de Energia - Copel	BRL	937,200	1,734,730	0.11
Gerdau SA	BRL	119,216	417,346	0.03
Total Brazil			8,073,383	0.53
Total Preferred Stocks (Cost: \$7,780,813)			8,073,383	0.53

AQR UCITS FUNDS

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Investments	Effective Yield	Maturity Date	Currency	Principal Amounts	Fair Value in USD	Percent of Net Assets
Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.						
Short-Term Investments						
U.S. Treasury Obligations						
United States						
United States Treasury Bill	5.257%	10/10/2024	USD	3,819,000	3,814,549	0.25
United States Treasury Bill	5.293%	07/11/2024	USD	335,000	333,393	0.02
United States Treasury Bill	5.310%	14/11/2024	USD	17,760,000	17,659,661	1.17
United States Treasury Bill	5.298%	21/11/2024	USD	15,553,000	15,451,360	1.02
United States Treasury Bill	5.338%	29/11/2024	USD	3,042,000	3,018,891	0.20
United States Treasury Bill	5.308%	12/12/2024	USD	40,000,000	39,642,300	2.63
United States Treasury Bill	5.292%	19/12/2024	USD	29,668,000	29,374,665	1.96
United States Treasury Bill	5.249%	26/12/2024	USD	20,829,000	20,604,622	1.36
United States Treasury Bill	5.234%	02/01/2025	USD	14,742,000	14,572,729	0.97
United States Treasury Bill	5.215%	09/01/2025	USD	50,000,000	49,384,636	3.28
United States Treasury Bill	5.116%	16/01/2025	USD	26,283,000	25,935,801	1.72
United States Treasury Bill	4.826%	06/02/2025	USD	47,586,000	46,845,054	3.10
United States Treasury Bill	4.931%	13/02/2025	USD	60,000,000	59,018,156	3.91
United States Treasury Bill	4.903%	20/02/2025	USD	24,081,000	23,670,185	1.58
United States Treasury Bill	4.830%	27/02/2025	USD	47,431,000	46,581,093	3.09
United States Treasury Bill	4.715%	06/03/2025	USD	36,286,000	35,607,433	2.36
United States Treasury Bill	4.452%	20/03/2025	USD	26,209,000	25,678,977	1.70
United States Treasury Bill	4.304%	27/03/2025	USD	27,096,000	26,527,725	1.76
Total United States					483,721,230	32.08
Total U.S. Treasury Obligations (Cost: \$483,088,469)					483,721,230	32.08
Total Short-Term Investments (Cost: \$483,088,469)					483,721,230	32.08
Total Transferable securities and money market instruments admitted to official stock exchange listing or dealt in on another regulated market.					1,375,888,067	91.24
Total Investments (Total Cost: \$1,270,516,650)					1,375,888,067	91.24
Other Assets/(Liabilities)					132,122,824	8.76
Total Net Assets					1,508,010,891	100.00

Legend:

NVDR - Non-Voting Depositary Receipt

Economic Classification of Investments (Unaudited)

As at 30 September 2024

Industry Classification	Percent of Net Assets
Basic Materials	2.18
Communications	5.70
Consumer Cyclical	5.64
Consumer Non-cyclical	4.39
Energy	2.08
Financial	19.09
Government	32.08
Industrial	4.21
Technology	13.78
Utilities	2.09
Total Investments	91.24
Other Assets/(Liabilities)	8.76
Total Net Assets	100.00

AQR UCITS FUNDS

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

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 Markets Index Futures	JPPC	812	20/12/2024	USD	48,078,520	2,492,574	0.17
Total Futures Contracts						2,492,574	0.17

Forward Foreign Currency 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	19,149,000	USD	3,429,458	18/12/2024*	42,145	0.00
CITI	HKD	1,168,075,500	USD	150,338,876	18/12/2024	228,321	0.01
CITI	HUF	848,916	USD	2,382	18/12/2024	1	0.00
CITI	INR	1,065,000,000	USD	12,637,183	18/12/2024*	13,643	0.00
CITI	PEN	7,199,000	USD	1,916,819	18/12/2024*	19,806	0.00
CITI	PHP	135,625,000	USD	2,407,102	18/12/2024*	12,181	0.00
CITI	SAR	17,442,000	USD	4,643,406	18/12/2024	2,231	0.00
CITI	TWD	612,956,553	USD	19,426,358	18/12/2024*	155,405	0.01
CITI	USD	5,032,525	MXN	99,250,000	18/12/2024	39,712	0.00
CITI	USD	6,332,217	PLN	24,306,678	18/12/2024	1,483	0.00
CITI	ZAR	153,500,000	USD	8,764,799	18/12/2024	86,217	0.01
JPMC	BRL	19,149,000	USD	3,429,440	18/12/2024*	42,162	0.00
JPMC	HKD	1,168,075,500	USD	150,338,125	18/12/2024	229,073	0.02
JPMC	HUF	848,916	USD	2,382	18/12/2024	1	0.00
JPMC	INR	1,065,000,000	USD	12,637,120	18/12/2024*	13,706	0.00
JPMC	PEN	7,199,000	USD	1,916,810	18/12/2024*	19,815	0.00
JPMC	PHP	135,625,000	USD	2,407,354	18/12/2024*	11,928	0.00
JPMC	SAR	17,442,000	USD	4,643,383	18/12/2024	2,254	0.00
JPMC	TWD	612,956,553	USD	19,426,261	18/12/2024*	155,502	0.01
JPMC	USD	5,032,550	MXN	99,250,000	18/12/2024	39,737	0.00
JPMC	USD	7,711,748	PLN	29,603,214	18/12/2024	1,519	0.00
JPMC	ZAR	153,500,000	USD	8,764,755	18/12/2024	86,261	0.01
CITI	HUF	444,151,084	USD	1,250,669	18/12/2024	(4,275)	(0.00)
CITI	PHP	19,375,000	USD	346,128	18/12/2024*	(516)	(0.00)
CITI	TWD	19,668,447	USD	631,286	18/12/2024*	(2,950)	(0.00)
CITI	USD	3,371,404	CLP	3,100,000,000	18/12/2024*	(78,925)	(0.01)
CITI	USD	1,499,260	CNH	10,558,000	18/12/2024	(17,483)	(0.00)
CITI	USD	2,415,980	IDR	37,500,000,000	18/12/2024*	(48,943)	(0.00)
CITI	USD	3,598,314	KRW	4,750,000,000	18/12/2024*	(32,794)	(0.00)
CITI	USD	4,924,240	MXN	99,250,000	18/12/2024	(68,573)	(0.00)
CITI	USD	11,779,478	PLN	45,492,822	18/12/2024	(69,239)	(0.00)
CITI	USD	7,925,588	THB	266,500,000	18/12/2024	(398,761)	(0.03)
CITI	USD	8,306,667	TWD	263,000,000	18/12/2024*	(95,240)	(0.01)
CITI	USD	12,105,263	ZAR	217,500,000	18/12/2024	(436,078)	(0.03)
JPMC	HUF	444,151,084	USD	1,250,663	18/12/2024	(4,268)	(0.00)
JPMC	PHP	19,375,000	USD	345,997	18/12/2024*	(385)	(0.00)
JPMC	TWD	19,668,447	USD	631,283	18/12/2024*	(2,947)	(0.00)
JPMC	USD	3,371,421	CLP	3,100,000,000	18/12/2024*	(78,908)	(0.01)
JPMC	USD	1,499,268	CNH	10,558,000	18/12/2024	(17,476)	(0.00)
JPMC	USD	2,415,992	IDR	37,500,000,000	18/12/2024*	(48,931)	(0.00)
JPMC	USD	3,598,331	KRW	4,750,000,000	18/12/2024*	(32,776)	(0.00)
JPMC	USD	4,924,265	MXN	99,250,000	18/12/2024	(68,548)	(0.00)
JPMC	USD	10,400,037	PLN	40,196,286	18/12/2024	(69,184)	(0.00)
JPMC	USD	7,925,628	THB	266,500,000	18/12/2024	(398,721)	(0.03)
JPMC	USD	8,306,708	TWD	263,000,000	18/12/2024*	(95,198)	(0.01)
JPMC	USD	12,105,324	ZAR	217,500,000	18/12/2024	(436,018)	(0.03)
Total Forward Foreign Currency Exchange Contracts						(1,304,034)	(0.09)

* Non-deliverable Forward Foreign Currency Exchange Contracts (See Note 4)

AQR UCITS FUNDS

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts Over-the-Counter

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of short positions and pays 1-month TIE plus or minus a specified spread, which is denominated in MXN based on the local currency of the positions within the swap.	01/12/2027 - 26/06/2029	(424,610)

The following table represents the short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions				
Common Stocks				
Mexico				
Basic Materials	MXN	(3,885,677)	(352,747)	(0.02)
Consumer Non-cyclical	MXN	(5,583,032)	49,086	0.00
Industrial	MXN	(4,446,716)	(168,154)	(0.01)
			<u>(471,815)</u>	<u>(0.03)</u>
Total Short Positions			(471,815)	(0.03)
Net Cash and Other Receivables/(Payables)			47,205	0.01
Total of Total Return Basket Swap Contract - GSIN - MXN			(424,610)	(0.02)

Counterparty [†]	Description [‡]	Termination Dates	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.	11/08/2027 - 27/06/2029	(2,261,770)

The following table represents the short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions				
Common Stocks				
Poland				
Communications	PLN	(15,964,996)	(640,289)	(0.04)
Consumer Non-cyclical	PLN	(14,732,297)	(1,681,176)	(0.11)
			<u>(2,321,465)</u>	<u>(0.15)</u>
Total Short Positions			(2,321,465)	(0.15)
Net Cash and Other Receivables/(Payables)			59,695	0.00
Total of Total Return Basket Swap Contract - GSIN - PLN			(2,261,770)	(0.15)

AQR UCITS FUNDS

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	13/01/2025 - 28/09/2029	5,742,079

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Brazil				
Industrial	USD	4,217,861	(111,155)	(0.01)
			(111,155)	(0.01)
China				
Basic Materials	USD	5,019,112	690,484	0.05
Communications	USD	16,592,872	2,996,612	0.20
Consumer Cyclical	USD	25,245,147	7,684,804	0.51
Consumer Non-cyclical	USD	4,548,701	1,120,683	0.07
Energy	USD	4,192,358	521,118	0.03
Financial	USD	30,975,498	6,017,083	0.40
Industrial	USD	12,675,198	2,003,596	0.13
Technology	USD	9,355,690	1,728,951	0.12
Utilities	USD	6,505,087	407,239	0.03
			23,170,570	1.54
India				
Basic Materials	USD	299,055	(44,858)	(0.01)
Consumer Cyclical	USD	6,195,868	711,001	0.05
Consumer Non-cyclical	USD	959,468	963	0.00
Financial	USD	11,153,136	158,122	0.01
Technology	USD	31,295,039	143,105	0.01
			968,333	0.06
Mexico				
Basic Materials	USD	23,502,772	1,799,072	0.12
Industrial	USD	9,913,179	729,932	0.05
			2,529,004	0.17
Russia				
Basic Materials	USD	0	0	0.00
Communications	USD	0	0	0.00
Financial	USD	0	(3)	(0.00)
			(3)	(0.00)
South Korea				
Basic Materials	USD	942,196	138,181	0.01
Communications	USD	2,995,361	12,038	0.00
Consumer Cyclical	USD	6,695,995	341,110	0.03
Consumer Non-cyclical	USD	2,164,281	131,791	0.01
Energy	USD	3,009,077	26,826	0.00
Financial	USD	55,453,792	281,386	0.02
Industrial	USD	8,066,342	783,170	0.05
Technology	USD	47,947,873	(286,489)	(0.02)
			1,428,013	0.10
Taiwan				
Technology	USD	118,769,653	8,812,670	0.58
			8,812,670	0.58
Turkey				
Communications	USD	3,819,867	(5,465)	(0.00)
			(5,465)	(0.00)

