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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-22235

AQR Funds
(Exact name of registrant as specified in charter)

Two Greenwich Plaza, 4th Floor
Greenwich, CT 06830
(Address of principal executive offices) (Zip code)

William J. Fenrich, Esq.
Principal and Chief Legal Officer
AQR Capital Management, LLC
Two Greenwich Plaza
4th Floor
Greenwich, CT 06830
(Name and Address of Agent for Service)

Registrant's telephone number, including area code: 203-742-3600

Date of fiscal year end: September 30

Date of reporting period: April 1, 2017 to June 30, 2017

Item 1. Schedule of Investments.

File the schedules as of the close of the reporting period as set forth in §§ 210.12-12 - 12-14 of Regulation S-X [17 CFR §§ 210.12-12 — 12-14]. The schedules need not be audited.

Schedule of Investments

June 30, 2017 (Unaudited)

AQR LARGE CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
COMMON STOCKS - 97.0%		
Aerospace & Defense - 4.2%		
Boeing Co. (The)	112,874	22,320,834
General Dynamics Corp.	4,681	927,306
Huntington Ingalls Industries, Inc.	66,014	12,289,166
Northrop Grumman Corp.	26,078	6,694,483
Raytheon Co.	97,287	15,709,905
Spirit AeroSystems Holdings, Inc., Class A	219,187	12,699,695
		70,641,389
Air Freight & Logistics - 0.2%		
FedEx Corp.	15,768	**3,426,859**
Airlines - 2.7%		
Alaska Air Group, Inc.	18,204	1,633,991
Copa Holdings SA, Class A (Panama)	14,197	1,661,049
Delta Air Lines, Inc.	174,785	9,392,946
JetBlue Airways Corp. *	480,555	10,971,071
Southwest Airlines Co.	86,807	5,394,187
United Continental Holdings, Inc. *	222,190	16,719,797
		45,773,041
Auto Components - 0.7%		
Goodyear Tire & Rubber Co. (The)	48,214	1,685,561
Lear Corp.	65,195	9,262,906
		10,948,467
Automobiles - 0.6%		
General Motors Co.	156,215	5,456,590
Thor Industries, Inc.	45,946	4,802,276
		10,258,866
Banks - 7.0%		
Bank of America Corp.	612,952	14,870,216
Citigroup, Inc.	206,752	13,827,574
East West Bancorp, Inc.	14,895	872,549
Fifth Third Bancorp	56,309	1,461,782
JPMorgan Chase & Co.	354,322	32,385,031
M&T Bank Corp.	20,063	3,249,203
PNC Financial Services Group, Inc. (The)	93,068	11,621,401
Popular, Inc.	39,719	1,656,679
SunTrust Banks, Inc.	134,928	7,653,116
US Bancorp	229,101	11,894,924
Wells Fargo & Co.	307,991	17,065,781
		116,558,256
Beverages - 1.0%		
Constellation Brands, Inc., Class A	53,961	10,453,864
PepsiCo, Inc.	60,410	6,976,751
		17,430,615
Biotechnology - 2.2%		
Amgen, Inc.	14,816	2,551,760
Biogen, Inc. *	16,567	4,495,621
Bioverativ, Inc. *	8,283	498,388
Celgene Corp. *	6,594	856,363
Exelixis, Inc. *	191,065	4,705,931
Gilead Sciences, Inc.	112,785	7,982,922
United Therapeutics Corp. *	89,826	11,653,127
Vertex Pharmaceuticals, Inc. *	24,159	3,113,370
		35,857,482
Building Products - 0.7%		
Owens Corning	165,275	**11,060,203**
Capital Markets - 1.3%		
Bank of New York Mellon Corp. (The)	111,687	5,698,271
FactSet Research Systems, Inc.	9,436	1,568,074
Goldman Sachs Group, Inc. (The)	13,489	2,993,209
Morgan Stanley	22,476	1,001,531
S&P Global, Inc.	17,709	2,585,337
State Street Corp.	81,114	7,278,359
		21,124,781
Chemicals - 2.0%		
Cabot Corp.	47,048	2,513,775
Chemours Co. (The)	160,521	6,086,956
Dow Chemical Co. (The)	85,248	5,376,592
El du Pont de Nemours & Co.	59,372	4,791,914
Huntsman Corp.	72,620	1,876,501
LyondellBasell Industries NV, Class A	115,634	9,758,353
Monsanto Co.	28,162	3,333,254
		33,737,345
Commercial Services & Supplies - 0.8%		
Cintas Corp.	67,637	8,524,968
Republic Services, Inc.	13,617	867,811
Rollins, Inc.	16,121	656,286
Waste Management, Inc.	33,664	2,469,254
		12,518,319
Communications Equipment - 1.4%		
Brocade Communications Systems, Inc.	34,368	433,381
Cisco Systems, Inc.	574,363	17,977,562
Juniper Networks, Inc.	188,007	5,241,635
		23,652,578
Consumer Finance - 0.2%		
Discover Financial Services	55,792	3,469,705
Synchrony Financial	16,393	488,839
		3,958,544
Containers & Packaging - 0.1%		
Avery Dennison Corp.	9,703	**857,454**
Distributors - 0.1%		
LKQ Corp. *	30,523	**1,005,733**
Diversified Consumer Services - 0.3%		
Graham Holdings Co., Class B	1,624	973,832
H&R Block, Inc.	114,273	3,532,178
		4,506,010
Diversified Financial Services - 1.3%		
Berkshire Hathaway, Inc., Class B *	131,492	**22,270,800**
Diversified Telecommunication Services - 0.8%		
AT&T, Inc.	368,921	**13,919,389**
Electric Utilities - 2.6%		
Edison International	15,877	1,241,423
Eversource Energy	38,708	2,349,963
Exelon Corp.	236,399	8,526,912
Great Plains Energy, Inc.	41,596	1,217,931
Hawaiian Electric Industries, Inc.	24,525	794,120

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR LARGE CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Electric Utilities - 2.6% (continued)		
NextEra Energy, Inc.	25,426	3,562,945
PG&E Corp.	221,220	14,682,371
Pinnacle West Capital Corp.	114,855	9,781,052
Xcel Energy, Inc.	27,806	1,275,739
		43,432,456
Electronic Equipment, Instruments & Components - 0.9%		
Arrow Electronics, Inc. *	41,487	3,253,411
CDW Corp.	25,274	1,580,383
Corning, Inc.	259,570	7,800,078
Dolby Laboratories, Inc., Class A	32,313	1,582,044
Jabil, Inc.	44,551	1,300,444
		15,516,360
Energy Equipment & Services - 0.1%		
Baker Hughes, Inc.	30,914	**1,685,122**
Equity Real Estate Investment Trusts (REITs) - 3.1%		
American Tower Corp.	31,544	4,173,902
AvalonBay Communities, Inc.	10,236	1,967,052
Boston Properties, Inc.	11,170	1,374,133
Crown Castle International Corp.	20,620	2,065,712
Digital Realty Trust, Inc.	58,944	6,657,725
Equinix, Inc.	7,311	3,137,589
Equity Residential	45,227	2,977,293
Essex Property Trust, Inc.	2,826	727,045
GGP, Inc.	53,013	1,248,986
HCP, Inc.	45,628	1,458,271
Host Hotels & Resorts, Inc.	97,937	1,789,309
Prologis, Inc.	38,097	2,234,008
Public Storage	23,955	4,995,336
Realty Income Corp.	46,031	2,539,991
Simon Property Group, Inc.	28,970	4,686,187
Ventas, Inc.	65,952	4,582,345
Vornado Realty Trust	12,491	1,172,905
Welltower, Inc.	27,691	2,072,671
Weyerhaeuser Co.	75,677	2,535,180
		52,395,640
Food & Staples Retailing - 1.8%		
Costco Wholesale Corp.	7,308	1,168,768
Wal-Mart Stores, Inc.	386,847	29,276,581
		30,445,349
Food Products - 2.0%		
Archer-Daniels-Midland Co.	51,385	2,126,311
Bunge Ltd.	9,706	724,068
Conagra Brands, Inc.	97,386	3,482,523
Flowers Foods, Inc.	38,876	672,943
Ingredion, Inc.	78,284	9,332,236
Pilgrim's Pride Corp. *	255,929	5,609,964
Tyson Foods, Inc., Class A	185,765	11,634,462
		33,582,507
Health Care Equipment & Supplies - 0.6%		
Baxter International, Inc.	143,507	8,687,914
Hill-Rom Holdings, Inc.	11,338	902,618
		9,590,532

INVESTMENTS	SHARES	VALUE ($)
Health Care Providers & Services - 4.9%		
Anthem, Inc.	90,282	16,984,753
Centene Corp. *	65,856	5,260,577
Cigna Corp.	14,323	2,397,527
Express Scripts Holding Co. *	65,759	4,198,054
Humana, Inc.	55,352	13,318,798
McKesson Corp.	32,317	5,317,439
UnitedHealth Group, Inc.	98,735	18,307,444
WellCare Health Plans, Inc. *	87,712	15,749,567
		81,534,159
Hotels, Restaurants & Leisure - 2.8%		
Carnival Corp.	185,768	12,180,808
Darden Restaurants, Inc.	196,325	17,755,633
Domino's Pizza, Inc.	3,846	813,544
International Game Technology plc	106,575	1,950,323
Las Vegas Sands Corp.	30,572	1,953,245
McDonald's Corp.	16,798	2,572,782
Royal Caribbean Cruises Ltd.	77,602	8,476,466
Wyndham Worldwide Corp.	8,200	823,362
		46,526,163
Household Durables - 0.6%		
DR Horton, Inc.	104,531	3,613,637
NVR, Inc. *	1,296	3,124,150
PulteGroup, Inc.	132,554	3,251,550
		9,989,337
Household Products - 1.3%		
Procter & Gamble Co. (The)	248,760	**21,679,434**
Industrial Conglomerates - 0.1%		
3M Co.	5,269	**1,096,953**
Insurance - 6.7%		
Aflac, Inc.	119,729	9,300,549
Allstate Corp. (The)	169,794	15,016,581
American Financial Group, Inc.	92,559	9,197,588
Assured Guaranty Ltd.	235,855	9,844,588
Chubb Ltd.	34,239	4,977,666
CNA Financial Corp.	37,224	1,814,670
Everest Re Group Ltd.	74,846	19,055,043
First American Financial Corp.	26,485	1,183,614
Lincoln National Corp.	84,912	5,738,353
Prudential Financial, Inc.	65,511	7,084,359
Reinsurance Group of America, Inc.	73,148	9,391,472
Travelers Cos., Inc. (The)	115,307	14,589,795
Unum Group	29,505	1,375,818
WR Berkley Corp.	31,629	2,187,778
		110,757,874
Internet & Direct Marketing Retail - 1.3%		
Amazon.com, Inc. *	19,900	19,263,200
Liberty Interactive Corp. QVC Group, Class A *	41,495	1,018,287
Priceline Group, Inc. (The) *	613	1,146,629
		21,428,116
Internet Software & Services - 5.7%		
Akamai Technologies, Inc. *	112,089	5,583,153
Alphabet, Inc., Class A *	27,572	25,633,137
Alphabet, Inc., Class C *	21,385	19,433,191

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR LARGE CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Internet Software & Services - 5.7% (continued)		
Cars.com, Inc. *	17,544	467,197
eBay, Inc. *	494,571	17,270,419
Facebook, Inc., Class A *	147,502	22,269,852
IAC/InterActiveCorp *	46,459	4,796,427
		95,453,376
IT Services - 1.7%		
Accenture plc, Class A	54,344	6,721,266
Amdocs Ltd.	33,057	2,130,854
Booz Allen Hamilton Holding Corp.	126,356	4,111,624
Cognizant Technology Solutions Corp., Class A	14,274	947,794
DXC Technology Co.	19,346	1,484,225
Fiserv, Inc. *	28,636	3,503,328
International Business Machines Corp.	62,389	9,597,300
		28,496,391
Life Sciences Tools & Services - 0.2%		
Charles River Laboratories International, Inc. *	4,761	481,575
Mettler-Toledo International, Inc. *	1,212	713,311
Waters Corp. *	11,913	2,190,086
		3,384,972
Machinery - 2.0%		
Crane Co.	32,222	2,557,782
Cummins, Inc.	52,103	8,452,149
Deere & Co.	45,474	5,620,131
Ingersoll-Rand plc	23,061	2,107,545
Oshkosh Corp.	184,461	12,705,674
Toro Co. (The)	8,630	597,973
Trinity Industries, Inc.	71,391	2,001,090
		34,042,344
Media - 2.2%		
Cable One, Inc.	2,751	1,955,686
Cinemark Holdings, Inc.	20,442	794,172
Comcast Corp., Class A	388,563	15,122,872
John Wiley & Sons, Inc., Class A	12,594	664,333
TEGNA, Inc.	52,634	758,456
Time Warner, Inc.	54,921	5,514,618
Walt Disney Co. (The)	105,393	11,198,006
		36,008,143
Metals & Mining - 0.5%		
Newmont Mining Corp.	34,694	1,123,738
Royal Gold, Inc.	28,087	2,195,561
Steel Dynamics, Inc.	141,517	5,067,724
		8,387,023
Mortgage Real Estate Investment Trusts (REITs) - 0.1%		
Annaly Capital Management, Inc.	173,455	**2,090,133**
Multiline Retail - 0.3%		
Kohl's Corp.	110,665	**4,279,416**
Multi-Utilities - 1.8%		
Ameren Corp.	205,704	11,245,838
Consolidated Edison, Inc.	132,611	10,717,621
DTE Energy Co.	68,454	7,241,749
Public Service Enterprise Group, Inc.	28,658	1,232,580
		30,437,788

INVESTMENTS	SHARES	VALUE ($)
Oil, Gas & Consumable Fuels - 1.4%		
Energen Corp. *	28,117	1,388,136
Exxon Mobil Corp.	9,878	797,451
Marathon Petroleum Corp.	143,154	7,491,249
Pioneer Natural Resources Co.	10,426	1,663,781
Valero Energy Corp.	186,101	12,554,374
		23,894,991
Pharmaceuticals - 3.1%		
Johnson & Johnson	197,339	26,105,977
Merck & Co., Inc.	167,080	10,708,157
Pfizer, Inc.	417,658	14,029,132
		50,843,266
Professional Services - 0.3%		
ManpowerGroup, Inc.	45,526	**5,082,978**
Real Estate Management & Development - 0.1%		
CBRE Group, Inc., Class A *	18,438	671,143
Jones Lang LaSalle, Inc.	2,862	357,750
		1,028,893
Road & Rail - 0.6%		
CSX Corp.	28,099	1,533,081
Norfolk Southern Corp.	16,325	1,986,753
Union Pacific Corp.	53,306	5,805,556
		9,325,390
Semiconductors & Semiconductor Equipment - 5.7%		
Applied Materials, Inc.	440,923	18,214,529
Intel Corp.	649,920	21,928,301
Lam Research Corp.	75,338	10,655,053
Micron Technology, Inc. *	428,024	12,780,797
NVIDIA Corp.	42,427	6,133,247
ON Semiconductor Corp. *	53,742	754,538
Skyworks Solutions, Inc.	89,710	8,607,674
Texas Instruments, Inc.	197,777	15,214,985
		94,289,124
Software - 4.2%		
Activision Blizzard, Inc.	196,562	11,316,074
Cadence Design Systems, Inc. *	19,993	669,565
Citrix Systems, Inc. *	36,031	2,867,347
Electronic Arts, Inc. *	57,108	6,037,458
Microsoft Corp.	494,189	34,064,448
Oracle Corp.	31,497	1,579,260
Synopsys, Inc. *	69,056	5,036,254
VMware, Inc., Class A *(a)	98,225	8,587,812
		70,158,218
Specialty Retail - 3.4%		
Best Buy Co., Inc.	336,577	19,295,959
Burlington Stores, Inc. *	5,259	483,775
Dick's Sporting Goods, Inc.	59,361	2,364,349
Foot Locker, Inc.	171,836	8,468,078
Gap, Inc. (The)	150,684	3,313,541
Home Depot, Inc. (The)	83,322	12,781,595
Murphy USA, Inc. *	29,411	2,179,649
Ross Stores, Inc.	53,933	3,113,552
TJX Cos., Inc. (The)	34,706	2,504,732
Williams-Sonoma, Inc.	40,059	1,942,862
		56,448,092

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR LARGE CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Technology Hardware, Storage & Peripherals - 5.2%		
Apple, Inc.	422,778	60,888,487
Hewlett Packard Enterprise Co.	512,235	8,497,979
HP, Inc.	238,154	4,162,932
NetApp, Inc.	113,697	4,553,565
Western Digital Corp.	98,663	8,741,542
		86,844,505
Textiles, Apparel & Luxury Goods - 0.0% (b)		
Coach, Inc.	10,301	**487,649**
Thrifts & Mortgage Finance - 0.0% (b)		
New York Community Bancorp, Inc.	31,509	**413,713**
Tobacco - 1.5%		
Altria Group, Inc.	127,125	9,466,999
Philip Morris International, Inc.	100,862	11,846,242
Reynolds American, Inc.	53,626	3,487,835
		24,801,076
Trading Companies & Distributors - 0.5%		
Air Lease Corp.	17,871	667,661
MSC Industrial Direct Co., Inc., Class A	52,988	4,554,848
United Rentals, Inc. *	27,225	3,068,530
		8,291,039
Transportation Infrastructure - 0.1%		
Macquarie Infrastructure Corp.	14,016	**1,098,854**
TOTAL COMMON STOCKS (Cost $1,359,070,951)		**1,614,753,507**
SHORT-TERM INVESTMENT - 3.3%		
Investment Company - 3.3%		
Limited Purpose Cash Investment Fund, 0.81% (Cost $54,511,494) (2)(c)	54,516,946	**54,511,494**
SECURITIES LENDING COLLATERAL - 0.4%		
Investment Company - 0.4%		
Investments in a Pooled Account through Securities Lending Program with Citibank NA BlackRock Liquidity Funds T-Fund Portfolio, Institutional Shares, 0.84% (Cost $5,865,800) (2)(c)(d)	5,865,800	**5,865,800**
TOTAL INVESTMENTS IN SECURITIES AT VALUE - 100.7% (Cost $1,419,448,245)		**1,675,130,801**
LIABILITIES IN EXCESS OF OTHER ASSETS - (0.7)% (e)		**(11,539,571)**
NET ASSETS - 100.0%		**1,663,591,230**

SECTOR	VALUE	% OF NET ASSETS
Consumer Discretionary	$ 201,885,992	12.1%
Consumer Staples	127,938,982	7.7
Energy	25,580,113	1.5
Financials	277,174,101	16.7
Health Care	181,210,411	10.9
Industrials	202,357,370	12.2
Information Technology	414,410,551	24.9
Materials	42,981,822	2.6
Real Estate	53,424,533	3.2
Telecommunication Services	13,919,389	0.8
Utilities	73,870,243	4.4
Short-Term Investment	54,511,494	3.3
Securities Lending Collateral	5,865,800	0.4
Total Investments In Securities At Value	**1,675,130,801**	**100.7**
Liabilities in Excess of Other Assets (e)	(11,539,571)	(0.7)
Net Assets	**$1,663,591,230**	**100.0%**

All securities are United States companies, unless noted otherwise in parentheses.

* Non-income producing security.

(a) The security or a portion of this security is on loan at 6/30/2017. The total value of securities on loan at 6/30/2017 was $5,727,890.

(b) Represents less than 0.05% of net assets.

(c) Represents 7-day effective yield as of 6/30/2017.

(d) Represents security, or portion thereof, purchased with the cash collateral received for securities on loan.

(e) Includes appreciation/(depreciation) on futures contracts.

All securities are Level 1 with respect to ASC 820, unless otherwise noted in parentheses.

(2) Level 2 security (See Note 4).

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR LARGE CAP MULTI-STYLE FUND

Open futures contracts outstanding at June 30, 2017:

Exchange Traded

NUMBER OF CONTRACTS	COUNTERPARTY	DESCRIPTION	EXPIRATION DATE	VALUE AT TRADE DATE	VALUE AT JUNE 30, 2017	UNREALIZED APPRECIATION (DEPRECIATION)
Long Contracts:						
256	GSCO	S&P 500 E-Mini Futures	09/2017	$ 31,076,621	$ 30,987,520	$ (89,101)

Collateral pledged to, or (received from), each counterparty at June 30, 2017 was as follows:

COUNTERPARTY	OVER THE COUNTER	EXCHANGE TRADED	TOTAL
GSCO			
Cash	$—	$1,512,995	$1,512,995

See notes to Schedule of Investments.

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
COMMON STOCKS - 96.6%		
Aerospace & Defense - 1.2%		
AAR Corp.	9,576	332,862
Curtiss-Wright Corp.	21,437	1,967,488
DigitalGlobe, Inc. *	23,843	793,972
Esterline Technologies Corp. *	15,928	1,509,974
Moog, Inc., Class A *	20,096	1,441,285
National Presto Industries, Inc.	9,582	1,058,811
Teledyne Technologies, Inc. *	2,301	293,723
Vectrus, Inc. *	57,907	1,871,554
		9,269,669
Air Freight & Logistics - 0.2%		
Air Transport Services Group, Inc. *	37,962	826,812
Hub Group, Inc., Class A *	9,429	361,602
		1,188,414
Airlines - 0.4%		
Allegiant Travel Co.	5,157	699,289
Hawaiian Holdings, Inc. *	18,265	857,542
SkyWest, Inc.	36,908	1,295,471
		2,852,302
Auto Components - 4.4%		
American Axle & Manufacturing Holdings, Inc. *	353,312	5,511,667
Cooper Tire & Rubber Co. (a)	127,707	4,610,223
Cooper-Standard Holdings, Inc. *	63,496	6,404,841
Dana, Inc.	221,519	4,946,519
Dorman Products, Inc. *	25,667	2,124,458
LCI Industries	46,109	4,721,562
Standard Motor Products, Inc.	4,963	259,168
Stoneridge, Inc. *	75,842	1,168,725
Superior Industries International, Inc.	10,984	225,721
Tenneco, Inc.	53,473	3,092,344
Tower International, Inc.	16,800	377,160
		33,442,388
Automobiles - 0.1%		
Winnebago Industries, Inc.	21,124	**739,340**
Banks - 9.3%		
1st Source Corp.	12,341	591,628
Ameris Bancorp	13,565	653,833
BancorpSouth, Inc.	16,434	501,237
Bank of the Ozarks, Inc.	9,074	425,298
Brookline Bancorp, Inc.	68,576	1,001,210
Canadian Imperial Bank of Commerce (Canada)	14,453	1,173,005
Cathay General Bancorp	30,589	1,160,853
CenterState Banks, Inc.	45,102	1,121,236
Central Pacific Financial Corp.	9,052	284,866
Chemical Financial Corp.	44,405	2,149,646
City Holding Co.	5,517	363,405
Community Bank System, Inc.	4,534	252,861
Community Trust Bancorp, Inc.	5,161	225,794
Customers Bancorp, Inc. *	47,060	1,330,857
Eagle Bancorp, Inc. *	8,567	542,291
Enterprise Financial Services Corp.	29,209	1,191,727
Banks - 9.3% (continued)		
FCB Financial Holdings, Inc., Class A *	5,256	250,974
Fidelity Southern Corp.	34,506	788,807
First BanCorp *	252,971	1,464,702
First Busey Corp.	10,793	316,451
First Citizens BancShares, Inc., Class A	7,518	2,801,959
First Commonwealth Financial Corp.	20,485	259,750
First Financial Bancorp	50,378	1,395,471
First Financial Corp.	5,448	257,690
First Interstate BancSystem, Inc., Class A	54,005	2,008,986
First Merchants Corp.	53,707	2,155,799
Flushing Financial Corp.	14,191	400,044
Fulton Financial Corp.	98,410	1,869,790
Great Southern Bancorp, Inc.	12,259	655,856
Great Western Bancorp, Inc.	127,546	5,205,152
Hancock Holding Co.	73,444	3,598,756
Hanmi Financial Corp.	38,848	1,105,226
Heartland Financial USA, Inc.	30,526	1,437,775
Heritage Financial Corp.	15,782	418,223
Hilltop Holdings, Inc.	59,624	1,562,745
Home BancShares, Inc.	24,680	614,532
Hope Bancorp, Inc.	72,418	1,350,596
IBERIABANK Corp.	5,480	446,620
International Bancshares Corp.	69,059	2,420,518
LegacyTexas Financial Group, Inc.	59,138	2,254,932
MB Financial, Inc.	35,823	1,577,645
NBT Bancorp, Inc.	31,465	1,162,632
Old National Bancorp	17,158	295,975
Pacific Premier Bancorp, Inc. *	6,238	230,182
Pinnacle Financial Partners, Inc.	10,224	642,067
Preferred Bank	20,976	1,121,587
Prosperity Bancshares, Inc.	34,883	2,240,884
Renasant Corp.	24,309	1,063,276
S&T Bancorp, Inc.	7,320	262,495
Sandy Spring Bancorp, Inc.	19,049	774,532
ServisFirst Bancshares, Inc.	71,288	2,629,814
Simmons First National Corp., Class A	7,766	410,821
Stock Yards Bancorp, Inc.	7,609	295,990
Texas Capital Bancshares, Inc. *	25,526	1,975,712
Tompkins Financial Corp.	4,433	348,966
Towne Bank	25,449	783,829
TriCo Bancshares	11,642	409,216
Trustmark Corp.	43,983	1,414,493
UMB Financial Corp.	5,831	436,509
Union Bankshares Corp.	19,508	661,321
Webster Financial Corp.	5,607	292,798
Wintrust Financial Corp.	41,307	3,157,507
		70,199,352
Beverages - 0.6%		
Coca-Cola Bottling Co. Consolidated	2,177	498,250
MGP Ingredients, Inc.	37,988	1,943,846
National Beverage Corp.	23,009	2,152,722
		4,594,818
Biotechnology - 4.1%		
AMAG Pharmaceuticals, Inc. *	24,334	447,746
Array BioPharma, Inc. *	62,800	525,636
BioSpecifics Technologies Corp. *	14,323	709,132

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Biotechnology - 4.1% (continued)		
Bluebird Bio, Inc. *	7,869	826,638
Blueprint Medicines Corp. *	9,282	470,319
Clovis Oncology, Inc. *	15,212	1,424,299
Eagle Pharmaceuticals, Inc. *(a)	49,657	3,917,441
Emergent BioSolutions, Inc.*	47,233	1,601,671
Enanta Pharmaceuticals, Inc. *	10,218	367,644
Exact Sciences Corp. *	109,907	3,887,411
Exelixis, Inc. *	325,603	8,019,602
PDL BioPharma, Inc. *	472,471	1,167,003
Portola Pharmaceuticals, Inc. *	18,850	1,058,804
Prothena Corp. plc (Ireland) *(a)	14,289	773,321
Puma Biotechnology, Inc. *	10,780	942,172
Repligen Corp. *	27,584	1,143,081
Retrophin, Inc. *	24,279	470,770
TESARO, Inc. *	10,636	1,487,551
Xencor, Inc. *	65,701	1,386,948
		30,627,189
Building Products - 2.4%		
American Woodmark Corp. *	11,899	1,136,950
Apogee Enterprises, Inc.	57,426	3,264,094
Armstrong Flooring, Inc. *	11,475	206,206
Gibraltar Industries, Inc. *	60,562	2,159,035
Insteel Industries, Inc.	70,093	2,310,966
Patrick Industries, Inc. *	59,609	4,342,516
Ply Gem Holdings, Inc. *	14,505	260,365
Trex Co., Inc. *	17,334	1,172,818
Universal Forest Products, Inc.	34,749	3,033,935
		17,886,885
Capital Markets - 0.7%		
Evercore Partners, Inc., Class A	18,372	1,295,226
INTL. FCStone, Inc. *	45,107	1,703,240
Janus Henderson Group plc (United Kingdom) *	10,362	343,086
Stifel Financial Corp. *	39,372	1,810,325
		5,151,877
Chemicals - 2.3%		
American Vanguard Corp.	30,342	523,399
Chemours Co. (The)	153,752	5,830,276
FutureFuel Corp.	33,434	504,519
Ingevity Corp. *	4,093	234,938
Innospec, Inc.	18,718	1,226,965
Kraton Corp. *	6,463	222,586
Kronos Worldwide, Inc.	37,872	690,028
Rayonier Advanced Materials, Inc. (a)	96,282	1,513,553
Stepan Co.	29,730	2,590,672
Trinseo SA	60,018	4,123,237
		17,460,173
Commercial Services & Supplies - 2.3%		
ABM Industries, Inc.	8,516	353,584
ACCO Brands Corp. *	265,079	3,088,170
Brady Corp., Class A	6,648	225,367
Deluxe Corp.	39,224	2,715,085
Ennis, Inc.	78,064	1,491,022
Herman Miller, Inc.	41,279	1,254,882
HNI Corp.	39,565	1,577,457
Knoll, Inc.	24,029	481,782

INVESTMENTS	SHARES	VALUE ($)
Commercial Services & Supplies - 2.3% (continued)		
Quad/Graphics, Inc.	105,303	2,413,545
Steelcase, Inc., Class A	52,549	735,686
Tetra Tech, Inc.	11,804	540,033
UniFirst Corp.	5,911	831,678
Viad Corp.	16,359	772,963
West Corp.	27,470	640,600
		17,121,854
Communications Equipment - 1.6%		
Applied Optoelectronics, Inc. *(a)	41,031	2,535,306
Finisar Corp. *	112,543	2,923,867
InterDigital, Inc.	17,172	1,327,396
Lumentum Holdings, Inc. *	8,640	492,912
NETGEAR, Inc. *	39,408	1,698,485
Oclaro, Inc. *(a)	252,077	2,354,399
Plantronics, Inc.	8,624	451,121
		11,783,486
Construction & Engineering - 2.3%		
Argan, Inc.	76,463	4,587,780
Dycom Industries, Inc. *	21,299	1,906,686
EMCOR Group, Inc.	60,662	3,966,082
MasTec, Inc. *	75,345	3,401,827
MYR Group, Inc. *	22,656	702,789
Tutor Perini Corp. *	102,358	2,942,792
		17,507,956
Construction Materials - 0.2%		
Summit Materials, Inc., Class A *	30,505	880,679
US Concrete, Inc. *	5,720	449,306
		1,329,985
Consumer Finance - 0.6%		
FirstCash, Inc.	12,405	723,211
LendingClub Corp. *	136,429	751,724
Nelnet, Inc., Class A	17,252	811,017
Regional Management Corp. *	14,908	352,276
World Acceptance Corp. *	29,580	2,215,838
		4,854,066
Distributors - 0.1%		
Core-Mark Holding Co., Inc.	17,918	**592,369**
Diversified Consumer Services - 1.8%		
Adtalem Global Education, Inc.	109,484	4,154,918
American Public Education, Inc. *	54,097	1,279,394
Capella Education Co.	23,183	1,984,465
Career Education Corp. *	136,125	1,306,800
Grand Canyon Education, Inc. *	41,439	3,249,232
K12, Inc. *	73,623	1,319,324
Strayer Education, Inc.	3,505	326,736
		13,620,869
Diversified Telecommunication Services - 0.4%		
FairPoint Communications, Inc. *	27,386	428,591
General Communication, Inc., Class A *	13,639	499,733
IDT Corp., Class B	55,256	794,029
Vonage Holdings Corp. *	160,064	1,046,818
		2,769,171