AQR UCITS FUNDS

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions (continued)				
Common Stocks (continued)				
United Kingdom				
Basic Materials	USD	2,676,966	(161,644)	(0.01)
			(161,644)	(0.01)
Total Long Positions			36,630,323	2.43
Short Positions				
Common Stocks				
Brazil				
Consumer Non-cyclical	USD	(1,460,290)	74,771	0.01
Financial	USD	(369,860)	1,889	0.00
Industrial	USD	(14,554,023)	(872,391)	(0.06)
			(795,731)	(0.05)
China				
Basic Materials	CNH	(11,737)	(1,142)	(0.00)
Communications	USD	(17,863,277)	(2,632,699)	(0.18)
Consumer Cyclical	CNH	(20,990,608)	(5,171,043)	(0.34)
Consumer Non-cyclical	CNH	(234,824)	(20,629)	(0.00)
Financial	CNH	(466,658)	(23,801)	(0.00)
Industrial	CNH	(91,822)	(11,589)	(0.00)
Technology	CNH	(697,038)	(99,558)	(0.01)
			(7,960,461)	(0.53)
India				
Financial	USD	(7,729,357)	(152,739)	(0.01)
			(152,739)	(0.01)
South Africa				
Basic Materials	USD	(9,412,845)	(1,260,954)	(0.08)
			(1,260,954)	(0.08)
South Korea				
Basic Materials	USD	(3,560,208)	(874,145)	(0.06)
Consumer Non-cyclical	USD	(24,481,660)	(444,983)	(0.03)
Industrial	USD	(15,896,683)	(1,074,915)	(0.07)
			(2,394,043)	(0.16)
Taiwan				
Basic Materials	USD	(17,019,542)	(2,058,455)	(0.14)
Consumer Cyclical	USD	(11,532,959)	(1,556,005)	(0.10)
Financial	USD	(1,876,457)	(265,838)	(0.02)
Industrial	USD	(1,470,348)	(215,787)	(0.02)
Technology	USD	(26,033,993)	1,165,024	0.08
			(2,931,061)	(0.20)
Thailand				
Basic Materials	USD	(1,896,871)	(51,933)	(0.00)
Industrial	USD	(3,647,824)	(134,735)	(0.01)
Technology	USD	(14,925,278)	(1,433,590)	(0.10)
			(1,620,258)	(0.11)
United Arab Emirates				
Consumer Cyclical	USD	(1,498,112)	11,430	0.00
			11,430	0.00
Total Short Positions			(17,103,817)	(1.14)
Total of Long and Short Equity Positions			19,526,506	1.29
Net Cash and Other Receivables/(Payables)			(13,784,427)	(0.91)
Total of Total Return Basket Swap Contract - GSIN - USD			5,742,079	0.38

AQR UCITS FUNDS

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
GSIN	The Sub-Fund receives the total return on a portfolio of short positions and pays SAFEX-1D plus or minus a specified spread, which is denominated in ZAR based on the local currency of the positions within the swap.	23/01/2029 - 26/09/2029	(880,530)

The following table represents the short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions				
Common Stocks				
South Africa				
Basic Materials	ZAR	(9,183,045)	(152,467)	(0.01)
Consumer Non-cyclical	ZAR	(1,592,021)	(14,741)	(0.00)
Financial	ZAR	(5,746,488)	(716,891)	(0.05)
			<u>(884,099)</u>	<u>(0.06)</u>
Total Short Positions			(884,099)	(0.06)
Net Cash and Other Receivables/(Payables)			3,569	0.00
Total of Total Return Basket Swap Contract - GSIN - ZAR			(880,530)	(0.06)

Counterparty [†]	Description [‡]	Termination Dates	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.	05/02/2025	53,520,836

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
China				
Basic Materials	HKD	47,899,763	10,475,473	0.69
Communications	HKD	85,542,434	17,139,380	1.14
Consumer Cyclical	HKD	115,331,644	29,336,794	1.95
Consumer Non-cyclical	HKD	38,289,782	5,629,604	0.37
Energy	HKD	7,085,974	835,575	0.06
Financial	HKD	108,505,936	14,403,713	0.95
Industrial	HKD	51,842,220	8,118,897	0.54
Technology	HKD	78,757,555	14,943,841	0.99
			<u>100,883,277</u>	<u>6.69</u>
Hong Kong				
Consumer Non-cyclical	HKD	2,135,785	234,171	0.02
			<u>234,171</u>	<u>0.02</u>
Total Long Positions			101,117,448	6.71
Short Positions				
Common Stocks				
China				
Basic Materials	HKD	(29,684,782)	(7,504,184)	(0.50)
Communications	HKD	(18,411,262)	(3,020,172)	(0.20)
Consumer Cyclical	HKD	(52,357,547)	(13,654,734)	(0.91)
Consumer Non-cyclical	HKD	(78,026,733)	(20,454,521)	(1.36)
Energy	HKD	(538,025)	(119,912)	(0.01)
Financial	HKD	(10,615,861)	(2,193,562)	(0.15)

AQR UCITS FUNDS

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

Derivatives (continued)

Total Return Basket Swap Contracts (continued)

Over-the-Counter (continued)

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Short Positions (continued)				
Common Stocks (continued)				
China (continued)				
Industrial	HKD	(4,235,198)	(828,631)	(0.05)
Technology	HKD	(10,534,589)	(2,644,461)	(0.17)
Utilities	HKD	(10,883,902)	(2,452,066)	(0.16)
			(52,872,243)	(3.51)
Total Short Positions			(52,872,243)	(3.51)
Total of Long and Short Equity Positions			48,245,205	3.20
Net Cash and Other Receivables/(Payables)			5,275,631	0.35
Total of Total Return Basket Swap Contract - JPMC - HKD			53,520,836	3.55

Counterparty [†]	Description [‡]	Termination Dates	Fair Value in USD
JPMC	The Sub-Fund receives the total return on a portfolio of long and short positions and pays OBFR-1D plus or minus a specified spread, which is denominated in USD based on the local currency of the positions within the swap.	16/12/2026 - 02/08/2029	3,592,264

The following table represents the long and short positions and related values within the total return basket swap contract as at 30 September 2024:

Reference Entity	Currency	Notional Amount	Unrealised Appreciation/ (Depreciation) in USD	Percent of Net Assets
Long Positions				
Common Stocks				
Saudi Arabia				
Basic Materials	USD	3,748,559	112,407	0.01
Communications	USD	40,002,942	592,611	0.04
Consumer Cyclical	USD	1,542,039	29,067	0.00
Financial	USD	10,819,757	111,473	0.00
Utilities	USD	2,925,570	(20,163)	(0.00)
			825,395	0.05
Total Long Positions			825,395	0.05
Short Positions				
Common Stocks				
Saudi Arabia				
Consumer Non-cyclical	USD	(1,131,458)	(4,768)	(0.00)
			(4,768)	(0.00)
Total Short Positions			(4,768)	(0.00)
Total of Long and Short Equity Positions			820,627	0.05
Net Cash and Other Receivables/(Payables)			2,771,637	0.18
Total of Total Return Basket Swap Contract - JPMC - USD			3,592,264	0.23

AQR UCITS FUNDS

AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund

Schedule of Investments (Unaudited) (continued)

As at 30 September 2024

† The following abbreviations are used for counterparty descriptions:

BANA - Bank of America, N.A.
BARC - Barclays Capital Inc.
BNPP - BNP Paribas SA
CITG - Citigroup Global Markets Inc.
CITI - Citibank, N.A.
GSCO - Goldman Sachs & Co.
GSIN - Goldman Sachs International
JPLL - J.P. Morgan Securities LLC

JPMC - JPMorgan Chase Bank, N.A.
JPPC - J.P. Morgan Securities PLC
MLIN - Merrill Lynch International
MSCO - Morgan Stanley & Co. LLC
MSIL - Morgan Stanley & Co. International PLC
SSBT - State Street Bank and Trust Co.
UBSA - UBS AG London Branch
UBSS - UBS Securities LLC

‡ The following abbreviations are used for the reference rates 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
CFRR - China Fixing Repo Rate
CIBOR - Copenhagen Interbank Offered Rate
COF - Cost of Funds
CORRA-1D - Canadian Overnight Repo Rate Average
DETNT-1D - Denmark Tomorrow/Next Rate
DISC-1D - Canadian Interbank Offered Rate
ESTR-1D - Euro Short-Term Rate
EURIBOR - Euro Interbank Offered Rate
FEDEF-1D - US Federal Reserve Overnight 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
MIBOR - Mumbai Interbank Offered Rate
MUTSC-1D - Bank of Japan Estimate Unsecured Overnight Call Rate
NIBOR - Norwegian Interbank Offered Rate

NOWA-1D - Norwegian Overnight Weighted Average Rate
OBFR-1D - Overnight Bank Funding Rate
PRIBOR - Prague Interbank Offered Rate
RBA OIS-1D - Reserve Bank of Australia Overnight Indexed Swap Rate
RBACR-1D - Reserve Bank of Australia Overnight Rate
SABOR-1D - South African Overnight Rate
SAFEX-1D - South African Futures Exchange Rate
SARON-1D - Swiss Average Overnight Rate
SOFR-1D - Secured Overnight Financing Rate
SONIA-1D - Sterling Overnight Index Average Rate
SORA-1D - Singapore Overnight Rate Average
STIBOR - Stockholm Interbank Offered Rate
TAIBOR - Taipei Interbank Offered Rate
TELBOR - Tel Aviv Interbank Offered Rate
THOR-1D - Thai Overnight Repurchase Rate
TIE - Mexico Interbank Equilibrium Interest Rate
TONA-1D - Tokyo Overnight Average Rate
WIBID - Warsaw Interbank Bid Rate
WIBOR - Warsaw Interbank Offered Rate

The currency abbreviations are defined in Note 2(h) Foreign Currency Translation except for the following currencies:

COP - Colombian Peso
PEN - Peruvian Sol

AQR UCITS FUNDS

Statements of Assets and Liabilities (Unaudited)

As at 30 September 2024

		AQR Alternative Trends UCITS Fund	AQR Apex UCITS Fund ⁽¹⁾	AQR Corporate Arbitrage UCITS Fund	AQR Global Risk Parity UCITS Fund	AQR Managed Futures UCITS Fund
	Notes	USD	USD	USD	USD	USD
Assets						
Investments, at cost		551,988,738	223,507,734	132,099,589	757,606,765	153,762,608
Investments, at fair value	5(b)	550,555,487	224,129,614	135,924,576	817,187,868	149,486,068
Cash	2(e)	46,053,917	13,944,905	3,708,785	34,235,076	15,720,201
Due from brokers	2(f)	154,551,663	200,641,532	13,425,793	27,451,240	85,091,760
Deposits with brokers for exchange-traded and centrally cleared derivatives	2(g)	73,342,388	33,678,395	818,439	36,350,161	30,368,253
Variation margin receivable on exchange-traded and centrally cleared derivatives	4(b,c,d)	1,701,074	2,079,174	33	1,665,195	2,230,847
Unrealised appreciation on forward foreign currency exchange contracts	4(a),5(b)	10,559,437	12,214,478	1,100,814	11,725,776	13,967,167
Unrealised appreciation on OTC swap contracts	4(c,e),5(b)	2,427,913	2,205,175	2,715,895	193,934	2,629,514
Repurchase agreements	3(c)	-	205,550,211	-	15,768,551	374,990,060
Receivable on investments sold		-	-	35,309	-	-
Subscriptions receivable	1(c)	745,141	1,082,379	-	407,148	625,638
Dividends receivable	2(i)	249,101	190,421	74,002	320,595	187,535
Tax reclaims receivable	2(i)	-	-	-	32,189	-
Interest receivable	2(i)	329,759	564,038	250,337	964,513	462,705
Total assets		840,515,880	696,280,322	158,053,983	946,302,246	675,759,748
Liabilities						
Due to brokers	2(f)	12,949,127	5,743,996	1,426,399	9,996,866	13,664,523
Variation margin payable on exchange-traded and centrally cleared derivatives	4(b,c,d)	53,976	-	19,940	7,776	-
Unrealised depreciation on forward foreign currency exchange contracts	4(a),5(b)	2,195,497	6,955,992	31,443	2,413,104	3,352,103
Unrealised depreciation on OTC swap contracts	4(c,e),5(b)	11,113,828	13,042,863	3,365,556	1,985	5,357,744
Investment management fees payable	6(a)	701,355	528,367	87,170	251,075	259,150
Performance fees payable	6(b)	4,453,858	144	26,630	-	-
Management Company fees payable	6(c)	25,938	19,108	4,769	25,481	20,024
Payable on investments purchased		-	820,000	483,950	-	-
Interest payable	2(i)	11,336	10,931	-	1,467	7,420
Redemptions payable	1(c)	1,482,538	453,903	350,257	429,376	470,287
Distribution fees payable	6(c)	-	3,976	137	27	210
Accrued expenses and other liabilities		147,948	119,210	80,005	174,623	165,099
Total liabilities		33,135,401	27,698,490	5,876,256	13,301,780	23,296,560
Total net assets		807,380,479	668,581,832	152,177,727	933,000,466	652,463,188

⁽¹⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

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

AQR UCITS FUNDS

Statements of Assets and Liabilities (Unaudited)