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Electric Utilities - 0.4%		
Spark Energy, Inc., Class A (a)	147,590	**2,774,692**
Electrical Equipment - 0.1%		
Allied Motion Technologies, Inc.	1,346	36,638
Encore Wire Corp.	8,566	365,768
EnerSys	7,160	518,742
LSI Industries, Inc.	1,697	15,358
		936,506
Electronic Equipment, Instruments & Components - 4.9%		
Anixter International, Inc. *	13,647	1,067,195
AVX Corp.	42,519	694,760
Benchmark Electronics, Inc. *	28,300	914,090
Coherent, Inc. *	17,741	3,991,548
Control4 Corp. *	33,682	660,504
CTS Corp.	10,541	227,686
ePlus, Inc. *	19,819	1,468,588
II-VI, Inc. *	73,616	2,525,029
Insight Enterprises, Inc. *	39,525	1,580,605
Littelfuse, Inc.	3,816	629,640
Methode Electronics, Inc.	92,098	3,794,438
Plexus Corp. *	13,071	687,142
Rogers Corp. *	14,152	1,537,190
Sanmina Corp. *	181,465	6,913,817
SYNNEX Corp.	9,489	1,138,300
Tech Data Corp. *	34,724	3,507,124
TTM Technologies, Inc. *	247,164	4,290,767
Vishay Intertechnology, Inc.	60,218	999,619
		36,628,042
Energy Equipment & Services - 0.5%		
Atwood Oceanics, Inc. *(a)	166,970	1,360,805
Exterran Corp. *	25,828	689,608
Matrix Service Co. *	36,995	345,903
McDermott International, Inc. *	192,736	1,381,917
Parker Drilling Co. *	160,834	217,126
		3,995,359
Equity Real Estate Investment Trusts (REITs) - 6.9%		
Acadia Realty Trust	22,872	635,842
Agree Realty Corp.	28,285	1,297,433
American Assets Trust, Inc.	13,359	526,211
CBL & Associates Properties, Inc. (a)	76,168	642,096
Chesapeake Lodging Trust	23,409	572,818
Colony Starwood Homes	25,810	885,541
CoreSite Realty Corp.	17,530	1,814,881
Cousins Properties, Inc.	152,602	1,341,372
DiamondRock Hospitality Co.	98,561	1,079,243
DuPont Fabros Technology, Inc.	36,083	2,206,836
EastGroup Properties, Inc.	8,424	705,931
Education Realty Trust, Inc.	29,191	1,131,151
FelCor Lodging Trust, Inc.	109,811	791,737
First Industrial Realty Trust, Inc.	50,404	1,442,563
Four Corners Property Trust, Inc.	50,568	1,269,763
Franklin Street Properties Corp.	62,690	694,605
GEO Group, Inc. (The)	52,351	1,548,019
Global Net Lease, Inc.	21,603	480,451

INVESTMENTS	SHARES	VALUE ($)
Equity Real Estate Investment Trusts (REITs) - 6.9% (continued)		
Government Properties Income Trust	27,835	509,659
Gramercy Property Trust	53,933	1,602,349
Healthcare Realty Trust, Inc.	49,334	1,684,756
Hudson Pacific Properties, Inc.	28,576	977,013
Kite Realty Group Trust	29,359	555,766
LaSalle Hotel Properties	47,297	1,409,451
Lexington Realty Trust	86,129	853,538
LTC Properties, Inc.	15,264	784,417
Mack-Cali Realty Corp.	57,265	1,554,172
Medical Properties Trust, Inc.	101,004	1,299,922
Monmouth Real Estate Investment Corp.	74,001	1,113,715
Monogram Residential Trust, Inc.	92,620	899,340
National Health Investors, Inc.	12,852	1,017,878
Pebblebrook Hotel Trust	32,404	1,044,705
Pennsylvania REIT	35,593	402,913
Physicians Realty Trust	48,583	978,462
Potlatch Corp.	15,775	720,918
PS Business Parks, Inc.	4,743	627,926
QTS Realty Trust, Inc., Class A	20,958	1,096,732
Ramco-Gershenson Properties Trust	36,446	470,153
Retail Opportunity Investments Corp.	31,613	606,654
Rexford Industrial Realty, Inc.	45,584	1,250,825
RLJ Lodging Trust	56,430	1,121,264
Ryman Hospitality Properties, Inc.	19,404	1,242,050
Sabra Health Care REIT, Inc.	35,103	845,982
Select Income REIT	28,994	696,726
Seritage Growth Properties, Class A (a)	15,237	639,192
STAG Industrial, Inc.	23,309	643,328
Summit Hotel Properties, Inc.	66,119	1,233,119
Sunstone Hotel Investors, Inc.	92,362	1,488,875
Terreno Realty Corp.	31,022	1,044,201
Urban Edge Properties	37,635	893,079
Washington Prime Group, Inc.	62,209	520,689
Washington REIT	15,381	490,654
Xenia Hotels & Resorts, Inc.	39,930	773,444
		52,160,360
Food & Staples Retailing - 0.3%		
Ingles Markets, Inc., Class A	30,615	1,019,480
SpartanNash Co.	20,472	531,453
Weis Markets, Inc.	20,314	989,698
		2,540,631
Food Products - 1.6%		
Darling Ingredients, Inc. *	58,953	927,920
Fresh Del Monte Produce, Inc.	27,007	1,374,926
John B Sanfilippo & Son, Inc.	48,359	3,051,937
Omega Protein Corp.	147,242	2,635,632
Sanderson Farms, Inc.	37,289	4,312,473
		12,302,888
Gas Utilities - 0.9%		
ONE Gas, Inc.	35,934	2,508,553
Southwest Gas Holdings, Inc.	37,247	2,721,266
WGL Holdings, Inc.	19,538	1,630,055
		6,859,874

See notes to Schedule of Investments. (Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Health Care Equipment & Supplies - 1.2%		
Anika Therapeutics, Inc. *	25,844	1,275,143
Exactech, Inc. *	151	4,500
Glaukos Corp. *	16,172	670,653
iRadimed Corp. *(a)	31,546	271,295
LeMaitre Vascular, Inc.	30,851	963,168
Masimo Corp. *	51,221	4,670,331
Merit Medical Systems, Inc. *	8,466	322,978
OraSure Technologies, Inc. *	39,064	674,245
TransEnterix, Inc. *(a)	150,735	107,022
		8,959,335
Health Care Providers & Services - 1.5%		
AMN Healthcare Services, Inc. *	76,080	2,970,924
BioTelemetry, Inc. *	31,531	1,054,712
Chemed Corp.	12,285	2,512,651
Cross Country Healthcare, Inc. *	20,315	262,267
HealthEquity, Inc. *	28,116	1,401,020
Molina Healthcare, Inc. *	3,232	223,590
Select Medical Holdings Corp. *	30,983	475,589
Tivity Health, Inc. *	51,225	2,041,316
Triple-S Management Corp., Class B *	27,130	458,768
		11,400,837
Health Care Technology - 0.2%		
HMS Holdings Corp. *	58,973	**1,091,000**
Hotels, Restaurants & Leisure - 2.9%		
Bloomin' Brands, Inc.	45,367	963,141
Caesars Entertainment Corp. *(a)	61,192	734,304
Carrols Restaurant Group, Inc. *	24,352	298,312
Cheesecake Factory, Inc. (The)	29,239	1,470,722
Cracker Barrel Old Country Store, Inc. (a)	8,727	1,459,591
Dave & Buster's Entertainment, Inc. *	57,171	3,802,443
Denny's Corp. *	23,901	281,315
Eldorado Resorts, Inc. *	183,969	3,679,380
Intrawest Resorts Holdings, Inc. *	17,116	406,334
Jack in the Box, Inc.	19,429	1,913,756
Marcus Corp. (The)	23,752	717,310
Marriott Vacations Worldwide Corp.	29,218	3,440,419
Papa John's International, Inc.	8,466	607,520
Ruth's Hospitality Group, Inc.	50,342	1,094,939
Texas Roadhouse, Inc.	14,685	748,201
		21,617,687
Household Durables - 1.5%		
Bassett Furniture Industries, Inc.	27,413	1,040,323
Flexsteel Industries, Inc.	13,470	728,862
Hooker Furniture Corp.	10,775	443,391
Installed Building Products, Inc. *	6,082	322,042
iRobot Corp. *	30,979	2,606,573
KB Home	81,663	1,957,462
La-Z-Boy, Inc.	55,539	1,805,018
Libbey, Inc.	38,163	307,594
MDC Holdings, Inc.	6,267	221,413
TopBuild Corp. *	28,090	1,490,736
ZAGG, Inc. *	29,714	257,026
		11,180,440

INVESTMENTS	SHARES	VALUE ($)
Household Products - 0.3%		
Central Garden & Pet Co., Class A *	75,775	**2,274,765**
Insurance - 5.4%		
Ambac Financial Group, Inc. *	156,506	2,715,379
American Equity Investment Life Holding Co.	82,102	2,157,641
AMERISAFE, Inc.	17,721	1,009,211
Argo Group International Holdings Ltd.	41,966	2,543,140
CNO Financial Group, Inc.	102,829	2,147,069
Employers Holdings, Inc.	105,742	4,472,887
Enstar Group Ltd. *	4,552	904,255
FBL Financial Group, Inc., Class A	10,869	668,443
Federated National Holding Co.	17,100	273,600
Genworth Financial, Inc., Class A *	280,193	1,056,328
HCI Group, Inc. (a)	14,307	672,143
Heritage Insurance Holdings, Inc.	111,042	1,445,767
Horace Mann Educators Corp.	29,668	1,121,450
Infinity Property & Casualty Corp.	2,869	269,686
James River Group Holdings Ltd.	7,824	310,848
National General Holdings Corp.	21,749	458,904
National Western Life Group, Inc., Class A	4,428	1,415,277
Navigators Group, Inc. (The)	31,358	1,721,554
Primerica, Inc.	85,523	6,478,367
Selective Insurance Group, Inc.	73,984	3,702,899
United Fire Group, Inc.	21,635	953,238
United Insurance Holdings Corp.	13,268	208,706
Universal Insurance Holdings, Inc.	154,406	3,891,031
		40,597,823
Internet & Direct Marketing Retail - 0.6%		
1-800-Flowers.com, Inc., Class A *	58,848	573,768
Nutrisystem, Inc.	63,313	3,295,442
PetMed Express, Inc. (a)	6,792	275,755
		4,144,965
Internet Software & Services - 1.9%		
Alarm.com Holdings, Inc. *	9,391	353,383
Blucora, Inc. *	72,854	1,544,505
Brightcove, Inc. *	48,731	302,132
Carbonite, Inc. *	18,644	406,439
GrubHub, Inc. *	29,641	1,292,348
j2 Global, Inc.	25,479	2,168,008
LogMeIn, Inc.	21,986	2,297,537
Meet Group, Inc. (The) *	425,300	2,147,765
NIC, Inc.	10,433	197,705
Shutterstock, Inc. *(a)	10,629	468,526
Stamps.com, Inc. *(a)	16,003	2,478,465
TrueCar, Inc. *	32,659	650,894
		14,307,707
IT Services - 2.1%		
CACI International, Inc., Class A *	5,392	674,270
Convergys Corp.	80,089	1,904,516
CSG Systems International, Inc.	25,970	1,053,863
Hackett Group, Inc. (The)	96,945	1,502,648
MAXIMUS, Inc.	7,048	441,416
NeuStar, Inc., Class A *	167,284	5,578,921
Perficient, Inc. *	12,894	240,344
Science Applications International Corp.	33,727	2,341,328

See notes to Schedule of Investments. (Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
IT Services - 2.1% (continued)		
Sykes Enterprises, Inc. *	64,031	2,146,960
TeleTech Holdings, Inc.	5,059	206,407
		16,090,673
Leisure Products - 0.6%		
American Outdoor Brands Corp. *(a)	152,776	3,385,516
Callaway Golf Co.	16,701	213,439
JAKKS Pacific, Inc. *	52,214	208,856
Nautilus, Inc. *	31,257	598,571
Sturm Ruger & Co., Inc.	5,512	342,571
		4,748,953
Life Sciences Tools & Services - 0.5%		
Cambrex Corp. *	60,989	3,644,093
Luminex Corp.	14,975	316,272
		3,960,365
Machinery - 3.7%		
Alamo Group, Inc.	27,873	2,531,147
American Railcar Industries, Inc.	6,082	232,940
Astec Industries, Inc.	24,413	1,355,166
Barnes Group, Inc.	24,410	1,428,717
Douglas Dynamics, Inc.	21,293	700,540
Energy Recovery, Inc. *(a)	97,320	806,783
Federal Signal Corp.	19,219	333,642
Global Brass & Copper Holdings, Inc.	49,777	1,520,687
Greenbrier Cos., Inc. (The) (a)	69,803	3,228,389
John Bean Technologies Corp.	13,527	1,325,646
Kadant, Inc.	13,271	997,979
Lydall, Inc. *	35,211	1,820,409
Meritor, Inc. *	235,915	3,918,548
Mueller Industries, Inc.	8,140	247,863
Standex International Corp.	2,962	268,653
Supreme Industries, Inc., Class A	137,468	2,261,349
Wabash National Corp.	203,305	4,468,644
		27,447,102
Marine - 0.1%		
Matson, Inc.	16,596	**498,544**
Media - 0.8%		
Entravision Communications Corp., Class A	43,565	287,529
Gannett Co., Inc.	76,005	662,764
Gray Television, Inc. *	40,977	561,385
Meredith Corp.	35,103	2,086,873
MSG Networks, Inc., Class A *	32,803	736,427
Scholastic Corp.	22,947	1,000,260
Sinclair Broadcast Group, Inc., Class A	10,816	355,846
		5,691,084
Metals & Mining - 1.7%		
AK Steel Holding Corp. *	107,212	704,383
Cliffs Natural Resources, Inc. *	557,929	3,860,869
Coeur Mining, Inc. *	63,088	541,295
Commercial Metals Co.	34,423	668,839
Hecla Mining Co.	155,710	794,121
Olympic Steel, Inc.	12,768	248,721
Ryerson Holding Corp. *	105,845	1,047,865

INVESTMENTS	SHARES	VALUE ($)
Metals & Mining - 1.7% (continued)		
SunCoke Energy, Inc. *	66,854	728,709
Worthington Industries, Inc.	82,347	4,135,466
		12,730,268
Mortgage Real Estate Investment Trusts (REITs) - 1.4%		
Apollo Commercial Real Estate Finance, Inc.	65,268	1,210,721
ARMOUR Residential REIT, Inc.	17,619	440,475
Capstead Mortgage Corp.	116,801	1,218,235
CYS Investments, Inc.	166,414	1,399,542
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	21,023	480,796
Invesco Mortgage Capital, Inc.	94,224	1,574,483
New Residential Investment Corp.	122,704	1,909,274
PennyMac Mortgage Investment Trust	49,113	898,277
Redwood Trust, Inc.	79,131	1,348,392
		10,480,195
Multiline Retail - 0.1%		
Big Lots, Inc. (a)	16,104	**777,823**
Oil, Gas & Consumable Fuels - 0.6%		
Gener8 Maritime, Inc. *(a)	50,411	286,839
Jones Energy, Inc., Class A *(a)	72,562	116,099
Renewable Energy Group, Inc. *	41,319	535,081
REX American Resources Corp. *	23,313	2,251,103
Tesoro Corp.	12,048	1,127,693
		4,316,815
Paper & Forest Products - 0.7%		
Boise Cascade Co. *	13,545	411,768
Clearwater Paper Corp. *	6,515	304,576
Louisiana-Pacific Corp. *	138,564	3,340,778
Neenah Paper, Inc.	12,256	983,544
PH Glatfelter Co.	14,653	286,320
Schweitzer-Mauduit International, Inc.	6,292	234,251
		5,561,237
Personal Products - 0.6%		
Medifast, Inc.	5,499	228,043
Natural Health Trends Corp. (a)	75,926	2,114,539
USANA Health Sciences, Inc. *(a)	37,528	2,405,545
		4,748,127
Pharmaceuticals - 1.5%		
Aerie Pharmaceuticals, Inc. *	9,633	506,214
Amphastar Pharmaceuticals, Inc. *	25,630	457,752
Corcept Therapeutics, Inc. *	196,213	2,315,313
Heska Corp. *	17,337	1,769,588
Lannett Co., Inc. *(a)	59,274	1,209,190
Phibro Animal Health Corp., Class A	6,125	226,931
SciClone Pharmaceuticals, Inc. *	189,285	2,082,135
Sucampo Pharmaceuticals, Inc., Class A *(a)	45,937	482,338
Supernus Pharmaceuticals, Inc. *	50,168	2,162,241
		11,211,702
Professional Services - 1.3%		
Barrett Business Services, Inc.	38,088	2,182,062
CBIZ, Inc. *	21,255	318,825

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Professional Services - 1.3% (continued)		
ICF International, Inc. *	15,268	719,123
Insperity, Inc.	56,329	3,999,359
Kelly Services, Inc., Class A	35,700	801,465
Kforce, Inc.	12,898	252,801
Mistras Group, Inc. *	14,488	318,301
RPX Corp. *	21,011	293,103
TrueBlue, Inc. *	45,588	1,208,082
		10,093,121
Real Estate Management & Development - 0.1%		
Alexander & Baldwin, Inc.	17,385	**719,391**
Road & Rail - 0.6%		
ArcBest Corp.	11,334	233,480
Roadrunner Transportation Systems, Inc. *	43,986	319,778
Saia, Inc. *	62,412	3,201,736
Swift Transportation Co. *	27,889	739,059
		4,494,053
Semiconductors & Semiconductor Equipment - 5.7%		
Advanced Energy Industries, Inc. *	99,264	6,421,388
Advanced Micro Devices, Inc. *	325,922	4,067,507
Alpha & Omega Semiconductor Ltd. *	60,113	1,002,084
Ambarella, Inc. *(a)	23,698	1,150,538
Amkor Technology, Inc. *	412,117	4,026,383
Brooks Automation, Inc.	54,277	1,177,268
Cabot Microelectronics Corp.	25,864	1,909,539
Cirrus Logic, Inc. *	113,342	7,108,810
Entegris, Inc. *	113,845	2,498,898
Integrated Device Technology, Inc. *	27,686	714,022
MaxLinear, Inc. *	53,930	1,504,108
Microsemi Corp. *	61,611	2,883,395
MKS Instruments, Inc.	51,505	3,466,286
Monolithic Power Systems, Inc.	2,523	243,217
PDF Solutions, Inc. *	19,189	315,659
Photronics, Inc. *	114,677	1,077,964
Power Integrations, Inc.	7,377	537,783
Rudolph Technologies, Inc. *	85,708	1,958,428
Silicon Laboratories, Inc. *	8,594	587,400
Synaptics, Inc. *	11,164	577,290
		43,227,967
Software - 1.7%		
Aspen Technology, Inc. *	17,872	987,607
Barracuda Networks, Inc. *	31,276	721,225
Blackbaud, Inc.	3,259	279,459
Ebix, Inc. (a)	50,436	2,718,500
Ellie Mae, Inc. *	9,208	1,012,051
Fair Isaac Corp.	6,658	928,192
Gigamon, Inc. *	12,768	502,421
HubSpot, Inc. *	3,910	257,082
Mitek Systems, Inc. *	77,551	651,428
Paycom Software, Inc. *	20,060	1,372,305
Pegasystems, Inc.	9,086	530,168
Silver Spring Networks, Inc. *	32,155	362,708
Synchronoss Technologies, Inc. *	19,739	324,707
Take-Two Interactive Software, Inc. *	28,862	2,117,894
VASCO Data Security International, Inc.*	18,219	261,443
		13,027,190
Specialty Retail - 1.7%		
Aaron's, Inc.	44,379	1,726,343
American Eagle Outfitters, Inc.	45,317	546,070
Big 5 Sporting Goods Corp.	83,054	1,083,855
Build-A-Bear Workshop, Inc. *	19,308	201,769
Caleres, Inc.	45,490	1,263,712
Chico's FAS, Inc.	45,811	431,540
Children's Place, Inc. (The)	23,352	2,384,239
Citi Trends, Inc.	12,661	268,666
Express, Inc. *	56,282	379,903
Francesca's Holdings Corp. *	46,479	508,480
Genesco, Inc. *	7,906	268,013
Group 1 Automotive, Inc.	7,970	504,660
Haverty Furniture Cos., Inc.	11,225	281,748
Kirkland's, Inc. *	27,981	287,645
Office Depot, Inc.	264,964	1,494,397
Select Comfort Corp. *	24,322	863,188
Shoe Carnival, Inc.	16,611	346,838
		12,841,066
Textiles, Apparel & Luxury Goods - 0.6%		
Culp, Inc.	8,497	276,152
Deckers Outdoor Corp. *	3,145	214,678
Movado Group, Inc.	75,780	1,913,445
Perry Ellis International, Inc. *	12,743	247,979
Vera Bradley, Inc. *	74,362	727,260
Wolverine World Wide, Inc.	40,074	1,122,473
		4,501,987
Thrifts & Mortgage Finance - 3.3%		
Astoria Financial Corp.	34,259	690,319
BofI Holding, Inc. *(a)	111,766	2,651,090
Dime Community Bancshares, Inc.	26,665	522,634
Essent Group Ltd. *	22,222	825,325
Federal Agricultural Mortgage Corp., Class C	20,009	1,294,582
First Defiance Financial Corp.	15,248	803,265
Flagstar Bancorp, Inc. *	36,526	1,125,731
HomeStreet, Inc. *	38,437	1,063,744
Meta Financial Group, Inc.	21,525	1,915,725
MGIC Investment Corp. *	160,037	1,792,414
Oritani Financial Corp.	13,009	221,803
Provident Financial Services, Inc.	25,335	643,002
Radian Group, Inc.	249,636	4,081,549
United Financial Bancorp, Inc.	16,318	272,347
Walker & Dunlop, Inc. *	87,444	4,269,891
Washington Federal, Inc.	47,910	1,590,612
WSFS Financial Corp.	19,443	881,740
		24,645,773
Tobacco - 0.2%		
Universal Corp.	14,685	950,120
Vector Group Ltd.	35,338	753,406
		1,703,526
Trading Companies & Distributors - 0.7%		
DXP Enterprises, Inc. *	6,338	218,661
GATX Corp. (a)	49,786	3,199,746
H&E Equipment Services, Inc.	51,908	1,059,442
Rush Enterprises, Inc., Class A *	26,250	975,975
		5,453,824

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Water Utilities - 0.1%		
SJW Group	15,493	**761,946**
Wireless Telecommunication Services - 0.1%		
NII Holdings, Inc. *	107,961	86,801
Shenandoah Telecommunications Co.	31,025	952,467
		1,039,268
TOTAL COMMON STOCKS		
(Cost $587,856,894)		**727,537,074**
	NO. OF RIGHTS	
RIGHT - 0.0% (b)		
Media - 0.0% (b)		
Media General, Inc., CVR		
(Cost $10,985) (3)*(c)	36,985	**56,646**
	SHARES	
SHORT-TERM INVESTMENT - 3.2%		
Investment Company - 3.2%		
Limited Purpose Cash Investment Fund, 0.81%		
(Cost $23,883,091) (2)(d)	23,885,475	**23,883,087**
SECURITIES LENDING COLLATERAL - 5.3%		
Investment Company - 5.3%		
Investments in a Pooled Account through Securities Lending Program with Citibank NA BlackRock Liquidity Funds T-Fund Portfolio, Institutional Shares, 0.84%		
(Cost $39,659,812) (2)(d)(e)	39,659,812	**39,659,812**
TOTAL INVESTMENTS IN SECURITIES AT VALUE - 105.1%		
(Cost $651,410,782)		**791,136,619**
LIABILITIES IN EXCESS OF OTHER ASSETS - (5.1)% (f)		**(38,077,939)**
NET ASSETS - 100.0%		**753,058,680**

SECTOR	VALUE	% OF NET ASSETS
Consumer Discretionary	$ 113,955,618	15.1%
Consumer Staples	28,164,755	3.7
Energy	8,312,174	1.1
Financials	155,929,087	20.8
Health Care	67,250,428	8.9
Industrials	114,750,230	15.2
Information Technology	135,065,064	18.0
Materials	37,081,663	4.9
Real Estate	52,879,751	7.0
Telecommunication Services	3,808,439	0.5
Utilities	10,396,511	1.4
Short-Term Investment	23,883,087	3.2
Securities Lending Collateral	39,659,812	5.3
Total Investments In Securities At Value	**791,136,619**	**105.1**
Liabilities in Excess of Other Assets (f)	(38,077,939)	(5.1)
Net Assets	**$ 753,058,680**	**100.0%**

All securities are United States companies, unless noted otherwise in parentheses.

* Non-income producing security.

(a) The security or a portion of this security is on loan at 6/30/2017. The total value of securities on loan at 6/30/2017 was $38,483,025.

(b) Represents less than 0.05% of net assets.

(c) Security fair valued as of 6/30/2017 in accordance with procedures approved by the Board of Trustees. Total value of all such securities at 6/30/2017 amounted to $56,646, which represents approximately 0.01% of net assets of the fund.

(d) Represents 7-day effective yield as of 6/30/2017.

(e) Represents security, or portion thereof, purchased with the cash collateral received for securities on loan.

(f) Includes appreciation/(depreciation) on futures contracts.

All securities are Level 1 with respect to ASC 820, unless otherwise noted in parentheses.

(2) Level 2 security (See Note 4).

(3) Level 3 security (See Note 4).

Abbreviations

CVR - Contingent Value Rights

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MULTI-STYLE FUND

Open futures contracts outstanding at June 30, 2017:

Exchange Traded

NUMBER OF CONTRACTS	COUNTERPARTY	DESCRIPTION	EXPIRATION DATE	VALUE AT TRADE DATE	VALUE AT JUNE 30, 2017	UNREALIZED APPRECIATION (DEPRECIATION)
Long Contracts:						
250	JPMS	E-Mini Russell 2000 Futures	09/2017	$ 17,784,332	$ 17,678,750	$ (105,582)

Collateral pledged to, or (received from), each counterparty at June 30, 2017 was as follows:

COUNTERPARTY	OVER THE COUNTER	EXCHANGE TRADED	TOTAL
JPMS			
Cash	$—	$897,776	$897,776

See notes to Schedule of Investments.

Schedule of Investments

June 30, 2017 (Unaudited)

AQR INTERNATIONAL MULTI STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
COMMON STOCKS - 96.9%		
Australia - 6.1%		
Amcor Ltd.	29,675	369,683
Aristocrat Leisure Ltd.	246,710	4,277,199
Australia & New Zealand Banking Group Ltd.	46,711	1,030,991
BHP Billiton Ltd.	77,989	1,390,070
BHP Billiton plc	8,479	129,904
Caltex Australia Ltd.	40,315	978,981
CIMIC Group Ltd.	51,751	1,544,140
Coca-Cola Amatil Ltd.	94,029	667,245
Cochlear Ltd.	8,740	1,043,882
Commonwealth Bank of Australia	4,307	273,995
CSL Ltd.	11,411	1,211,047
Dexus, REIT	104,929	763,945
Fortescue Metals Group Ltd.	1,066,615	4,269,761
Goodman Group, REIT	41,832	252,824
GPT Group (The), REIT	196,673	723,368
Harvey Norman Holdings Ltd. (a)	47,125	138,382
Macquarie Group Ltd.	5,934	403,535
National Australia Bank Ltd.	9,458	215,155
Newcrest Mining Ltd.	150,644	2,337,958
Scentre Group, REIT	235,569	732,407
South32 Ltd.	1,474,217	3,036,160
Treasury Wine Estates Ltd.	96,024	970,990
Woodside Petroleum Ltd.	20,898	479,380
		27,241,002
Belgium - 1.0%		
Ageas	28,862	1,162,307
KBC Group NV	34,174	2,591,040
Solvay SA	1,899	254,867
Umicore SA	7,482	520,456
		4,528,670
Canada - 8.7%		
Agrium, Inc. (1)	3,542	321,014
Alimentation Couche-Tard, Inc., Class B (1)	29,492	1,413,651
Bank of Montreal (1)	30,564	2,244,220
Bank of Nova Scotia (The) (1)	39,774	2,392,635
Barrick Gold Corp. (1)	28,220	448,935
Brookfield Asset Management, Inc., Class A (1)	24,823	974,123
Canadian Imperial Bank of Commerce (1)	15,845	1,287,712
Canadian National Railway Co. (1)	38,068	3,088,768
Canadian Tire Corp. Ltd., Class A (1)	8,065	917,698
CCL Industries, Inc., Class B (1)	7,415	375,153
CGI Group, Inc., Class A (1)*	42,932	2,193,611
Constellation Software, Inc. (1)	2,463	1,288,498
Dollarama, Inc. (1)	6,101	582,954
Great-West Lifeco, Inc. (1)	3,723	100,913
Kinross Gold Corp. (1)*	155,317	631,185
Linamar Corp. (1)	5,233	257,937
Magna International, Inc. (1)	46,040	2,132,652
Open Text Corp. (1)	68,345	2,157,126
Power Corp. of Canada (1)	5,259	119,958
Restaurant Brands International, Inc. (1)	6,549	409,767
Royal Bank of Canada (1)	57,836	4,199,443
Saputo, Inc. (1)	94,544	3,007,357
Teck Resources Ltd., Class B (1)	222,070	3,849,579
Thomson Reuters Corp. (1)	9,048	418,909
Toronto-Dominion Bank (The) (1)	60,966	3,072,276
West Fraser Timber Co. Ltd. (1)	25,384	1,201,473
		39,087,547
China - 0.5%		
Yangzijiang Shipbuilding Holdings Ltd.	2,445,500	**2,113,226**
Denmark - 1.7%		
Danske Bank A/S	32,053	1,233,178
Genmab A/S *	1,661	354,158
ISS A/S	19,751	775,842
Novo Nordisk A/S, Class B	6,318	271,467
TDC A/S	94,903	551,898
Vestas Wind Systems A/S	49,516	4,573,661
		7,760,204
Finland - 1.4%		
Neste OYJ	99,299	3,918,436
Nokia OYJ	143,842	882,000
Orion OYJ, Class B	23,383	1,493,725
		6,294,161
France - 9.1%		
Airbus SE	2,014	166,206
Arkema SA	2,506	267,620
Atos SE	27,670	3,882,395
AXA SA	43,757	1,198,213
BNP Paribas SA	63,329	4,559,228
Bouygues SA	21,661	912,583
Christian Dior SE	1,591	454,926
Cie Generale des Etablissements Michelin	21,514	2,863,386
CNP Assurances	119,700	2,686,812
Eutelsat Communications SA	23,787	606,923
Lagardere SCA	13,189	416,169
L'Oreal SA	7,490	1,561,774
Peugeot SA	174,162	3,470,989
Sanofi	65,583	6,284,162
Societe Generale SA	49,037	2,644,354
Sodexo SA	14,034	1,813,788
Thales SA	23,392	2,517,548
TOTAL SA	87,165	4,327,483
		40,634,559
Germany - 8.7%		
adidas AG	1,044	200,186
Allianz SE (Registered)	19,743	3,896,126
BASF SE	6,801	631,195
Bayer AG (Registered)	46,279	5,998,230
Covestro AG (b)	77,244	5,599,731
Deutsche Lufthansa AG (Registered)	242,508	5,526,649
Deutsche Post AG (Registered)	24,027	901,932
Fresenius SE & Co. KGaA	9,490	814,744
Hannover Rueck SE	13,444	1,614,806
Henkel AG & Co. KGaA (Preference)	5,264	725,873
HOCHTIEF AG	1,352	248,199
Infineon Technologies AG	39,390	836,666
Linde AG	4,967	945,484
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen (Registered)	17,830	3,607,952

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR INTERNATIONAL MULTI STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Germany - 8.7% (continued)		
SAP SE	9,801	1,025,884
Siemens AG (Registered)	44,572	6,131,056
Vonovia SE	11,443	455,273
		39,159,986
Hong Kong - 3.5%		
Cheung Kong Property Holdings Ltd.	57,500	449,954
CK Hutchison Holdings Ltd.	56,000	702,774
CLP Holdings Ltd.	243,000	2,569,566
Galaxy Entertainment Group Ltd.	81,000	491,614
Hong Kong Exchanges & Clearing Ltd.	28,400	733,697
Kerry Properties Ltd.	70,000	237,677
Link REIT	26,000	197,783
NWS Holdings Ltd.	129,000	253,702
PCCW Ltd.	269,000	152,876
SJM Holdings Ltd.	909,000	957,788
Sun Hung Kai Properties Ltd.	91,000	1,336,806
WH Group Ltd. (b)	5,717,000	5,772,865
Wheelock & Co. Ltd.	94,000	709,005
Yue Yuen Industrial Holdings Ltd.	320,500	1,329,271
		15,895,378
Italy - 1.3%		
Enel SpA	281,656	1,510,661
Leonardo SpA	176,028	2,930,826
Poste Italiane SpA (b)	35,788	245,398
Telecom Italia SpA *	1,298,543	1,201,376
		5,888,261
Japan - 20.5%		
Acom Co. Ltd. *	10,000	45,773
AEON Financial Service Co. Ltd.	2,700	57,300
Amada Holdings Co. Ltd.	88,000	1,020,771
Asahi Glass Co. Ltd.	10,800	456,115
Asahi Kasei Corp.	240,000	2,589,195
Astellas Pharma, Inc.	133,000	1,630,141
Bandai Namco Holdings, Inc.	52,800	1,804,036
Brother Industries Ltd.	52,400	1,213,742
Credit Saison Co. Ltd.	16,800	328,960
Dai-ichi Life Holdings, Inc.	87,900	1,595,509
Daiwa House Industry Co. Ltd.	15,100	516,806
DeNA Co. Ltd.	61,900	1,391,230
Fuji Electric Co. Ltd.	48,000	253,885
Fujitsu Ltd.	551,000	4,075,343
Hitachi Chemical Co. Ltd.	64,100	1,921,757
Hitachi High-Technologies Corp.	77,800	3,029,760
Hitachi Ltd.	133,000	820,037
Hoya Corp.	14,900	775,714
Idemitsu Kosan Co. Ltd.	95,400	2,714,006
Iida Group Holdings Co. Ltd.	3,800	63,428
ITOCHU Corp.	131,600	1,959,383
Japan Tobacco, Inc.	27,100	952,514
JTEKT Corp.	37,100	545,939
Kamigumi Co. Ltd.	12,000	126,142
Kansai Electric Power Co., Inc. (The)	255,300	3,520,442
KDDI Corp.	37,100	981,207
Konami Holdings Corp.	48,700	2,710,921
Kuraray Co. Ltd.	15,600	284,061
Lion Corp.	9,900	205,345
Marubeni Corp.	275,700	1,786,165

INVESTMENTS	SHARES	VALUE ($)
Japan - 20.5% (continued)		
Mitsubishi Chemical Holdings Corp.	30,800	256,618
Mitsubishi Electric Corp.	204,100	2,951,817
Mitsubishi Estate Co. Ltd.	31,000	579,477
Mitsubishi Gas Chemical Co., Inc.	147,300	3,128,564
Mitsubishi Tanabe Pharma Corp.	49,300	1,140,413
Mitsubishi UFJ Financial Group, Inc.	340,300	2,295,340
Mitsui Fudosan Co. Ltd.	24,000	575,004
Mixi, Inc.	14,000	779,090
Mizuho Financial Group, Inc.	756,600	1,387,206
MS&AD Insurance Group Holdings, Inc.	15,900	536,286
NH Foods Ltd.	85,000	2,585,709
Nippon Express Co. Ltd.	460,000	2,886,577
Nippon Telegraph & Telephone Corp.	136,400	6,438,640
Nomura Holdings, Inc.	108,300	653,097
Nomura Real Estate Holdings, Inc.	8,000	157,437
NTT DOCOMO, Inc.	35,400	837,234
Omron Corp.	11,900	518,000
Otsuka Holdings Co. Ltd.	20,500	875,253
Recruit Holdings Co. Ltd.	9,000	154,889
Resona Holdings, Inc.	102,000	563,429
Sega Sammy Holdings, Inc.	46,700	629,619
Sekisui House Ltd.	26,900	475,420
Shin-Etsu Chemical Co. Ltd.	25,000	2,275,322
Shionogi & Co. Ltd.	24,700	1,377,220
Sompo Holdings, Inc.	34,500	1,339,113
Sumitomo Dainippon Pharma Co. Ltd.	177,200	2,418,761
Sumitomo Heavy Industries Ltd.	411,000	2,727,244
Sumitomo Mitsui Financial Group, Inc.	50,500	1,971,746
Suzuki Motor Corp.	72,500	3,453,753
T&D Holdings, Inc.	107,500	1,643,905
Tohoku Electric Power Co., Inc.	24,900	345,092
Tokyo Electric Power Co. Holdings, Inc. *	344,000	1,420,153
Tokyo Electron Ltd.	11,200	1,514,161
Toyo Seikan Group Holdings Ltd.	4,200	71,101
Toyota Tsusho Corp.	5,600	168,368
Yokogawa Electric Corp.	79,300	1,276,200
		91,782,885
Netherlands - 4.0%		
Aegon NV	280,870	1,437,467
Akzo Nobel NV	7,216	627,565
ING Groep NV	96,440	1,664,822
Koninklijke Philips NV	18,749	667,440
NN Group NV	58,957	2,091,974
Randstad Holding NV	29,147	1,699,303
Royal Dutch Shell plc, Class A	91,667	2,435,474
Royal Dutch Shell plc, Class B	97,616	2,620,640
Wolters Kluwer NV	106,365	4,498,492
		17,743,177
Singapore - 0.6%		
CapitaLand Commercial Trust, REIT	273,500	329,625
DBS Group Holdings Ltd.	66,200	996,362
Genting Singapore plc	957,700	754,539
Oversea-Chinese Banking Corp. Ltd.	27,600	216,200
SATS Ltd.	56,800	210,710
United Overseas Bank Ltd.	21,900	367,671
		2,875,107

See notes to Schedule of Investments. (Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR INTERNATIONAL MULTI STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
South Africa - 0.4%		
Investec plc	230,142	**1,719,615**
Spain - 3.6%		
Aena SA (b)	28,904	5,644,212
Banco Bilbao Vizcaya Argentaria SA	28,838	240,219
Banco Santander SA	688,835	4,573,782
CaixaBank SA	56,504	270,110
Endesa SA	27,385	631,733
Grifols SA	7,841	218,616
Iberdrola SA	211,075	1,672,648
Mapfre SA	258,234	903,874
Repsol SA	125,567	1,925,078
		16,080,272
Sweden - 2.3%		
Essity AB, Class B *	14,930	408,485
Investor AB, Class B	8,330	401,894
Nordea Bank AB	187,982	2,394,220
Sandvik AB	112,359	1,769,007
Securitas AB, Class B	104,910	1,769,463
Skanska AB, Class B	48,709	1,156,641
Svenska Cellulosa AB SCA, Class B	14,930	112,945
Swedbank AB, Class A	11,778	287,452
Telefonaktiebolaget LM Ericsson, Class B	74,353	534,608
Volvo AB, Class B	96,912	1,652,703
		10,487,418
Switzerland - 8.6%		
ABB Ltd. (Registered)	96,811	2,402,957
Adecco Group AG (Registered)	16,750	1,276,052
Baloise Holding AG (Registered)	3,204	496,299
Coca-Cola HBC AG *	33,552	986,731
Geberit AG (Registered)	654	305,392
Idorsia Ltd. *	2,701	50,984
Lonza Group AG (Registered) *	2,171	470,274
Nestle SA (Registered)	55,405	4,832,295
Novartis AG (Registered)	49,554	4,139,078
Roche Holding AG	27,471	7,019,250
SGS SA (Registered)	403	977,149
Sika AG	218	1,399,588
STMicroelectronics NV	104,823	1,507,305
Swiss Life Holding AG (Registered) *	8,121	2,747,107
Swiss Re AG	45,001	4,124,016
UBS Group AG (Registered) *	57,602	979,573
Zurich Insurance Group AG	17,230	5,028,558
		38,742,608
United Kingdom - 14.6%		
3i Group plc	23,824	280,112
Admiral Group plc	12,335	321,880
Anglo American plc *	86,776	1,159,303
Ashtead Group plc	36,497	755,219
AstraZeneca plc	4,834	323,798
Auto Trader Group plc (b)	127,653	632,056
BAE Systems plc	67,524	557,430
Barclays plc	387,956	1,026,056
Barratt Developments plc	425,246	3,123,122
Berkeley Group Holdings plc	20,460	860,334
BP plc	226,561	1,307,750
British American Tobacco plc	51,975	3,541,729

INVESTMENTS	SHARES	VALUE ($)
United Kingdom - 14.6% (continued)		
British Land Co. plc (The), REIT	80,014	631,674
BT Group plc	965,415	3,712,256
Burberry Group plc	9,589	207,494
Compass Group plc	91,810	1,937,877
Diageo plc	6,622	195,692
Direct Line Insurance Group plc	241,577	1,118,628
Dixons Carphone plc	150,583	556,655
Fiat Chrysler Automobiles NV *	359,975	3,802,982
GlaxoSmithKline plc	34,566	735,816
Hammerson plc, REIT	43,773	327,505
HSBC Holdings plc	658,054	6,108,035
Imperial Brands plc	25,501	1,145,943
J Sainsbury plc	355,007	1,164,446
Kingfisher plc	262,138	1,026,773
Land Securities Group plc, REIT	27,580	364,129
Legal & General Group plc	406,558	1,368,068
Lloyds Banking Group plc	3,829,583	3,300,244
London Stock Exchange Group plc	9,340	444,280
National Grid plc	102,135	1,265,502
Old Mutual plc	74,864	188,873
Persimmon plc	128,567	3,754,994
Prudential plc	87,891	2,017,431
Reckitt Benckiser Group plc	15,601	1,581,522
RELX plc	27,020	584,091
Rio Tinto Ltd.	10,260	498,622
Royal Mail plc	22,363	122,676
Segro plc, REIT	105,872	674,803
Sky plc	27,519	356,402
Taylor Wimpey plc	1,076,156	2,471,337
Unilever NV, CVA	47,175	2,604,145
Unilever plc	31,184	1,687,612
Vodafone Group plc	212,804	604,354
Wm Morrison Supermarkets plc	889,525	2,793,857
WPP plc	115,721	2,436,701
		65,680,208
United States - 0.3%		
Shire plc	25,582	**1,410,565**
TOTAL COMMON STOCKS (Cost $387,162,415)		**435,124,849**
SHORT-TERM INVESTMENT - 2.9%		
Investment Company - 2.9%		
Limited Purpose Cash Investment Fund, 0.81% (Cost $13,011,068) (c)	13,012,369	**13,011,068**
SECURITIES LENDING COLLATERAL - 0.3%		
Investment Company - 0.2%		
Investments in a Pooled Account through Securities Lending Program with Citibank NA BlackRock Liquidity Funds T-Fund Portfolio, Institutional Shares, 0.84% (Cost $1,098,863) (c)(d)	1,098,863	**1,098,863**

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR INTERNATIONAL MULTI STYLE FUND

INVESTMENTS	PRINCIPAL AMOUNT ($)	VALUE ($)
U.S. Treasury Obligations - 0.1%		
Investments in a Pooled Account through Securities Lending Program with Citibank NA		
U.S. Treasury Bills		
0.00%, 7/30/2017 (d)	50	50
0.00%, 8/17/2017 (d)	30,197	30,161
0.00%, 11/9/2017 (d)	80,901	80,590
U.S. Treasury Inflation Linked Bond, 0.13% 7/15/2022 (d)	1,000	1,064
U.S. Treasury Notes		
1.21%, 10/31/2017 (d)	105,096	105,190
1.11%, 4/30/2019 (d)	50	50
TOTAL U.S. TREASURY OBLIGATIONS (Cost $217,105)		**217,105**
TOTAL SECURITIES LENDING COLLATERAL (Cost $1,315,968)		**1,315,968**
TOTAL INVESTMENTS IN SECURITIES AT VALUE - 100.1% (Cost $401,489,451)		**449,451,885**
LIABILITIES IN EXCESS OF OTHER ASSETS - (0.1)% (e)		**(557,032)**
NET ASSETS - 100.0%		**448,894,853**

SECTOR	VALUE	% OF NET ASSETS
Consumer Discretionary	$ 49,037,095	10.9%
Consumer Staples	38,918,723	8.7
Energy	20,707,225	4.6
Financials	102,439,464	22.8
Health Care	40,057,299	8.9
Industrials	73,473,344	16.4
Information Technology	32,268,633	7.2
Materials	40,791,924	9.1
Real Estate	10,015,504	2.2
Telecommunication Services	14,479,841	3.2
Utilities	12,935,797	2.9
Short-Term Investment	13,011,068	2.9
Securities Lending Collateral	1,315,968	0.3
Total Investments In Securities At Value	**449,451,885**	**100.1**
Liabilities in Excess of Other Assets (e)	(557,032)	(0.1)
Net Assets	**$448,894,853**	**100.0%**

* Non-income producing security.
(a) The security or a portion of this security is on loan at 6/30/2017. The total value of securities on loan at 6/30/2017 was $1,251,027.
(b) Securities exempt from registration under Rule 144A or section 4(2), of the Securities Act of 1933. Under procedures approved by the Board of Trustees, such securities have been determined to be liquid by the investment adviser and may be resold, normally to qualified institutional buyers in transactions exempt from registration. Total value of all such securities at 6/30/2017 amounted to $17,894,262, which represents approximately 3.99% of net assets of the fund.
(c) Represents 7-day effective yield as of 6/30/2017.
(d) Represents security, or portion thereof, purchased with the cash collateral received for securities on loan.
(e) Includes appreciation/(depreciation) on futures contracts.

All securities are Level 2 with respect to ASC 820, unless otherwise noted in parentheses.
(1) Level 1 security (See Note 4).

Abbreviations

CVA - Dutch Certification
OYJ - Public Traded Company
Preference - A special type of equity investment that shares in the earnings of the company, has limited voting rights, and may have a dividend preference. Preference shares may also have liquidation preference.
REIT - Real Estate Investment Trust
SCA - Limited partnership with share capital

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR INTERNATIONAL MULTI STYLE FUND

Open futures contracts outstanding at June 30, 2017:

Exchange Traded

NUMBER OF CONTRACTS	COUNTERPARTY	DESCRIPTION	EXPIRATION DATE	VALUE AT TRADE DATE	VALUE AT JUNE 30, 2017	UNREALIZED APPRECIATION (DEPRECIATION)
Long Contracts:						
91	JPMS	E-Mini MSCI EAFE Index Futures	09/2017	$ 8,625,559	$8,597,680	$ (27,879)

Collateral pledged to, or (received from), each counterparty at June 30, 2017 was as follows:

COUNTERPARTY	OVER THE COUNTER	EXCHANGE TRADED	TOTAL
JPMS			
Cash	$—	$465,478	$465,478

See notes to Schedule of Investments.

Schedule of Investments

June 30, 2017 (Unaudited)

AQR EMERGING MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
COMMON STOCKS - 97.0%		
Brazil - 6.0%		
Banco Bradesco SA, ADR (1)*	90,471	769,004
Banco do Brasil SA (1)*	116,600	943,950
Banco Santander Brasil SA, ADR (1)	177,566	1,337,072
BR Malls Participacoes SA (1)	27,485	99,059
Braskem SA (Preference), Class A (1)	191,300	1,981,773
Centrais Eletricas Brasileiras SA (1)*	191,100	719,891
Centrais Eletricas Brasileiras SA (Preference), Class B (1)*	18,200	89,547
Cia de Saneamento Basico do Estado de Sao Paulo, ADR (1)*	6,295	59,928
Cia Paranaense de Energia, ADR (1)	16,878	123,885
CPFL Energia SA (1)	10,200	81,590
Itau Unibanco Holding SA, ADR (1)	164,729	1,820,255
Itausa - Investimentos Itau SA (Preference) (1)	385,341	1,049,164
M Dias Branco SA (1)*	66,000	987,141
Natura Cosmeticos SA (1)	17,400	134,404
Petroleo Brasileiro SA (Preference) (1)*	286,400	1,074,573
Qualicorp SA (1)	152,100	1,324,545
Sul America SA (1)	130,597	699,718
TIM Participacoes SA, ADR (1)	159,061	2,354,103
Vale SA (Preference) (1)*	319,200	2,595,686
		18,245,288
Chile - 1.6%		
Banco Santander Chile, ADR (1)	13,533	343,873
Cencosud SA (1)	503,952	1,341,443
Embotelladora Andina SA (Preference), Class B (1)	8,116	34,402
Enel Americas SA, ADR (1)	108,688	1,024,928
Enel Chile SA, ADR (1)	37,455	206,002
Latam Airlines Group SA, ADR (1)	61,260	678,148
Sociedad Quimica y Minera de Chile SA, ADR (1)	36,879	1,217,745
		4,846,541
China - 25.7%		
58.com, Inc., ADR (1)*	4,817	212,478
Agricultural Bank of China Ltd., Class H *	3,649,000	1,724,585
Air China Ltd., Class H	986,000	1,016,317
Alibaba Group Holding Ltd., ADR (1)*	73,260	10,322,334
Anhui Conch Cement Co. Ltd., Class H	448,000	1,556,953
Baidu, Inc., ADR (1)*	16,444	2,941,174
Bank of China Ltd., Class H *	4,071,000	1,996,284
Bank of Communications Co. Ltd., Class H	651,000	459,262
Beijing Capital International Airport Co. Ltd., Class H	62,000	87,325
Belle International Holdings Ltd.	593,000	467,431
China Cinda Asset Management Co. Ltd., Class H	1,789,000	666,746
China Communications Services Corp. Ltd., Class H	2,068,000	1,191,226
China Construction Bank Corp., Class H	6,438,000	5,006,487
China Everbright Bank Co. Ltd., Class H	694,000	324,307

INVESTMENTS	SHARES	VALUE ($)
China - 25.7% (continued)		
China Evergrande Group *(a)	585,000	1,049,502
China Huarong Asset Management Co. Ltd., Class H (a)(b)	391,000	151,642
China Medical System Holdings Ltd.	59,000	102,015
China Merchants Bank Co. Ltd., Class H	612,000	1,844,190
China Mobile Ltd.	589,175	6,246,317
China Overseas Land & Investment Ltd.	380,000	1,112,098
China Petroleum & Chemical Corp., Class H	2,716,000	2,126,633
China Resources Land Ltd.	290,000	844,847
China Resources Power Holdings Co. Ltd.	246,000	482,891
China Shenhua Energy Co. Ltd., Class H	550,500	1,224,793
China Southern Airlines Co. Ltd., Class H *	1,166,000	985,463
China Vanke Co. Ltd., Class H *	214,000	605,315
Chongqing Rural Commercial Bank Co. Ltd., Class H	1,886,000	1,271,964
CNOOC Ltd., ADR (1)	6,588	720,793
Country Garden Holdings Co. Ltd.	1,591,000	1,845,525
CSPC Pharmaceutical Group Ltd.	654,000	955,239
Ctrip.com International Ltd., ADR (1)*	20,700	1,114,902
Far East Horizon Ltd.	358,000	312,310
Geely Automobile Holdings Ltd.	1,415,000	3,049,740
Great Wall Motor Co. Ltd., Class H	602,500	743,566
Haitian International Holdings Ltd.	63,000	176,566
Industrial & Commercial Bank of China Ltd., Class H *	5,756,000	3,884,625
JD.com, Inc., ADR (1)*	41,989	1,646,809
NetEase, Inc., ADR (1)	4,926	1,480,903
New Oriental Education & Technology Group, Inc., ADR (1)*	7,867	554,545
Ping An Insurance Group Co. of China Ltd., Class H	124,500	820,131
SINA Corp. (1)*	3,734	317,278
Sinopec Engineering Group Co. Ltd., Class H	600,000	540,554
Sinopec Shanghai Petrochemical Co. Ltd., Class H	3,174,000	1,698,516
Sinopharm Group Co. Ltd., Class H *	50,000	225,896
Sinotrans Ltd., Class H	1,488,000	762,400
Sunny Optical Technology Group Co. Ltd.	60,000	537,302
TAL Education Group, ADR (1)	2,743	335,496
Tencent Holdings Ltd.	212,700	7,630,604
Tingyi Cayman Islands Holding Corp. *	110,000	130,480
TravelSky Technology Ltd., Class H	384,000	1,131,073
Vipshop Holdings Ltd., ADR (1)*	24,408	257,504
Weibo Corp., ADR (1)*	373	24,820
Weichai Power Co. Ltd., Class H	2,171,000	1,897,223
		78,815,379
Hong Kong - 1.4%		
Haier Electronics Group Co. Ltd. *	289,000	751,372
Nine Dragons Paper Holdings Ltd.	1,751,000	2,331,787
Sino Biopharmaceutical Ltd.	51,000	45,096
Sun Art Retail Group Ltd.	1,356,000	1,079,381
		4,207,636

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR EMERGING MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Hungary - 0.2%		
MOL Hungarian Oil & Gas plc	4,788	376,061
Richter Gedeon Nyrt	11,164	291,865
		667,926
India - 7.9%		
Axis Bank Ltd., GDR	10,724	427,149
Dr Reddy's Laboratories Ltd., ADR (1)	65,230	2,748,792
ICICI Bank Ltd., ADR (1)	362,916	3,255,360
Infosys Ltd., ADR (1)	502,826	7,552,447
Larsen & Toubro Ltd., GDR	5,509	142,203
Reliance Industries Ltd., GDR *(b)	3,336	142,446
Reliance Industries Ltd., GDR (LSE) *(b)	42,568	1,803,805
State Bank of India, GDR	20,211	859,248
Tata Motors Ltd., ADR (1)	158,749	5,240,304
Wipro Ltd., ADR (1)(a)	369,010	1,918,852
		24,090,606
Indonesia - 3.0%		
Adaro Energy Tbk. PT	6,542,000	773,982
Bank Negara Indonesia Persero Tbk. PT	652,600	320,882
Bank Rakyat Indonesia Persero Tbk. PT	728,400	831,129
Gudang Garam Tbk. PT *	200,000	1,176,019
Indofood CBP Sukses Makmur Tbk. PT	198,200	130,975
Indofood Sukses Makmur Tbk. PT	1,049,300	677,510
Telekomunikasi Indonesia Persero Tbk. PT	11,068,500	3,758,769
United Tractors Tbk. PT	550,300	1,132,631
Waskita Karya Persero Tbk. PT	1,565,500	272,037
		9,073,934
Malaysia - 2.8%		
AirAsia Bhd.	3,426,792	2,594,278
Genting Bhd.	451,500	989,726
Genting Malaysia Bhd.	865,600	1,108,923
Malayan Banking Bhd.	152,700	342,522
MISC Bhd.	172,800	300,550
Petronas Chemicals Group Bhd.	139,400	230,543
Public Bank Bhd.	257,900	1,220,658
Tenaga Nasional Bhd.	480,200	1,582,050
YTL Corp. Bhd.	501,000	170,405
		8,539,655
Mexico - 4.0%		
America Movil SAB de CV, Class L, ADR (1)	138,186	2,199,921
Arca Continental SAB de CV (1)	102,000	766,542
Coca-Cola Femsa SAB de CV, ADR (1)	5,408	457,895
Fomento Economico Mexicano SAB de CV, ADR (1)	9,111	895,976
Gentera SAB de CV (1)	223,000	334,584
Gruma SAB de CV, Class B (1)	122,620	1,599,102
Grupo Aeroportuario del Pacifico SAB de CV, Class B (1)	131,800	1,484,323
Grupo Aeroportuario del Sureste SAB de CV, ADR (1)	5,477	1,152,361
Grupo Bimbo SAB de CV, Series A (1)	52,100	130,905
Grupo Financiero Banorte SAB de CV, Class O (1)	148,000	940,986
Mexico - 4.0% (continued)		
Grupo Financiero Santander Mexico SAB de CV, Class B, ADR (1)	9,891	95,349
Grupo Lala SAB de CV (1)	76,400	139,929
Grupo Mexico SAB de CV, Series B (1)	382,400	1,076,061
Grupo Televisa SAB, ADR (1)	13,194	321,538
Industrias Penoles SAB de CV (1)	1,840	41,520
Kimberly-Clark de Mexico SAB de CV, Class A (1)	58,600	123,989
Mexichem SAB de CV (1)	113,300	304,152
OHL Mexico SAB de CV (1)	231,900	334,777
		12,399,910
Peru - 0.2%		
Credicorp Ltd. (1)	3,587	**643,472**
Philippines - 1.1%		
Ayala Corp.	12,620	212,719
Ayala Land, Inc.	183,900	144,882
Bank of the Philippine Islands	106,490	219,524
BDO Unibank, Inc.	128,390	315,625
Globe Telecom, Inc.	13,135	533,188
International Container Terminal Services, Inc.	138,040	267,386
JG Summit Holdings, Inc. *	305,970	491,035
Jollibee Foods Corp.	26,930	108,810
Metropolitan Bank & Trust Co.	62,860	108,909
Security Bank Corp.	109,660	471,552
SM Investments Corp.	30,410	483,482
		3,357,112
Poland - 1.7%		
Bank Zachodni WBK SA	2,428	224,174
Eurocash SA	23,009	192,482
Grupa Azoty SA *	5,656	96,691
Grupa Lotos SA *	22,003	302,950
Jastrzebska Spolka Weglowa SA *	8,411	167,894
Polski Koncern Naftowy ORLEN SA	114,713	3,465,004
Polskie Gornictwo Naftowe i Gazownictwo SA	424,052	723,465
Tauron Polska Energia SA *	214,160	206,908
		5,379,568
Russia - 2.8%		
Gazprom PJSC, ADR (1)	350,088	1,395,101
LUKOIL PJSC, ADR	29,278	1,427,046
Mobile TeleSystems PJSC, ADR (1)	242,935	2,035,795
Novatek PJSC, GDR	5,239	584,309
Rosneft Oil Co. PJSC, GDR	68,272	371,465
Severstal PJSC, GDR	80,435	1,054,421
Surgutneftegas OJSC, ADR (1)	88,464	379,511
Tatneft PJSC, ADR	37,708	1,421,617
		8,669,265
South Africa - 6.0%		
Bid Corp. Ltd.	19,957	455,884
Bidvest Group Ltd. (The)	186,125	2,241,390
Capitec Bank Holdings Ltd.	5,510	349,572
Exxaro Resources Ltd.	114,876	816,157
FirstRand Ltd.	162,042	584,377
Foschini Group Ltd. (The)	121,833	1,278,520
Hyprop Investments Ltd., REIT	46,204	412,274
Imperial Holdings Ltd.	101,945	1,251,704

See notes to Schedule of Investments.

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Schedule of Investments

June 30, 2017 (Unaudited)

AQR EMERGING MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
South Africa - 6.0% (continued)		
Investec Ltd.	162,985	1,201,280
Massmart Holdings Ltd.	41,369	334,030
Mondi Ltd.	33,517	868,041
Naspers Ltd., Class N	11,911	2,345,667
Nedbank Group Ltd.	11,744	187,521
Pick n Pay Stores Ltd.	34,908	157,353
Redefine Properties Ltd., REIT	130,202	104,710
Remgro Ltd.	28,077	458,005
Resilient REIT Ltd.	80,551	750,122
RMB Holdings Ltd.	68,093	305,912
Sanlam Ltd.	23,083	114,327
Sappi Ltd.	93,304	620,918
Standard Bank Group Ltd.	126,786	1,396,250
Telkom SA SOC Ltd.	212,402	999,135
Tiger Brands Ltd.	11,362	319,449
Truworths International Ltd.	149,084	814,481
		18,367,079
South Korea - 15.7%		
AMOREPACIFIC Group	1,259	143,068
Dongbu Insurance Co. Ltd.	1,450	86,170
Hana Financial Group, Inc.	17,656	697,280
Hankook Tire Co. Ltd.	789	43,858
Hanwha Chemical Corp.	7,091	187,122
Hanwha Corp.	38,699	1,603,729
Hyundai Construction Equipment Co. Ltd. *	192	57,727
Hyundai Electric & Energy System Co. Ltd. *	199	54,179
Hyundai Engineering & Construction Co. Ltd.	25,605	1,031,528
Hyundai Heavy Industries Co. Ltd. *	757	117,039
Hyundai Marine & Fire Insurance Co. Ltd.	69,669	2,396,268
Hyundai Mobis Co. Ltd.	1,242	271,516
Hyundai Robotics Co. Ltd. *	1,293	436,782
KB Financial Group, Inc.	28,012	1,414,333
Korean Air Lines Co. Ltd. *	8,563	289,615
KT Corp.	9,941	283,444
LG Display Co. Ltd.	2,734	88,423
LG Electronics, Inc.	12,305	863,263
LG Uplus Corp.	163,521	2,230,055
Lotte Chemical Corp.	6,911	2,080,049
POSCO	3,217	805,833
Posco Daewoo Corp.	30,694	598,450
S-1 Corp.	1,090	92,417
Samsung Electronics Co. Ltd.	9,129	19,014,081
Shinhan Financial Group Co. Ltd.	3,876	167,231
SK Hynix, Inc.	114,839	6,761,688
SK Innovation Co. Ltd.	19,249	2,665,917
SK Telecom Co. Ltd.	8,360	1,943,945
Woori Bank	99,523	1,603,205
		48,028,215
Taiwan - 12.5%		
AU Optronics Corp.	238,000	108,633
Casetek Holdings Ltd.	108,000	361,831
Catcher Technology Co. Ltd.	97,000	1,156,088
Cathay Financial Holding Co. Ltd. *	374,000	615,614
Chailease Holding Co. Ltd.	16,000	44,569
China Airlines Ltd.	400,000	121,340

INVESTMENTS	SHARES	VALUE ($)
Taiwan - 12.5% (continued)		
China Life Insurance Co. Ltd.	2,214,560	2,207,655
CTBC Financial Holding Co. Ltd. *	1,070,559	701,715
E.Sun Financial Holding Co. Ltd.	1,098,900	675,318
Eva Airways Corp.	307,650	152,186
Far EasTone Telecommunications Co. Ltd.	123,000	313,279
Feng TAY Enterprise Co. Ltd.	31,014	137,055
First Financial Holding Co. Ltd.	1,442,000	964,219
Formosa Chemicals & Fibre Corp.	148,000	464,304
Formosa Petrochemical Corp.	35,000	120,710
Foxconn Technology Co. Ltd.	246,929	744,760
Fubon Financial Holding Co. Ltd. *	400,000	636,526
Hon Hai Precision Industry Co. Ltd.	1,229,493	4,726,160
Innolux Corp.	2,444,000	1,276,052
Largan Precision Co. Ltd.	6,000	955,287
Lite-On Technology Corp.	574,410	942,851
Mega Financial Holding Co. Ltd.	450,000	374,088
Micro-Star International Co. Ltd. *	126,000	292,472
Nien Made Enterprise Co. Ltd.	78,000	864,946
Pegatron Corp.	402,000	1,257,541
Phison Electronics Corp.	90,000	1,111,846
Pou Chen Corp.	755,000	1,044,051
Powertech Technology, Inc. *	569,000	1,755,223
Realtek Semiconductor Corp.	410,000	1,474,698
Shin Kong Financial Holding Co. Ltd.	1,117,000	297,113
Taishin Financial Holding Co. Ltd.	331,025	150,645
Taiwan Semiconductor Manufacturing Co. Ltd., ADR (1)	279,680	9,777,613
Uni-President Enterprises Corp.	407,000	815,764
Wistron Corp.	1,405,402	1,428,603
WPG Holdings Ltd.	64,000	85,378
		38,156,133
Thailand - 2.5%		
Advanced Info Service PCL, NVDR	8,700	45,428
Charoen Pokphand Foods PCL, NVDR	2,300,600	1,678,554
Home Product Center PCL, NVDR	417,300	117,834
Indorama Ventures PCL, NVDR	89,200	99,714
Krung Thai Bank PCL, NVDR	1,087,900	601,587
PTT Global Chemical PCL, NVDR	827,400	1,667,422
PTT PCL, NVDR	87,400	951,141
Robinson PCL, NVDR	102,700	175,982
Siam Commercial Bank PCL (The), NVDR	82,900	379,011
Thai Oil PCL, NVDR	610,600	1,419,352
Thai Union Group PCL, NVDR	624,404	387,775
		7,523,800
Turkey - 1.6%		
Akbank TAS	33,251	92,618
Arcelik A/S	237,948	1,761,986
KOC Holding A/S	117,694	541,068
Turkiye Garanti Bankasi A/S	54,457	151,573
Turkiye Is Bankasi, Class C	568,147	1,203,049
Turkiye Sise ve Cam Fabrikalari A/S	398,179	520,569
Turkiye Vakiflar Bankasi TAO, Class D	308,945	568,055
		4,838,918

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR EMERGING MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
United States - 0.3%		
Yum China Holdings, Inc. (1)*	25,244	**995,371**
TOTAL COMMON STOCKS (Cost $245,543,229)		**296,845,808**
SHORT-TERM INVESTMENT - 3.1%		
Investment Company - 3.1%		
Limited Purpose Cash Investment Fund, 0.81% (Cost $9,542,774) (c)	9,543,729	**9,542,774**
SECURITIES LENDING COLLATERAL - 0.9%		
Investment Company - 0.9%		
Investments in a Pooled Account through Securities Lending Program with Citibank NA		
BlackRock Liquidity Funds T-Fund Portfolio, Institutional Shares, 0.84% (Cost $2,840,175) (c)(d)	2,840,175	**2,840,175**
TOTAL INVESTMENTS IN SECURITIES AT VALUE - 101.0% (Cost $257,926,178)		**309,228,757**
LIABILITIES IN EXCESS OF OTHER ASSETS - (1.0)% (e)		**(3,204,509)**
NET ASSETS - 100.0%		**306,024,248**

SECTOR	VALUE	% OF NET ASSETS
Consumer Discretionary	$ 28,656,900	9.4%
Consumer Staples	14,290,450	4.7
Energy	25,419,461	8.3
Financials	56,874,497	18.5
Health Care	5,693,447	1.9
Industrials	21,087,665	6.9
Information Technology	87,825,275	28.6
Materials	21,147,147	6.9
Real Estate	6,968,334	2.3
Telecommunication Services	24,134,605	7.9
Utilities	4,748,027	1.6
Short-Term Investment	9,542,774	3.1
Securities Lending Collateral	2,840,175	0.9
Total Investments In Securities At Value	**309,228,757**	**101.0**
Liabilities in Excess of Other Assets (e)	(3,204,509)	(1.0)
Net Assets	**$ 306,024,248**	**100.0%**

* Non-income producing security.
(a) The security or a portion of this security is on loan at 6/30/2017. The total value of securities on loan at 6/30/2017 was $2,663,375.
(b) Securities exempt from registration under Rule 144A or section 4(2), of the Securities Act of 1933. Under procedures approved by the Board of Trustees, such securities have been determined to be liquid by the investment adviser and may be resold, normally to qualified institutional buyers in transactions exempt from registration. Total value of all such securities at 6/30/2017 amounted to $2,097,893, which represents approximately 0.69% of net assets of the fund.
(c) Represents 7-day effective yield as of 6/30/2017.
(d) Represents security, or portion thereof, purchased with the cash collateral received for securities on loan.
(e) Includes appreciation/(depreciation) on futures contracts.