As at 30 September 2024

		AQR Style Premia UCITS Fund	AQR Sustainable Delphi Long-Short Equity UCITS Fund	AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	Combined
	Notes	USD	USD	USD	EUR
Assets					
<i>Investments, at cost</i>		56,765,081	366,748,458	1,270,516,650	3,145,449,812
Investments, at fair value	5(b)	56,785,383	367,118,992	1,375,888,067	3,292,363,393
Cash	2(e)	28,792,974	41,047,137	138,434,450	288,254,864
Due from brokers	2(f)	132,663,524	2,891,934	7,143,957	558,590,145
Deposits with brokers for exchange-traded and centrally cleared derivatives	2(g)	44,868,089	-	1,348,059	197,675,412
Variation margin receivable on exchange-traded and centrally cleared derivatives	4(b,c,d)	464,931	-	-	7,289,478
Unrealised appreciation on forward foreign currency exchange contracts	4(a),5(b)	9,084,457	2,259,830	1,203,103	55,616,298
Unrealised appreciation on OTC swap contracts	4(c,e),5(b)	3,170,462	19,478	62,855,179	68,243,318
Repurchase agreements	3(c)	195,354,031	-	-	708,835,433
Receivable on investments sold		-	-	-	31,615
Subscriptions receivable	1(c)	929,517	3,154,140	-	6,217,454
Dividends receivable	2(i)	145,746	-	2,911,003	3,651,702
Tax reclaims receivable	2(i)	-	-	1,123,090	1,034,408
Interest receivable	2(i)	350,747	113,171	202,399	2,898,929
Total assets		472,609,861	416,604,682	1,591,109,307	5,190,702,449
Liabilities					
Due to brokers	2(f)	6,884,171	4,124,435	66,637,547	108,722,804
Variation margin payable on exchange-traded and centrally cleared derivatives	4(b,c,d)	3,878,356	-	92,968	3,628,971
Unrealised depreciation on forward foreign currency exchange contracts	4(a),5(b)	3,998,234	42,170	2,507,137	19,246,703
Unrealised depreciation on OTC swap contracts	4(c,e),5(b)	17,433,057	6,171,005	3,566,910	53,769,932
Investment management fees payable	6(a)	195,339	255,627	118,735	2,146,052
Performance fees payable	6(b)	-	799,501	-	4,727,701
Management Company fees payable	6(c)	14,288	13,180	25,205	132,509
Payable on investments purchased		-	-	-	1,167,525
Interest payable	2(i)	6,459	-	-	33,678
Redemptions payable	1(c)	78,632	1,576,334	-	4,334,805
Deferred foreign capital gains tax payable	7	-	-	9,493,718	8,500,441
Distribution fees payable	6(c)	429	68,874	121	66,055
Accrued expenses and other liabilities		156,795	123,284	656,075	1,453,229
Total liabilities		32,645,760	13,174,410	83,098,416	207,930,405
Total net assets		439,964,101	403,430,272	1,508,010,891	4,982,772,044

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

AQR UCITS FUNDS

Statements of Operations (Unaudited)

For the period from 1 April 2024 to 30 September 2024

		AQR Alternative Trends UCITS Fund	AQR Apex UCITS Fund ⁽¹⁾	AQR Corporate Arbitrage UCITS Fund	AQR Global Risk Parity UCITS Fund	AQR Managed Futures UCITS Fund
	Notes	USD	USD	USD	USD	USD
Income						
Dividend income, net of withholding tax	2(i),7	1,275,057	873,785	907,990	4,108,255	1,044,843
Interest income from investments	2(i)	7,274,557	334,858	1,882,783	6,900,396	-
Interest income on cash accounts	2(i)	1,300,606	126,409	125,474	434,106	251,364
Interest income on collateral accounts	2(i)	5,991,801	3,747,352	373,729	1,824,816	2,047,515
Interest income on repurchase agreements	3(c)	-	4,475,576	-	4,249,121	8,254,462
Total income		15,842,021	9,557,980	3,289,976	17,516,694	11,598,184
Expenses						
Investment management fees	6(a)	3,605,029	2,476,910	524,470	1,475,426	1,429,595
Management Company fees	6(c)	64,574	46,629	13,768	75,000	51,537
Directors' fees	6(c)	5,311	3,259	1,288	7,643	4,475
Distribution fees	6(c)	5	23,337	2,890	147	1,429
Performance fees	6(b)	2,472,887	2,798	1,679	-	32,524
Interest expense on cash accounts	2(i)	4,131	5,734	14	1,027	3,564
Interest expense on collateral accounts	2(i)	1,140,810	330,566	20,964	129,068	268,574
Administration fees	6(c)	196,437	140,579	43,137	177,054	157,005
Custody and depositary fees	6(c)	66,160	43,260	14,097	66,574	50,081
Professional fees	6(c)	54,961	63,177	38,280	77,244	65,081
Taxe d'abonnement	7	37,204	32,469	7,558	44,760	30,354
Other expenses		22,927	25,894	12,706	32,215	33,241
Total expenses		7,670,436	3,194,612	680,851	2,086,158	2,127,460
Net investment income/(loss)		8,171,585	6,363,368	2,609,125	15,430,536	9,470,724
Realised gain/(loss) and change in unrealised appreciation/(depreciation)						
Net realised gain/(loss) on investments, net of foreign capital gains tax	2(i),7	1,483,086	3,095,842	4,184,895	2,963,672	(366,023)
Net realised gain/(loss) on futures contracts	4(b)	(7,717,542)	(6,841,981)	(1,216,191)	19,470,590	(16,389,515)
Net realised gain/(loss) on forward foreign currency exchange contracts	4(a)	9,619,702	2,248,256	1,493,139	10,559,692	(183,544)
Net realised gain/(loss) on swap contracts	4(c,d,e)	87,922,813	36,261,364	(1,787,182)	(2,357,072)	12,292,160
Net realised gain/(loss) on foreign currency transactions	2(h)	(2,348,032)	28,775	(27,206)	(282,484)	(1,725,236)
Net change in unrealised appreciation/(depreciation) on investments, net of changes in deferred foreign capital gains tax	5(b),7	(12,211,960)	621,880	809,262	33,318,377	(9,875,423)
Net change in unrealised appreciation/(depreciation) on futures contracts	4(b),5(b)	(532,963)	370,030	(30,073)	(4,087,395)	5,845,556
Net change in unrealised appreciation/(depreciation) on forward foreign currency exchange contracts	4(a),5(b)	11,052,663	6,738,756	1,935,126	16,175,656	11,199,112
Net change in unrealised appreciation/(depreciation) on swap contracts	4(c,d,e),5(b)	(32,307,993)	(22,997,586)	(1,033,159)	(2,592,058)	(5,695,639)
Net change in unrealised appreciation/(depreciation) on foreign currency translation	2(h)	330,966	125,050	45,861	(25,314)	(107,758)
Net realised gain/(loss) and net change in unrealised appreciation/(depreciation)		55,290,740	19,650,386	4,374,472	73,143,664	(5,006,310)
Net result of operations for the period		63,462,325	26,013,754	6,983,597	88,574,200	4,464,414

⁽¹⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

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

AQR UCITS FUNDS

Statements of Operations (Unaudited)

For the period from 1 April 2024 to 30 September 2024

		AQR Style Premia UCITS Fund	AQR Sustainable Delphi Long-Short Equity UCITS Fund	AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	Combined
	Notes	USD	USD	USD	EUR
Income					
Dividend income, net of withholding tax	2(i),7	976,428	-	18,500,419	25,448,466
Interest income from investments	2(i)	470,892	6,926,113	12,570,253	33,420,375
Interest income on cash accounts	2(i)	177,767	479,723	1,114,798	3,686,042
Interest income on collateral accounts	2(i)	4,828,583	62,629	357,272	17,678,767
Interest income on repurchase agreements	3(c)	4,925,436	-	-	20,133,739
Total income		11,379,106	7,468,465	32,542,742	100,367,389
Expenses					
Investment management fees	6(a)	1,161,617	1,162,029	710,482	11,531,324
Management Company fees	6(c)	40,877	28,688	75,000	364,053
Directors' fees	6(c)	4,119	2,023	12,240	37,095
Distribution fees	6(c)	2,307	233,041	720	242,543
Performance fees	6(b)	13,664	844,780	-	3,096,022
Interest expense on cash accounts	2(i)	260	765	-	14,242
Interest expense on collateral accounts	2(i)	249,583	119,294	366,361	2,412,987
Administration fees	6(c)	128,323	86,371	148,309	990,129
Custody and depositary fees	6(c)	37,700	27,825	285,663	543,552
Professional fees	6(c)	64,339	54,999	124,433	498,655
Taxe d'abonnement	7	23,337	34,038	74,925	261,633
Other expenses		69,204	15,595	28,962	221,281
Total expenses		1,795,330	2,609,448	1,827,095	20,213,516
Net investment income/(loss)		9,583,776	4,859,017	30,715,647	80,153,873
Realised gain/(loss) and change in unrealised appreciation/(depreciation)					
Net realised gain/(loss) on investments, net of foreign capital gains tax	2(i),7	-	-	51,044,449	57,360,774
Net realised gain/(loss) on futures contracts	4(b)	(1,580,101)	-	405,582	(12,747,919)
Net realised gain/(loss) on forward foreign currency exchange contracts	4(a)	7,709,351	(1,097,813)	(3,142,431)	25,006,881
Net realised gain/(loss) on swap contracts	4(c,d,e)	38,503,062	30,486,656	(16,609,575)	169,779,344
Net realised gain/(loss) on foreign currency transactions	2(h)	(381,103)	175,971	(454,066)	(4,608,079)
Net change in unrealised appreciation/(depreciation) on investments, net of changes in deferred foreign capital gains tax	5(b),7	20,302	375,627	(4,969,387)	7,434,757
Net change in unrealised appreciation/(depreciation) on futures contracts	4(b),5(b)	(7,455,366)	-	2,353,087	(3,251,169)
Net change in unrealised appreciation/(depreciation) on forward foreign currency exchange contracts	4(a),5(b)	2,232,954	2,846,201	(633,329)	47,379,860
Net change in unrealised appreciation/(depreciation) on swap contracts	4(c,d,e),5(b)	(42,027,753)	(11,961,911)	84,274,018	(31,565,729)
Net change in unrealised appreciation/(depreciation) on foreign currency translation	2(h)	40,622	20,605	92,687	480,460
Net realised gain/(loss) and net change in unrealised appreciation/(depreciation)		(2,938,032)	20,845,336	112,361,035	255,269,180
Net result of operations for the period		6,645,744	25,704,353	143,076,682	335,423,053

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

AQR UCITS FUNDS

Statements of Changes in Net Assets (Unaudited)

For the period from 1 April 2024 to 30 September 2024

		AQR Alternative Trends UCITS Fund	AQR Apex UCITS Fund ⁽¹⁾	AQR Corporate Arbitrage UCITS Fund	AQR Global Risk Parity UCITS Fund	AQR Managed Futures UCITS Fund
	Notes	USD	USD	USD	USD	USD
Net assets at the beginning of the period		581,019,352	333,973,153	147,431,389	885,960,571	510,057,734
Distributions	8	(1,219,252)	-	-	-	-
Proceeds from subscriptions of shares		184,754,589	347,792,839	12,857,148	45,846,134	239,854,330
Payments for redemptions of shares		(20,636,535)	(39,197,914)	(15,094,407)	(87,380,439)	(101,913,290)
Net result of operations for the period		63,462,325	26,013,754	6,983,597	88,574,200	4,464,414
Net assets at the end of the period		807,380,479	668,581,832	152,177,727	933,000,466	652,463,188

⁽¹⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

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

AQR UCITS FUNDS

Statements of Changes in Net Assets (Unaudited)

For the period from 1 April 2024 to 30 September 2024

		AQR Style Premia UCITS Fund	AQR Sustainable Delphi Long-Short Equity UCITS Fund	AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	Combined
	Notes	USD	USD	USD	EUR
Net assets at the beginning of the period		505,229,125	224,428,231	1,364,918,565	4,215,952,704
Distributions	8	-	-	-	(1,120,683)
Proceeds from subscriptions of shares		33,027,950	192,575,272	31,716	971,308,853
Payments for redemptions of shares		(104,938,718)	(39,277,584)	(16,072)	(375,433,811)
Net result of operations for the period		6,645,744	25,704,353	143,076,682	335,423,053
<i>Currency translation adjustment</i>					<i>(163,358,072)</i>
Net assets at the end of the period		439,964,101	403,430,272	1,508,010,891	4,982,772,044

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

AQR UCITS FUNDS

Share Class Information (Unaudited) As at 30 September 2024

Share Class	Number of Shares Outstanding	Net Asset Value per Share (in Local Currency)
AQR Alternative Trends UCITS Fund		
Class IAC1	69,805	CHF 110.21
Class IAE1	609,020	EUR 123.87
Class IAE2	1,019,093	EUR 113.43
Class IAET	5	EUR 97.71
Class IAG	10	GBP 110.73
Class IAG1	42,450	GBP 119.41
Class IAG2	166,961	GBP 126.09
Class IAU1	613,385	USD 121.44
Class IAU2	7,354	USD 126.56
Class IDE3	81,632	EUR 120.54
Class IDG3	2,548,476	GBP 123.22
Class IDG4	103,046	GBP 114.04
Class IDU3	211,033	USD 123.82
Class IDU4	10	USD 112.22
Class PIAUT	20	USD 99.55
Class RAE	7,556	EUR 120.27
Class RAG1	51	GBP 104.23
Class RAU	3,350	USD 118.87
AQR Apex UCITS Fund⁽¹⁾		
Class A1	153,018	USD 155.06
Class A2	148,295	USD 100.32
Class B1	420,446	EUR 133.63
Class B2	1,044,734	EUR 134.28
Class C1	10,240	GBP 143.99
Class C2	12,800	GBP 145.45
Class C3	167,152	GBP 131.30
Class D1	2,600	CHF 126.14
Class IAC1	53,209	CHF 98.73
Class IAE1	157,429	EUR 99.41
Class IAE3F	824,420	EUR 160.23
Class IAEFT	21,757	EUR 100.02
Class IAG1	10	GBP 100.23
Class IAN2	50,000	NOK 975.55
Class IAN4	1,750,065	NOK 992.67
Class IAST	98,909	SEK 1,151.69
Class IAUFT	2,503	USD 100.03
Class PIAU1	20	USD 100.09
Class RACFT	450	CHF 99.10
Class RAE1	6,852	EUR 99.74
Class RAEFPR ⁽²⁾	10,812	EUR 177.32
Class RAEFT	16,224	EUR 171.33
Class RAET3	20	EUR 99.42
Class RAGF	3,186	GBP 98.13
Class RAUF	89,802	USD 144.16
Class RAUFPR	4,613	USD 100.07
Class RAUFT	9,711	USD 171.56
Class RAUT3	20	USD 99.47