All securities are Level 2 with respect to ASC 820, unless otherwise noted in parentheses.
(1) Level 1 security (See Note 4).

Abbreviations

ADR - American Depositary Receipt
GDR - Global Depositary Receipt
LSE - London Stock Exchange
NVDR - Non-Voting Depositary Receipt
OJSC - Open Joint Stock Company
PJSC - Public Joint Stock Company
Preference - A special type of equity investment that shares in the earnings of the company, has limited voting rights, and may have a dividend preference. Preference shares may also have liquidation preference.
REIT - Real Estate Investment Trust

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR EMERGING MULTI-STYLE FUND

Open futures contracts outstanding at June 30, 2017:

Exchange Traded

NUMBER OF CONTRACTS	COUNTERPARTY	DESCRIPTION	EXPIRATION DATE	VALUE AT TRADE DATE	VALUE AT JUNE 30, 2017	UNREALIZED APPRECIATION (DEPRECIATION)
Long Contracts:						
97	BARC	E-Mini MSCI Emerging Markets Index Futures	09/2017	$ 4,899,336	$4,890,255	$ (9,081)

Collateral pledged to, or (received from), each counterparty at June 30, 2017 was as follows:

COUNTERPARTY	OVER THE COUNTER	EXCHANGE TRADED	TOTAL
BARC			
Cash	$—	$478,793	$478,793

See notes to Schedule of Investments.

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM LARGE CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
COMMON STOCKS - 96.8%		
Aerospace & Defense - 4.2%		
Boeing Co. (The)	14,359	2,839,492
BWX Technologies, Inc.	1,495	72,881
General Dynamics Corp.	2,116	419,180
Huntington Ingalls Industries, Inc.	7,742	1,441,251
Northrop Grumman Corp.	3,569	916,198
Raytheon Co.	11,163	1,802,601
Spirit AeroSystems Holdings, Inc., Class A	20,707	1,199,764
		8,691,367
Air Freight & Logistics - 0.2%		
FedEx Corp.	1,571	**341,425**
Airlines - 2.8%		
Alaska Air Group, Inc.	2,764	248,097
Copa Holdings SA, Class A (Panama)	2,604	304,668
Delta Air Lines, Inc.	25,113	1,349,573
JetBlue Airways Corp. *	55,707	1,271,791
Southwest Airlines Co.	10,829	672,914
United Continental Holdings, Inc. *	24,506	1,844,076
		5,691,119
Auto Components - 0.6%		
Goodyear Tire & Rubber Co. (The)	4,810	168,158
Lear Corp.	7,667	1,089,327
		1,257,485
Automobiles - 0.6%		
General Motors Co.	18,491	645,891
Thor Industries, Inc.	4,858	507,758
		1,153,649
Banks - 7.0%		
Bank of America Corp.	77,816	1,887,816
Citigroup, Inc.	21,870	1,462,666
East West Bancorp, Inc.	3,240	189,799
Fifth Third Bancorp	15,549	403,652
JPMorgan Chase & Co.	43,114	3,940,620
M&T Bank Corp.	515	83,404
PNC Financial Services Group, Inc. (The)	10,155	1,268,055
Popular, Inc.	5,374	224,149
Regions Financial Corp.	31,659	463,488
SunTrust Banks, Inc.	19,632	1,113,527
US Bancorp	27,273	1,416,014
Wells Fargo & Co.	36,516	2,023,352
		14,476,542
Beverages - 1.2%		
Constellation Brands, Inc., Class A	5,091	986,279
Molson Coors Brewing Co., Class B	2,182	188,394
PepsiCo, Inc.	10,497	1,212,299
		2,386,972
Biotechnology - 1.9%		
Amgen, Inc.	2,059	354,622
Biogen, Inc. *	1,936	525,353
Bioverativ, Inc. *	803	48,316
Celgene Corp. *	851	110,519
Exelixis, Inc. *	23,615	581,637
Gilead Sciences, Inc.	15,018	1,062,974
United Therapeutics Corp. *	6,961	903,051
Vertex Pharmaceuticals, Inc. *	2,840	365,991
		3,952,463
Building Products - 0.7%		
AO Smith Corp.	3,592	202,337
Lennox International, Inc.	479	87,964
Owens Corning	17,377	1,162,869
		1,453,170
Capital Markets - 1.2%		
Bank of New York Mellon Corp. (The)	16,093	821,065
BlackRock, Inc.	230	97,154
Goldman Sachs Group, Inc. (The)	827	183,511
Morgan Stanley	7,455	332,195
S&P Global, Inc.	1,350	197,086
State Street Corp.	9,798	879,175
		2,510,186
Chemicals - 2.0%		
Cabot Corp.	3,532	188,715
Chemours Co. (The)	19,840	752,333
Dow Chemical Co. (The)	12,625	796,259
EI du Pont de Nemours & Co.	6,988	564,002
Huntsman Corp.	4,529	117,029
LyondellBasell Industries NV, Class A	15,338	1,294,374
Monsanto Co.	2,354	278,619
Sherwin-Williams Co. (The)	266	93,355
		4,084,686
Commercial Services & Supplies - 0.8%		
Cintas Corp.	6,935	874,087
Republic Services, Inc.	1,912	121,852
Rollins, Inc.	2,483	101,083
Waste Management, Inc.	7,196	527,827
		1,624,849
Communications Equipment - 1.2%		
Brocade Communications Systems, Inc.	2,783	35,093
Cisco Systems, Inc.	56,610	1,771,893
Juniper Networks, Inc.	22,768	634,772
		2,441,758
Consumer Finance - 0.2%		
Capital One Financial Corp.	2,959	244,472
Discover Financial Services	3,830	238,188
		482,660
Containers & Packaging - 0.2%		
Avery Dennison Corp.	1,201	106,133
Packaging Corp. of America	1,962	218,547
		324,680
Distributors - 0.0% (a)		
LKQ Corp. *	2,069	**68,174**
Diversified Consumer Services - 0.2%		
Graham Holdings Co., Class B	127	76,156

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM LARGE CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Diversified Consumer Services - 0.2% (continued)		
H&R Block, Inc.	13,884	429,154
		505,310
Diversified Financial Services - 1.3%		
Berkshire Hathaway, Inc., Class B *	15,976	**2,705,855**
Diversified Telecommunication Services - 0.4%		
AT&T, Inc.	21,326	**804,630**
Electric Utilities - 3.0%		
Edison International	2,059	160,993
Eversource Energy	7,237	439,358
Exelon Corp.	29,218	1,053,893
Great Plains Energy, Inc.	8,834	258,659
NextEra Energy, Inc.	3,907	547,488
PG&E Corp.	31,688	2,103,133
Pinnacle West Capital Corp.	17,186	1,463,560
Xcel Energy, Inc.	4,568	209,580
		6,236,664
Electronic Equipment, Instruments & Components - 0.9%		
Arrow Electronics, Inc. *	5,892	462,051
CDW Corp.	2,471	154,512
Corning, Inc.	32,067	963,613
Dolby Laboratories, Inc., Class A	3,085	151,042
Jabil, Inc.	3,071	89,642
		1,820,860
Energy Equipment & Services - 0.1%		
Baker Hughes, Inc.	3,064	**167,019**
Equity Real Estate Investment Trusts (REITs) - 3.1%		
American Tower Corp.	3,811	504,272
AvalonBay Communities, Inc.	1,100	211,387
Boston Properties, Inc.	2,258	277,779
Crown Castle International Corp.	2,021	202,464
Digital Realty Trust, Inc.	5,753	649,801
Equinix, Inc.	908	389,677
Equity Residential	6,814	448,566
Essex Property Trust, Inc.	523	134,552
GGP, Inc.	8,721	205,467
HCP, Inc.	9,749	311,578
Host Hotels & Resorts, Inc.	12,303	224,776
Prologis, Inc.	6,831	400,570
Public Storage	2,231	465,230
Realty Income Corp.	5,417	298,910
Simon Property Group, Inc.	3,193	516,500
Ventas, Inc.	7,001	486,429
Vornado Realty Trust	2,869	269,399
Welltower, Inc.	3,145	235,403
Weyerhaeuser Co.	4,966	166,361
		6,399,121
Food & Staples Retailing - 2.0%		
Costco Wholesale Corp.	783	125,225
Walgreens Boots Alliance, Inc.	1,043	81,677
Wal-Mart Stores, Inc.	51,332	3,884,806
		4,091,708

INVESTMENTS	SHARES	VALUE ($)
Food Products - 1.9%		
Archer-Daniels-Midland Co.	6,195	256,349
Bunge Ltd.	1,179	87,953
Conagra Brands, Inc.	15,538	555,639
Flowers Foods, Inc.	6,915	119,699
Ingredion, Inc.	7,471	890,618
Pilgrim's Pride Corp. *	27,550	603,896
Tyson Foods, Inc., Class A	21,494	1,346,169
		3,860,323
Health Care Equipment & Supplies - 0.7%		
Baxter International, Inc.	17,159	1,038,806
Danaher Corp.	3,850	324,901
Hill-Rom Holdings, Inc.	787	62,653
		1,426,360
Health Care Providers & Services - 4.9%		
Aetna, Inc.	4,609	699,784
Anthem, Inc.	8,489	1,597,036
Centene Corp. *	7,308	583,763
Cigna Corp.	1,272	212,920
Express Scripts Holding Co. *	4,952	316,136
Humana, Inc.	6,266	1,507,725
McKesson Corp.	1,917	315,423
UnitedHealth Group, Inc.	10,791	2,000,867
WellCare Health Plans, Inc. *	15,944	2,862,905
		10,096,559
Hotels, Restaurants & Leisure - 2.6%		
Carnival Corp.	21,082	1,382,347
Darden Restaurants, Inc.	24,626	2,227,176
International Game Technology plc	3,274	59,914
Las Vegas Sands Corp.	2,669	170,522
McDonald's Corp.	1,933	296,058
Royal Caribbean Cruises Ltd.	9,727	1,062,480
Wyndham Worldwide Corp.	1,323	132,843
		5,331,340
Household Durables - 0.6%		
DR Horton, Inc.	12,581	434,925
NVR, Inc. *	151	364,002
PulteGroup, Inc.	15,185	372,488
		1,171,415
Household Products - 1.5%		
Procter & Gamble Co. (The)	35,873	**3,126,332**
Industrial Conglomerates - 0.1%		
3M Co.	1,376	**286,469**
Insurance - 6.5%		
Aflac, Inc.	16,109	1,251,347
Allstate Corp. (The)	19,006	1,680,891
American Financial Group, Inc.	8,002	795,159
Assured Guaranty Ltd.	48,853	2,039,124
Chubb Ltd.	7,280	1,058,367
Everest Re Group Ltd.	9,078	2,311,168
First American Financial Corp.	3,974	177,598
Lincoln National Corp.	3,716	251,127

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM LARGE CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Insurance - 6.5% (continued)		
Prudential Financial, Inc.	9,289	1,004,513
Reinsurance Group of America, Inc.	9,783	1,256,039
Travelers Cos., Inc. (The)	12,093	1,530,127
Unum Group	2,416	112,658
		13,468,118
Internet & Direct Marketing Retail - 1.4%		
Amazon.com, Inc. *	2,457	2,378,376
Liberty Interactive Corp. QVC Group, Class A *	8,067	197,964
Priceline Group, Inc. (The) *	216	404,032
		2,980,372
Internet Software & Services - 5.5%		
Akamai Technologies, Inc. *	9,542	475,287
Alphabet, Inc., Class A *	3,492	3,246,443
Alphabet, Inc., Class C *	2,644	2,402,682
Cars.com, Inc. *	807	21,490
eBay, Inc. *	63,140	2,204,849
Facebook, Inc., Class A *	15,855	2,393,788
IAC/InterActiveCorp *	6,383	658,981
		11,403,520
IT Services - 1.7%		
Accenture plc, Class A	7,680	949,862
Amdocs Ltd.	4,246	273,697
Booz Allen Hamilton Holding Corp.	8,800	286,352
Cognizant Technology Solutions Corp., Class A	2,714	180,210
DXC Technology Co.	2,410	184,895
Fiserv, Inc. *	889	108,760
International Business Machines Corp.	9,303	1,431,081
Leidos Holdings, Inc.	1,612	83,324
		3,498,181
Life Sciences Tools & Services - 0.3%		
Charles River Laboratories International, Inc. *	1,232	124,617
Mettler-Toledo International, Inc. *	173	101,817
Waters Corp. *	1,839	338,082
		564,516
Machinery - 3.0%		
Crane Co.	2,689	213,453
Cummins, Inc.	6,483	1,051,672
Deere & Co.	5,999	741,417
Illinois Tool Works, Inc.	2,160	309,420
Ingersoll-Rand plc	2,842	259,730
Oshkosh Corp.	35,756	2,462,873
Stanley Black & Decker, Inc.	3,658	514,790
Toro Co. (The)	1,834	127,078
Trinity Industries, Inc.	15,417	432,139
		6,112,572
Media - 2.1%		
Cable One, Inc.	205	145,734
Comcast Corp., Class A	48,518	1,888,321
John Wiley & Sons, Inc., Class A	1,815	95,741
Scripps Networks Interactive, Inc., Class A	1,916	130,882

INVESTMENTS	SHARES	VALUE ($)
Media - 2.1% (continued)		
Time Warner, Inc.	5,444	546,632
Walt Disney Co. (The)	14,462	1,536,588
		4,343,898
Metals & Mining - 0.4%		
Newmont Mining Corp.	2,949	95,518
Reliance Steel & Aluminum Co.	1,261	91,813
Royal Gold, Inc.	3,472	271,406
Steel Dynamics, Inc.	10,249	367,017
		825,754
Mortgage Real Estate Investment Trusts (REITs) - 0.2%		
Annaly Capital Management, Inc.	27,716	**333,978**
Multiline Retail - 0.1%		
Kohl's Corp.	5,846	226,065
Target Corp.	1,145	59,872
		285,937
Multi-Utilities - 2.1%		
Ameren Corp.	24,559	1,342,641
Consolidated Edison, Inc.	18,045	1,458,397
DTE Energy Co.	9,441	998,763
Public Service Enterprise Group, Inc.	10,287	442,444
		4,242,245
Oil, Gas & Consumable Fuels - 1.5%		
Energen Corp. *	6,162	304,218
Exxon Mobil Corp.	1,363	110,035
Marathon Petroleum Corp.	18,549	970,669
Pioneer Natural Resources Co.	794	126,707
Valero Energy Corp.	24,352	1,642,786
		3,154,415
Personal Products - 0.0% (a)		
Nu Skin Enterprises, Inc., Class A	1,653	**103,875**
Pharmaceuticals - 3.0%		
Johnson & Johnson	22,081	2,921,095
Merck & Co., Inc.	19,697	1,262,381
Pfizer, Inc.	58,030	1,949,228
		6,132,704
Professional Services - 0.3%		
ManpowerGroup, Inc.	5,452	**608,716**
Real Estate Management & Development - 0.1%		
CBRE Group, Inc., Class A *	4,543	165,365
Jones Lang LaSalle, Inc.	772	96,500
		261,865
Road & Rail - 0.5%		
CSX Corp.	5,373	293,151
Norfolk Southern Corp.	991	120,605
Union Pacific Corp.	5,674	617,955
		1,031,711
Semiconductors & Semiconductor Equipment - 5.4%		
Applied Materials, Inc.	53,888	2,226,113
Intel Corp.	78,238	2,639,750
Lam Research Corp.	8,722	1,233,553
Micron Technology, Inc. *	51,728	1,544,598

See notes to Schedule of Investments.

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Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM LARGE CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Semiconductors & Semiconductor Equipment - 5.4% (continued)		
NVIDIA Corp.	7,704	1,113,690
ON Semiconductor Corp. *	6,834	95,949
Skyworks Solutions, Inc.	8,386	804,637
Teradyne, Inc.	3,157	94,805
Texas Instruments, Inc.	18,513	1,424,205
		11,177,300
Software - 4.4%		
Activision Blizzard, Inc.	26,354	1,517,200
Adobe Systems, Inc. *	2,751	389,101
Cadence Design Systems, Inc. *	3,460	115,875
Citrix Systems, Inc. *	7,740	615,949
Electronic Arts, Inc. *	8,700	919,764
Microsoft Corp.	58,007	3,998,423
Oracle Corp.	3,877	194,393
Synopsys, Inc. *	3,004	219,082
VMware, Inc., Class A *(b)	11,650	1,018,559
		8,988,346
Specialty Retail - 3.1%		
Best Buy Co., Inc.	39,734	2,277,950
Foot Locker, Inc.	21,810	1,074,797
Gap, Inc. (The)	18,676	410,685
Home Depot, Inc. (The)	10,523	1,614,228
Murphy USA, Inc. *	2,589	191,871
Ross Stores, Inc.	6,209	358,446
TJX Cos., Inc. (The)	4,715	340,281
Williams-Sonoma, Inc.	3,146	152,581
		6,420,839
Technology Hardware, Storage & Peripherals - 5.3%		
Apple, Inc.	52,127	7,507,331
Hewlett Packard Enterprise Co.	62,681	1,039,878
HP, Inc.	30,381	531,060
NetApp, Inc.	15,530	621,976
Western Digital Corp.	12,975	1,149,585
		10,849,830
Textiles, Apparel & Luxury Goods - 0.1%		
Coach, Inc.	1,274	60,311
PVH Corp.	1,360	155,720
		216,031
Thrifts & Mortgage Finance - 0.0% (a)		
New York Community Bancorp, Inc.	5,186	**68,092**
Tobacco - 1.4%		
Altria Group, Inc.	14,357	1,069,166
Philip Morris International, Inc.	13,396	1,573,360
Reynolds American, Inc.	4,087	265,818
		2,908,344
Trading Companies & Distributors - 0.3%		
MSC Industrial Direct Co., Inc., Class A	3,993	343,238
United Rentals, Inc. *	2,683	302,401
		645,639
TOTAL COMMON STOCKS (Cost $170,765,319)		**199,597,948**

INVESTMENTS	SHARES	VALUE ($)
EXCHANGE TRADED FUND - 2.0%		
SPDR S&P 500 Fund Trust (Cost $3,567,914)	17,545	**4,242,381**
SHORT-TERM INVESTMENT - 1.7%		
Investment Company - 1.7%		
Limited Purpose Cash Investment Fund, 0.81% (Cost $3,600,881) (2)(c)	3,601,241	**3,600,881**
SECURITIES LENDING COLLATERAL - 0.4%		
Investment Company - 0.4%		
Investments in a Pooled Account through Securities Lending Program with Citibank NA BlackRock Liquidity Funds T-Fund Portfolio, Institutional Shares, 0.84% (Cost $747,600) (2)(c)(d)	747,600	**747,600**
TOTAL INVESTMENTS IN SECURITIES AT VALUE - 100.9% (Cost $178,681,714)		**208,188,810**
LIABILITIES IN EXCESS OF OTHER ASSETS - (0.9)%		**(1,901,702)**
NET ASSETS - 100.0%		**206,287,108**

See notes to Schedule of Investments.

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Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM LARGE CAP MULTI-STYLE FUND

SECTOR	VALUE	% OF NET ASSETS
Consumer Discretionary	$ 23,734,450	11.5%
Consumer Staples	16,477,554	8.0
Energy	3,321,433	1.6
Exchange Traded Fund	4,242,381	2.0
Financials	34,045,431	16.6
Health Care	22,172,603	10.7
Industrials	26,487,036	12.8
Information Technology	50,179,796	24.4
Materials	5,235,120	2.5
Real Estate	6,660,986	3.2
Telecommunication Services	804,630	0.4
Utilities	10,478,909	5.1
Short-Term Investment	3,600,881	1.7
Securities Lending Collateral	747,600	0.4
Total Investments In Securities At Value	**208,188,810**	**100.9**
Liabilities in Excess of Other Assets	(1,901,702)	(0.9)
Net Assets	**$206,287,108**	**100.0%**

All securities are United States companies, unless noted otherwise in parentheses.

* Non-income producing security.

(a) Represents less than 0.05% of net assets.

(b) The security or a portion of this security is on loan at 6/30/2017. The total value of securities on loan at 6/30/2017 was $731,220.

(c) Represents 7-day effective yield as of 6/30/2017.

(d) Represents security, or portion thereof, purchased with the cash collateral received for securities on loan.

All securities are Level 1 with respect to ASC 820, unless otherwise noted in parentheses.

(2) Level 2 security (See Note 4).

Abbreviations

SPDR - Standard & Poor's Depository Receipts

See notes to Schedule of Investments.

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM SMALL CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
COMMON STOCKS - 93.7%		
Aerospace & Defense - 1.6%		
AAR Corp.	522	18,145
Curtiss-Wright Corp.	441	40,475
DigitalGlobe, Inc. *	820	27,306
Ducommun, Inc. *	1,754	55,391
Esterline Technologies Corp. *	664	62,947
Moog, Inc., Class A *	620	44,466
National Presto Industries, Inc.	153	16,907
Teledyne Technologies, Inc. *	210	26,807
Vectrus, Inc. *	4,344	140,398
		432,842
Air Freight & Logistics - 0.1%		
Air Transport Services Group, Inc. *	424	9,235
Hub Group, Inc., Class A *	503	19,290
		28,525
Airlines - 0.2%		
Allegiant Travel Co.	100	13,560
Hawaiian Holdings, Inc. *	353	16,574
SkyWest, Inc.	613	21,516
		51,650
Auto Components - 4.2%		
American Axle & Manufacturing Holdings, Inc. *	12,712	198,307
Cooper Tire & Rubber Co.	3,987	143,931
Cooper-Standard Holdings, Inc. *	2,098	211,625
Dana, Inc.	8,236	183,910
Dorman Products, Inc. *	955	79,045
LCI Industries	1,600	163,840
Standard Motor Products, Inc.	409	21,358
Stoneridge, Inc. *	2,663	41,037
Superior Industries International, Inc.	394	8,097
Tenneco, Inc.	1,746	100,971
Tower International, Inc.	816	18,319
		1,170,440
Automobiles - 0.0% (a)		
Winnebago Industries, Inc.	192	**6,720**
Banks - 9.0%		
1st Source Corp.	596	28,572
Ameris Bancorp	415	20,003
BancFirst Corp.	185	17,871
BancorpSouth, Inc.	1,587	48,404
Bank of the Ozarks, Inc.	376	17,623
Brookline Bancorp, Inc.	576	8,410
Canadian Imperial Bank of Commerce (Canada)	407	33,032
Cathay General Bancorp	1,997	75,786
CenterState Banks, Inc.	1,055	26,227
Chemical Financial Corp.	564	27,303
City Holding Co.	128	8,431
Columbia Banking System, Inc.	372	14,824
Community Bank System, Inc.	237	13,218
Community Trust Bancorp, Inc.	222	9,713
Customers Bancorp, Inc. *	1,062	30,033
Eagle Bancorp, Inc. *	507	32,093
Enterprise Financial Services Corp.	914	37,291
Banks - 9.0% (continued)		
FCB Financial Holdings, Inc., Class A *	390	18,623
Fidelity Southern Corp.	1,092	24,963
First BanCorp *	10,483	60,697
First Busey Corp.	276	8,092
First Citizens BancShares, Inc., Class A	240	89,448
First Commonwealth Financial Corp.	899	11,399
First Financial Bancorp	1,301	36,038
First Financial Corp.	204	9,649
First Interstate BancSystem, Inc., Class A	2,036	75,739
First Merchants Corp.	1,693	67,957
First Midwest Bancorp, Inc.	601	14,009
Flushing Financial Corp.	605	17,055
Fulton Financial Corp.	3,838	72,922
Great Southern Bancorp, Inc.	426	22,791
Great Western Bancorp, Inc.	3,585	146,304
Hancock Holding Co.	2,862	140,238
Hanmi Financial Corp.	831	23,642
Heartland Financial USA, Inc.	1,496	70,462
Heritage Financial Corp.	437	11,581
Hilltop Holdings, Inc.	2,070	54,255
Home BancShares, Inc.	828	20,617
Hope Bancorp, Inc.	603	11,246
IBERIABANK Corp.	342	27,873
Independent Bank Corp.	200	13,330
Independent Bank Group, Inc.	221	13,150
International Bancshares Corp.	2,296	80,475
LegacyTexas Financial Group, Inc.	2,034	77,556
MB Financial, Inc.	1,204	53,024
NBT Bancorp, Inc.	821	30,336
OFG Bancorp	1,068	10,680
Old National Bancorp	1,544	26,634
Pacific Premier Bancorp, Inc. *	310	11,439
Pinnacle Financial Partners, Inc.	183	11,492
Preferred Bank	1,135	60,688
Prosperity Bancshares, Inc.	1,545	99,251
Renasant Corp.	315	13,778
Sandy Spring Bancorp, Inc.	415	16,874
ServisFirst Bancshares, Inc.	2,223	82,006
Simmons First National Corp., Class A	152	8,041
Stock Yards Bancorp, Inc.	480	18,672
Texas Capital Bancshares, Inc. *	774	59,908
Towne Bank	1,008	31,046
TriCo Bancshares	365	12,830
Trustmark Corp.	1,520	48,883
UMB Financial Corp.	392	29,345
Umpqua Holdings Corp.	1,836	33,709
Webster Financial Corp.	964	50,340
Wintrust Financial Corp.	1,674	127,961
		2,505,882
Beverages - 0.7%		
Coca-Cola Bottling Co. Consolidated	62	14,190
Craft Brew Alliance, Inc. *	620	10,447
MGP Ingredients, Inc.	1,098	56,185
National Beverage Corp.	1,279	119,663
		200,485
Biotechnology - 3.9%		
Acorda Therapeutics, Inc. *	541	10,658
AMAG Pharmaceuticals, Inc. *	425	7,820
Array BioPharma, Inc. *	2,096	17,543

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM SMALL CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Biotechnology - 3.9% (continued)		
BioSpecifics Technologies Corp. *	768	38,024
Bluebird Bio, Inc. *	304	31,935
Blueprint Medicines Corp. *	325	16,468
Clovis Oncology, Inc. *	479	44,849
Eagle Pharmaceuticals, Inc. *(b)	1,896	149,575
Emergent BioSolutions, Inc. *	1,693	57,410
Exact Sciences Corp. *	4,275	151,207
Exelixis, Inc. *	11,936	293,984
FibroGen, Inc. *	482	15,568
PDL BioPharma, Inc. *	14,139	34,923
Portola Pharmaceuticals, Inc. *	648	36,398
Prothena Corp. plc (Ireland) *	347	18,780
Puma Biotechnology, Inc. *	386	33,736
Repligen Corp. *	868	35,970
Retrophin, Inc. *	707	13,709
TESARO, Inc. *	258	36,084
Xencor, Inc. *	2,200	46,442
		1,091,083
Building Products - 2.3%		
American Woodmark Corp. *	492	47,011
Apogee Enterprises, Inc.	1,937	110,099
Armstrong Flooring, Inc. *	666	11,968
Continental Building Products, Inc. *	491	11,440
Gibraltar Industries, Inc. *	1,539	54,865
Insteel Industries, Inc.	3,617	119,252
Patrick Industries, Inc. *	2,081	151,601
Ply Gem Holdings, Inc. *	1,166	20,930
Trex Co., Inc. *	508	34,371
Universal Forest Products, Inc.	783	68,364
		629,901
Capital Markets - 0.6%		
Evercore Partners, Inc., Class A	611	43,075
INTL. FCStone, Inc. *	1,006	37,987
Janus Henderson Group plc (United Kingdom) *	280	9,271
Stifel Financial Corp. *	1,508	69,338
		159,671
Chemicals - 2.3%		
American Vanguard Corp.	513	8,849
Chase Corp.	349	37,238
Chemours Co. (The)	5,722	216,978
FutureFuel Corp.	1,191	17,972
GCP Applied Technologies, Inc. *	251	7,655
Ingevity Corp. *	207	11,882
Innospec, Inc.	713	46,737
Kronos Worldwide, Inc.	1,704	31,047
Minerals Technologies, Inc.	163	11,932
Rayonier Advanced Materials, Inc. (b)	2,469	38,813
Stepan Co.	626	54,550
Trinseo SA	2,136	146,743
		630,396
Commercial Services & Supplies - 2.2%		
ABM Industries, Inc.	206	8,553
ACCO Brands Corp. *	8,789	102,392
Brady Corp., Class A	339	11,492
Brink's Co. (The)	197	13,199
CECO Environmental Corp.	1,921	17,635

INVESTMENTS	SHARES	VALUE ($)
Commercial Services & Supplies - 2.2% (continued)		
Deluxe Corp.	973	67,351
Ennis, Inc.	4,170	79,647
Herman Miller, Inc.	1,351	41,070
HNI Corp.	1,392	55,499
Knoll, Inc.	390	7,819
Quad/Graphics, Inc.	4,554	104,378
Steelcase, Inc., Class A	1,633	22,862
Tetra Tech, Inc.	377	17,248
UniFirst Corp.	160	22,512
Viad Corp.	593	28,019
West Corp.	471	10,984
		610,660
Communications Equipment - 1.6%		
Applied Optoelectronics, Inc. *(b)	1,551	95,836
Ciena Corp. *	459	11,484
Finisar Corp. *	3,828	99,452
InterDigital, Inc.	571	44,138
Lumentum Holdings, Inc. *	487	27,784
NETGEAR, Inc. *	1,200	51,720
Oclaro, Inc. *(b)	8,982	83,892
Plantronics, Inc.	480	25,109
Sonus Networks, Inc. *	1,366	10,163
Ubiquiti Networks, Inc. *	190	9,874
		459,452
Construction & Engineering - 2.4%		
Argan, Inc.	3,181	190,860
Comfort Systems USA, Inc.	260	9,646
Dycom Industries, Inc. *	783	70,094
EMCOR Group, Inc.	2,083	136,187
MasTec, Inc. *	2,442	110,256
MYR Group, Inc. *	1,503	46,623
Tutor Perini Corp. *	3,511	100,941
		664,607
Construction Materials - 0.2%		
Summit Materials, Inc., Class A *	1,350	38,974
US Concrete, Inc. *	110	8,641
		47,615
Consumer Finance - 0.7%		
FirstCash, Inc.	490	28,567
LendingClub Corp. *	3,386	18,657
Nelnet, Inc., Class A	1,060	49,831
Regional Management Corp. *	468	11,059
World Acceptance Corp. *	1,297	97,158
		205,272
Distributors - 0.0% (a)		
Core-Mark Holding Co., Inc.	182	**6,017**
Diversified Consumer Services - 2.1%		
Adtalem Global Education, Inc.	4,002	151,876
American Public Education, Inc. *	3,203	75,751
Capella Education Co.	1,579	135,162
Career Education Corp. *	6,030	57,888
Grand Canyon Education, Inc. *	1,571	123,182
K12, Inc. *	2,864	51,323
		595,182

See notes to Schedule of Investments.