AQR UCITS FUNDS

Share Class Information (Unaudited) (continued) As at 30 September 2024

Share Class	Number of Shares Outstanding	Net Asset Value per Share (in Local Currency)
AQR Corporate Arbitrage UCITS Fund		
Class IABFT	16,623	USD 122.34
Class IAE1T ⁽³⁾	-	EUR -
Class IAE2	402,166	EUR 105.30
Class IAE2T	1,473	EUR 105.61
Class IAE3F	837,949	EUR 104.67
Class IAG1	50	GBP 105.29
Class IAG3F ⁽³⁾	-	GBP -
Class IAU1F	43,569	USD 105.62
Class IAU2F	1,000	USD 107.44
AQR Global Risk Parity UCITS Fund		
Class A1	95,779	USD 150.89
Class A2	350,742	USD 135.93
Class A3	322,121	USD 113.27
Class B1	116,847	EUR 126.24
Class B2	1,862,489	EUR 115.81
Class C1	15,052	GBP 138.83
Class C2	993,500	GBP 139.68
Class C3	1,298,327	GBP 112.54
Class D2	1,261,499	CHF 109.20
Class E2	1,505	EUR 100.65
Class IAS1F	2,745,154	SEK 106.95
Class RAGF	3,749	GBP 109.46
Class RDE4F	1,137	EUR 100.98
AQR Managed Futures UCITS Fund		
Class A	62,585	USD 130.66
Class B	17,608	EUR 99.21
Class C	28,080	GBP 115.48
Class E	144,652	EUR 116.99
Class F	1,958,831	GBP 126.90
Class G	215,704	USD 126.32
Class I	2,107	GBP 133.56
Class K	230	GBP 116.86
Class M	2,667	EUR 96.82
Class IAE2F	120,177	EUR 108.98
Class IAET	13,235	EUR 117.42
Class IAG1F	230,755	GBP 122.54
Class IAG3F	651,135	GBP 141.13
Class IAG4F	471,301	GBP 105.58
Class IAU1F	79,561	USD 127.73
Class PIAU1FT	20	USD 102.70
Class RAEF	5,950	EUR 128.14
Class RAET	1,497	EUR 119.42
Class RAG4F	23,458	GBP 106.07
Class RAU	1,576	USD 94.41

AQR UCITS FUNDS

Share Class Information (Unaudited) (continued) As at 30 September 2024

Share Class	Number of Shares Outstanding	Net Asset Value per Share (in Local Currency)
AQR Style Premia UCITS Fund		
Class A	43,710	USD 139.49
Class B	385,232	EUR 121.06
Class C	85,266	GBP 131.59
Class E	2,014,644	EUR 119.84
Class F	406,254	GBP 135.30
Class G	111,869	EUR 125.19
Class K	1	GBP 118.46
Class W	1,991	EUR 126.60
Class PIAUFT	20	USD 98.12
Class RAE	27,739	EUR 102.30
Class RAEF	11,732	EUR 167.54
Class RAET	750	EUR 98.26
Class RAG	8,268	GBP 110.45
Class RAU	6,865	USD 140.70
AQR Sustainable Delphi Long-Short Equity UCITS Fund		
Class IABFT	232,619	USD 169.89
Class IAC1	47,350	CHF 149.25
Class IAC1F	5,315	CHF 98.36
Class IAE	95,975	EUR 157.65
Class IAE1	123,732	EUR 155.03
Class IAE1F	83,909	EUR 172.30
Class IAE2	42,220	EUR 187.40
Class IAET	184,198	EUR 158.19
Class IAG	4,019	GBP 165.10
Class IAG1	15,783	GBP 187.66
Class IAG2	4,852	GBP 171.14
Class IAU	24,004	USD 168.47
Class IAU1	265,796	USD 176.38
Class IAU1F	219,892	USD 208.58
Class IAUFT	102,145	USD 165.36
Class IAUT	142,625	USD 142.27
Class PIAUFT	10,661	USD 105.59
Class PRAUFT	20	USD 105.45
Class RAE	5,607	EUR 160.60
Class RAEF	991	EUR 107.00
Class RAEFT	83,427	EUR 127.44
Class RAET1	13,723	EUR 148.93
Class RAG1	5,684	GBP 164.38
Class RAG2F	7,947	GBP 114.46
Class RAGF	50	GBP 131.94
Class RAU	1,839	USD 164.48
Class RAU1	69,788	USD 163.69
Class RAUF	2,963	USD 108.48
Class RAUFT	77,315	USD 104.59
Class RAUT1	478,471	USD 167.45

AQR UCITS FUNDS

Share Class Information (Unaudited) (continued)

As at 30 September 2024

Share Class	Number of Shares Outstanding	Net Asset Value per Share (in Local Currency)
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund		
Class IAU	11,240,751	USD 133.93
Class IAU1F	42	USD 130.51
Class RAEF	17,120	EUR 117.34
Class RAGF	690	GBP 119.05
Class RAGFPR	1,200	GBP 121.58

⁽¹⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

⁽²⁾Class name changed from Class RAEF effective on 25 April 2024 after NAV production.

⁽³⁾Share class was closed during the period.

Notes to the Financial Statements as at 30 September 2024 (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 appointed AQR Arbitrage, LLC, a Delaware limited liability company and an affiliate of the Investment Manager, as a sub-investment manager (the “Sub-Investment Manager”) to AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return UCITS Fund) and AQR Corporate Arbitrage UCITS Fund. The Sub-Investment Manager performs research and investment management services in respect of the Sub-Fund’s strategies and is compensated directly by the Investment Manager pursuant to a sub-investment manager agreement. None of the fees related to the services provided by the Sub-Investment Manager are charged to the Sub-Fund.

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 2024 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 2024, the Company consists of eight active Sub-Funds:

Sub-Fund	Launch Date
AQR Alternative Trends UCITS Fund	14 February 2023
AQR Apex UCITS Fund ⁽¹⁾	1 February 2017
AQR Corporate Arbitrage UCITS Fund	3 June 2021
AQR Global Risk Parity UCITS Fund	28 August 2012
AQR Managed Futures UCITS Fund	1 October 2014
AQR Style Premia UCITS Fund	1 October 2014
AQR Sustainable Delphi Long-Short Equity UCITS Fund	26 October 2018
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	2 May 2019

⁽¹⁾Effective from 25 April 2024, the Directors resolved to update the Prospectus to reflect the change of denomination of AQR Systematic Total Return UCITS Fund to AQR Apex UCITS Fund (the “Apex Sub-Fund”), in order to reflect the comprehensive updates to the investment objective, policy and approach. The Investment Manager appointed AQR Arbitrage, LLC as sub-advisor to the Apex Sub-Fund. In addition, the Apex Sub-Fund will promote environment and/or social characteristics within the meaning of Sustainable Finance Disclosure Regulation (EU) 2019/2088 (the “SFDR”), as well as incorporate amendments to the fees and share class structures, and the possibility of applying a swing pricing mechanism. Please refer to the most recent Supplement to the Prospectus for a detailed description of the updated investment policy as well as the revised fee structure.

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

1. General Information (continued)

(b) The Sub-Funds (continued)

The investment objective for each Sub-Fund is set out in the relevant Supplement to the Prospectus.

(c) The Shares

Each Sub-Fund may offer more than one class of shares. Each class of shares may have different features, 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 may differ 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 of shares available as at 30 September 2024 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. The combined accounts of the Company are maintained in Euro ("EUR"), the reference currency of the Company. The financial statements of the Sub-Funds are expressed in U.S. Dollar ("USD"), the reference currency of the Sub-Funds.

(b) Combined Financial Statements

The Combined Statements of Assets and Liabilities is the sum of the Statements of Assets and Liabilities of each Sub-Fund converted, if applicable, into the reference currency of the Company using the prevailing exchange rate at period end. The Combined Statements of Operations and the Combined Statements of Changes in Net Assets are the sum of the Statements of Operations and the Statements of Changes in Net Assets of each Sub-Fund converted, if applicable, into the reference currency of the Company using the average exchange rate for the period.

(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 suffer a reduction in the Net Asset Value ("NAV") per share (a "dilution") due to investors buying or selling shares in a Sub-Fund at a price that does not reflect dealing and other costs (such as taxes) that arise when security trades are undertaken by the Investment Manager or sub-investment manager, if any, to accommodate cash inflows or outflows.

In order to counter this impact, the Management Company may adopt a swing pricing 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 (the "Threshold"), the NAV per share may be adjusted upwards or downwards to reflect the dealing and other costs attributable to the net inflows and net outflows, respectively. The extent of the price adjustment (the "Factor") will be set by the Management Company to reflect an approximation of the dealing and other costs. The Factor and the Threshold will be reviewed on a periodic basis by the Management Company and may vary from Sub-Fund to Sub-Fund. Under exceptional circumstances the Directors may, in the interest of shareholders, decide to temporarily increase the maximum swing Factor for each relevant Sub-Fund. Please refer to the most recent Prospectus for details on swing pricing mechanisms.

AQR UCITS FUNDS

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

2. Significant Accounting Policies (continued)

(d) Swing Pricing (continued)

In accordance with the Prospectus, swing pricing is in effect during the period ended 30 September 2024 in the following Sub-Funds:

Sub-Fund	Maximum Factor
AQR Alternative Trends UCITS Fund	0.5%
AQR Apex UCITS Fund ⁽¹⁾	0.5%
AQR Corporate Arbitrage UCITS Fund	2.0%
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	0.5%

⁽¹⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

Swing pricing may be included in proceeds from subscriptions of shares or payments for redemptions of shares in the Statements of Changes in Net Assets, if applicable. The NAV per share as disclosed in the Share Class Information represents the published NAV per share.

There was no swing pricing applied to the NAV per share as at 30 September 2024.

(e) Cash

Cash comprises 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 Brokers

Due from/to brokers 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 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 net cash collateral pledged/(received) at each relevant broker by each Sub-Fund as at 30 September 2024. The amounts below do not include any non-cash collateral.

Sub-Fund	Broker ⁽¹⁾	Collateral for OTC Derivative Transactions
AQR Alternative Trends UCITS Fund	BANA	\$53,626,891
	CITI ^{(2),(3)}	6,865,761
	JPMC ^{(2),(3)}	18,374,230
	MLIN	181,435
	UBSA	62,554,219
AQR Apex UCITS Fund ⁽⁴⁾	BANA	23,732,233
	BNPP	16,195,676
	CITI ⁽²⁾	24,890,000
	GSIN ^{(2),(3)}	38,224,231
	JPMC ^{(2),(3)}	19,157,735
	MLIN ⁽²⁾	6,520,880
	MSIL ^{(2),(3)}	30,354,177
	UBSA	35,822,604

AQR UCITS FUNDS

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

2. Significant Accounting Policies (continued)

(f) Due from/to Brokers (continued)

Sub-Fund	Broker ⁽¹⁾	Collateral for OTC Derivative Transactions
AQR Corporate Arbitrage UCITS Fund	BANA ⁽³⁾	\$1,727,613
	BNPP ⁽³⁾	10,020,504
	CITI ^{(2),(3)}	(177,852)
	GSIN ^{(2),(3)}	940,985
	JPMC ^{(2),(3)}	(597,818)
	MLIN ^{(2),(3)}	85,962
AQR Global Risk Parity UCITS Fund	CITI ^{(2),(3)}	4,560,960
	GSIN ^{(2),(3)}	129,943
	JPMC ^{(2),(3)}	12,634,693
	MLIN ^{(2),(3)}	128,778
AQR Managed Futures UCITS Fund	CITI ^{(2),(3)}	33,661,319
	GSIN ^{(2),(3)}	3,629,291
	JPMC ^{(2),(3)}	22,351,567
	MLIN ^{(2),(3)}	11,785,060
AQR Style Premia UCITS Fund	BANA	24,611,684
	CITI ⁽²⁾	15,262,111
	GSIN ^{(2),(3)}	47,956,595
	JPMC ^{(2),(3)}	(3,329,097)
	MLIN	12,080,398
	UBSA	29,197,662
AQR Sustainable Delphi Long-Short Equity UCITS Fund	CITI ^{(2),(3)}	1,754,794
	JPMC ^{(2),(3)}	(2,636,587)
	MSIL ⁽³⁾	(350,708)
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	CITI ⁽³⁾	7,142,256
	GSIN ⁽³⁾	(18,559,020)
	JPMC ⁽³⁾	(48,076,826)

⁽¹⁾The broker abbreviations are defined in the Schedules of Investments.

⁽²⁾Includes unsettled cash on OTC derivative transactions.

⁽³⁾A portion of the collateral is held in a tri-party account.

⁽⁴⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

(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 2024, there were no securities pledged as collateral.