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Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM SMALL CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Diversified Telecommunication Services - 0.5%		
FairPoint Communications, Inc. *	1,140	17,841
General Communication, Inc., Class A *	525	19,236
IDT Corp., Class B	4,151	59,650
Vonage Holdings Corp. *	7,102	46,447
		143,174
Electric Utilities - 0.5%		
Portland General Electric Co.	164	7,493
Spark Energy, Inc., Class A	6,542	122,990
		130,483
Electrical Equipment - 0.1%		
Encore Wire Corp.	284	12,127
EnerSys	337	24,415
		36,542
Electronic Equipment, Instruments & Components - 4.5%		
Anixter International, Inc. *	491	38,396
AVX Corp.	825	13,480
Benchmark Electronics, Inc. *	1,481	47,836
Coherent, Inc. *	725	163,118
Control4 Corp. *	1,193	23,395
CTS Corp.	487	10,519
ePlus, Inc. *	911	67,505
II-VI, Inc. *	1,521	52,170
Insight Enterprises, Inc. *	755	30,192
Methode Electronics, Inc.	3,020	124,424
Plexus Corp. *	496	26,075
Rogers Corp. *	558	60,610
Sanmina Corp. *	5,265	200,597
SYNNEX Corp.	546	65,498
Tech Data Corp. *	1,208	122,008
TTM Technologies, Inc. *	9,011	156,431
Vishay Intertechnology, Inc.	2,321	38,529
		1,240,783
Energy Equipment & Services - 0.4%		
Atwood Oceanics, Inc. *(b)	3,485	28,402
Exterran Corp. *	1,357	36,232
McDermott International, Inc. *	4,728	33,900
		98,534
Equity Real Estate Investment Trusts (REITs) - 6.2%		
Acadia Realty Trust	854	23,741
Agree Realty Corp.	839	38,485
American Assets Trust, Inc.	543	21,389
CBL & Associates Properties, Inc.	2,967	25,012
Chesapeake Lodging Trust	765	18,720
Colony Starwood Homes	751	25,767
CoreSite Realty Corp.	531	54,974
Cousins Properties, Inc.	4,398	38,658
DiamondRock Hospitality Co.	4,030	44,129
DuPont Fabros Technology, Inc.	1,090	66,664
EastGroup Properties, Inc.	345	28,911
Education Realty Trust, Inc.	774	29,993
FelCor Lodging Trust, Inc.	3,127	22,546
First Industrial Realty Trust, Inc.	1,565	44,790
Four Corners Property Trust, Inc.	1,982	49,768
Franklin Street Properties Corp.	2,870	31,800
GEO Group, Inc. (The)	2,109	62,363
Global Net Lease, Inc.	501	11,142

INVESTMENTS	SHARES	VALUE ($)
Equity Real Estate Investment Trusts (REITs) - 6.2% (continued)		
Government Properties Income Trust	1,056	19,335
Gramercy Property Trust	1,606	47,714
Healthcare Realty Trust, Inc.	1,261	43,063
Hudson Pacific Properties, Inc.	1,276	43,626
Kite Realty Group Trust	875	16,564
LaSalle Hotel Properties	1,494	44,521
Lexington Realty Trust	3,470	34,388
LTC Properties, Inc.	343	17,627
Mack-Cali Realty Corp.	1,735	47,088
Medical Properties Trust, Inc.	3,854	49,601
Monmouth Real Estate Investment Corp.	2,604	39,190
Monogram Residential Trust, Inc.	2,128	20,663
National Health Investors, Inc.	344	27,245
Pebblebrook Hotel Trust	1,063	34,271
Pennsylvania REIT	1,111	12,577
Physicians Realty Trust	1,475	29,707
Potlatch Corp.	748	34,184
PS Business Parks, Inc.	158	20,918
QTS Realty Trust, Inc., Class A	597	31,241
Ramco-Gershenson Properties Trust	1,220	15,738
Retail Opportunity Investments Corp.	955	18,326
Rexford Industrial Realty, Inc.	1,175	32,242
RLJ Lodging Trust	1,646	32,706
Ryman Hospitality Properties, Inc.	689	44,103
Sabra Health Care REIT, Inc.	1,162	28,004
Select Income REIT	922	22,156
Seritage Growth Properties, Class A (b)	414	17,367
STAG Industrial, Inc.	1,114	30,746
Summit Hotel Properties, Inc.	2,091	38,997
Sunstone Hotel Investors, Inc.	3,628	58,483
Terreno Realty Corp.	1,043	35,107
Urban Edge Properties	942	22,354
Washington Prime Group, Inc.	2,685	22,473
Washington REIT	619	19,746
Xenia Hotels & Resorts, Inc.	1,802	34,905
		1,725,828
Food & Staples Retailing - 0.3%		
Ingles Markets, Inc., Class A	713	23,743
SpartanNash Co.	516	13,395
United Natural Foods, Inc. *	258	9,469
Weis Markets, Inc.	592	28,842
		75,449
Food Products - 1.6%		
Darling Ingredients, Inc. *	2,391	37,634
Fresh Del Monte Produce, Inc.	429	21,840
John B Sanfilippo & Son, Inc.	1,522	96,054
Omega Protein Corp.	7,236	129,525
Sanderson Farms, Inc.	1,280	148,032
		433,085
Gas Utilities - 0.9%		
ONE Gas, Inc.	1,128	78,746
Southwest Gas Holdings, Inc.	1,570	114,704
WGL Holdings, Inc.	625	52,144
		245,594
Health Care Equipment & Supplies - 1.3%		
Anika Therapeutics, Inc. *	509	25,114
Cardiovascular Systems, Inc. *	256	8,251

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM SMALL CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Health Care Equipment & Supplies - 1.3% (continued)		
CryoLife, Inc. *	550	10,973
Glaukos Corp. *	596	24,716
ICU Medical, Inc. *	129	22,253
Inogen, Inc. *	121	11,546
iRadimed Corp. *	952	8,187
LeMaitre Vascular, Inc.	836	26,100
Masimo Corp. *	1,716	156,465
Merit Medical Systems, Inc. *	376	14,344
NuVasive, Inc. *	146	11,230
OraSure Technologies, Inc. *	2,197	37,920
TransEnterix, Inc. *	4,316	3,064
		360,163
Health Care Providers & Services - 1.3%		
AMN Healthcare Services, Inc. *	2,792	109,028
BioTelemetry, Inc. *	1,316	44,020
Chemed Corp.	398	81,403
HealthEquity, Inc. *	606	30,197
Select Medical Holdings Corp. *	871	13,370
Tivity Health, Inc. *	1,829	72,886
Triple-S Management Corp., Class B *	1,350	22,828
		373,732
Health Care Technology - 0.1%		
HMS Holdings Corp. *	1,573	**29,101**
Hotels, Restaurants & Leisure - 2.8%		
Bloomin' Brands, Inc.	1,971	41,844
Caesars Entertainment Corp. *(b)	2,664	31,968
Carrols Restaurant Group, Inc. *	724	8,869
Cheesecake Factory, Inc. (The)	1,108	55,733
Cracker Barrel Old Country Store, Inc.	424	70,914
Dave & Buster's Entertainment, Inc. *	2,047	136,146
Eldorado Resorts, Inc. *	5,992	119,840
Intrawest Resorts Holdings, Inc. *	465	11,039
Jack in the Box, Inc.	685	67,473
Marcus Corp. (The)	776	23,435
Marriott Vacations Worldwide Corp.	1,017	119,752
Papa John's International, Inc.	537	38,535
Ruth's Hospitality Group, Inc.	1,008	21,924
Texas Roadhouse, Inc.	636	32,404
		779,876
Household Durables - 1.7%		
Bassett Furniture Industries, Inc.	1,499	56,887
Flexsteel Industries, Inc.	1,365	73,860
Hooker Furniture Corp.	371	15,267
Installed Building Products, Inc. *	210	11,120
iRobot Corp. *	1,138	95,751
KB Home	2,196	52,638
La-Z-Boy, Inc.	1,426	46,345
LGI Homes, Inc. *(b)	652	26,197
NACCO Industries, Inc., Class A	824	58,380
TopBuild Corp. *	772	40,970
ZAGG, Inc. *	1,092	9,446
		486,861
Household Products - 0.2%		
Central Garden & Pet Co., Class A *	1,772	**53,195**

INVESTMENTS	SHARES	VALUE ($)
Insurance - 4.9%		
Ambac Financial Group, Inc. *	5,728	99,381
American Equity Investment Life Holding Co.	2,883	75,765
AMERISAFE, Inc.	400	22,780
Argo Group International Holdings Ltd.	1,281	77,629
CNO Financial Group, Inc.	4,914	102,604
Employers Holdings, Inc.	3,538	149,657
Enstar Group Ltd. *	107	21,256
FBL Financial Group, Inc., Class A	298	18,327
Federated National Holding Co.	484	7,744
Genworth Financial, Inc., Class A *	7,815	29,463
HCI Group, Inc. (b)	754	35,423
Heritage Insurance Holdings, Inc.	3,273	42,615
Horace Mann Educators Corp.	851	32,168
Infinity Property & Casualty Corp.	97	9,118
James River Group Holdings Ltd.	518	20,580
National General Holdings Corp.	765	16,142
National Western Life Group, Inc., Class A	139	44,427
Navigators Group, Inc. (The)	846	46,445
Primerica, Inc.	3,047	230,810
Selective Insurance Group, Inc.	1,957	97,948
United Fire Group, Inc.	768	33,838
United Insurance Holdings Corp.	840	13,213
Universal Insurance Holdings, Inc.	5,662	142,682
		1,370,015
Internet & Direct Marketing Retail - 0.6%		
1-800-Flowers.com, Inc., Class A *	1,641	16,000
Nutrisystem, Inc.	2,415	125,701
PetMed Express, Inc. (b)	397	16,118
		157,819
Internet Software & Services - 1.7%		
Blucora, Inc. *	2,571	54,505
Brightcove, Inc. *	1,501	9,306
Carbonite, Inc. *	676	14,737
GrubHub, Inc. *	1,102	48,047
j2 Global, Inc.	996	84,750
LogMeIn, Inc.	814	85,063
Meet Group, Inc. (The) *	13,048	65,892
NIC, Inc.	374	7,087
Stamps.com, Inc. *	575	89,053
TrueCar, Inc. *	1,308	26,069
		484,509
IT Services - 2.0%		
CACI International, Inc., Class A *	279	34,889
Convergys Corp.	1,832	43,565
CSG Systems International, Inc.	656	26,620
Hackett Group, Inc. (The)	3,932	60,946
MAXIMUS, Inc.	240	15,031
NeuStar, Inc., Class A *	5,278	176,021
Science Applications International Corp.	1,223	84,901
Sykes Enterprises, Inc. *	2,747	92,107
TeleTech Holdings, Inc.	272	11,098
		545,178
Leisure Products - 1.1%		
American Outdoor Brands Corp. *	4,765	105,592
Callaway Golf Co.	668	8,537
JAKKS Pacific, Inc. *	2,139	8,556

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM SMALL CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Leisure Products - 1.1% (continued)		
Johnson Outdoors, Inc., Class A	2,942	141,834
MCBC Holdings, Inc. *	1,696	33,157
Nautilus, Inc. *	1,110	21,257
		318,933
Life Sciences Tools & Services - 0.5%		
Cambrex Corp. *	2,234	133,482
PRA Health Sciences, Inc. *	244	18,302
		151,784
Machinery - 3.8%		
Alamo Group, Inc.	854	77,552
Altra Industrial Motion Corp.	302	12,020
Astec Industries, Inc.	907	50,348
Barnes Group, Inc.	1,140	66,724
Douglas Dynamics, Inc.	285	9,376
Energy Recovery, Inc. *(b)	2,662	22,068
Federal Signal Corp.	721	12,516
FreightCar America, Inc.	460	7,999
Global Brass & Copper Holdings, Inc.	1,337	40,845
Greenbrier Cos., Inc. (The) (b)	2,523	116,689
Hillenbrand, Inc.	227	8,195
John Bean Technologies Corp.	342	33,516
Kadant, Inc.	399	30,005
Lydall, Inc. *	909	46,995
Meritor, Inc. *	8,477	140,803
Mueller Industries, Inc.	269	8,191
Spartan Motors, Inc.	6,781	60,012
Standex International Corp.	88	7,982
Supreme Industries, Inc., Class A	9,014	148,280
Wabash National Corp.	7,448	163,707
		1,063,823
Marine - 0.0% (a)		
Matson, Inc.	320	**9,613**
Media - 0.7%		
Gray Television, Inc. *	2,008	27,510
Meredith Corp.	1,258	74,788
MSG Networks, Inc., Class A *	1,725	38,726
Scholastic Corp.	1,000	43,590
Sinclair Broadcast Group, Inc., Class A	346	11,383
		195,997
Metals & Mining - 1.6%		
AK Steel Holding Corp. *	3,958	26,004
Cliffs Natural Resources, Inc. *	18,837	130,352
Coeur Mining, Inc. *	1,480	12,698
Commercial Metals Co.	1,832	35,596
Hecla Mining Co.	3,653	18,630
Olympic Steel, Inc.	457	8,902
Ryerson Holding Corp. *	4,540	44,946
SunCoke Energy, Inc. *	3,085	33,627
Worthington Industries, Inc.	2,457	123,391
		434,146
Mortgage Real Estate Investment Trusts (REITs) - 1.3%		
Apollo Commercial Real Estate Finance, Inc.	1,429	26,508
ARMOUR Residential REIT, Inc.	543	13,575
Capstead Mortgage Corp.	4,188	43,681

INVESTMENTS	SHARES	VALUE ($)
Mortgage Real Estate Investment Trusts (REITs) - 1.3% (continued)		
CYS Investments, Inc.	4,773	40,141
Hannon Armstrong Sustainable Infrastructure Capital, Inc.	990	22,641
Invesco Mortgage Capital, Inc.	3,132	52,336
New Residential Investment Corp.	4,533	70,533
PennyMac Mortgage Investment Trust	2,166	39,616
Redwood Trust, Inc.	2,616	44,577
		353,608
Multiline Retail - 0.1%		
Big Lots, Inc. (b)	563	**27,193**
Oil, Gas & Consumable Fuels - 0.5%		
Jones Energy, Inc., Class A *	4,706	7,530
Renewable Energy Group, Inc. *	1,706	22,093
REX American Resources Corp. *	899	86,807
Tesoro Corp.	314	29,390
Westmoreland Coal Co. *	1,548	7,539
		153,359
Paper & Forest Products - 0.6%		
Boise Cascade Co. *	594	18,057
Louisiana-Pacific Corp. *	5,156	124,311
Neenah Paper, Inc.	279	22,390
PH Glatfelter Co.	622	12,154
		176,912
Personal Products - 0.5%		
Medifast, Inc.	218	9,040
Natural Health Trends Corp.	2,576	71,742
USANA Health Sciences, Inc. *	1,079	69,164
		149,946
Pharmaceuticals - 1.4%		
Aerie Pharmaceuticals, Inc. *	416	21,861
Amphastar Pharmaceuticals, Inc. *	517	9,234
Corcept Therapeutics, Inc. *	7,978	94,140
Heska Corp. *	686	70,020
Lannett Co., Inc. *(b)	2,193	44,737
Phibro Animal Health Corp., Class A	510	18,895
SciClone Pharmaceuticals, Inc. *	4,520	49,720
Sucampo Pharmaceuticals, Inc., Class A *(b)	1,846	19,383
Supernus Pharmaceuticals, Inc. *	1,758	75,770
		403,760
Professional Services - 1.3%		
Barrett Business Services, Inc.	1,247	71,441
CBIZ, Inc. *	559	8,385
ICF International, Inc. *	362	17,050
Insperity, Inc.	1,840	130,640
Kelly Services, Inc., Class A	1,182	26,536
Kforce, Inc.	544	10,662
Mistras Group, Inc. *	496	10,897
Navigant Consulting, Inc. *	492	9,722
On Assignment, Inc. *	248	13,429
RPX Corp. *	745	10,393
TrueBlue, Inc. *	1,922	50,933
		360,088

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM SMALL CAP MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Real Estate Management & Development - 0.1%		
Alexander & Baldwin, Inc.	361	**14,938**
Road & Rail - 0.8%		
ArcBest Corp.	727	14,976
Marten Transport Ltd.	612	16,769
Saia, Inc. *	2,991	153,438
Swift Transportation Co. *	981	25,997
		211,180
Semiconductors & Semiconductor Equipment - 5.5%		
Advanced Energy Industries, Inc. *	2,873	185,854
Advanced Micro Devices, Inc. *	10,678	133,261
Alpha & Omega Semiconductor Ltd. *	3,888	64,813
Ambarella, Inc. *(b)	895	43,452
Amkor Technology, Inc. *	14,675	143,375
Brooks Automation, Inc.	1,921	41,667
Cabot Microelectronics Corp.	1,094	80,770
Cirrus Logic, Inc. *	3,718	233,193
Entegris, Inc. *	4,311	94,626
Integrated Device Technology, Inc. *	2,021	52,122
MaxLinear, Inc. *	2,155	60,103
Microsemi Corp. *	2,351	110,027
MKS Instruments, Inc.	1,903	128,072
Monolithic Power Systems, Inc.	99	9,544
Nanometrics, Inc. *	280	7,081
Photronics, Inc. *	2,971	27,927
Power Integrations, Inc.	321	23,401
Rudolph Technologies, Inc. *	1,818	41,541
Silicon Laboratories, Inc. *	414	28,297
Synaptics, Inc. *	262	13,548
		1,522,674
Software - 1.7%		
Aspen Technology, Inc. *	572	31,609
Barracuda Networks, Inc. *	948	21,861
Blackbaud, Inc.	104	8,918
Ebix, Inc. (b)	1,465	78,963
Ellie Mae, Inc. *	531	58,362
Fair Isaac Corp.	251	34,992
Gigamon, Inc. *	662	26,050
HubSpot, Inc. *	145	9,534
Mitek Systems, Inc. *	3,077	25,847
Paycom Software, Inc. *	705	48,229
Pegasystems, Inc.	452	26,374
Synchronoss Technologies, Inc. *	835	13,736
Take-Two Interactive Software, Inc. *	982	72,059
VASCO Data Security International, Inc. *	623	8,940
		465,474
Specialty Retail - 1.6%		
Aaron's, Inc.	1,812	70,487
American Eagle Outfitters, Inc.	2,416	29,113
Big 5 Sporting Goods Corp.	3,374	44,031
Build-A-Bear Workshop, Inc. *	842	8,799
Caleres, Inc.	1,613	44,809
Chico's FAS, Inc.	1,414	13,320
Children's Place, Inc. (The)	797	81,374
Citi Trends, Inc.	505	10,716
Express, Inc. *	1,284	8,667
Francesca's Holdings Corp. *	2,027	22,175
Group 1 Automotive, Inc.	242	15,323

INVESTMENTS	SHARES	VALUE ($)
Specialty Retail - 1.6% (continued)		
Haverty Furniture Cos., Inc.	511	12,826
Kirkland's, Inc. *	986	10,136
Office Depot, Inc.	9,306	52,486
Select Comfort Corp. *	959	34,035
		458,297
Textiles, Apparel & Luxury Goods - 0.5%		
Deckers Outdoor Corp. *	113	7,713
Movado Group, Inc.	2,135	53,909
Perry Ellis International, Inc. *	559	10,878
Vera Bradley, Inc. *	2,026	19,814
Wolverine World Wide, Inc.	1,583	44,340
		136,654
Thrifts & Mortgage Finance - 3.2%		
Astoria Financial Corp.	1,178	23,737
BofI Holding, Inc. *(b)	5,039	119,525
Dime Community Bancshares, Inc.	398	7,801
Essent Group Ltd. *	744	27,632
Federal Agricultural Mortgage Corp., Class C	690	44,643
First Defiance Financial Corp.	718	37,824
Flagstar Bancorp, Inc. *	364	11,219
HomeStreet, Inc. *	961	26,596
Meta Financial Group, Inc.	1,161	103,329
MGIC Investment Corp. *	8,540	95,648
Oritani Financial Corp.	488	8,320
Provident Financial Services, Inc.	940	23,857
Radian Group, Inc.	8,455	138,239
United Financial Bancorp, Inc.	672	11,216
Walker & Dunlop, Inc. *	2,547	124,370
Washington Federal, Inc.	1,812	60,158
WSFS Financial Corp.	309	14,013
		878,127
Tobacco - 0.1%		
Universal Corp.	169	10,934
Vector Group Ltd.	773	16,481
		27,415
Trading Companies & Distributors - 0.7%		
Applied Industrial Technologies, Inc.	193	11,397
DXP Enterprises, Inc. *	230	7,935
GATX Corp. (b)	1,682	108,102
H&E Equipment Services, Inc.	1,663	33,942
Rush Enterprises, Inc., Class A *	992	36,882
		198,258
Water Utilities - 0.3%		
SJW Group	1,447	**71,163**
Wireless Telecommunication Services - 0.1%		
NII Holdings, Inc. *	2,598	2,089
Shenandoah Telecommunications Co.	760	23,332
		25,421
TOTAL COMMON STOCKS (Cost $21,905,195)		**26,075,084**
EXCHANGE TRADED FUND - 4.8%		
iShares Russell 2000 Fund (Cost $1,225,594)	9,402	**1,324,930**

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM SMALL CAP MULTI-STYLE FUND

INVESTMENTS	NO. OF RIGHTS	VALUE ($)
RIGHT - 0.0% (a)		
Media - 0.0% (a)		
Media General, Inc., CVR (Cost $221) (3)*(c)	744	**1,139**
SHORT-TERM INVESTMENT - 1.2%	**SHARES**	
Investment Company - 1.2%		
Limited Purpose Cash Investment Fund, 0.81% (Cost $343,730) (2)(d)	343,764	**343,730**
SECURITIES LENDING COLLATERAL - 3.4%		
Investment Company - 3.4%		
Investments in a Pooled Account through Securities Lending Program with Citibank NA BlackRock Liquidity Funds T-Fund Portfolio, Institutional Shares, 0.84% (Cost $939,335) (2)(d)(e)	939,335	**939,335**
	PRINCIPAL AMOUNT ($)	
U.S. Treasury Obligation - 0.0% (a)		
Investments in a Pooled Account through Securities Lending Program with Citibank NA U.S. Treasury Inflation Linked Note, 0.13%, 4/15/2019 (Cost $835) (2)(e)	800	**835**
TOTAL SECURITIES LENDING COLLATERAL (Cost $940,170)		**940,170**
TOTAL INVESTMENTS IN SECURITIES AT VALUE - 103.1% (Cost $24,414,910)		**28,685,053**
LIABILITIES IN EXCESS OF OTHER ASSETS - (3.1)%		**(871,026)**
NET ASSETS - 100.0%		**27,814,027**

SECTOR	VALUE	% OF NET ASSETS
Consumer Discretionary	$ 4,341,129	15.6%
Consumer Staples	939,575	3.4
Energy	251,893	0.9
Exchange Traded Fund	1,324,930	4.8
Financials	5,472,573	19.6
Health Care	2,409,622	8.7
Industrials	4,297,690	15.5
Information Technology	4,718,070	16.9
Materials	1,289,070	4.6
Real Estate	1,740,766	6.3
Telecommunication Services	168,595	0.6
Utilities	447,240	1.6
Short-Term Investment	343,730	1.2
Securities Lending Collateral	940,170	3.4
Total Investments In Securities At Value	**28,685,053**	**103.1**
Liabilities in Excess of Other Assets	(871,026)	(3.1)
Net Assets	**$ 27,814,027**	**100.0%**

All securities are United States companies, unless noted otherwise in parentheses.

* Non-income producing security.

(a) Represents less than 0.05% of net assets.

(b) The security or a portion of this security is on loan at 6/30/2017. The total value of securities on loan at 6/30/2017 was $913,190.

(c) Security fair valued as of 6/30/2017 in accordance with procedures approved by the Board of Trustees. Total value of all such securities at 6/30/2017 amounted to $1,139, which represents approximately 0.00% of net assets of the fund.

(d) Represents 7-day effective yield as of 6/30/2017.

(e) Represents security, or portion thereof, purchased with the cash collateral received for securities on loan.

All securities are Level 1 with respect to ASC 820, unless otherwise noted in parentheses.

(2) Level 2 security (See Note 4).

(3) Level 3 security (See Note 4).

Abbreviations

CVR - Contingent Value Rights

See notes to Schedule of Investments.

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM INTERNATIONAL MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
COMMON STOCKS - 96.9%		
Australia - 6.5%		
Amcor Ltd.	10,220	127,318
Aristocrat Leisure Ltd.	98,551	1,708,574
Australia & New Zealand Banking Group Ltd.	6,673	147,284
BHP Billiton Ltd.	31,889	568,387
BHP Billiton plc	6,576	100,749
Caltex Australia Ltd.	11,896	288,874
CIMIC Group Ltd.	29,098	868,223
Coca-Cola Amatil Ltd.	35,369	250,984
Cochlear Ltd.	3,464	413,731
Commonwealth Bank of Australia	6,338	403,200
CSL Ltd.	4,834	513,031
Dexus, REIT	33,527	244,096
Fortescue Metals Group Ltd.	376,536	1,507,309
Goodman Group, REIT	30,886	186,668
GPT Group (The), REIT	19,876	73,104
Harvey Norman Holdings Ltd.	25,100	73,706
Macquarie Group Ltd.	5,407	367,697
Newcrest Mining Ltd.	56,460	876,246
Scentre Group, REIT	71,981	223,796
South32 Ltd.	504,480	1,038,980
Treasury Wine Estates Ltd.	62,484	631,835
Westpac Banking Corp.	8,476	198,457
Woodside Petroleum Ltd.	8,927	204,777
		11,017,026
Belgium - 1.2%		
Ageas	17,982	724,156
Groupe Bruxelles Lambert SA	1,467	141,203
KBC Group NV	10,845	822,258
Umicore SA	4,215	293,200
		1,980,817
Canada - 8.5%		
Agrium, Inc. (1)	1,305	118,273
Alimentation Couche-Tard, Inc., Class B (1)	7,864	376,948
Bank of Montreal (1)	8,976	659,080
Bank of Nova Scotia (The) (1)	20,419	1,228,321
Barrick Gold Corp. (1)	32,079	510,325
Brookfield Asset Management, Inc., Class A (1)	9,234	362,368
Canadian Imperial Bank of Commerce (1)	5,176	420,650
Canadian National Railway Co. (1)	15,402	1,249,690
Canadian Tire Corp. Ltd., Class A (1)	2,858	325,205
CCL Industries, Inc., Class B (1)	2,455	124,208
CGI Group, Inc., Class A (1)*	17,658	902,236
Constellation Software, Inc. (1)	288	150,665
Dollarama, Inc. (1)	1,471	140,555
Great-West Lifeco, Inc. (1)	2,283	61,881
Kinross Gold Corp. (1)*	58,422	237,418
Linamar Corp. (1)	1,968	97,004
Magna International, Inc. (1)	16,059	743,880
Open Text Corp. (1)	31,192	984,492
Royal Bank of Canada (1)	22,603	1,641,193
Saputo, Inc. (1)	21,252	676,006
Teck Resources Ltd., Class B (1)	76,071	1,318,689
Thomson Reuters Corp. (1)	3,340	154,637
Toronto-Dominion Bank (The) (1)	27,150	1,368,177
Canada - 8.5% (continued)		
West Fraser Timber Co. Ltd. (1)	9,428	446,245
		14,298,146
China - 0.8%		
BOC Hong Kong Holdings Ltd.	118,000	564,714
Yangzijiang Shipbuilding Holdings Ltd.	966,800	835,440
		1,400,154
Denmark - 2.0%		
Danske Bank A/S	12,299	473,181
DSV A/S	8,024	492,867
Genmab A/S *	618	131,770
ISS A/S	8,807	345,949
TDC A/S	35,697	207,592
Vestas Wind Systems A/S	17,619	1,627,420
		3,278,779
Finland - 1.4%		
Neste OYJ	39,123	1,543,832
Nokia OYJ	42,143	258,409
Orion OYJ, Class B	7,493	478,659
UPM-Kymmene OYJ	2,816	80,298
		2,361,198
France - 9.0%		
Airbus SE	1,221	100,764
Atos SE	10,300	1,445,199
AXA SA	19,281	527,978
BNP Paribas SA	19,830	1,427,616
Bouygues SA	2,613	110,086
Christian Dior SE	596	170,419
Cie Generale des Etablissements Michelin	6,513	866,842
CNP Assurances	79,558	1,785,776
Eutelsat Communications SA	8,947	228,282
Gecina SA, REIT	483	75,811
Lagardere SCA	1,548	48,846
L'Oreal SA	1,040	216,855
Peugeot SA	64,664	1,288,731
Sanofi	19,310	1,850,284
Societe Generale SA	22,795	1,229,236
Sodexo SA	5,427	701,399
Thales SA	8,824	949,677
TOTAL SA	33,119	1,644,260
Unibail-Rodamco SE, REIT	333	83,908
Valeo SA	6,156	414,169
		15,166,138
Germany - 8.9%		
adidas AG	5,496	1,053,851
Allianz SE (Registered)	8,033	1,585,250
BASF SE	3,159	293,184
Bayer AG (Registered)	12,073	1,564,784
Covestro AG (a)	25,906	1,878,031
Deutsche Lufthansa AG (Registered)	89,841	2,047,436
Deutsche Post AG (Registered)	7,039	264,232
Fresenius SE & Co. KGaA	2,780	238,671
Hannover Rueck SE	3,453	414,752
Henkel AG & Co. KGaA (Preference)	1,973	272,064
HOCHTIEF AG	489	89,770
Infineon Technologies AG	49,167	1,044,335

See notes to Schedule of Investments.