AQR UCITS FUNDS

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

2. Significant Accounting Policies (continued)

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

As at 30 September 2024, the Sub-Funds pledged/(received) collateral as follows:

Sub-Fund	Broker ⁽¹⁾	Deposits with/from Broker
AQR Alternative Trends UCITS Fund	CITG	\$42,116,961
	JPLL	29,103,584
	JPPC	2,121,843
AQR Apex UCITS Fund ⁽²⁾	BARC	10,549,453
	CITG	8,859,486
	GSCO	1,794,566
	JPLL	6,271,386
	JPPC	284
	UBSS	6,203,220
AQR Corporate Arbitrage UCITS Fund	CITG	89,171
	JPPC	729,268
AQR Global Risk Parity UCITS Fund	BARC	1,091
	CITG	16,328,329
	GSCO	2,895,331
	JPLL	1,825,577
	JPPC	15,299,833
AQR Managed Futures UCITS Fund	BARC	12,074,565
	CITG	2,969,931
	JPLL	9,937,285
	JPPC	5,353,784
	MSCO	32,688
AQR Style Premia UCITS Fund	BARC	354,019
	CITG	6,383,904
	JPPC	38,130,166
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	JPPC	1,348,059

⁽¹⁾The broker abbreviations are defined in the Schedules of Investments.

⁽²⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

(h) Foreign Currency Translation

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 the prevailing exchange rates 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 prevailing exchange rates on the date of purchase. Assets and liabilities expressed in currencies other than the reference currency of the respective Sub-Fund are converted at the prevailing exchange rates at period end. China A shares are denominated in Chinese Yuan Onshore ("CNY"), and the fair value as well as cash flow activity are converted into USD using the applicable Chinese Yuan Offshore ("CNH") exchange rate.

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

2. Significant Accounting Policies (continued)

(h) Foreign Currency Translation (continued)

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 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.

The net realised gain/(loss) on foreign currency transactions reported in the Statements of Operations arises from the disposition of foreign currencies and changes between the amounts 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. The net change in unrealised appreciation/(depreciation) on foreign currency translation reported in the Statements of Operations arises 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 2024 (Unaudited)
(continued)****2. Significant Accounting Policies (continued)****(h) Foreign Currency Translation (continued)**

The following exchange rates (against USD) as at 30 September 2024 were used to convert assets and liabilities denominated in currencies other than the reference currency of the Sub-Funds:

1 USD =	3.673000 AED	– United Arab Emirates Dirham
	1.442689 AUD	– Australian Dollar
	5.467400 BRL	– Brazilian Real
	1.350650 CAD	– Canadian Dollar
	0.844500 CHF	– Swiss Franc
	897.865000 CLP	– Chilean Peso
	7.000550 CNH	– Chinese Yuan Offshore
	7.016100 CNY	– Chinese Yuan Onshore
	22.564350 CZK	– Czech Koruna
	6.675800 DKK	– Danish Krone
	0.895375 EUR	– Euro
	0.747217 GBP	– British Pound
	7.766400 HKD	– Hong Kong Dollar
	355.396900 HUF	– Hungarian Forint
	15,140.000000 IDR	– Indonesian Rupiah
	3.711050 ILS	– Israeli New Shekel
	83.801250 INR	– Indian Rupee
	143.185000 JPY	– Japanese Yen
	1,307.700000 KRW	– South Korean Won
	19.646250 MXN	– Mexican Peso
	4.123500 MYR	– Malaysian Ringgit
	10.530950 NOK	– Norwegian Krone
	1.571956 NZD	– New Zealand Dollar
	56.037500 PHP	– Philippine Peso
	3.830450 PLN	– Polish Zloty
	3.641000 QAR	– Qatari Riyal
	3.751400 SAR	– Saudi Riyal
	10.123550 SEK	– Swedish Krona
	1.282100 SGD	– Singapore Dollar
	32.177500 THB	– Thai Baht
	34.177750 TRY	– Turkish Lira
	31.646500 TWD	– New Taiwan Dollar
	17.230000 ZAR	– South African Rand

Notes to the Financial Statements as at 30 September 2024 (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 = 1.116850 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 = 1.087955 USD

(i) Investment Transactions and Related Income and Expense

Investment transactions are accounted for on a trade date plus one accounting basis (the next business day after the order to buy or sell is executed). Realised gains/(losses) are calculated using the specific identification cost method and include transaction costs. Interest income/(expense), net of withholding tax, if any, 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, when applicable. Dividend income/(expense), net of withholding tax, if any, is recorded on the ex-dividend date or when a Sub-Fund first learns of the ex-dividend date notification. The Sub-Funds may file withholding tax reclaims in certain jurisdictions to recover a portion of amounts previously withheld. 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.

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.

(j) Multi-Class Operations

In calculating the NAV per share of each class of shares, income, non-class specific expenses, realised and unrealised gains/(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.

3. Investments and Other Securities

(a) Convertible Securities

Certain Sub-Funds invest in preferred stocks and fixed income securities which are convertible into common stocks. Convertible securities may be converted either at a stated price or rate within a specified period of time and into a specified number of shares of common stocks. By investing in a convertible security, the Sub-Funds may participate in any capital appreciation/(depreciation) of a company's stock, but to a lesser degree than if they had invested in that company's common stocks. Convertible securities rank senior to common stocks in a corporation's capital structure and, therefore, entail less risk than the corporation's common stocks. For fixed income convertible securities, the premiums attributable to the conversion feature are not amortised.

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

3. Investments and Other Securities (continued)

(b) 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.

(c) Repurchase Agreements

Certain Sub-Funds may enter into repurchase agreements. In a repurchase agreement, the relevant Sub-Fund who takes possession of an underlying debt obligation (collateral) is subject to an obligation of the seller to repurchase, and the relevant Sub-Fund to resell, the obligation at an agreed-upon price and time. A repurchase agreement is considered a short-term investment and is carried at its contractual amounts, which approximates fair value. Interest earned is recorded as interest income on repurchase agreements in the Statements of Operations. In periods of increased demand for collateral, the Sub-Funds may pay a fee for receipt of collateral, which would result in an interest expense to the relevant Sub-Fund. Interest expense related to repurchase agreements is recorded as interest expense on repurchase agreements in the Statements of Operations. The total repurchase agreements outstanding at period end, if any, are disclosed in each Sub-Fund's Schedule of Investments.

Master repurchase agreements govern repurchase transactions relating to government obligations between the Sub-Fund and select counterparties. Master repurchase agreements maintain provisions for initiation, income payments, events of default, and maintenance of collateral. The underlying financial assets for all repurchase agreements are held in safekeeping at the Sub-Funds' depository or designated sub-custodians under tri-party repurchase agreements. The fair value of the collateral received for a repurchase agreement must be equal to or exceed the total amount of the repurchase obligations and any accrued interest. The underlying financial assets for repurchase agreements entered into by the Sub-Funds are principally U.S. and highly rated non-U.S. government obligations. The daily value of securities to be resold is monitored, and additional collateral is obtained, where appropriate, to protect against credit exposure.

The exposure obtained through the use of repurchase agreements and the identity of the counterparties as at period end, if any, are disclosed in each Sub-Fund's Schedule of Investments. The type and amount of collateral received for repurchase agreements and information relating to returns on repurchase agreements are disclosed in Additional Information for Shareholders under Section 1 - Information Related to Security Financing Transactions and Total Return Swap Contracts.

(d) Special Purpose Acquisition Companies

Certain Sub-Funds may invest in common stocks, rights, units, warrants, and other securities of Special Purpose Acquisition Companies ("SPACs") or similar special purpose entities that pool funds to seek potential acquisition opportunities. The securities of a SPAC are often issued in "units" that include one share of common stock and one right or warrant (or partial right or warrant) conveying the right to purchase additional shares or partial shares. Unless and until a transaction is completed, a SPAC generally invests its assets (less a portion retained to cover expenses) in U.S. government securities, money market fund securities and cash. If an acquisition that meets the requirements for the SPAC is not completed within a pre-established period of time, the invested funds may be returned to the entity's shareholders, less certain permitted expenses, and any rights or warrants issued by the SPAC may expire worthless. Because SPACs and similar entities have no operating history or ongoing business other than seeking acquisitions, the value of their securities is particularly dependent on the ability of the entity's management to identify and complete a suitable acquisition. Some SPACs may pursue acquisitions only within certain industries or regions, which may increase the volatility of their securities' prices.

(e) Structured Notes

Certain Sub-Funds may invest in structured notes which are freely transferable, linked to the performance of another financial instrument, and do not embed any derivative element. The structured notes will provide exposure to an investment fund managed by the Investment Manager, which invests in commodity-related financial instruments, substantially to be correlated with sectors such as metal, energy and agricultural, and may employ leverage.

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

4. Derivative Instruments and Activities

(a) Forward Foreign Currency Exchange Contracts

Certain Sub-Funds may buy and sell forward foreign currency 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 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, if any, is recorded as a net change in unrealised appreciation/(depreciation) on forward foreign currency exchange contracts in the Statements of Operations. When the contract is closed, a net realised gain/(loss) on forward foreign currency exchange contracts is recorded in the Statements of Operations which represents the difference between the value of the forward foreign currency 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 currency exchange contracts are settled with the counterparty in USD without the delivery of foreign currency. Forward foreign currency exchange contracts outstanding at period end, if any, are disclosed in each Sub-Fund's Schedule of Investments.

(b) Futures Contracts

Certain Sub-Funds may invest in futures contracts as part of their primary investment strategy and/or to equitise their cash flows. Investments in futures contracts 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 expired, 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 the amounts shown in the Schedule of Investments, up to the contract amount of the futures contracts. 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.

(c) Swap Contracts

Certain Sub-Funds may 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 prices of the underlying securities; 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 positions.

**Notes to the Financial Statements as at 30 September 2024 (Unaudited)
(continued)****4. Derivative Instruments and Activities (continued)****(c) Swap Contracts (continued)****(i) Credit Default Swap Contracts**

Certain Sub-Funds may 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 swap 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 swap 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 a payment) under the credit default 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.

The Sub-Fund's risk of loss associated with these instruments may exceed their fair value, as recorded in the Schedule of Investments. 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 swap contract. In certain circumstances, a Sub-Fund may enter into offsetting credit default swap contracts which would mitigate its risk of loss. Credit default swap 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 may 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 contracts 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 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, if any, 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 fair value, as recorded in the Schedule of Investments. 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 may invest in total return swap contracts to obtain exposure to the returns of the underlying referenced instrument, obtain leverage or attain the returns from ownership without actually owning the underlying position. Total return swap contracts are two-party contracts that generally obligate one party to pay

**Notes to the Financial Statements as at 30 September 2024 (Unaudited)
(continued)****4. Derivative Instruments and Activities (continued)****(c) Swap Contracts (continued)****(iii) Total Return Swap Contracts (continued)**

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 daily 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 counterparty to a total return swap contract defaults, the 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 swap contracts subjects the Sub-Funds to unlimited loss. Periodic payments received/(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 total return basket swap contracts 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, 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 determined from the commencement of investment in each underlying portfolio swap position. 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.

(d) 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 valued at least daily, and as such, the net appreciation/(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

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

4. Derivative Instruments and Activities (continued)

(d) Master Futures Client Account Agreements (continued)

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 swap contracts, 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 may be greater or less than the initial margin requirement by an amount equal to the current day's net change in unrealised appreciation/(depreciation) of the derivative contracts. At reporting period end, the amount that is due to 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.

(e) 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. Events of termination may include a decline in the relevant Sub-Fund's net assets 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. In each case, upon occurrence, the other party may elect to terminate early and cause settlement of all OTC derivatives 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 or suspended 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 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

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

5. Fair Value Measurement (continued)

(a) Investment Valuation Policies (continued)

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.

When market-based valuations are readily available, fair value is generally determined on the basis of official closing prices, last trade, or evaluated quotations obtained from pricing services. When market-based valuations are not readily available, or if an available market-based valuation is determined not to reflect fair value, portfolio securities and other 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 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 market for the investments existed. These differences could be material.

The Sub-Fund with fair valued securities as at 30 September 2024 is as follows:

Sub-Fund	Number of Fair Valued Securities	Fair Value	Absolute Value	Fair Value as a Percent of Net Assets
AQR Corporate Arbitrage UCITS Fund	8	\$458,774	\$458,774	0.30

(b) Valuation Inputs and 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:

Investments in other investment funds that do not have readily determinable fair values are fair valued using their NAV per share. The investment objectives of these other investment funds are 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 sales price or official market closing price (4PM Central European Time) on the primary exchange, or composite on which the instrument is traded before the NAV of each Sub-Fund is calculated on a valuation date.

In accordance with procedures adopted by the Directors, certain Sub-Funds may apply daily fair value factors, furnished by an independent pricing service, to equity securities and certain derivatives with equity underliers that are traded on a foreign exchange 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, American Depositary Receipts, 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 60 days or less) 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 fund securities and less liquid listed equities. Corporate and sovereign bonds and other fixed income securities are valued at estimated fair value using the latest mid prices or evaluated quotations furnished by independent pricing services, as well as evaluated quotations from counterparties and other market participants. Evaluated quotations 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 other short-term investment funds are valued

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

5. Fair Value Measurement (continued)

(b) Valuation Inputs and Techniques (continued)

using quotations furnished by independent pricing services, as well as quotations from the underlying fund managers, transfer agents or administrators. Structured notes are valued using the prices supplied by an independent pricing service. Prices are based on the NAV per share of the underlying investment fund.

Futures 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. Centrally cleared swap contracts 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.

OTC derivatives, including forward foreign currency exchange 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 value of each total return swap contract and total return basket 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 currency exchange contracts is determined using current forward currency exchange rates supplied by an independent pricing service.

Each Sub-Fund values the repurchase agreements it has entered based on the respective contract amounts, which approximate fair value. As such, repurchase agreements are carried at the amount of cash paid.

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 daily NAV 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 return all or a portion of the Investment Management Fee.

(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 waive, reduce or return all or a portion 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 (the “Calculation Period”). For Sub-Funds or classes of shares launched during the period, the Performance Fee will be crystallised for the first time at the end of a Calculation Period which is at least twelve months from the date of the creation of the Sub-Fund or class of shares. 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 within the same share class will not be treated as a redemption and subscription where the relevant transfer of shares will not result in a change in

AQR UCITS FUNDS

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

6. Fees and Expenses (continued)

(b) Performance Fee (continued)

the beneficial ownership of the shares. Crystallised Performance Fee shall remain in the relevant class (but shall not participate in subsequent gains/(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.

For the period ended 30 September 2024, the Performance Fee charged per share class were:

Sub-Fund	Performance Fee Attributable to the Share Class	Performance Fee as a Percent of Average Share Class NAV
AQR Alternative Trends UCITS Fund		
Class IAC1	\$74,167	1.05
Class IAE1	326,913	0.69
Class IAE2	1,975,458	1.90
Class IAET	484	2.51
Class IAG	23	1.67
Class IAG1	97,915	1.67
Class IAG2	652,999	2.57
Class IAU1	194,226	0.31
Class IAU2	14,805	2.02
Class IDE3	21,153	0.25
Class IDG3	1,019,338	0.27
Class IDG4	38,520	0.37
Class IDU3	61,440	0.27
Class IDU4	9	0.84
Class RAE	5,634	0.60
Class RAG1	50	0.75
Class RAU	2,325	0.60
AQR Apex UCITS Fund⁽¹⁾		
Class A1	877	0.01
Class A2	144	0.00
Class B1	74	0.00
Class C1	904	0.03
Class C2	214	0.00
Class IAST	123	0.00
Class IAUFT	2	0.00
Class RAEFT	426	0.01
Class RAUFT	34	0.00
AQR Corporate Arbitrage UCITS Fund		
Class IAE2	26,630	0.06
AQR Managed Futures UCITS Fund		
Class C	90	0.00
Class F	34,821	0.02
Class I	1	0.00

AQR UCITS FUNDS

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

6. Fees and Expenses (continued)

(b) Performance Fee (continued)

Sub-Fund	Performance Fee Attributable to the Share Class	Performance Fee as a Percent of Average Share Class NAV
AQR Style Premia UCITS Fund		
Class A	\$317	0.01
Class B	5	0.00
Class C	5,307	0.03
Class E	7,471	0.00
Class W	313	0.09
Class RAG	209	0.02
Class RAU	42	0.00
AQR Sustainable Delphi Long-Short Equity UCITS Fund		
Class IAC1	33,424	0.51
Class IAE	97,695	0.61
Class IAE1	78,205	0.43
Class IAE2	42,954	0.53
Class IAET	117,164	0.45
Class IAG	5,394	0.63
Class IAG1	15,827	0.44
Class IAG2	4,468	0.45
Class IAU	22,430	0.51
Class IAU1	172,494	0.41
Class IAUT	81,944	0.44
Class RAE	4,501	0.48
Class RAET1	3,036	0.25
Class RAG1	10,756	0.74
Class RAU	1,774	0.88
Class RAU1	38,748	0.47
Class RAUT1	113,966	0.28

⁽¹⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

The Performance Fee attributable to the share class represents the accrued Performance Fee as of 30 September 2024 and any crystallised Performance Fee in respect of shares redeemed for the period ended 30 September 2024. Share class of certain Sub-Funds not subject to Performance Fee or which did not incur Performance Fee for the period ended 30 September 2024 are not included in the above table.

(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 class of shares (the “Administrative and Operating Fees”). The Administrative and Operating Fees include, but are not limited to, the Management Company fees, the global distribution fees, the expenses paid to the Directors, auditors, legal advisers, regulator, administrator, custody and depositary bank, as well as organisational expenses. The Administrative and Operating Fees exclude expenses directly related to the Investment Management Fee, the Performance Fee, the subscription tax (“taxe d’abonnement”) and any Trading Related Expenses, as defined in the Prospectus. Please refer to the Prospectus for additional details on the fees and expenses that are considered Administrative and Operating Fees.

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

6. Fees and Expenses (continued)

(d) 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 exceed 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 Rate of the relevant share classes subject to a TER of each Sub-Fund.

Expense Cap

In any class of a Sub-Fund that is not subject to a TER, the Administrative and Operating Fees are subject to an Expense Cap. In these cases, the Administrative and Operating Fees 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, the actual Administrative and Operating Fees and the taxe d'abonnement 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 that 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 that 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 that 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 the applicable Expense Cap for relevant share classes of each Sub-Fund.

Effective 25 April 2024, the Directors resolved to amend the calculation methodology of AQR Apex UCITS Fund (formerly known as AQR Systematic Total Return Fund), AQR Managed Futures UCITS Fund, AQR Style Premia UCITS Fund, AQR Sustainable Delphi Long-Short Equity UCITS Fund and AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund from a TER to an Expense Cap.

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 taxe d'abonnement up to a rate of 0.05% per annum based on the NAV attributed to each class of shares at the end of the relevant quarter, calculated and paid quarterly. Institutional investors classes of shares are subject to the reduced rate of 0.01% per annum.

AQR UCITS FUNDS

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

7. Taxation (continued)

Each Sub-Fund may be subject to taxation on income, capital gains on investments or currency repatriation in certain jurisdictions in which each Sub-Fund invests, 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 earned. Each Sub-Fund will accrue such taxes and reclaims 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 2024, the amount of withholding tax expense and capital gains tax incurred by each Sub-Fund on transferable securities (excluding OTC, exchange-traded and centrally cleared derivatives) is as follows:

Sub-Fund	Withholding Tax Expense	Capital Gains Tax
AQR Apex UCITS Fund ⁽¹⁾	\$37,269	\$-
AQR Corporate Arbitrage UCITS Fund	208,861	-
AQR Global Risk Parity UCITS Fund	543,739	-
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	2,982,863	14,962,217

⁽¹⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

8. Distribution Policy

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

In line with 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.

Payments will be made in the reference currency of the relevant class of shares except where otherwise stated in the relevant Supplement to the Prospectus.

On 23 April 2024, the Directors resolved to distribute dividends for certain classes of shares of AQR Alternative Trends UCITS Fund.

9. Transaction Costs

For the period ended 30 September 2024, certain Sub-Funds incurred transaction costs related to the purchases and sales of transferable securities (excluding fixed income securities and OTC, exchange-traded and centrally cleared derivatives). Disclosed in the table below are separately identifiable transaction costs incurred by each Sub-Fund for the period.

Sub-Fund	Transaction Costs
AQR Apex UCITS Fund ⁽¹⁾	\$20,327
AQR Corporate Arbitrage UCITS Fund	14,680
AQR Global Risk Parity UCITS Fund	15,073
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	1,316,355

⁽¹⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

9. Transaction Costs (continued)

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.

Not all transaction costs are separately identifiable. For fixed income securities, forward foreign currency exchange contracts and other derivative contracts, transaction costs are included in the purchase and sales prices and therefore cannot be disclosed separately.

10. Changes in Investment Portfolio

A copy of the changes in the investment portfolio for each Sub-Fund during the period ended 30 September 2024 is available, free of charge, at the registered office of the Company and the Swiss Representative.

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 and equity risks.

Geopolitical and other events, including war, terrorism, natural disasters, economic uncertainty, trade disputes, extreme weather and climate-related events, public health crises including pandemics and related geopolitical events have led, and in the future may lead, to increased market volatility, which may disrupt the U.S. and world economies and markets and may have significant adverse direct or indirect effects on the Sub-Funds and their investments. Certain foreign companies may be subject to sanctions, embargoes, or other governmental actions that may impair or otherwise limit the ability to invest in, receive, hold or sell the securities of such companies. These factors may affect the value of investments in those companies. Although multiple asset classes may be affected by a market disruption, the duration and effects may not be the same for all types of assets.

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 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.

Certain Sub-Funds may invest in emerging market debt securities, foreign exchange instruments and equities. Emerging markets are riskier than more developed markets because they tend to develop unevenly and may never fully develop. Investments in emerging markets may be considered speculative. Emerging markets are more likely to experience hyperinflation and currency devaluations. In addition, many emerging markets have far lower trading volumes and less liquidity than developed markets.

Certain Sub-Funds may invest 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.

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

11. Risks and Concentrations (continued)

Interest rate risk is the risk that fixed income securities will decline in value because of changes in interest rates. Certain Sub-Funds may lose money if short-term or long-term interest rates rise sharply or otherwise change in a manner not anticipated. Convertible securities and non-convertible income producing securities are subject to certain risks, including (i) if interest rates go up, the value of convertible securities and non-convertible income producing securities in the Sub-Fund's portfolio generally will decline; (ii) during periods of declining interest rates, the issuer of a security may exercise its option to prepay principal earlier than scheduled, forcing the Sub-Funds to reinvest in lower yielding securities (call or prepayment risk); and (iii) during periods of rising interest rates, the average life of certain types of securities may be extended because of slower than expected principal payments (extension risk).

Foreign 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 currency 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 stocks or equity-related investments such as futures contracts, 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/(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.

Investments in real estate investment trusts and other real estate-related investments are subject to unique risks. In a rising interest rate environment, the stock prices of real estate-related investments may decline and the borrowing costs of these companies may increase. Historically, the returns from the stocks of real estate-related investments, which typically are small- or mid-capitalisation stocks, have performed differently from the overall stock market. Unique risks of real estate-related investments include difficulties in valuing and disposing of real estate; the risks related to general and local economic conditions, environmental liability, increases in property taxes and operating expenses, and casualty or condemnation losses; the possibility of adverse changes in the climate for real estate, zoning laws, rent limitations, interest rates and in the credit markets; and the possibility of borrowers paying off mortgages sooner than expected, which may lead to reinvestment of assets at lower prevailing interest rates.

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). In general, lower-rated securities carry a greater degree of risk that the issuer will lose its ability to make interest and principal payments, which could have a negative impact on the Sub-Fund's NAV or dividends. The Sub-Fund minimises credit risk by monitoring credit exposure and collateral values, and by requiring additional collateral to be deposited with or returned to the Sub-Fund when deemed necessary.

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 the 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.

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.

Notes to the Financial Statements as at 30 September 2024 (Unaudited) (continued)

11. Risks and Concentrations (continued)

Certain Sub-Funds may utilise substantial leverage in its investment program. Such leverage may take the form of trading on margin and/or investing in derivative instruments that are inherently leveraged. There is no guarantee that the Sub-Funds' 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 the Sub-Funds. In addition, a decline in fair value of the Sub-Funds' 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 the Sub-Funds to post additional collateral or otherwise sell assets at a time when it may not be in the Sub-Funds' best interest to do so.

The Investment Manager relies heavily on quantitative models and information, and traditional and non-traditional data supplied by third parties. When models and data prove to be incorrect or incomplete, including because data is stale, missing or unavailable, or lacks transparency, any decisions made in reliance thereon may expose the Sub-Funds to potential risks. Such models may produce unexpected results, which can result in losses for the Sub-Funds.

As at 30 September 2024, 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 the Sub-Funds' liquidity and the Directors may temporarily suspend or defer the redemption of shares and/or the determination of the NAV in such instances.

Periodically, the Sub-Funds 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. Subsequent Events

The Directors of the Company have evaluated subsequent events for the Sub-Funds and determined that there are no material events which would require accrual or disclosure through the date of issuance of this report.

AQR UCITS FUNDS

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

The table below summarises, by counterparty, each type of security financing transactions and total return swap contracts with respect to outstanding transactions as at 30 September 2024. Certain Sub-Funds held outstanding transactions in total return swap contracts, including total return basket swap contracts ("TRS Contracts"), and repurchase agreements ("Repo's") as at 30 September 2024. The value of TRS Contracts consists of the unrealised appreciation/(depreciation) on total return swap contracts and the fair value of total return basket swap contracts, if any.