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Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM INTERNATIONAL MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Germany - 8.9% (continued)		
Linde AG	1,919	365,288
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen (Registered)	5,143	1,040,701
SAP SE	6,543	684,865
Siemens AG (Registered)	13,983	1,923,417
Vonovia SE	3,353	133,403
		14,894,034
Hong Kong - 3.2%		
Cheung Kong Property Holdings Ltd.	10,000	78,253
CK Hutchison Holdings Ltd.	9,500	119,221
CLP Holdings Ltd.	91,000	962,265
Hong Kong Exchanges & Clearing Ltd.	8,300	214,426
Kerry Properties Ltd.	26,500	89,978
Link REIT	13,000	98,892
NWS Holdings Ltd.	50,000	98,334
PCCW Ltd.	30,000	17,049
SJM Holdings Ltd.	347,000	365,624
Sun Hung Kai Properties Ltd.	30,000	440,705
WH Group Ltd. (a)	2,109,500	2,130,113
Wheelock & Co. Ltd.	28,000	211,193
Yue Yuen Industrial Holdings Ltd.	132,500	549,543
		5,375,596
Italy - 1.4%		
Enel SpA	116,795	626,430
Leonardo SpA	61,535	1,024,543
Telecom Italia SpA *	766,358	709,013
		2,359,986
Japan - 20.0%		
Acom Co. Ltd. *	16,500	75,525
AEON Financial Service Co. Ltd.	800	16,978
Amada Holdings Co. Ltd.	33,800	392,069
Asahi Glass Co. Ltd.	4,000	168,931
Asahi Kasei Corp.	95,000	1,024,890
Astellas Pharma, Inc.	34,300	420,405
Bandai Namco Holdings, Inc.	16,300	556,928
Brother Industries Ltd.	22,500	521,168
Credit Saison Co. Ltd.	2,900	56,785
Dai-ichi Life Holdings, Inc.	25,500	462,861
Daikin Industries Ltd.	1,100	112,851
Daiwa House Industry Co. Ltd.	4,400	150,593
DeNA Co. Ltd.	21,500	483,222
Fuji Electric Co. Ltd.	26,000	137,521
Fujitsu Ltd.	204,000	1,508,839
Hitachi Chemical Co. Ltd.	32,600	977,368
Hitachi High-Technologies Corp.	24,200	942,419
Hitachi Ltd.	40,000	246,628
Honda Motor Co. Ltd.	2,900	79,454
Hoya Corp.	2,100	109,329
Idemitsu Kosan Co. Ltd.	31,200	887,599
Iida Group Holdings Co. Ltd.	1,100	18,361
ITOCHU Corp.	65,300	972,247
Japan Real Estate Investment Corp., REIT	15	74,564
Japan Tobacco, Inc.	7,900	277,670
JTEKT Corp.	13,900	204,543
Kansai Electric Power Co., Inc. (The)	93,000	1,282,417
KDDI Corp.	17,300	457,544
Japan - 20.0% (continued)		
Konami Holdings Corp.	28,200	1,569,773
Kuraray Co. Ltd.	12,200	222,150
Kyocera Corp.	1,300	75,557
Lion Corp.	4,800	99,561
Marubeni Corp.	103,700	671,836
Mitsubishi Chemical Holdings Corp.	12,100	100,814
Mitsubishi Electric Corp.	86,000	1,243,784
Mitsubishi Estate Co. Ltd.	9,000	168,235
Mitsubishi Gas Chemical Co., Inc.	57,900	1,229,761
Mitsubishi Tanabe Pharma Corp.	17,900	414,065
Mitsubishi UFJ Financial Group, Inc.	123,200	830,990
Mitsui Fudosan Co. Ltd.	7,000	167,710
Mixi, Inc.	6,400	356,155
Mizuho Financial Group, Inc.	253,400	464,602
MS&AD Insurance Group Holdings, Inc.	5,300	178,762
NH Foods Ltd.	26,000	790,923
Nippon Express Co. Ltd.	137,000	859,698
Nippon Telegraph & Telephone Corp.	56,800	2,681,193
Nomura Holdings, Inc.	62,300	375,697
Nomura Real Estate Holdings, Inc.	2,700	53,135
Nomura Real Estate Master Fund, Inc., REIT	65	88,834
NTT DOCOMO, Inc.	10,400	245,967
Omron Corp.	1,100	47,882
Otsuka Holdings Co. Ltd.	7,900	337,293
Recruit Holdings Co. Ltd.	4,500	77,445
Resona Holdings, Inc.	37,100	204,933
Sekisui House Ltd.	4,400	77,764
Shin-Etsu Chemical Co. Ltd.	8,800	800,913
Shionogi & Co. Ltd.	8,000	446,063
Sompo Holdings, Inc.	14,100	547,290
Sumitomo Corp.	25,200	328,612
Sumitomo Dainippon Pharma Co. Ltd.	33,700	460,001
Sumitomo Heavy Industries Ltd.	135,000	895,810
Sumitomo Mitsui Financial Group, Inc.	14,000	546,623
Suzuki Motor Corp.	27,000	1,286,225
T&D Holdings, Inc.	35,200	538,283
Tokio Marine Holdings, Inc.	3,000	124,840
Tokyo Electric Power Co. Holdings, Inc. *	102,000	421,092
Tokyo Electron Ltd.	3,100	419,098
Toyo Seikan Group Holdings Ltd.	5,000	84,644
Toyota Tsusho Corp.	1,600	48,105
Yokogawa Electric Corp.	33,000	531,080
		33,732,907
Netherlands - 4.1%		
Aegon NV	113,329	580,008
Akzo Nobel NV	2,299	199,941
ING Groep NV	38,548	665,445
Koninklijke Philips NV	6,106	217,365
NN Group NV	31,476	1,116,865
Randstad Holding NV	3,125	182,191
Royal Dutch Shell plc, Class A	47,305	1,256,833
Royal Dutch Shell plc, Class B	35,605	955,867
Wolters Kluwer NV	40,127	1,697,090
		6,871,605
Singapore - 0.5%		
CapitaLand Commercial Trust, REIT	42,100	50,740
DBS Group Holdings Ltd.	21,000	316,066

See notes to Schedule of Investments.

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Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM INTERNATIONAL MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Singapore - 0.5% (continued)		
Genting Singapore plc	398,600	314,043
SATS Ltd.	21,000	77,903
United Overseas Bank Ltd.	4,900	82,264
		841,016
South Africa - 0.6%		
Investec plc	95,068	710,346
Mondi plc	13,262	347,753
		1,058,099
Spain - 3.6%		
Aena SA (a)	12,640	2,468,269
Banco Santander SA	244,058	1,620,516
Endesa SA	12,688	292,694
Iberdrola SA	59,296	469,887
Industria de Diseno Textil SA	3,691	141,753
Mapfre SA	110,048	385,191
Repsol SA	42,883	657,443
		6,035,753
Sweden - 2.2%		
Essity AB, Class B *	4,374	119,673
Investor AB, Class B	2,740	132,196
Nordea Bank AB	85,200	1,085,144
Sandvik AB	31,328	493,236
Securitas AB, Class B	35,210	593,869
Skanska AB, Class B	16,306	387,201
Svenska Cellulosa AB SCA, Class B	4,374	33,089
Swedbank AB, Class A	4,320	105,433
Swedish Match AB	1,210	42,629
Telefonaktiebolaget LM Ericsson, Class B	21,784	156,630
Volvo AB, Class B	36,143	616,370
		3,765,470
Switzerland - 8.6%		
ABB Ltd. (Registered)	31,388	779,085
Adecco Group AG (Registered)	5,758	438,657
Baloise Holding AG (Registered)	3,966	614,332
Coca-Cola HBC AG *	14,323	421,225
Geberit AG (Registered)	478	223,207
Idorsia Ltd. *	1,005	18,970
Lonza Group AG (Registered) *	814	176,326
Nestle SA (Registered)	20,202	1,761,972
Novartis AG (Registered)	16,893	1,411,015
Roche Holding AG	10,530	2,690,572
SGS SA (Registered)	255	618,295
Sika AG	36	231,125
STMicroelectronics NV	27,367	393,525
Swiss Life Holding AG (Registered) *	2,494	843,651
Swiss Re AG	15,507	1,421,104
UBS Group AG (Registered) *	34,553	587,604
Zurich Insurance Group AG	6,103	1,781,154
		14,411,819
United Kingdom - 14.1%		
3i Group plc	6,980	82,068
Anglo American plc *	34,585	462,046
Ashtead Group plc	19,007	393,305
AstraZeneca plc	3,670	245,830
Auto Trader Group plc (a)	46,417	229,827

INVESTMENTS	SHARES	VALUE ($)
United Kingdom - 14.1% (continued)		
BAE Systems plc	19,261	159,005
Barclays plc	105,101	277,968
Barratt Developments plc	94,234	692,080
Berkeley Group Holdings plc	6,598	277,443
BP plc	114,815	662,732
British American Tobacco plc	19,051	1,298,191
British Land Co. plc (The), REIT	9,564	75,503
BT Group plc	349,249	1,342,948
Burberry Group plc	3,113	67,361
Centrica plc	331,709	864,849
Compass Group plc	41,206	869,753
Diageo plc	5,686	168,031
Dixons Carphone plc	54,683	202,145
Fiat Chrysler Automobiles NV *	124,284	1,313,007
GlaxoSmithKline plc	23,668	503,827
Hammerson plc, REIT	10,122	75,732
HSBC Holdings plc	310,411	2,881,225
Imperial Brands plc	10,124	454,944
J Sainsbury plc	132,823	435,668
Kingfisher plc	36,326	142,286
Land Securities Group plc, REIT	4,025	53,141
Legal & General Group plc	91,772	308,813
Lloyds Banking Group plc	455,519	392,555
London Stock Exchange Group plc	3,501	166,534
National Grid plc	24,234	300,271
Persimmon plc	42,836	1,251,090
Prudential plc	33,716	773,910
Reckitt Benckiser Group plc	6,067	615,031
RELX plc	7,916	171,120
Rio Tinto Ltd.	3,006	146,087
Royal Mail plc	6,552	35,942
Segro plc, REIT	68,409	436,023
Sky plc	10,586	137,101
Standard Chartered plc *	24,171	244,809
Taylor Wimpey plc	202,981	466,135
Unilever NV, CVA	19,725	1,088,855
Unilever plc	12,180	659,156
Vodafone Group plc	50,950	144,696
Wm Morrison Supermarkets plc	353,070	1,108,937
WPP plc	51,151	1,077,071
		23,755,051
United States - 0.3%		
Shire plc	9,516	**524,702**
TOTAL COMMON STOCKS (Cost $140,380,600)		**163,128,296**
SHORT-TERM INVESTMENT - 3.4%		
Investment Company - 3.4%		
Limited Purpose Cash Investment Fund, 0.81% (Cost $5,848,241) (b)	5,848,826	**5,848,241**
TOTAL INVESTMENTS IN SECURITIES AT VALUE - 100.3% (Cost $146,228,841)		**168,976,537**
LIABILITIES IN EXCESS OF OTHER ASSETS - (0.3)% (c)		**(586,625)**
NET ASSETS - 100.0%		**168,389,912**

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM INTERNATIONAL MULTI-STYLE FUND

SECTOR	VALUE	% OF NET ASSETS
Consumer Discretionary	$ 17,746,631	10.5%
Consumer Staples	13,930,361	8.3
Energy	8,102,216	4.8
Financials	39,563,561	23.5
Health Care	12,949,327	7.7
Industrials	27,812,634	16.5
Information Technology	12,952,003	7.7
Materials	15,711,640	9.3
Real Estate	3,334,016	2.0
Telecommunication Services	5,806,002	3.5
Utilities	5,219,905	3.1
Short-Term Investment	5,848,241	3.4
Total Investments In Securities At Value	**168,976,537**	**100.3**
Liabilities in Excess of Other Assets (c)	(586,625)	(0.3)
Net Assets	**$168,389,912**	**100.0%**

Abbreviations

CVA - Dutch Certification
OYJ - Public Traded Company
Preference - A special type of equity investment that shares in the earnings of the company, has limited voting rights, and may have a dividend preference. Preference shares may also have liquidation preference.
REIT - Real Estate Investment Trust
SCA - Limited partnership with share capital

* Non-income producing security.
(a) Securities exempt from registration under Rule 144A or section 4(2), of the Securities Act of 1933. Under procedures approved by the Board of Trustees, such securities have been determined to be liquid by the investment adviser and may be resold, normally to qualified institutional buyers in transactions exempt from registration. Total value of all such securities at 6/30/2017 amounted to $6,706,240, which represents approximately 3.98% of net assets of the fund.
(b) Represents 7-day effective yield as of 6/30/2017.
(c) Includes appreciation/(depreciation) on futures contracts.

All securities are Level 2 with respect to ASC 820, unless otherwise noted in parentheses.
(1) Level 1 security (See Note 4).

See notes to Schedule of Investments. (Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM INTERNATIONAL MULTI-STYLE FUND

Open futures contracts outstanding at June 30, 2017:

Exchange Traded

NUMBER OF CONTRACTS	COUNTERPARTY	DESCRIPTION	EXPIRATION DATE	VALUE AT TRADE DATE	VALUE AT JUNE 30, 2017	UNREALIZED APPRECIATION (DEPRECIATION)
Long Contracts:						
35	JPMS	E-Mini MSCI EAFE Index Futures	09/2017	$ 3,319,587	$3,306,800	$ (12,787)

Collateral pledged to, or (received from), each counterparty at June 30, 2017 was as follows:

COUNTERPARTY	OVER THE COUNTER	EXCHANGE TRADED	TOTAL
JPMS			
Cash	$—	$215,564	$215,564

See notes to Schedule of Investments.

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM EMERGING MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
COMMON STOCKS - 96.9%		
Brazil - 6.2%		
Banco Bradesco SA, ADR (1)*	277,339	2,357,381
Banco do Brasil SA (1)*	37,500	303,586
Banco Santander Brasil SA, ADR (1)	119,469	899,602
Braskem SA (Preference), Class A (1)	275,000	2,848,864
Centrais Eletricas Brasileiras SA (1)*	63,100	237,704
Centrais Eletricas Brasileiras SA (Preference), Class B (1)*	55,200	271,593
Cia de Saneamento Basico do Estado de Sao Paulo, ADR (1)*	93,081	886,131
Cia Paranaense de Energia, ADR (1)	7,456	54,727
Engie Brasil Energia SA (1)	11,000	113,722
Hypermarcas SA (1)	8,000	66,914
Itau Unibanco Holding SA, ADR (1)	238,223	2,632,364
Itausa - Investimentos Itau SA (Preference) (1)	461,000	1,255,160
JBS SA (1)	135,100	268,740
Kroton Educacional SA (1)	56,500	253,089
M Dias Branco SA (1)*	90,200	1,349,093
Natura Cosmeticos SA (1)	27,200	210,102
Petroleo Brasileiro SA (Preference) (1)*	85,800	321,922
Porto Seguro SA (1)*	12,100	111,836
Qualicorp SA (1)	200,600	1,746,902
Sul America SA (1)	141,385	757,519
TIM Participacoes SA, ADR (1)	146,497	2,168,156
Vale SA (Preference) (1)*	166,900	1,357,205
		20,472,312
Chile - 1.6%		
Banco Santander Chile, ADR (1)	21,686	551,041
Cencosud SA (1)	541,855	1,442,335
Cia Cervecerias Unidas SA, ADR (1)(a)	18,815	493,706
Embotelladora Andina SA (Preference), Class B (1)	28,392	120,347
Empresas COPEC SA (1)	5,856	64,089
Enel Americas SA, ADR (1)	114,391	1,078,707
Enel Chile SA, ADR (1)	62,707	344,888
Latam Airlines Group SA, ADR (1)	51,311	568,013
Sociedad Quimica y Minera de Chile SA, ADR (1)	16,434	542,651
		5,205,777
China - 25.5%		
58.com, Inc., ADR (1)*	5,066	223,461
Agricultural Bank of China Ltd., Class H *	3,398,000	1,605,958
Air China Ltd., Class H	970,000	999,825
Alibaba Group Holding Ltd., ADR (1)*	78,721	11,091,789
Anhui Conch Cement Co. Ltd., Class H	269,000	934,867
Baidu, Inc., ADR (1)*	18,474	3,304,260
Bank of China Ltd., Class H *	4,098,000	2,009,524
Bank of Communications Co. Ltd., Class H	95,000	67,020
China Cinda Asset Management Co. Ltd., Class H	855,000	318,652
China Communications Services Corp. Ltd., Class H	2,120,000	1,221,180
China Construction Bank Corp., Class H	6,795,000	5,284,107
China Everbright Bank Co. Ltd., Class H	1,242,000	580,387
China Evergrande Group *(a)	786,000	1,410,100
China Galaxy Securities Co. Ltd., Class H	77,000	69,021
China - 25.5% (continued)		
China Huarong Asset Management Co. Ltd., Class H (a)(b)	421,000	163,277
China Merchants Bank Co. Ltd., Class H	621,000	1,871,310
China Minsheng Banking Corp. Ltd., Class H	267,500	266,806
China Mobile Ltd.	555,975	5,894,338
China Overseas Land & Investment Ltd.	400,000	1,170,630
China Petroleum & Chemical Corp., Class H	2,206,000	1,727,302
China Resources Land Ltd.	302,000	879,806
China Resources Power Holdings Co. Ltd.	234,000	459,335
China Shenhua Energy Co. Ltd., Class H	353,500	786,493
China Southern Airlines Co. Ltd., Class H *	1,116,000	943,204
China Telecom Corp. Ltd., Class H	286,000	135,811
China Vanke Co. Ltd., Class H *	373,700	1,057,039
Chongqing Rural Commercial Bank Co. Ltd., Class H	1,443,000	973,194
CNOOC Ltd., ADR (1)	5,948	650,771
Country Garden Holdings Co. Ltd.	1,935,000	2,244,558
CSPC Pharmaceutical Group Ltd.	598,000	873,445
Ctrip.com International Ltd., ADR (1)*	22,693	1,222,245
Far East Horizon Ltd.	272,000	237,286
Geely Automobile Holdings Ltd.	2,995,000	6,455,104
Great Wall Motor Co. Ltd., Class H	692,500	854,638
Haitian International Holdings Ltd.	46,000	128,921
Huaneng Renewables Corp. Ltd., Class H	156,000	48,121
Industrial & Commercial Bank of China Ltd., Class H *	5,453,000	3,680,135
JD.com, Inc., ADR (1)*	46,823	1,836,398
Jiangxi Copper Co. Ltd., Class H	30,000	49,232
NetEase, Inc., ADR (1)	5,427	1,631,519
New Oriental Education & Technology Group, Inc., ADR (1)*	8,807	620,805
Ping An Insurance Group Co. of China Ltd., Class H	90,500	596,160
SINA Corp. (1)*	4,017	341,324
Sinopec Engineering Group Co. Ltd., Class H	675,500	608,574
Sinopec Shanghai Petrochemical Co. Ltd., Class H	3,182,000	1,702,797
Sinopharm Group Co. Ltd., Class H *	58,800	265,653
Sinotrans Ltd., Class H	1,454,000	744,979
Sunny Optical Technology Group Co. Ltd.	20,000	179,101
TAL Education Group, ADR (1)	2,976	363,995
Tencent Holdings Ltd.	249,400	8,947,215
TravelSky Technology Ltd., Class H	634,000	1,867,449
Vipshop Holdings Ltd., ADR (1)*	27,558	290,737
Weibo Corp., ADR (1)*	402	26,701
Weichai Power Co. Ltd., Class H	2,322,000	2,029,181
		83,945,740
Hong Kong - 1.4%		
Haier Electronics Group Co. Ltd. *	293,000	761,772
Nine Dragons Paper Holdings Ltd.	2,095,000	2,789,888
Sun Art Retail Group Ltd.	1,275,500	1,015,303
		4,566,963

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM EMERGING MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Hungary - 0.4%		
MOL Hungarian Oil & Gas plc	7,424	583,098
Richter Gedeon Nyrt	33,207	868,145
		1,451,243
India - 7.8%		
Axis Bank Ltd., GDR	10,001	398,351
Dr Reddy's Laboratories Ltd., ADR (1)	69,636	2,934,461
ICICI Bank Ltd., ADR (1)	446,355	4,003,802
Infosys Ltd., ADR (1)	525,254	7,889,315
Larsen & Toubro Ltd., GDR	5,923	152,890
Reliance Industries Ltd., GDR *(b)	3,625	154,786
Reliance Industries Ltd., GDR (LSE) *(b)	39,703	1,682,401
State Bank of India, GDR	20,541	873,278
Tata Motors Ltd., ADR (1)	175,758	5,801,772
Wipro Ltd., ADR (1)(a)	363,422	1,889,794
		25,780,850
Indonesia - 3.0%		
Adaro Energy Tbk. PT	6,743,000	797,763
Bank Rakyat Indonesia Persero Tbk. PT	1,236,200	1,410,546
Gudang Garam Tbk. PT *	200,500	1,178,959
Indofood CBP Sukses Makmur Tbk. PT	220,500	145,711
Indofood Sukses Makmur Tbk. PT	908,900	586,857
Telekomunikasi Indonesia Persero Tbk. PT	12,999,800	4,414,622
United Tractors Tbk. PT	478,300	984,440
Waskita Karya Persero Tbk. PT	1,616,800	280,952
		9,799,850
Malaysia - 2.8%		
AirAsia Bhd.	3,588,008	2,716,328
CIMB Group Holdings Bhd.	76,600	117,410
Genting Bhd.	600,900	1,317,223
Genting Malaysia Bhd.	871,300	1,116,225
Malayan Banking Bhd.	347,000	778,358
MISC Bhd.	81,700	142,100
Petronas Chemicals Group Bhd.	122,900	203,255
Public Bank Bhd.	287,300	1,359,810
Sime Darby Bhd.	106,700	236,129
Tenaga Nasional Bhd.	351,000	1,156,393
		9,143,231
Mexico - 4.0%		
America Movil SAB de CV, Class L, ADR (1)	168,816	2,687,551
Arca Continental SAB de CV (1)	139,800	1,050,613
Cemex SAB de CV, ADR (1)*	26,795	252,409
Coca-Cola Femsa SAB de CV, ADR (1)	5,792	490,409
Fomento Economico Mexicano SAB de CV, ADR (1)	7,977	784,458
Gentera SAB de CV (1)	258,600	387,998
Gruma SAB de CV, Class B (1)	106,030	1,382,750
Grupo Aeroportuario del Pacifico SAB de CV, Class B (1)	137,600	1,549,642
Grupo Aeroportuario del Sureste SAB de CV, ADR (1)	4,666	981,726
Grupo Financiero Banorte SAB de CV, Class O (1)	206,800	1,314,837
Grupo Financiero Santander Mexico SAB de CV, Class B, ADR (1)	13,393	129,109

INVESTMENTS	SHARES	VALUE ($)
Mexico - 4.0% (continued)		
Grupo Lala SAB de CV (1)	133,200	243,960
Grupo Mexico SAB de CV, Series B (1)	337,200	948,870
Grupo Televisa SAB, ADR (1)	5,207	126,895
Industrias Penoles SAB de CV (1)	7,570	170,818
Kimberly-Clark de Mexico SAB de CV, Class A (1)	59,300	125,470
Mexichem SAB de CV (1)	170,300	457,167
OHL Mexico SAB de CV (1)	124,100	179,154
		13,263,836
Peru - 0.3%		
Credicorp Ltd. (1)	4,593	**823,938**
Philippines - 0.8%		
Ayala Corp.	14,440	243,397
Bank of the Philippine Islands	77,040	158,814
BDO Unibank, Inc.	138,190	339,717
Globe Telecom, Inc.	13,255	538,059
International Container Terminal Services, Inc.	96,200	186,341
JG Summit Holdings, Inc. *	237,870	381,745
Jollibee Foods Corp.	29,250	118,183
Security Bank Corp.	55,790	239,904
SM Investments Corp.	30,795	489,604
		2,695,764
Poland - 1.8%		
Bank Zachodni WBK SA	2,488	229,714
Eurocash SA	28,695	240,048
Grupa Lotos SA *	20,909	287,887
Jastrzebska Spolka Weglowa SA *	9,088	181,408
KGHM Polska Miedz SA	1,565	46,681
Polski Koncern Naftowy ORLEN SA	128,134	3,870,397
Polskie Gornictwo Naftowe i Gazownictwo SA	381,369	650,644
Tauron Polska Energia SA *	260,684	251,857
		5,758,636
Russia - 2.9%		
Gazprom PJSC, ADR (1)	400,359	1,595,431
LUKOIL PJSC, ADR	28,399	1,384,202
Mobile TeleSystems PJSC, ADR (1)	243,436	2,039,994
Novatek PJSC, GDR	5,992	668,292
Rosneft Oil Co. PJSC, GDR	78,075	424,803
Severstal PJSC, GDR	92,270	1,209,566
Surgutneftegas OJSC, ADR (1)	101,167	434,006
Tatneft PJSC, ADR	44,848	1,690,800
		9,447,094
South Africa - 6.0%		
Bid Corp. Ltd.	21,970	501,868
Bidvest Group Ltd. (The)	201,357	2,424,820
Brait SE *	7,397	34,202
Capitec Bank Holdings Ltd.	13,233	839,545
Coronation Fund Managers Ltd.	11,997	59,789
Exxaro Resources Ltd.	164,682	1,170,013
FirstRand Ltd.	257,506	928,651
Foschini Group Ltd. (The)	107,510	1,128,214
Gold Fields Ltd., ADR (1)	88,350	307,458
Hyprop Investments Ltd., REIT	38,246	341,265
Imperial Holdings Ltd.	94,498	1,160,268

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM EMERGING MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
South Africa - 6.0% (continued)		
Investec Ltd.	87,341	643,746
Massmart Holdings Ltd.	29,875	241,223
Mondi Ltd.	28,797	745,800
Naspers Ltd., Class N	15,593	3,070,774
Nedbank Group Ltd.	3,875	61,873
Pick n Pay Stores Ltd.	65,147	293,660
Redefine Properties Ltd., REIT	425,319	342,048
Remgro Ltd.	32,110	523,792
Resilient REIT Ltd.	74,141	690,429
RMB Holdings Ltd.	55,387	248,829
Sanlam Ltd.	41,311	204,608
Sappi Ltd.	36,213	240,990
Sibanye Gold Ltd., ADR (1)	41,400	191,682
Standard Bank Group Ltd.	133,057	1,465,311
Telkom SA SOC Ltd.	128,786	605,807
Tiger Brands Ltd.	16,092	452,435
Truworths International Ltd.	113,622	620,744
		19,539,844
South Korea - 15.7%		
AMOREPACIFIC Group	2,555	290,340
DGB Financial Group, Inc.	13,816	142,439
Dongbu Insurance Co. Ltd.	6,802	404,229
Hana Financial Group, Inc.	5,895	232,808
Hankook Tire Co. Ltd.	8,718	484,604
Hanwha Chemical Corp.	12,119	319,804
Hanwha Corp.	39,954	1,655,738
Hanwha Life Insurance Co. Ltd.	17,163	104,370
Hyundai Construction Equipment Co. Ltd. *	265	79,675
Hyundai Electric & Energy System Co. Ltd. *	275	74,870
Hyundai Engineering & Construction Co. Ltd.	16,195	652,435
Hyundai Heavy Industries Co. Ltd. *	7,409	1,145,503
Hyundai Marine & Fire Insurance Co. Ltd.	75,938	2,611,890
Hyundai Robotics Co. Ltd. *	1,119	378,004
KB Financial Group, Inc.	20,061	1,012,885
Korea Electric Power Corp.	3,028	107,977
Korean Air Lines Co. Ltd. *	3,351	113,336
KT Corp.	8,103	231,037
LG Electronics, Inc.	688	48,267
LG Uplus Corp.	169,346	2,309,495
Lotte Chemical Corp.	10,539	3,171,993
POSCO	2,272	569,118
Posco Daewoo Corp.	31,554	615,218
S-1 Corp.	2,690	228,074
Samsung Electronics Co. Ltd.	9,836	20,486,636
Shinhan Financial Group Co. Ltd.	4,160	179,484
SK Hynix, Inc.	114,818	6,760,452
SK Innovation Co. Ltd.	22,292	3,087,362
SK Telecom Co. Ltd.	8,162	1,897,905
Woori Bank	126,902	2,044,250
		51,440,198
Taiwan - 12.4%		
Casetek Holdings Ltd.	82,000	274,724
Catcher Technology Co. Ltd.	85,000	1,013,067
Cathay Financial Holding Co. Ltd. *	353,000	581,048
Chailease Holding Co. Ltd.	125,000	348,196

INVESTMENTS	SHARES	VALUE ($)
Taiwan - 12.4% (continued)		
China Airlines Ltd.	355,000	107,689
China Life Insurance Co. Ltd.	2,286,192	2,279,063
CTBC Financial Holding Co. Ltd. *	789,480	517,477
E.Sun Financial Holding Co. Ltd.	521,400	320,421
Eva Airways Corp.	463,550	229,306
Far EasTone Telecommunications Co. Ltd.	81,000	206,305
Feng TAY Enterprise Co. Ltd.	33,180	146,627
First Financial Holding Co. Ltd.	967,000	646,602
Formosa Chemicals & Fibre Corp.	164,000	514,499
Formosa Petrochemical Corp.	80,000	275,908
Foxconn Technology Co. Ltd.	323,582	975,953
Fubon Financial Holding Co. Ltd. *	764,000	1,215,764
Hon Hai Precision Industry Co. Ltd.	1,490,545	5,729,642
Innolux Corp.	1,338,000	698,592
Inventec Corp.	124,000	100,993
Largan Precision Co. Ltd.	5,000	796,073
Lite-On Technology Corp.	773,533	1,269,696
Mega Financial Holding Co. Ltd.	623,000	517,904
Micro-Star International Co. Ltd. *	35,000	81,242
Nien Made Enterprise Co. Ltd.	73,000	809,500
Pegatron Corp.	499,000	1,560,978
Phison Electronics Corp.	81,000	1,000,661
Pou Chen Corp.	701,000	969,378
Powertech Technology, Inc. *	614,000	1,894,037
Realtek Semiconductor Corp.	449,000	1,614,975
Shin Kong Financial Holding Co. Ltd.	924,000	245,776
Taishin Financial Holding Co. Ltd.	533,640	242,852
Taiwan Semiconductor Manufacturing Co. Ltd., ADR (1)	307,706	10,757,402
Uni-President Enterprises Corp.	379,000	759,642
United Microelectronics Corp.	1,081,000	524,654
Wistron Corp.	1,447,575	1,471,472
WPG Holdings Ltd.	109,000	145,409
Yuanta Financial Holding Co. Ltd.	110,000	48,464
		40,891,991
Thailand - 2.4%		
Charoen Pokphand Foods PCL, NVDR	2,658,900	1,939,975
Home Product Center PCL, NVDR	582,300	164,425
Krung Thai Bank PCL, NVDR	1,167,800	645,770
PTT Exploration & Production PCL, NVDR	91,900	233,066
PTT Global Chemical PCL, NVDR	616,000	1,241,397
PTT PCL, NVDR	102,100	1,111,116
Robinson PCL, NVDR	69,100	118,407
Siam Cement PCL (The), NVDR	8,300	123,098
Siam Commercial Bank PCL (The), NVDR	59,400	271,572
Thai Oil PCL, NVDR	693,700	1,612,520
Thai Union Group PCL, NVDR	910,896	565,695
		8,027,041
Turkey - 1.6%		
Akbank TAS	53,757	149,736
Arcelik A/S	262,089	1,940,749
KOC Holding A/S	160,995	740,133
Turkiye Garanti Bankasi A/S	30,394	84,597
Turkiye Is Bankasi, Class C	574,867	1,217,278
Turkiye Sise ve Cam Fabrikalari A/S	569,686	744,793
Turkiye Vakiflar Bankasi TAO, Class D	157,111	288,879

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM EMERGING MULTI-STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Turkey - 1.6% (continued)		
Yapi ve Kredi Bankasi A/S *	37,565	47,925
		5,214,090
United States - 0.3%		
Yum China Holdings, Inc. (1)*	27,400	**1,080,382**
TOTAL COMMON STOCKS (Cost $252,138,722)		**318,548,780**
SHORT-TERM INVESTMENT - 2.5%		
Investment Company - 2.5%		
Limited Purpose Cash Investment Fund, 0.81% (Cost $8,129,336) (c)	8,130,149	**8,129,336**
SECURITIES LENDING COLLATERAL - 1.0%		
Investment Company - 1.0%		
Investments in a Pooled Account through Securities Lending Program with Citibank NA BlackRock Liquidity Funds T-Fund Portfolio, Institutional Shares, 0.84% (Cost $3,333,556) (c)(d)	3,333,556	**3,333,556**
TOTAL INVESTMENTS IN SECURITIES AT VALUE -100.4% (Cost $263,601,614)		**330,011,672**
LIABILITIES IN EXCESS OF OTHER ASSETS - (0.4)% (e)		**(1,164,478)**
NET ASSETS - 100.0%		**328,847,194**

SECTOR	VALUE	% OF NET ASSETS
Consumer Discretionary	$ 32,881,419	10.0%
Consumer Staples	16,173,699	4.9
Energy	26,249,511	8.0
Financials	60,812,336	18.5
Health Care	6,755,520	2.1
Industrials	22,130,898	6.7
Information Technology	94,926,589	28.9
Materials	21,121,518	6.4
Real Estate	8,135,875	2.5
Telecommunication Services	24,350,259	7.4
Utilities	5,011,156	1.5
Short-Term Investment	8,129,336	2.5
Securities Lending Collateral	3,333,556	1.0
Total Investments In Securities At Value	**330,011,672**	**100.4**
Liabilities in Excess of Other Assets (e)	(1,164,478)	(0.4)
Net Assets	**$328,847,194**	**100.0%**

* Non-income producing security.