Sub-Fund	Counterparty ⁽¹⁾	Counterparty's Country of Incorporation	Value of TRS Contracts	Absolute Amount of TRS Contracts	Value of TRS Contracts as a Percent of Net Assets	Fair Value of Repo's	Absolute Amount of Repo's	Fair Value of Repo's as a Percent of Net Assets
AQR Alternative Trends UCITS Fund	BANA	USA	\$(1,073,193)	\$1,073,193	(0.13)	\$-	\$-	-
	MLIN	USA	(84,673)	84,673	(0.01)	-	-	-
	UBSS	USA	(7,528,049)	12,383,875	(0.93)	-	-	-
	Total		(8,685,915)	13,541,741	(1.07)	-	-	-
AQR Apex UCITS Fund ⁽²⁾	BANA	USA	(1,757,550)	1,757,550	(0.26)	-	-	-
	BNPP	USA	(172,892)	172,892	(0.03)	-	-	-
	CITI	USA	(3,408,784)	3,566,818	(0.51)	-	-	-
	GSIN	USA	(877,453)	2,250,961	(0.13)	-	-	-
	MLIN	USA	(1,036,913)	1,584,823	(0.16)	-	-	-
	MSIL	USA	(2,573,497)	4,162,557	(0.38)	-	-	-
	SSBT	USA	-	-	-	205,550,211	205,550,211	30.74
	Total		(10,837,688)	15,248,038	(1.62)	205,550,211	205,550,211	30.74
AQR Corporate Arbitrage UCITS Fund	BANA	USA	(581,769)	581,769	(0.38)	-	-	-
	BNPP	USA	279,012	279,012	0.18	-	-	-
	GSIN	USA	(367,308)	5,200,266	(0.24)	-	-	-
	MLIN	USA	20,404	20,404	0.01	-	-	-
	Total		(649,661)	6,081,451	(0.43)	-	-	-
AQR Global Risk Parity UCITS Fund	GSIN	USA	12,049	16,019	0.00	-	-	-
	JPMC	USA	68,635	68,635	0.01	-	-	-
	MLIN	USA	111,265	111,265	0.01	-	-	-
	SSBT	USA	-	-	-	15,768,551	15,768,551	1.69
	Total		191,949	195,919	0.02	15,768,551	15,768,551	1.69

AQR UCITS FUNDS

Additional Information for Shareholders (Unaudited) (continued)

1. Information Related to Security Financing Transactions and Total Return Swap Contracts (continued)

(a) Security Financing Transactions and Total Return Swap Contracts by Counterparty (continued)

Sub-Fund	Counterparty ⁽¹⁾	Counterparty's Country of Incorporation	Value of TRS Contracts	Absolute Amount of TRS Contracts	Value of TRS Contracts as a Percent of Net Assets	Fair Value of Repo's	Absolute Amount of Repo's	Fair Value of Repo's as a Percent of Net Assets
AQR Managed Futures UCITS Fund	BANA	USA	\$1,510	\$1,510	0.00	\$-	\$-	-
	CITI	USA	(3,075,202)	3,075,202	(0.47)	-	-	-
	GSIN	USA	795,558	1,199,010	0.12	-	-	-
	JPMC	USA	286,815	299,737	0.04	-	-	-
	MLIN	USA	(736,911)	3,411,799	(0.11)	-	-	-
	SSBT	USA	-	-	-	374,990,060	374,990,060	57.47
	Total		(2,728,230)	7,987,258	(0.42)	374,990,060	374,990,060	57.47
AQR Style Premia UCITS Fund	BANA	USA	(1,061,681)	1,061,681	(0.24)	-	-	-
	CITI	USA	111,806	683,116	0.03	-	-	-
	GSIN	USA	(5,819,430)	10,152,138	(1.32)	-	-	-
	MLIN	USA	(1,983,188)	2,498,254	(0.45)	-	-	-
	SSBT	USA	-	-	-	195,354,031	195,354,031	44.40
	UBSS	USA	(5,510,102)	6,208,330	(1.25)	-	-	-
	Total		(14,262,595)	20,603,519	(3.23)	195,354,031	195,354,031	44.40
AQR Sustainable Delphi Long-Short Equity UCITS Fund	JPMC	USA	(173,761)	173,761	(0.04)	-	-	-
	MSIL	USA	(5,977,766)	6,016,722	(1.48)	-	-	-
	Total		(6,151,527)	6,190,483	(1.52)	-	-	-
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	GSIN	USA	2,175,169	9,308,989	0.14	-	-	-
	JPMC	USA	57,113,100	57,113,100	3.79	-	-	-
	Total		59,288,269	66,422,089	3.93	-	-	-

⁽¹⁾The counterparty abbreviations are defined in the Schedules of Investments.

⁽²⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

AQR UCITS FUNDS

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 2024, certain Sub-Funds have received non-cash collateral from one or more counterparties in relation to outstanding transactions. The top ten issuers of non-cash collateral received as at 30 September 2024 are as follows:

Sub-Fund	Securities Financing Transaction	Issuer Name	Type of Collateral	Quantity	Currency	Fair Value ⁽¹⁾
AQR Apex UCITS Fund ⁽²⁾	Repo's	United States Treasury	United States Treasury Bills	64,510,000	USD	\$61,664,737
	Repo's	United States Treasury	United States Treasury Inflation Indexed Bonds	71,684,900	USD	86,331,344
	Repo's	United States Treasury	United States Treasury Notes	58,787,500	USD	57,554,130
	Total			194,982,400		205,550,211
AQR Global Risk Parity UCITS Fund	Repo's	United States Treasury	United States Treasury Inflation Indexed Bonds	11,801,200	USD	13,245,947
	Repo's	United States Treasury	United States Treasury Notes	2,560,300	USD	2,522,604
	Total			14,361,500		15,768,551
AQR Managed Futures UCITS Fund	Repo's	United States Treasury	United States Treasury Bills	117,782,800	USD	112,496,680
	Repo's	United States Treasury	United States Treasury Inflation Indexed Bonds	130,776,200	USD	157,496,028
	Repo's	United States Treasury	United States Treasury Notes	107,247,400	USD	104,997,352
	Total			355,806,400		374,990,060
AQR Style Premia UCITS Fund	Repo's	United States Treasury	United States Treasury Bills	56,109,700	USD	53,566,191
	Repo's	United States Treasury	United States Treasury Inflation Indexed Bonds	68,128,900	USD	82,048,781
	Repo's	United States Treasury	United States Treasury Notes	61,039,800	USD	59,739,059
	Total			185,278,400		195,354,031

⁽¹⁾Non-cash collateral is valued using available market prices and taking into account appropriate discounts determined by the Investment Manager based on its haircut policy. The minimum haircut applied for the collateral received as at 30 September 2024 is 2%.

⁽²⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

AQR UCITS FUNDS

Additional Information for Shareholders (Unaudited) (continued)

1. Information Related to Security Financing Transactions and Total Return Swap Contracts (continued)

(c) Type, Maturity, Quality and Currency of Collateral

As at 30 September 2024, certain Sub-Funds held cash and non-cash collateral all in segregated accounts, at one or more counterparties, in relation to outstanding transactions. Cash collateral is held at the counterparty of the outstanding transactions and is disclosed under the appropriate counterparty in Note 2(f) Due from/to brokers along with unsettled cash balances. The non-cash collateral consists of high quality, highly liquid, U.S. Treasury Obligations having investment grade rating of AAA. Non-cash collateral on OTC derivatives is held at JPMC⁽¹⁾ and non-cash collateral on Repo's is held at SSBT⁽¹⁾.

The maturity and currency of the cash collateral pledged/(received) are as follows:

Sub-Fund	Maturity Tenor	Currency	Cash Collateral Pledged		Cash Collateral Received		Total
			OTC Derivatives ⁽²⁾	Repo's	OTC Derivatives ⁽²⁾	Repo's	
AQR Alternative Trends UCITS Fund	Open maturity	USD	\$120,328,636	\$-	\$(3,966,091)	\$-	\$116,362,545
AQR Apex UCITS Fund ⁽³⁾	Open maturity	USD	177,737,682	-	(2,818,409)	-	174,919,273
AQR Corporate Arbitrage UCITS Fund	Open maturity	USD	13,060,407	-	(284,914)	-	12,775,493
AQR Global Risk Parity UCITS Fund	Open maturity	USD	18,065,849	-	(5,341,816)	-	12,724,033
AQR Managed Futures UCITS Fund	Open maturity	USD	83,905,498	-	(13,663,942)	-	70,241,556
AQR Style Premia UCITS Fund	Open maturity	USD	132,522,138	-	(3,490,982)	-	129,031,156
AQR Sustainable Delphi Long-Short Equity UCITS Fund	Open maturity	USD	392	-	(2,986,928)	-	(2,986,536)
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	Open maturity	USD	1,701	-	(66,637,547)	-	(66,635,846)

⁽¹⁾The counterparty abbreviations are defined in the Schedules of Investments.

⁽²⁾Includes non-TRS Contracts.

⁽³⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

The maturity and currency of the non-cash collateral pledged/(received) are as follows:

Sub-Fund	Maturity Tenor	Currency	Non-Cash Collateral Pledged		Non-Cash Collateral Received		Total
			OTC Derivatives ⁽¹⁾	Repo's	OTC Derivatives ⁽¹⁾	Repo's	
AQR Apex UCITS Fund ⁽²⁾	Three months to one year	USD	\$-	\$-	\$-	\$(176,773,143)	\$(176,773,143)
	Above one year	USD	-	-	-	(28,777,068)	(28,777,068)
	Total		-	-	-	(205,550,211)	(205,550,211)

AQR UCITS FUNDS

Additional Information for Shareholders (Unaudited) (continued)

1. Information Related to Security Financing Transactions and Total Return Swap Contracts (continued)

(c) Type, Maturity, Quality and Currency of Collateral (continued)

Sub-Fund	Maturity Tenor	Currency	Non-Cash Collateral Pledged		Non-Cash Collateral Received		Total
			OTC Derivatives ⁽¹⁾	Repo's	OTC Derivatives ⁽¹⁾	Repo's	
AQR Corporate Arbitrage UCITS Fund	One week to one month	USD	\$837,704	\$-	\$-	\$-	\$837,704
	One to three months	USD	2,581,524	-	-	-	2,581,524
	Three months to one year	USD	4,293,017	-	-	-	4,293,017
	Total		7,712,245	-	-	-	7,712,245
AQR Global Risk Parity UCITS Fund	Above one year	USD	-	-	-	(15,768,551)	(15,768,551)
	Total		-	-	-	(15,768,551)	(15,768,551)
AQR Managed Futures UCITS Fund	Three months to one year	USD	-	-	-	(322,491,400)	(322,491,400)
	Above one year	USD	-	-	-	(52,498,660)	(52,498,660)
	Total		-	-	-	(374,990,060)	(374,990,060)
AQR Style Premia UCITS Fund	Three months to one year	USD	-	-	-	(168,004,393)	(168,004,393)
	Above one year	USD	-	-	-	(27,349,638)	(27,349,638)
	Total		-	-	-	(195,354,031)	(195,354,031)
AQR Sustainable Delphi Long-Short Equity UCITS Fund	One week to one month	USD	22,881,036	-	-	-	22,881,036
	One to three months	USD	62,636,910	-	-	-	62,636,910
	Three months to one year	USD	98,019,358	-	-	-	98,019,358
	Total		183,537,304	-	-	-	183,537,304
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	One week to one month	USD	339,604	-	-	-	339,604
	One to three months	USD	104,606,777	-	-	-	104,606,777
	Three months to one year	USD	192,044,360	-	-	-	192,044,360
	Total		296,990,741	-	-	-	296,990,741

⁽¹⁾Includes non-TRS Contracts.

⁽²⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

AQR UCITS FUNDS

Additional Information for Shareholders (Unaudited) (continued)

1. Information Related to Security Financing Transactions and Total Return Swap Contracts (continued)

(d) Maturity of Security Financing Transactions and Total Return Swap Contracts

The below table summarises the maturity tenor of outstanding transactions by Sub-Fund as at 30 September 2024.

Sub-Fund	Maturity Tenor	Value of TRS Contracts	Fair Value of Repo's	Total
AQR Alternative Trends UCITS Fund	Above one year	\$(8,685,915)	\$-	\$(8,685,915)
	Total	(8,685,915)	-	(8,685,915)
AQR Apex UCITS Fund ⁽¹⁾	One day to one week	-	205,550,211	205,550,211
	One week to one month	(1,110,651)	-	(1,110,651)
	One to three months	(2,063,876)	-	(2,063,876)
	Three months to one year	(3,789,529)	-	(3,789,529)
	Above one year	(3,873,632)	-	(3,873,632)
	Total	(10,837,688)	205,550,211	194,712,523
AQR Corporate Arbitrage UCITS Fund	Three months to one year	20,404	-	20,404
	Above one year	(670,065)	-	(670,065)
	Total	(649,661)	-	(649,661)
AQR Global Risk Parity UCITS Fund	One day to one week	-	15,768,551	15,768,551
	One week to one month	169,421	-	169,421
	One to three months	22,528	-	22,528
	Total	191,949	15,768,551	15,960,500
AQR Managed Futures UCITS Fund	One day to one week	-	374,990,060	374,990,060
	One week to one month	795,558	-	795,558
	One to three months	490,116	-	490,116
	Three months to one year	(452,864)	-	(452,864)
	Above one year	(3,561,040)	-	(3,561,040)
	Total	(2,728,230)	374,990,060	372,261,830
AQR Style Premia UCITS Fund	One day to one week	-	195,354,031	195,354,031
	One week to one month	(470,331)	-	(470,331)
	One to three months	(2,379,375)	-	(2,379,375)
	Three months to one year	(5,010,372)	-	(5,010,372)
	Above one year	(6,402,517)	-	(6,402,517)
	Total	(14,262,595)	195,354,031	181,091,436
AQR Sustainable Delphi Long-Short Equity UCITS Fund	One week to one month	(1,085,157)	-	(1,085,157)
	One to three months	(1,905,147)	-	(1,905,147)
	Three months to one year	(737,777)	-	(737,777)
	Above one year	(2,423,446)	-	(2,423,446)
	Total	(6,151,527)	-	(6,151,527)
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund	Three months to one year	53,520,836	-	53,520,836
	Above one year	5,767,433	-	5,767,433
	Total	59,288,269	-	59,288,269

⁽¹⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

All outstanding transactions are settled and cleared bilaterally.