(a) The security or a portion of this security is on loan at 6/30/2017. The total value of securities on loan at 6/30/2017 was $3,113,973.

(b) Securities exempt from registration under Rule 144A or section 4(2), of the Securities Act of 1933. Under procedures approved by the Board of Trustees, such securities have been determined to be liquid by the investment adviser and may be resold, normally to qualified institutional buyers in transactions exempt from registration. Total value of all such securities at 6/30/2017 amounted to $2,000,464, which represents approximately 0.61% of net assets of the fund.

(c) Represents 7-day effective yield as of 6/30/2017.

(d) Represents security, or portion thereof, purchased with the cash collateral received for securities on loan.

(e) Includes appreciation/(depreciation) on futures contracts.

All securities are Level 2 with respect to ASC 820, unless otherwise noted in parentheses.

(1) Level 1 security (See Note 4).

See notes to Schedule of Investments. (Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR TM EMERGING MULTI-STYLE FUND

ADR - American Depositary Receipt
GDR - Global Depositary Receipt
LSE - London Stock Exchange
NVDR - Non-Voting Depositary Receipt
OJSC - Open Joint Stock Company
PJSC - Public Joint Stock Company
Preference - A special type of equity investment that shares in the earnings of the company, has limited voting rights, and may have a dividend preference. Preference shares may also have liquidation preference.
REIT - Real Estate Investment Trust

Open futures contracts outstanding at June 30, 2017:

Exchange Traded

NUMBER OF CONTRACTS	COUNTERPARTY	DESCRIPTION	EXPIRATION DATE	VALUE AT TRADE DATE	VALUE AT JUNE 30, 2017	UNREALIZED APPRECIATION (DEPRECIATION)
Long Contracts:						
111	JPMS	E-Mini MSCI Emerging Markets Index Futures	09/2017	$ 5,579,069	$5,596,065	$ 16,996

Collateral pledged to, or (received from), each counterparty at June 30, 2017 was as follows:

COUNTERPARTY	OVER THE COUNTER	EXCHANGE TRADED	TOTAL
JPMS			
Cash	$—	$274,578	$274,578

See notes to Schedule of Investments.

Schedule of Investments

June 30, 2017 (Unaudited)

AQR LARGE CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
COMMON STOCKS - 97.2%		
Aerospace & Defense - 3.5%		
Boeing Co. (The)	36,814	7,279,969
BWX Technologies, Inc.	15,551	758,111
General Dynamics Corp.	18,422	3,649,398
Huntington Ingalls Industries, Inc.	8,196	1,525,767
L3 Technologies, Inc.	4,366	729,471
Lockheed Martin Corp.	25,859	7,178,717
Northrop Grumman Corp.	20,520	5,267,689
Orbital ATK, Inc.	8,225	809,011
Raytheon Co.	26,099	4,214,467
TransDigm Group, Inc.	5,356	1,440,068
United Technologies Corp.	2,304	281,341
		33,134,009
Air Freight & Logistics - 0.2%		
CH Robinson Worldwide, Inc.	6,166	423,481
FedEx Corp.	7,153	1,554,561
		1,978,042
Airlines - 0.5%		
Alaska Air Group, Inc.	13,626	1,223,070
American Airlines Group, Inc.	5,593	281,440
Copa Holdings SA, Class A (Panama)	5,645	660,465
JetBlue Airways Corp. *	19,424	443,450
Southwest Airlines Co.	15,648	972,367
United Continental Holdings, Inc. *	9,618	723,754
		4,304,546
Auto Components - 0.3%		
Delphi Automotive plc	5,599	490,752
Gentex Corp.	26,000	493,220
Goodyear Tire & Rubber Co. (The)	23,409	818,379
Lear Corp.	5,514	783,429
		2,585,780
Automobiles - 0.3%		
Harley-Davidson, Inc.	7,387	399,046
Tesla, Inc. *	2,945	1,064,941
Thor Industries, Inc.	11,293	1,180,344
		2,644,331
Banks - 12.5%		
Bank of America Corp.	903,139	21,910,152
Bank of Hawaii Corp.	12,152	1,008,251
BankUnited, Inc.	13,348	449,961
BB&T Corp.	7,374	334,853
Citigroup, Inc.	208,203	13,924,617
Citizens Financial Group, Inc.	153,757	5,486,050
Comerica, Inc.	57,966	4,245,430
Commerce Bancshares, Inc.	20,473	1,163,481
Cullen/Frost Bankers, Inc.	15,799	1,483,684
East West Bancorp, Inc.	31,001	1,816,039
Fifth Third Bancorp	115,783	3,005,727
First Horizon National Corp.	21,787	379,530
First Republic Bank	16,043	1,605,904
Huntington Bancshares, Inc.	180,426	2,439,359
JPMorgan Chase & Co.	302,249	27,625,559
KeyCorp	192,031	3,598,661
M&T Bank Corp.	2,884	467,064
PacWest Bancorp	8,785	410,259

INVESTMENTS	SHARES	VALUE ($)
Banks - 12.5% (continued)		
People's United Financial, Inc.	17,621	311,187
PNC Financial Services Group, Inc. (The)	19,400	2,422,478
Popular, Inc.	33,169	1,383,479
Regions Financial Corp.	352,267	5,157,189
SunTrust Banks, Inc.	46,257	2,623,697
SVB Financial Group *	18,193	3,198,147
TCF Financial Corp.	75,808	1,208,379
US Bancorp	69,986	3,633,673
Western Alliance Bancorp *	45,363	2,231,860
Zions Bancorp	102,701	4,509,601
		118,034,271
Beverages - 0.3%		
Constellation Brands, Inc., Class A	7,853	1,521,362
Molson Coors Brewing Co., Class B	5,816	502,153
Monster Beverage Corp. *	9,501	472,010
		2,495,525
Biotechnology - 1.1%		
AbbVie, Inc.	16,938	1,228,175
ACADIA Pharmaceuticals, Inc. *(a)	29,525	823,452
Alkermes plc *	6,656	385,848
Celgene Corp. *	20,897	2,713,894
Incyte Corp. *	24,334	3,063,894
Seattle Genetics, Inc. *	21,318	1,102,993
Vertex Pharmaceuticals, Inc. *	5,128	660,845
		9,979,101
Building Products - 1.0%		
Allegion plc	8,013	650,015
AO Smith Corp.	42,651	2,402,531
Fortune Brands Home & Security, Inc.	36,410	2,375,388
Johnson Controls International plc	11,947	518,022
Lennox International, Inc.	5,769	1,059,419
Masco Corp.	39,122	1,494,852
Owens Corning	12,800	856,576
USG Corp. *	14,608	423,924
		9,780,727
Capital Markets - 4.8%		
Ameriprise Financial, Inc.	3,708	471,991
Charles Schwab Corp. (The)	131,430	5,646,233
CME Group, Inc.	29,290	3,668,280
E*TRADE Financial Corp. *	50,633	1,925,573
FactSet Research Systems, Inc.	2,228	370,249
Goldman Sachs Group, Inc. (The)	37,639	8,352,094
Interactive Brokers Group, Inc., Class A	41,795	1,563,969
Intercontinental Exchange, Inc.	41,291	2,721,903
LPL Financial Holdings, Inc.	14,621	620,808
MarketAxess Holdings, Inc.	6,866	1,380,753
Morgan Stanley	202,702	9,032,401
Morningstar, Inc.	7,785	609,877
MSCI, Inc.	14,254	1,468,019
Nasdaq, Inc.	18,693	1,336,362
Raymond James Financial, Inc.	15,267	1,224,719
S&P Global, Inc.	16,289	2,378,031
State Street Corp.	23,195	2,081,287
Thomson Reuters Corp. (Canada)	8,785	406,658
		45,259,207

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR LARGE CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Chemicals - 1.1%		
Albemarle Corp.	18,805	1,984,680
Celanese Corp., Series A	5,170	490,840
Dow Chemical Co. (The)	83,956	5,295,105
FMC Corp.	11,809	862,647
International Flavors & Fragrances, Inc.	5,004	675,540
NewMarket Corp.	1,600	736,768
Sherwin-Williams Co. (The)	1,605	563,291
		10,608,871
Commercial Services & Supplies - 1.0%		
Cintas Corp.	23,846	3,005,550
Copart, Inc. *	34,368	1,092,559
Republic Services, Inc.	22,714	1,447,563
Rollins, Inc.	21,305	867,326
Waste Management, Inc.	36,120	2,649,402
		9,062,400
Communications Equipment - 1.4%		
Arista Networks, Inc. *	16,047	2,403,680
Cisco Systems, Inc.	237,601	7,436,911
CommScope Holding Co., Inc. *	23,044	876,364
F5 Networks, Inc. *	3,403	432,385
Harris Corp.	8,866	967,103
Motorola Solutions, Inc.	11,008	954,834
		13,071,277
Construction & Engineering - 0.1%		
Quanta Services, Inc. *	15,443	**508,384**
Construction Materials - 0.4%		
Eagle Materials, Inc.	4,574	422,729
Martin Marietta Materials, Inc.	7,530	1,676,027
Vulcan Materials Co.	11,442	1,449,473
		3,548,229
Consumer Finance - 0.7%		
American Express Co.	37,138	3,128,505
Credit Acceptance Corp. *	2,491	640,536
Discover Financial Services	18,245	1,134,656
Navient Corp.	60,001	999,017
SLM Corp. *	95,312	1,096,088
		6,998,802
Containers & Packaging - 0.4%		
Avery Dennison Corp.	6,491	573,610
Ball Corp.	7,790	328,816
Bemis Co., Inc.	6,149	284,391
Berry Global Group, Inc. *	15,470	881,945
International Paper Co.	12,083	684,018
Packaging Corp. of America	5,028	560,069
Sealed Air Corp.	10,067	450,599
WestRock Co.	6,631	375,712
		4,139,160
Distributors - 0.2%		
Genuine Parts Co.	13,724	1,273,038
LKQ Corp. *	31,969	1,053,379
		2,326,417

INVESTMENTS	SHARES	VALUE ($)
Diversified Consumer Services - 0.2%		
Graham Holdings Co., Class B	737	441,942
Service Corp. International	15,037	502,988
ServiceMaster Global Holdings, Inc. *	20,653	809,391
		1,754,321
Diversified Financial Services - 0.2%		
Berkshire Hathaway, Inc., Class B *	8,984	1,521,620
Leucadia National Corp.	17,814	466,014
		1,987,634
Diversified Telecommunication Services - 0.1%		
AT&T, Inc.	7,121	268,675
Zayo Group Holdings, Inc. *	13,596	420,117
		688,792
Electric Utilities - 0.1%		
Alliant Energy Corp.	13,920	559,166
Exelon Corp.	7,543	272,076
		831,242
Electrical Equipment - 0.4%		
Acuity Brands, Inc.	4,633	941,796
Eaton Corp. plc	24,099	1,875,625
Rockwell Automation, Inc.	4,228	684,767
		3,502,188
Electronic Equipment, Instruments & Components - 1.0%		
Amphenol Corp., Class A	21,046	1,553,616
Arrow Electronics, Inc. *	8,600	674,412
CDW Corp.	25,023	1,564,688
Cognex Corp.	15,647	1,328,430
Corning, Inc.	86,142	2,588,567
Dolby Laboratories, Inc., Class A	9,601	470,065
IPG Photonics Corp. *	5,942	862,184
Trimble, Inc. *	21,559	769,010
		9,810,972
Energy Equipment & Services - 0.6%		
Halliburton Co.	38,663	1,651,297
Nabors Industries Ltd.	59,507	484,387
Patterson-UTI Energy, Inc.	67,274	1,358,262
RPC, Inc. (a)	107,480	2,172,171
		5,666,117
Equity Real Estate Investment Trusts (REITs) - 2.0%		
Alexandria Real Estate Equities, Inc.	5,032	606,205
American Campus Communities, Inc.	17,105	809,066
American Homes 4 Rent, Class A	20,868	470,991
Apartment Investment & Management Co., Class A	28,032	1,204,535
Camden Property Trust	6,766	578,561
CyrusOne, Inc.	15,049	838,982
Digital Realty Trust, Inc.	20,898	2,360,429
Duke Realty Corp.	33,046	923,636
EPR Properties	6,107	438,910
Equinix, Inc.	1,752	751,888
Equity LifeStyle Properties, Inc.	23,643	2,041,336
Healthcare Trust of America, Inc., Class A	29,525	918,523

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR LARGE CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Equity Real Estate Investment Trusts (REITs) - 2.0% (continued)		
Iron Mountain, Inc.	15,359	527,735
Lamar Advertising Co., Class A	12,300	904,911
National Retail Properties, Inc.	21,601	844,599
Omega Healthcare Investors, Inc.	11,537	380,952
Prologis, Inc.	18,408	1,079,445
Realty Income Corp.	5,871	323,962
Senior Housing Properties Trust	30,976	633,149
STORE Capital Corp.	16,605	372,782
Uniti Group, Inc.	32,986	829,268
Ventas, Inc.	5,687	395,133
VEREIT, Inc.	55,933	455,295
		18,690,293
Food & Staples Retailing - 0.2%		
Sysco Corp.	32,837	**1,652,686**
Food Products - 0.7%		
Blue Buffalo Pet Products, Inc. *	19,021	433,869
Conagra Brands, Inc.	28,472	1,018,159
Ingredion, Inc.	10,448	1,245,506
Kraft Heinz Co. (The)	13,085	1,120,600
Lamb Weston Holdings, Inc.	9,490	417,940
Pilgrim's Pride Corp. *	18,200	398,944
Pinnacle Foods, Inc.	20,716	1,230,530
Post Holdings, Inc. *	3,462	268,824
Tyson Foods, Inc., Class A	11,062	692,813
		6,827,185
Health Care Equipment & Supplies - 2.5%		
ABIOMED, Inc. *	3,696	529,637
Align Technology, Inc. *	13,852	2,079,462
Baxter International, Inc.	42,790	2,590,507
Becton Dickinson and Co.	5,317	1,037,400
Boston Scientific Corp. *	137,576	3,813,607
Cooper Cos., Inc. (The)	5,006	1,198,536
Danaher Corp.	20,037	1,690,922
DexCom, Inc. *	12,332	902,086
Edwards Lifesciences Corp. *	4,398	520,019
Hologic, Inc. *	16,786	761,749
IDEXX Laboratories, Inc. *	14,528	2,345,110
Intuitive Surgical, Inc. *	1,973	1,845,485
ResMed, Inc.	10,915	849,951
Stryker Corp.	9,114	1,264,841
Teleflex, Inc.	6,118	1,271,076
Zimmer Biomet Holdings, Inc.	4,123	529,393
		23,229,781
Health Care Providers & Services - 2.3%		
Aetna, Inc.	4,112	624,325
Henry Schein, Inc. *	6,210	1,136,554
Humana, Inc.	1,174	282,488
Laboratory Corp. of America Holdings *	3,555	547,968
Quest Diagnostics, Inc.	8,469	941,414
UnitedHealth Group, Inc.	87,381	16,202,185
Universal Health Services, Inc., Class B	5,053	616,870
WellCare Health Plans, Inc. *	6,090	1,093,520
		21,445,324
Health Care Technology - 0.3%		
Allscripts Healthcare Solutions, Inc. *	37,159	474,149
athenahealth, Inc. *	3,316	466,064

INVESTMENTS	SHARES	VALUE ($)
Health Care Technology - 0.3% (continued)		
Veeva Systems, Inc., Class A *	27,081	1,660,336
		2,600,549
Hotels, Restaurants & Leisure - 1.9%		
Aramark	23,714	971,800
Brinker International, Inc.	8,880	338,328
Carnival Corp.	13,995	917,652
Darden Restaurants, Inc.	13,197	1,193,537
Domino's Pizza, Inc.	12,719	2,690,450
International Game Technology plc	33,817	618,851
Las Vegas Sands Corp.	49,162	3,140,960
Marriott International, Inc., Class A	15,643	1,569,149
MGM Resorts International	46,093	1,442,250
Royal Caribbean Cruises Ltd.	7,642	834,736
Six Flags Entertainment Corp.	25,645	1,528,698
Vail Resorts, Inc.	3,751	760,815
Wynn Resorts Ltd.	10,846	1,454,666
Yum Brands, Inc.	10,531	776,767
		18,238,659
Household Durables - 0.8%		
DR Horton, Inc.	35,090	1,213,061
Garmin Ltd.	22,664	1,156,544
Leggett & Platt, Inc.	14,426	757,798
Mohawk Industries, Inc. *	5,932	1,433,705
Newell Brands, Inc.	26,181	1,403,825
NVR, Inc. *	599	1,443,956
		7,408,889
Household Products - 0.2%		
Church & Dwight Co., Inc.	11,180	580,018
Energizer Holdings, Inc.	13,144	631,175
Kimberly-Clark Corp.	2,647	341,754
Spectrum Brands Holdings, Inc.	5,012	626,701
		2,179,648
Industrial Conglomerates - 0.5%		
3M Co.	8,256	1,718,817
Honeywell International, Inc.	15,401	2,052,799
Roper Technologies, Inc.	4,379	1,013,870
		4,785,486
Insurance - 3.5%		
Allstate Corp. (The)	9,520	841,949
American Financial Group, Inc.	11,412	1,134,010
Aon plc	13,410	1,782,860
Arch Capital Group Ltd. *	13,686	1,276,767
Aspen Insurance Holdings Ltd.	8,457	421,581
Assurant, Inc.	6,148	637,486
Assured Guaranty Ltd.	24,340	1,015,952
Axis Capital Holdings Ltd.	7,392	477,967
Chubb Ltd.	15,864	2,306,308
Cincinnati Financial Corp.	26,000	1,883,700
Erie Indemnity Co., Class A	6,993	874,615
Everest Re Group Ltd.	2,625	668,299
FNF Group	22,711	1,018,134
Hanover Insurance Group, Inc. (The)	11,713	1,038,123
Lincoln National Corp.	31,526	2,130,527
Markel Corp. *	799	779,712
Marsh & McLennan Cos., Inc.	28,539	2,224,900

See notes to Schedule of Investments.

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Schedule of Investments

June 30, 2017 (Unaudited)

AQR LARGE CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Insurance - 3.5% (continued)		
Principal Financial Group, Inc.	27,144	1,739,116
ProAssurance Corp.	20,042	1,218,554
Progressive Corp. (The)	16,365	721,533
Prudential Financial, Inc.	38,770	4,192,588
RenaissanceRe Holdings Ltd.	5,901	820,534
Torchmark Corp.	11,199	856,723
Unum Group	12,016	560,306
Validus Holdings Ltd.	11,878	617,300
White Mountains Insurance Group Ltd.	1,805	1,567,877
WR Berkley Corp.	10,543	729,259
		33,536,680
Internet & Direct Marketing Retail - 6.3%		
Amazon.com, Inc. *	44,015	42,606,520
Expedia, Inc.	7,678	1,143,638
Groupon, Inc. *	118,223	453,976
Netflix, Inc. *	43,644	6,520,850
Priceline Group, Inc. (The) *	4,449	8,321,944
		59,046,928
Internet Software & Services - 3.6%		
Alphabet, Inc., Class A *	11,756	10,929,318
Altaba, Inc. *	92,998	5,066,531
CoStar Group, Inc. *	3,684	971,102
eBay, Inc. *	101,218	3,534,533
Facebook, Inc., Class A *	59,700	9,013,506
GoDaddy, Inc., Class A *	15,274	647,923
IAC/InterActiveCorp *	5,089	525,388
VeriSign, Inc. *	13,036	1,211,827
Yelp, Inc. *	32,684	981,174
Zillow Group, Inc., Class C *	25,352	1,242,501
		34,123,803
IT Services - 2.5%		
Accenture plc, Class A	7,871	973,485
Amdocs Ltd.	12,968	835,917
Automatic Data Processing, Inc.	3,923	401,950
Booz Allen Hamilton Holding Corp.	14,749	479,932
Broadridge Financial Solutions, Inc.	11,087	837,734
CoreLogic, Inc. *	18,100	785,178
DXC Technology Co.	54,379	4,171,957
Fidelity National Information Services, Inc.	7,865	671,671
Fiserv, Inc. *	15,241	1,864,584
Gartner, Inc. *	6,200	765,762
Genpact Ltd.	37,076	1,031,825
Global Payments, Inc.	25,397	2,293,857
Jack Henry & Associates, Inc.	17,949	1,864,363
Mastercard, Inc., Class A	2,244	272,534
Paychex, Inc.	22,579	1,285,648
PayPal Holdings, Inc. *	16,420	881,261
Sabre Corp.	38,101	829,459
Square, Inc., Class A *	25,780	604,799
Total System Services, Inc.	20,572	1,198,319
Vantiv, Inc., Class A *	25,520	1,616,437
Western Union Co. (The)	15,876	302,438
		23,969,110
Leisure Products - 0.3%		
Hasbro, Inc.	18,329	2,043,867

INVESTMENTS	SHARES	VALUE ($)
Leisure Products - 0.3% (continued)		
Mattel, Inc.	17,888	385,128
		2,428,995
Life Sciences Tools & Services - 1.0%		
Agilent Technologies, Inc.	9,882	586,101
Bio-Rad Laboratories, Inc., Class A *	5,986	1,354,692
Bruker Corp.	24,778	714,598
Charles River Laboratories International, Inc. *	6,903	698,239
Mettler-Toledo International, Inc. *	2,907	1,710,886
PerkinElmer, Inc.	9,553	650,941
QIAGEN NV *	20,348	682,268
Quintiles IMS Holdings, Inc. *	10,990	983,605
Thermo Fisher Scientific, Inc.	7,196	1,255,486
Waters Corp. *	6,470	1,189,445
		9,826,261
Machinery - 3.3%		
Caterpillar, Inc.	49,418	5,310,458
Colfax Corp. *	22,860	899,998
Crane Co.	5,907	468,898
Cummins, Inc.	10,655	1,728,454
Deere & Co.	20,371	2,517,652
Fortive Corp.	28,938	1,833,222
Illinois Tool Works, Inc.	32,735	4,689,289
Ingersoll-Rand plc	22,376	2,044,943
Middleby Corp. (The) *	3,107	377,532
Nordson Corp.	6,333	768,319
Oshkosh Corp.	35,669	2,456,881
PACCAR, Inc.	9,482	626,191
Parker-Hannifin Corp.	7,923	1,266,254
Snap-on, Inc.	6,531	1,031,898
Stanley Black & Decker, Inc.	6,696	942,328
Toro Co. (The)	36,514	2,530,055
Trinity Industries, Inc.	24,985	700,329
Xylem, Inc.	23,620	1,309,257
		31,501,958
Media - 3.4%		
CBS Corp. (Non-Voting), Class B	30,918	1,971,950
Charter Communications, Inc., Class A *	30,465	10,262,135
Comcast Corp., Class A	390,171	15,185,455
DISH Network Corp., Class A *	20,685	1,298,191
Interpublic Group of Cos., Inc. (The)	13,719	337,487
Liberty Broadband Corp. *	11,950	1,036,663
Madison Square Garden Co. (The), Class A *	2,525	497,173
Omnicom Group, Inc.	8,997	745,851
Sirius XM Holdings, Inc. (a)	139,238	761,632
		32,096,537
Metals & Mining - 0.8%		
Freeport-McMoRan, Inc. *	93,383	1,121,530
Nucor Corp.	20,773	1,202,133
Reliance Steel & Aluminum Co.	5,371	391,063
Royal Gold, Inc.	13,187	1,030,828
Steel Dynamics, Inc.	66,851	2,393,934
United States Steel Corp. (a)	48,370	1,070,912
		7,210,400

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR LARGE CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Multiline Retail - 0.1%		
Dollar General Corp.	4,075	293,767
Dollar Tree, Inc. *	5,549	387,986
		681,753
Multi-Utilities - 0.2%		
CenterPoint Energy, Inc.	12,401	339,539
DTE Energy Co.	4,442	469,919
MDU Resources Group, Inc.	15,343	401,987
NiSource, Inc.	35,187	892,342
		2,103,787
Oil, Gas & Consumable Fuels - 2.6%		
Chevron Corp.	5,953	621,076
Cimarex Energy Co.	2,558	240,478
CONSOL Energy, Inc. *	112,348	1,678,479
Continental Resources, Inc. *	46,729	1,510,749
Diamondback Energy, Inc. *	16,365	1,453,376
Energen Corp. *	18,031	890,190
EOG Resources, Inc.	21,325	1,930,339
Kinder Morgan, Inc.	33,340	638,794
Laredo Petroleum, Inc. *	111,874	1,176,914
Marathon Oil Corp.	32,874	389,557
Marathon Petroleum Corp.	22,599	1,182,606
ONEOK, Inc.	36,736	1,916,150
Parsley Energy, Inc., Class A *	51,557	1,430,707
PBF Energy, Inc., Class A	19,928	443,597
Pioneer Natural Resources Co.	4,275	682,205
Rice Energy, Inc. *	82,843	2,206,109
SM Energy Co.	18,093	299,077
Targa Resources Corp.	31,039	1,402,963
Tesoro Corp.	5,167	483,631
Valero Energy Corp.	6,967	469,994
Williams Cos., Inc. (The)	84,863	2,569,652
WPX Energy, Inc. *	126,482	1,221,816
		24,838,459
Personal Products - 0.1%		
Edgewell Personal Care Co. *	4,753	361,323
Nu Skin Enterprises, Inc., Class A	8,923	560,721
		922,044
Pharmaceuticals - 0.3%		
Merck & Co., Inc.	16,799	1,076,648
Pfizer, Inc.	9,230	310,036
Zoetis, Inc.	26,512	1,653,818
		3,040,502
Professional Services - 0.3%		
Equifax, Inc.	14,045	1,930,064
Verisk Analytics, Inc. *	13,148	1,109,297
		3,039,361
Road & Rail - 2.1%		
AMERCO	3,404	1,246,068
CSX Corp.	131,551	7,177,422
Genesee & Wyoming, Inc., Class A *	12,379	846,600
JB Hunt Transport Services, Inc.	4,202	383,979
Norfolk Southern Corp.	30,101	3,663,292
Old Dominion Freight Line, Inc.	7,162	682,109
Union Pacific Corp.	57,479	6,260,038
		20,259,508

INVESTMENTS	SHARES	VALUE ($)
Semiconductors & Semiconductor Equipment - 6.3%		
Analog Devices, Inc.	26,047	2,026,457
Applied Materials, Inc.	154,770	6,393,549
Broadcom Ltd.	44,055	10,267,018
Cypress Semiconductor Corp.	33,003	450,491
First Solar, Inc. *	11,793	470,305
Intel Corp.	34,363	1,159,408
KLA-Tencor Corp.	5,142	470,544
Lam Research Corp.	21,192	2,997,184
Marvell Technology Group Ltd.	51,211	846,006
Maxim Integrated Products, Inc.	31,919	1,433,163
Microchip Technology, Inc.	21,658	1,671,564
Micron Technology, Inc. *	188,543	5,629,894
NVIDIA Corp.	80,345	11,614,673
ON Semiconductor Corp. *	82,670	1,160,687
Qorvo, Inc. *	3,847	243,592
QUALCOMM, Inc.	16,430	907,265
Skyworks Solutions, Inc.	14,317	1,373,716
Teradyne, Inc.	24,948	749,188
Texas Instruments, Inc.	99,768	7,675,152
Xilinx, Inc.	33,027	2,124,297
		59,664,153
Software - 5.9%		
Activision Blizzard, Inc.	86,340	4,970,594
Adobe Systems, Inc. *	48,543	6,865,922
ANSYS, Inc. *	5,600	681,408
Autodesk, Inc. *	18,898	1,905,296
Cadence Design Systems, Inc. *	31,925	1,069,168
CDK Global, Inc.	22,987	1,426,573
Citrix Systems, Inc. *	14,512	1,154,865
Electronic Arts, Inc. *	32,466	3,432,306
Intuit, Inc.	11,408	1,515,096
Microsoft Corp.	309,937	21,363,957
Nuance Communications, Inc. *	49,154	855,771
PTC, Inc. *	12,514	689,772
Red Hat, Inc. *	4,254	407,321
salesforce.com, Inc. *	4,922	426,245
ServiceNow, Inc. *	13,185	1,397,610
SS&C Technologies Holdings, Inc.	16,904	649,283
Symantec Corp.	81,423	2,300,200
Synopsys, Inc. *	15,227	1,110,505
Ultimate Software Group, Inc. (The) *	5,637	1,184,108
VMware, Inc., Class A *(a)	27,555	2,409,134
		55,815,134
Specialty Retail - 1.1%		
Best Buy Co., Inc.	35,018	2,007,582
Burlington Stores, Inc. *	19,291	1,774,579
Dick's Sporting Goods, Inc.	9,727	387,426
Foot Locker, Inc.	6,992	344,566
Michaels Cos., Inc. (The) *	21,313	394,717
Murphy USA, Inc. *	6,252	463,336
O'Reilly Automotive, Inc. *	2,579	564,130
Ross Stores, Inc.	10,358	597,967
Ulta Beauty, Inc. *	12,747	3,662,723
Urban Outfitters, Inc. *	17,822	330,420
		10,527,446
Technology Hardware, Storage & Peripherals - 7.4%		
Apple, Inc.	404,085	58,196,322
Hewlett Packard Enterprise Co.	213,990	3,550,094

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR LARGE CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Technology Hardware, Storage & Peripherals - 7.4% (continued)		
HP, Inc.	177,025	3,094,397
NCR Corp. *	25,340	1,034,885
NetApp, Inc.	17,556	703,118
Western Digital Corp.	38,626	3,422,264
		70,001,080
Textiles, Apparel & Luxury Goods - 0.1%		
PVH Corp.	4,356	498,762
Skechers U.S.A., Inc., Class A *	21,170	624,515
		1,123,277
Thrifts & Mortgage Finance - 0.1%		
TFS Financial Corp.	41,075	**635,430**
Tobacco - 0.6%		
Altria Group, Inc.	72,337	**5,386,936**
Trading Companies & Distributors - 0.4%		
MSC Industrial Direct Co., Inc., Class A	4,795	412,178
United Rentals, Inc. *	21,391	2,410,979
Watsco, Inc.	3,619	558,050
WESCO International, Inc. *	12,206	699,404
		4,080,611
Water Utilities - 0.2%		
American Water Works Co., Inc.	20,778	1,619,645
Aqua America, Inc.	9,149	304,662
		1,924,307
Wireless Telecommunication Services - 0.9%		
Sprint Corp. *	526,845	4,325,398
T-Mobile US, Inc. *	76,720	4,650,766
		8,976,164
TOTAL COMMON STOCKS (Cost $744,498,648)		**918,519,469**
SHORT-TERM INVESTMENT - 2.7%		
Investment Company - 2.7%		
Limited Purpose Cash Investment Fund, 0.81% (Cost $25,243,307) (2)(b)	25,245,832	**25,243,307**
SECURITIES LENDING COLLATERAL - 0.6%		
Investment Company - 0.6%		
Investments in a Pooled Account through Securities Lending Program with Citibank NA BlackRock Liquidity Funds T-Fund Portfolio, Institutional Shares, 0.84% (Cost $5,979,964) (2)(b)(c)	5,979,964	**5,979,964**
TOTAL INVESTMENTS IN SECURITIES AT VALUE - 100.5% (Cost $775,721,919)		**949,742,740**
LIABILITIES IN EXCESS OF OTHER ASSETS - (0.5)% (d)		**(5,089,082)**
NET ASSETS - 100.0%		**944,653,658**

SECTOR	VALUE	% OF NET ASSETS
Consumer Discretionary	$140,863,333	14.9%
Consumer Staples	19,464,024	2.1
Energy	30,504,575	3.2
Financials	206,452,024	21.9
Health Care	70,121,518	7.4
Industrials	125,937,220	13.3
Information Technology	266,455,529	28.2
Materials	25,506,660	2.7
Real Estate	18,690,293	2.0
Telecommunication Services	9,664,956	1.0
Utilities	4,859,337	0.5
Short-Term Investment	25,243,307	2.7
Securities Lending Collateral	5,979,964	0.6
Total Investments In Securities At Value	**949,742,740**	**100.5**
Liabilities in Excess of Other Assets (d)	(5,089,082)	(0.5)
Net Assets	**$944,653,658**	**100.0%**

All securities are United States companies, unless noted otherwise in parentheses.