(e) Data on Re-use of Collateral

Non-cash collateral received by a Sub-Fund may not be sold, re-invested or pledged. Cash collateral received may be reinvested in line with the Prospectus. No cash collateral received for outstanding transactions has been reinvested during the period ended 30 September 2024.

Additional Information for Shareholders (Unaudited) (continued)

1. Information Related to Security Financing Transactions and Total Return Swap Contracts (continued)

(f) Returns on Security Financing Transactions and OTC Derivatives

All returns from securities financing transactions and OTC derivatives 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 TRS Contracts, transaction costs are not separately identifiable as they are included in the purchase and sales price upon entering and exiting. For Repo's, direct and indirect costs are not separately identifiable and are deducted from the interest income received from the counterparties.

Returns for TRS Contracts 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.

Interest earned on Repo's is reported as interest income on repurchase agreements in the Statements of Operations.

Additional Information for Shareholders Domiciled in Switzerland (Unaudited)

1. Swiss Representative and Paying Agent

Swiss Representative:
REYL & Cie S.A.
4, rue du Rhône
CH-1204 Geneva
Switzerland

Paying Agent in Switzerland:
REYL & Cie SA
Effective 1 June 2024:
4, rue du Rhône
CH-1204 Geneva
Switzerland

Previously:
Banque Cantonale de Genève
17, quai de l'Ile
CH-1204 Geneva
Switzerland

The full Prospectus for Switzerland, the Key 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 for all Sub-Funds can be obtained free of charge from the Swiss Representative:

REYL & Cie S.A.
4, rue du Rhône
CH-1204 Geneva
Switzerland
Tel.: +41 22 816 80 00
Email: frs@reyl.com
Web: www.reyl.com

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 of shares that has been launched or closed during the preceding 12 months to 30 September 2024, 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 and has not been annualised. The TNER were calculated in accordance with the applicable Asset Management Association Switzerland ("AMAS") guidelines.

Additional Information for Shareholders Domiciled in Switzerland (Unaudited) (continued)

2. Total Net Expense Ratio (continued)

For each Sub-Fund, the TNER before Performance Fee, the Performance Fee and the TNER after Performance Fee for each class of shares in issue, at any time, during the reporting period from 1 April 2024 to 30 September 2024, are presented in the following table:

Sub-Fund ⁽¹⁾	Classes of Shares	TNER before Performance Fee as at 30 September 2024	Performance Fee as at 30 September 2024	TNER after Performance Fee as at 30 September 2024
AQR Alternative Trends UCITS Fund ⁽²⁾	Class IAC1	1.64%	1.55%	3.19%
	Class IAE1	1.65%	1.82%	3.47%
	Class IAE2	1.35%	2.08%	3.43%
	Class IAET	1.70%	1.60%	3.30%
	Class IAG	1.63%	1.70%	3.33%
	Class IAG1	1.65%	1.56%	3.21%
	Class IAG2	1.35%	1.99%	3.34%
	Class IAU1	1.64%	1.19%	2.83%
	Class IAU2	1.35%	2.37%	3.72%
	Class IDE3	1.04%	0.85%	1.89%
	Class IDG3	1.04%	0.95%	1.99%
	Class IDG4	1.04%	0.73%	1.77%
	Class IDU3	1.04%	0.90%	1.94%
	Class IDU4	1.07%	0.85%	1.92%
	Class PIAUT	1.74%	0.00%	1.74%
	Class RAE	0.19%	1.96%	2.15%
	Class RAG1	1.69%	0.75%	2.44%
	Class RAU	0.19%	1.98%	2.17%

AQR UCITS FUNDS

Additional Information for Shareholders Domiciled in Switzerland (Unaudited) (continued)

2. Total Net Expense Ratio (continued)

Sub-Fund ⁽¹⁾	Classes of Shares	TNER before Performance Fee as at 30 September 2024	Performance Fee as at 30 September 2024	TNER after Performance Fee as at 30 September 2024
AQR Apex UCITS Fund ^{(2),(3),(4),(5)}	Class A1	1.35%	0.01%	1.36%
	Class A2	1.75%	0.00%	1.75%
	Class B1	1.35%	0.00%	1.35%
	Class B2	1.15%	-	1.15%
	Class C1	1.48%	0.03%	1.51%
	Class C2	1.27%	0.01%	1.28%
	Class C3	1.09%	-	1.09%
	Class D1	1.37%	0.00%	1.37%
	Class IAC1	1.74%	0.00%	1.74%
	Class IAE1	1.75%	0.00%	1.75%
	Class IAE3F	1.10%	-	1.10%
	Class IAEFT	1.79%	0.00%	1.79%
	Class IAG1	1.74%	0.00%	1.74%
	Class IAN2	1.34%	0.00%	1.34%
	Class IAN4	0.89%	0.00%	0.89%
	Class IAST	1.42%	0.00%	1.42%
	Class IAUFT	1.80%	0.00%	1.80%
	Class PIAU1	1.89%	0.00%	1.89%
	Class RACFT	2.50%	0.00%	2.50%
	Class RAE1	1.85%	0.00%	1.85%
	Class RAEFPR ⁽⁶⁾	0.22%	0.00%	0.22%
	Class RAEFT	2.34%	0.01%	2.35%
	Class RAET3	1.79%	0.00%	1.79%
	Class RAGF	1.85%	0.00%	1.85%
	Class RAUF	1.81%	0.00%	1.81%
	Class RAUFPR	0.19%	0.00%	0.19%
	Class RAUFT	2.32%	0.00%	2.32%
	Class RAUT3	1.90%	0.00%	1.90%
AQR Corporate Arbitrage UCITS Fund	Class IABFT	1.52%	-	1.52%
	Class IAE1T ⁽⁷⁾	1.00%	0.00%	1.00%
	Class IAE2	0.75%	0.04%	0.79%
	Class IAE2T	0.82%	0.02%	0.84%
	Class IAE3F	0.90%	-	0.90%
	Class IAG1	0.95%	0.00%	0.95%
	Class IAG3F ⁽⁷⁾	0.90%	-	0.90%
	Class IAU1F	1.45%	-	1.45%
	Class IAU2F	1.25%	-	1.25%

AQR UCITS FUNDS

Additional Information for Shareholders Domiciled in Switzerland (Unaudited) (continued)

2. Total Net Expense Ratio (continued)

Sub-Fund ⁽¹⁾	Classes of Shares	TNER before Performance Fee as at 30 September 2024	Performance Fee as at 30 September 2024	TNER after Performance Fee as at 30 September 2024
AQR Global Risk Parity UCITS Fund	Class A1	0.50%	-	0.50%
	Class A2	0.45%	-	0.45%
	Class A3	0.42%	-	0.42%
	Class B1	0.50%	-	0.50%
	Class B2	0.45%	-	0.45%
	Class C1	0.50%	-	0.50%
	Class C2	0.45%	-	0.45%
	Class C3	0.42%	-	0.42%
	Class D2	0.45%	-	0.45%
	Class E2	0.45%	-	0.45%
	Class IAS1F	0.50%	-	0.50%
	Class RAGF	0.61%	-	0.61%
	Class RDE4F	0.15%	-	0.15%
AQR Managed Futures UCITS Fund ^{(2),(4)}	Class A	0.75%	0.66%	1.41%
	Class B	0.75%	0.00%	0.75%
	Class C	0.75%	0.45%	1.20%
	Class E	0.65%	0.50%	1.15%
	Class F	0.55%	0.56%	1.11%
	Class G	0.55%	0.52%	1.07%
	Class I	0.55%	0.48%	1.03%
	Class K	0.75%	0.22%	0.97%
	Class M	1.15%	-	1.15%
	Class IAE2F	0.90%	-	0.90%
	Class IAET	0.80%	0.12%	0.92%
	Class IAG1F	1.15%	-	1.15%
	Class IAG3F	0.70%	-	0.70%
	Class IAG4F	0.70%	-	0.70%
	Class IAU1F	1.15%	-	1.15%
	Class PIAU1FT	1.31%	-	1.31%
	Class RAEF	0.25%	-	0.25%
	Class RAET	1.34%	0.40%	1.74%
	Class RAG4F	0.74%	-	0.74%
	Class RAU	0.85%	0.00%	0.85%

AQR UCITS FUNDS

Additional Information for Shareholders Domiciled in Switzerland (Unaudited) (continued)

2. Total Net Expense Ratio (continued)

Sub-Fund ⁽¹⁾	Classes of Shares	TNER before Performance Fee as at 30 September 2024	Performance Fee as at 30 September 2024	TNER after Performance Fee as at 30 September 2024
AQR Style Premia UCITS Fund ^{(2),(4)}	Class A	0.76%	0.95%	1.71%
	Class B	0.76%	0.99%	1.75%
	Class C	0.75%	1.30%	2.05%
	Class E	0.66%	1.18%	1.84%
	Class F	0.65%	1.20%	1.85%
	Class G	1.11%	-	1.11%
	Class K	1.10%	-	1.10%
	Class W	0.81%	1.44%	2.25%
	Class PIAUFT	1.39%	-	1.39%
	Class RAE	0.86%	0.88%	1.74%
	Class RAEF	0.26%	-	0.26%
	Class RAET	1.42%	0.00%	1.42%
	Class RAG	0.84%	1.42%	2.26%
	Class RAU	0.86%	1.14%	2.00%
AQR Sustainable Delphi Long-Short Equity UCITS Fund ^{(2),(4)}	Class IABFT	1.61%	-	1.61%
	Class IAC1	0.75%	1.46%	2.21%
	Class IAC1F	1.55%	-	1.55%
	Class IAE	0.45%	2.04%	2.49%
	Class IAE1	0.75%	1.34%	2.09%
	Class IAE1F	1.56%	-	1.56%
	Class IAE2	0.65%	1.61%	2.26%
	Class IAET	0.81%	0.98%	1.79%
	Class IAG	0.45%	2.10%	2.55%
	Class IAG1	0.75%	1.53%	2.28%
	Class IAG2	0.65%	1.52%	2.17%
	Class IAU	0.45%	2.11%	2.56%
	Class IAU1	0.75%	1.46%	2.21%
	Class IAU1F	1.55%	-	1.55%
	Class IAUFT	1.61%	-	1.61%
	Class IAUT	0.80%	1.57%	2.37%
	Class PIAUFT	1.67%	-	1.67%
	Class PRAUFT	2.43%	-	2.43%
	Class RAE	0.26%	1.30%	1.56%
	Class RAEF	1.65%	-	1.65%
	Class RAEFT	2.36%	-	2.36%
	Class RAET1	1.36%	1.47%	2.83%
	Class RAG1	0.49%	2.16%	2.65%
	Class RAG2F	1.59%	-	1.59%
	Class RAGF	1.65%	-	1.65%
	Class RAU	0.85%	1.78%	2.63%
	Class RAU1	0.49%	1.60%	2.09%
	Class RAUF	1.65%	-	1.65%
	Class RAUFT	2.35%	-	2.35%
	Class RAUT1	1.34%	1.11%	2.45%

Additional Information for Shareholders Domiciled in Switzerland (Unaudited) (continued)

2. Total Net Expense Ratio (continued)

Sub-Fund ⁽¹⁾	Classes of Shares	TNER before Performance Fee as at 30 September 2024	Performance Fee as at 30 September 2024	TNER after Performance Fee as at 30 September 2024
AQR Sustainable Emerging Relaxed Constraint Equity UCITS Fund ^{(2),(4)}	Class IAU	0.20%	0.62%	0.82%
	Class IAU1F	0.95%	-	0.95%
	Class RAEF	0.21%	-	0.21%
	Class RAGF	1.07%	-	1.07%
	Class RAGFPR	0.31%	-	0.31%

⁽¹⁾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 particular situations arising in the calculation such as annualisation of classes of shares opened or closed during the period, classes of shares with relatively small average NAV and/or updates made to certain components of the TNER during the period.

⁽²⁾Share classes are subject to Expense Cap. Please refer to the Supplement to the Prospectus.

⁽³⁾Some share classes are eligible for Performance Fee effective from 25 April 2024. Please refer to the Supplement to the Prospectus for the share classes eligible for Performance Fee.

⁽⁴⁾Investment Management Fee, Administrative and Operating Fees and/or Expense Cap rates have changed in the preceding 12 months to 30 September 2024. Please refer to the most recent Supplement to the Prospectus for the latest Investment Management Fee, Administrative and Operating Fees and Expense Cap rates.

⁽⁵⁾Sub-Fund changed its name from AQR Systematic Total Return UCITS Fund on 25 April 2024.

⁽⁶⁾Class name changed from Class RAEF effective 25 April 2024 after NAV production.

⁽⁷⁾Share class was closed during the reporting period from 1 April 2024 to 30 September 2024.



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