* Non-income producing security.

(a) The security or a portion of this security is on loan at 6/30/2017. The total value of securities on loan at 6/30/2017 was $5,804,740.

(b) Represents 7-day effective yield as of 6/30/2017.

(c) Represents security, or portion thereof, purchased with the cash collateral received for securities on loan.

(d) Includes appreciation/(depreciation) on futures contracts.

All securities are Level 1 with respect to ASC 820, unless otherwise noted in parentheses.

(2) Level 2 security (See Note 4).

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR LARGE CAP MOMENTUM STYLE FUND

Open futures contracts outstanding at June 30, 2017:

Exchange Traded

NUMBER OF CONTRACTS	COUNTERPARTY	DESCRIPTION	EXPIRATION DATE	VALUE AT TRADE DATE	VALUE AT JUNE 30, 2017	UNREALIZED APPRECIATION (DEPRECIATION)
Long Contracts:						
156	BARC	S&P 500 E-Mini Futures	09/2017	$ 18,940,907	$ 18,883,020	$ (57,887)

Collateral pledged to, or (received from), each counterparty at June 30, 2017 was as follows:

COUNTERPARTY	OVER THE COUNTER	EXCHANGE TRADED	TOTAL
BARC			
Cash	$—	$750,644	$750,644

See notes to Schedule of Investments.

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
COMMON STOCKS - 97.0%		
Aerospace & Defense - 1.6%		
AAR Corp.	8,237	286,318
Aerojet Rocketdyne Holdings, Inc. *	7,667	159,474
Aerovironment, Inc. *	5,302	202,536
Axon Enterprise, Inc. *(a)	14,327	360,181
Curtiss-Wright Corp.	2,253	206,780
Ducommun, Inc. *	7,860	248,219
Engility Holdings, Inc. *	11,321	321,516
Esterline Technologies Corp. *	1,914	181,447
KeyW Holding Corp. (The) *(a)	39,680	371,008
KLX, Inc. *	7,283	364,150
Kratos Defense & Security Solutions, Inc. *	57,558	683,213
Mercury Systems, Inc. *	21,745	915,247
National Presto Industries, Inc.	1,715	189,508
Sparton Corp. *	6,924	152,259
Teledyne Technologies, Inc. *	6,750	861,638
Vectrus, Inc. *	8,941	288,973
		5,792,467
Air Freight & Logistics - 0.9%		
Air Transport Services Group, Inc. *	23,162	504,468
XPO Logistics, Inc. *	40,236	2,600,453
		3,104,921
Airlines - 0.3%		
Hawaiian Holdings, Inc. *	2,555	119,957
SkyWest, Inc.	24,142	847,384
		967,341
Auto Components - 1.4%		
Cooper-Standard Holdings, Inc. *	6,552	660,900
Dana, Inc.	20,788	464,196
Dorman Products, Inc. *	10,092	835,315
Fox Factory Holding Corp. *	11,444	407,406
Horizon Global Corp. *	18,182	261,094
LCI Industries	10,516	1,076,838
Modine Manufacturing Co. *	10,588	175,231
Motorcar Parts of America, Inc. *	6,430	181,583
Standard Motor Products, Inc.	5,402	282,093
Stoneridge, Inc. *	15,449	238,069
Superior Industries International, Inc.	7,465	153,406
Tower International, Inc.	5,389	120,983
		4,857,114
Automobiles - 0.1%		
Winnebago Industries, Inc.	10,133	**354,655**
Banks - 13.8%		
1st Source Corp.	6,435	308,494
Ameris Bancorp	15,452	744,786
Banc of California, Inc. (a)	8,274	177,891
BancFirst Corp.	4,710	454,986
BancorpSouth, Inc.	6,691	204,075
Berkshire Hills Bancorp, Inc.	4,880	171,532
Boston Private Financial Holdings, Inc.	30,780	472,473
Brookline Bancorp, Inc.	8,843	129,108
Bryn Mawr Bank Corp.	4,081	173,443

INVESTMENTS	SHARES	VALUE ($)
Banks - 13.8% (continued)		
Camden National Corp.	3,937	168,937
CenterState Banks, Inc.	36,559	908,857
Central Pacific Financial Corp.	12,758	401,494
Chemical Financial Corp.	19,918	964,230
City Holding Co.	2,567	169,088
Columbia Banking System, Inc.	4,340	172,949
Community Bank System, Inc.	17,205	959,523
ConnectOne Bancorp, Inc.	14,637	330,064
Customers Bancorp, Inc. *	3,792	107,238
CVB Financial Corp.	7,436	166,789
Eagle Bancorp, Inc. *	11,805	747,256
Enterprise Financial Services Corp.	15,527	633,502
Farmers Capital Bank Corp.	5,007	193,020
FCB Financial Holdings, Inc., Class A *	16,616	793,414
Fidelity Southern Corp.	17,798	406,862
First BanCorp *	147,170	852,114
First Busey Corp.	8,297	243,268
First Citizens BancShares, Inc., Class A	2,093	780,061
First Commonwealth Financial Corp.	45,442	576,205
First Financial Bancorp	17,714	490,678
First Financial Bankshares, Inc. (a)	13,421	593,208
First Interstate BancSystem, Inc., Class A	20,480	761,856
First Merchants Corp.	19,729	791,922
Flushing Financial Corp.	7,004	197,443
Franklin Financial Network, Inc. *	4,121	169,991
Fulton Financial Corp.	39,429	749,151
German American Bancorp, Inc.	3,585	122,213
Glacier Bancorp, Inc.	7,663	280,542
Great Southern Bancorp, Inc.	4,133	221,115
Great Western Bancorp, Inc.	32,709	1,334,854
Green Bancorp, Inc. *	14,806	287,236
Guaranty Bancorp	13,125	357,000
Hancock Holding Co.	40,709	1,994,741
Hanmi Financial Corp.	15,722	447,291
Heartland Financial USA, Inc.	12,207	574,950
Hilltop Holdings, Inc.	30,825	807,923
Home BancShares, Inc.	16,370	407,613
IBERIABANK Corp.	12,545	1,022,418
Independent Bank Corp./MA	7,977	531,667
Independent Bank Corp./MI	31,317	681,145
Independent Bank Group, Inc.	11,331	674,194
International Bancshares Corp.	18,855	660,868
Lakeland Bancorp, Inc.	23,423	441,524
Lakeland Financial Corp.	15,871	728,161
LegacyTexas Financial Group, Inc.	19,643	748,988
MainSource Financial Group, Inc.	9,194	308,091
MB Financial, Inc.	11,354	500,030
National Bank Holdings Corp., Class A	12,051	399,009
NBT Bancorp, Inc.	11,742	433,867
OFG Bancorp (a)	40,877	408,770
Old National Bancorp	12,686	218,834
Pacific Premier Bancorp, Inc. *	14,080	519,552
Park Sterling Corp.	15,117	179,590
Preferred Bank	13,009	695,591

See notes to Schedule of Investments. (Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Banks - 13.8% (continued)		
Prosperity Bancshares, Inc.	15,387	988,461
QCR Holdings, Inc.	9,243	438,118
Renasant Corp.	3,073	134,413
Republic First Bancorp, Inc. *	11,679	108,031
S&T Bancorp, Inc.	3,731	133,794
Sandy Spring Bancorp, Inc.	8,198	333,331
Seacoast Banking Corp. of Florida *	23,688	570,881
ServisFirst Bancshares, Inc.	36,620	1,350,912
Southside Bancshares, Inc.	16,747	585,157
State Bank Financial Corp.	5,880	159,466
Sterling Bancorp	58,623	1,362,985
Stock Yards Bancorp, Inc.	8,250	320,925
Texas Capital Bancshares, Inc. *	21,006	1,625,864
Tompkins Financial Corp.	5,057	398,087
Towne Bank	30,432	937,306
TriState Capital Holdings, Inc. *	13,169	331,859
Triumph Bancorp, Inc. *	9,529	233,937
Trustmark Corp.	20,953	673,848
UMB Financial Corp.	14,419	1,079,406
Union Bankshares Corp.	11,576	392,426
United Community Banks, Inc.	31,765	883,067
Univest Corp. of Pennsylvania	8,294	248,405
Veritex Holdings, Inc. *	11,255	296,344
Washington Trust Bancorp, Inc.	3,886	200,323
Webster Financial Corp.	29,851	1,558,819
Wintrust Financial Corp.	14,581	1,114,572
		48,614,422
Beverages - 0.7%		
Coca-Cola Bottling Co. Consolidated	432	98,872
Craft Brew Alliance, Inc. *	13,506	227,576
MGP Ingredients, Inc. (a)	14,063	719,604
National Beverage Corp.	13,334	1,247,529
		2,293,581
Biotechnology - 8.5%		
Agenus, Inc. *(a)	31,652	123,759
Aimmune Therapeutics, Inc. *	12,953	266,314
Array BioPharma, Inc. *	92,209	771,789
Avexis, Inc. *(a)	12,449	1,022,810
Axovant Sciences Ltd. *(a)	6,902	160,057
BioCryst Pharmaceuticals, Inc. *	49,729	276,493
BioSpecifics Technologies Corp. *	2,268	112,289
Bluebird Bio, Inc. *	13,798	1,449,480
Blueprint Medicines Corp. *	20,167	1,021,862
Cara Therapeutics, Inc. *(a)	26,544	408,512
Clovis Oncology, Inc. *	20,257	1,896,663
Coherus Biosciences, Inc. *	12,798	183,651
CTI BioPharma Corp. *	7,700	25,487
Cytokinetics, Inc. *	28,697	347,234
Eagle Pharmaceuticals, Inc. *(a)	9,320	735,255
Epizyme, Inc. *	7,122	107,542
Esperion Therapeutics, Inc. *(a)	11,136	515,374
Exact Sciences Corp. *	54,624	1,932,051
Exelixis, Inc. *	115,937	2,855,528
FibroGen, Inc. *	6,970	225,131
Flexion Therapeutics, Inc. *(a)	16,486	333,347
Foundation Medicine, Inc. *(a)	9,541	379,255
Global Blood Therapeutics, Inc. *(a)	10,227	279,708

INVESTMENTS	SHARES	VALUE ($)
Biotechnology - 8.5% (continued)		
Halozyme Therapeutics, Inc. *	8,202	105,150
Immunomedics, Inc. *(a)	72,686	641,817
Inovio Pharmaceuticals, Inc. *(a)	15,775	123,676
Insmed, Inc. *	11,460	196,654
Ironwood Pharmaceuticals, Inc. *	51,806	978,097
Kite Pharma, Inc. *(a)	17,407	1,804,584
Lexicon Pharmaceuticals, Inc. *	20,175	331,879
Loxo Oncology, Inc. *	9,996	801,579
MiMedx Group, Inc. *	13,956	208,921
Minerva Neurosciences, Inc. *	30,703	271,722
Momenta Pharmaceuticals, Inc. *	12,254	207,093
Ohr Pharmaceutical, Inc. *	7,600	4,864
Organovo Holdings, Inc. *(a)	37,800	99,414
Peregrine Pharmaceuticals, Inc. *	181,400	110,291
Portola Pharmaceuticals, Inc. *	9,947	558,723
Progenics Pharmaceuticals, Inc. *	45,328	307,777
Prothena Corp. plc (Ireland) *	2,118	114,626
PTC Therapeutics, Inc. *	16,551	303,380
REGENXBIO, Inc. *	14,635	289,041
Repligen Corp. *	4,058	168,164
Retrophin, Inc. *	9,432	182,886
Sage Therapeutics, Inc. *	11,153	888,225
Sarepta Therapeutics, Inc. *	24,549	827,547
Spark Therapeutics, Inc. *	9,065	541,543
Stemline Therapeutics, Inc. *	23,815	219,098
Synergy Pharmaceuticals, Inc. *(a)	90,625	403,281
TESARO, Inc. *	20,062	2,805,871
TG Therapeutics, Inc. *(a)	8,600	86,430
Vanda Pharmaceuticals, Inc. *	23,622	385,039
Versartis, Inc. *	10,971	191,444
Xencor, Inc. *	23,023	486,016
		30,074,423
Building Products - 1.2%		
AAON, Inc.	11,411	420,495
American Woodmark Corp. *	1,209	115,520
Builders FirstSource, Inc. *	9,381	143,717
Gibraltar Industries, Inc. *	16,064	572,682
Griffon Corp.	14,851	325,979
Insteel Industries, Inc.	10,681	352,153
NCI Building Systems, Inc. *	11,901	198,747
Patrick Industries, Inc. *	11,339	826,046
PGT Innovations, Inc. *	16,718	213,990
Ply Gem Holdings, Inc. *	7,520	134,984
Trex Co., Inc. *	10,340	699,604
Universal Forest Products, Inc.	2,834	247,437
		4,251,354
Capital Markets - 1.2%		
Arlington Asset Investment Corp., Class A	9,426	128,853
BGC Partners, Inc., Class A	15,955	201,671
Cohen & Steers, Inc.	2,576	104,431
Diamond Hill Investment Group, Inc.	1,639	326,817
Evercore Partners, Inc., Class A	10,903	768,662
Financial Engines, Inc.	6,121	224,029
GAIN Capital Holdings, Inc.	24,292	151,339
Houlihan Lokey, Inc.	6,221	217,113
INTL. FCStone, Inc. *	6,700	252,992

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Capital Markets - 1.2% (continued)		
Moelis & Co., Class A	15,024	583,682
Piper Jaffray Cos.	7,162	429,362
PJT Partners, Inc., Class A	5,752	231,345
Stifel Financial Corp. *	13,169	605,511
		4,225,807
Chemicals - 3.5%		
American Vanguard Corp.	9,893	170,654
Balchem Corp.	1,382	107,395
Chase Corp.	2,752	293,638
Chemours Co. (The)	71,401	2,707,526
Ferro Corp. *	11,834	216,444
Flotek Industries, Inc. *(a)	13,802	123,390
GCP Applied Technologies, Inc. *	8,114	247,477
Innophos Holdings, Inc.	5,047	221,261
Innospec, Inc.	5,039	330,306
KMG Chemicals, Inc.	10,063	489,766
Koppers Holdings, Inc. *	10,060	363,669
Kraton Corp. *	9,244	318,363
Kronos Worldwide, Inc.	49,227	896,916
Minerals Technologies, Inc.	5,468	400,258
Olin Corp.	54,375	1,646,475
Quaker Chemical Corp.	3,374	490,006
Rayonier Advanced Materials, Inc. (a)	11,904	187,131
Sensient Technologies Corp.	1,677	135,049
Stepan Co.	6,869	598,565
Trinseo SA	20,222	1,389,251
Tronox Ltd., Class A	53,814	813,668
		12,147,208
Commercial Services & Supplies - 1.9%		
ABM Industries, Inc.	8,276	343,620
ACCO Brands Corp. *	42,602	496,313
Aqua Metals, Inc. *(a)	28,300	355,165
Brady Corp., Class A	16,971	575,317
Brink's Co. (The)	16,878	1,130,826
Casella Waste Systems, Inc., Class A *	19,224	315,466
CECO Environmental Corp.	14,459	132,734
Ennis, Inc.	10,681	204,007
HNI Corp.	3,626	144,569
Kimball International, Inc., Class B	9,927	165,682
Matthews International Corp., Class A	6,066	371,542
MSA Safety, Inc.	7,103	576,550
Multi-Color Corp.	2,315	188,904
Quad/Graphics, Inc.	27,450	629,154
Tetra Tech, Inc.	14,182	648,826
US Ecology, Inc.	3,206	161,903
Viad Corp.	5,800	274,050
		6,714,628
Communications Equipment - 3.0%		
Applied Optoelectronics, Inc. *(a)	14,698	908,190
CalAmp Corp. *	8,803	178,965
Ciena Corp. *	27,001	675,565
Clearfield, Inc. *(a)	8,247	108,860
EMCORE Corp.	31,707	337,680
Extreme Networks, Inc. *	61,689	568,773
Finisar Corp. *	43,098	1,119,686

INVESTMENTS	SHARES	VALUE ($)
Communications Equipment - 3.0% (continued)		
Harmonic, Inc. *	30,232	158,718
InterDigital, Inc.	11,978	925,900
Lumentum Holdings, Inc. *	28,586	1,630,831
NETGEAR, Inc. *	5,311	228,904
NetScout Systems, Inc. *	21,711	746,858
Oclaro, Inc. *(a)	94,339	881,126
ShoreTel, Inc. *	18,745	108,721
Sonus Networks, Inc. *	14,857	110,536
Ubiquiti Networks, Inc. *(a)	25,087	1,303,771
Viavi Solutions, Inc. *	66,529	700,550
		10,693,634
Construction & Engineering - 1.4%		
Aegion Corp. *	6,788	148,521
Argan, Inc.	8,380	502,800
Comfort Systems USA, Inc.	6,501	241,187
EMCOR Group, Inc.	10,613	693,878
HC2 Holdings, Inc. *	27,896	164,028
MasTec, Inc. *	34,650	1,564,448
MYR Group, Inc. *	5,924	183,762
NV5 Global, Inc. *	13,579	577,108
Orion Group Holdings, Inc. *	17,434	130,232
Primoris Services Corp.	4,356	108,639
Tutor Perini Corp. *	19,362	556,658
		4,871,261
Construction Materials - 0.1%		
US Concrete, Inc. *	2,282	**179,251**
Consumer Finance - 0.3%		
Enova International, Inc. *	16,541	245,634
EZCORP, Inc., Class A *	33,759	259,944
Green Dot Corp., Class A *	7,399	285,084
Nelnet, Inc., Class A	4,465	209,900
Regional Management Corp. *	7,164	169,285
		1,169,847
Containers & Packaging - 0.3%		
Greif, Inc., Class A	18,407	**1,026,742**
Diversified Consumer Services - 1.4%		
Adtalem Global Education, Inc.	20,429	775,281
American Public Education, Inc. *	7,939	187,757
Capella Education Co.	5,030	430,568
Career Education Corp. *	55,545	533,232
Carriage Services, Inc.	7,513	202,550
Chegg, Inc. *	29,295	360,036
Grand Canyon Education, Inc. *	14,843	1,163,840
K12, Inc. *	15,726	281,810
Sotheby's *(a)	15,756	845,624
Strayer Education, Inc.	1,913	178,330
Weight Watchers International, Inc. *	3,695	123,487
		5,082,515
Diversified Telecommunication Services - 0.1%		
IDT Corp., Class B	12,066	173,388
ORBCOMM, Inc. *	27,576	311,609
		484,997

See notes to Schedule of Investments. (Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Electric Utilities - 0.2%		
MGE Energy, Inc.	3,239	208,430
Otter Tail Corp.	3,477	137,689
Spark Energy, Inc., Class A (a)	23,632	444,281
		790,400
Electrical Equipment - 0.3%		
Energous Corp. *	19,955	324,468
EnerSys	7,702	558,010
		882,478
Electronic Equipment, Instruments & Components - 3.9%		
Anixter International, Inc. *	3,800	297,160
AVX Corp.	12,390	202,453
Badger Meter, Inc.	7,765	309,435
Belden, Inc.	1,355	102,208
Benchmark Electronics, Inc. *	3,018	97,481
Coherent, Inc. *	10,497	2,361,720
Control4 Corp. *	14,273	279,894
CTS Corp.	12,200	263,520
ePlus, Inc. *	5,928	439,265
Fabrinet (Thailand) *	12,422	529,922
II-VI, Inc. *	22,106	758,236
Insight Enterprises, Inc. *	6,540	261,535
Itron, Inc. *	13,825	936,644
Littelfuse, Inc.	2,599	428,835
Mesa Laboratories, Inc.	2,830	405,567
Methode Electronics, Inc.	9,971	410,805
Novanta, Inc. *	5,797	208,692
PC Connection, Inc.	9,526	257,774
Plexus Corp. *	3,071	161,442
Rogers Corp. *	5,047	548,205
Sanmina Corp. *	27,924	1,063,904
SYNNEX Corp.	3,801	455,968
TTM Technologies, Inc. *	49,563	860,414
Universal Display Corp.	14,729	1,609,143
Vishay Intertechnology, Inc.	18,930	314,238
		13,564,460
Energy Equipment & Services - 1.1%		
Archrock, Inc.	36,350	414,390
Exterran Corp. *	16,879	450,669
Fairmount Santrol Holdings, Inc. *(a)	65,962	257,252
Forum Energy Technologies, Inc. *	16,623	259,319
McDermott International, Inc. *	109,189	782,885
Newpark Resources, Inc. *	21,323	156,724
Pioneer Energy Services Corp. *	61,599	126,278
Unit Corp. *	22,915	429,198
US Silica Holdings, Inc.	26,200	929,838
		3,806,553
Equity Real Estate Investment Trusts (REITs) - 2.0%		
Agree Realty Corp.	5,907	270,954
Armada Hoffler Properties, Inc.	10,728	138,927
Bluerock Residential Growth REIT, Inc.	11,974	154,345
Colony Starwood Homes	5,546	190,283
Community Healthcare Trust, Inc.	7,431	190,159
DuPont Fabros Technology, Inc.	7,548	461,636
Easterly Government Properties, Inc.	6,848	143,466
Four Corners Property Trust, Inc.	5,023	126,127

INVESTMENTS	SHARES	VALUE ($)
Equity Real Estate Investment Trusts (REITs) - 2.0% (continued)		
GEO Group, Inc. (The)	23,445	693,269
Getty Realty Corp.	4,321	108,457
Gladstone Commercial Corp.	17,758	386,947
Government Properties Income Trust	5,731	104,935
Independence Realty Trust, Inc.	11,681	115,291
Lexington Realty Trust	36,623	362,934
Monmouth Real Estate Investment Corp.	28,817	433,696
National Storage Affiliates Trust	18,837	435,323
NexPoint Residential Trust, Inc.	16,633	413,995
Potlatch Corp.	2,640	120,648
Preferred Apartment Communities, Inc., Class A	12,783	201,332
Rexford Industrial Realty, Inc.	21,438	588,259
Saul Centers, Inc.	1,960	113,641
Select Income REIT	9,666	232,274
STAG Industrial, Inc.	9,927	273,985
Summit Hotel Properties, Inc.	15,735	293,458
Terreno Realty Corp.	3,838	129,187
Universal Health Realty Income Trust	1,929	153,433
Urstadt Biddle Properties, Inc., Class A	5,947	117,751
		6,954,712
Food & Staples Retailing - 0.1%		
Ingles Markets, Inc., Class A	4,685	156,011
SpartanNash Co.	8,618	223,723
Weis Markets, Inc.	2,771	135,003
		514,737
Food Products - 0.6%		
B&G Foods, Inc. (a)	5,432	193,379
Calavo Growers, Inc.	1,907	131,679
Fresh Del Monte Produce, Inc.	20,312	1,034,084
John B Sanfilippo & Son, Inc.	4,035	254,649
Omega Protein Corp.	9,601	171,858
Tootsie Roll Industries, Inc. (a)	5,071	176,724
		1,962,373
Gas Utilities - 0.0% (b)		
Chesapeake Utilities Corp.	1,406	**105,380**
Health Care Equipment & Supplies - 4.4%		
Anika Therapeutics, Inc. *	3,754	185,222
Atrion Corp.	378	243,167
AxoGen, Inc. *	23,491	393,474
Cantel Medical Corp.	4,966	386,901
Cardiovascular Systems, Inc. *	18,870	608,180
CryoLife, Inc. *	13,497	269,265
GenMark Diagnostics, Inc. *	37,052	438,325
Glaukos Corp. *	18,420	763,877
Haemonetics Corp. *	2,383	94,105
Halyard Health, Inc. *	4,267	167,608
ICU Medical, Inc. *	5,172	892,170
Inogen, Inc. *	11,892	1,134,735
Insulet Corp. *	10,457	536,549
Integra LifeSciences Holdings Corp. *	15,155	826,099
K2M Group Holdings, Inc. *	4,323	105,308
LeMaitre Vascular, Inc.	10,217	318,975
Masimo Corp. *	20,087	1,831,533

See notes to Schedule of Investments. (Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Health Care Equipment & Supplies - 4.4% (continued)		
Merit Medical Systems, Inc. *	15,632	596,361
Nevro Corp. *	11,585	862,272
NuVasive, Inc. *	14,411	1,108,494
NxStage Medical, Inc. *	19,881	498,417
OraSure Technologies, Inc. *	23,143	399,448
Orthofix International NV *	2,774	128,936
Penumbra, Inc. *	11,312	992,628
Spectranetics Corp. (The) *	21,861	839,462
ViewRay, Inc. *(a)	15,643	101,210
Wright Medical Group NV *	30,498	838,390
		15,561,111
Health Care Providers & Services - 1.6%		
Addus HomeCare Corp. *	9,220	342,984
Almost Family, Inc. *	2,340	144,261
Amedisys, Inc. *	1,914	120,218
AMN Healthcare Services, Inc. *	4,715	184,121
BioTelemetry, Inc. *	25,845	864,515
Chemed Corp.	577	118,014
Civitas Solutions, Inc. *	6,879	120,383
CorVel Corp. *	6,100	289,445
Cross Country Healthcare, Inc. *	14,589	188,344
HealthEquity, Inc. *	21,958	1,094,167
LHC Group, Inc. *	3,000	203,670
Medcath Corp. (3)*(c)	10,300	—
National HealthCare Corp.	1,886	132,284
Teladoc, Inc. *(a)	17,876	620,297
Tivity Health, Inc. *	26,665	1,062,600
US Physical Therapy, Inc.	4,314	260,566
		5,745,869
Health Care Technology - 0.9%		
Evolent Health, Inc., Class A *	30,257	767,015
HealthStream, Inc. *	7,258	191,030
HMS Holdings Corp. *	15,450	285,825
Medidata Solutions, Inc. *	17,585	1,375,147
Omnicell, Inc. *	6,070	261,617
Vocera Communications, Inc. *	10,735	283,619
		3,164,253
Hotels, Restaurants & Leisure - 2.8%		
Bob Evans Farms, Inc.	1,572	112,917
Caesars Entertainment Corp. *(a)	20,884	250,608
Carrols Restaurant Group, Inc. *	23,190	284,077
Chuy's Holdings, Inc. *	4,565	106,821
Dave & Buster's Entertainment, Inc. *	16,866	1,121,758
Denny's Corp. *	16,550	194,793
Eldorado Resorts, Inc. *	28,663	573,260
ILG, Inc.	17,674	485,858
International Speedway Corp., Class A	3,567	133,941
Intrawest Resorts Holdings, Inc. *	22,452	533,010
Jack in the Box, Inc.	11,232	1,106,352
Marcus Corp. (The)	6,900	208,380
Marriott Vacations Worldwide Corp.	7,776	915,624
Monarch Casino & Resort, Inc. *	7,349	222,307
Papa John's International, Inc.	11,450	821,652
Pinnacle Entertainment, Inc. *	25,836	510,519
Planet Fitness, Inc., Class A	33,523	782,427
Hotels, Restaurants & Leisure - 2.8% (continued)		
Ruth's Hospitality Group, Inc.	9,641	209,692
Scientific Games Corp., Class A *	39,405	1,028,471
Wingstop, Inc. (a)	7,803	241,113
		9,843,580
Household Durables - 1.3%		
Bassett Furniture Industries, Inc.	12,552	476,348
Cavco Industries, Inc. *	2,640	342,276
Flexsteel Industries, Inc.	2,686	145,339
Hooker Furniture Corp.	6,593	271,302
Installed Building Products, Inc. *	14,200	751,890
iRobot Corp. *	12,336	1,037,951
KB Home	11,104	266,163
LGI Homes, Inc. *(a)	5,346	214,802
NACCO Industries, Inc., Class A	3,287	232,884
Taylor Morrison Home Corp., Class A *	8,919	214,145
TopBuild Corp. *	4,564	242,212
Universal Electronics, Inc. *	1,934	129,288
William Lyon Homes, Class A *	5,382	129,922
ZAGG, Inc. *	17,070	147,656
		4,602,178
Household Products - 0.4%		
Central Garden & Pet Co., Class A *	25,171	755,634
HRG Group, Inc. *	29,441	521,400
		1,277,034
Independent Power and Renewable Electricity Producers - 0.2%		
Ormat Technologies, Inc.	11,307	663,495
TerraForm Power, Inc., Class A *	7,555	90,660
		754,155
Industrial Conglomerates - 0.1%		
Raven Industries, Inc.	8,805	**293,206**
Insurance - 1.7%		
Ambac Financial Group, Inc. *	9,791	169,874
American Equity Investment Life Holding Co.	10,921	287,004
AMERISAFE, Inc.	4,224	240,557
Argo Group International Holdings Ltd.	3,368	204,101
Employers Holdings, Inc.	6,048	255,830
Enstar Group Ltd. *	725	144,021
FBL Financial Group, Inc., Class A	7,378	453,747
Federated National Holding Co.	7,509	120,144
Horace Mann Educators Corp.	3,809	143,980
James River Group Holdings Ltd.	10,221	406,080
Kemper Corp.	3,161	122,015
MBIA, Inc. *	29,820	281,203
National General Holdings Corp.	6,546	138,121
Navigators Group, Inc. (The)	3,083	169,257
OneBeacon Insurance Group Ltd., Class A	1,647	30,025
Primerica, Inc.	16,110	1,220,332
Safety Insurance Group, Inc.	1,836	125,399
Selective Insurance Group, Inc.	5,545	277,527
Stewart Information Services Corp.	3,674	166,726
Trupanion, Inc. *(a)	20,746	464,295
United Fire Group, Inc.	6,763	297,978

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Insurance - 1.7% (continued)		
United Insurance Holdings Corp.	8,652	136,096
Universal Insurance Holdings, Inc.	6,711	169,117
		6,023,429
Internet & Direct Marketing Retail - 0.6%		
Duluth Holdings, Inc., Class B *(a)	8,854	161,231
Etsy, Inc. *	14,879	223,185
Nutrisystem, Inc.	14,561	757,900
Overstock.com, Inc. *	7,033	114,638
PetMed Express, Inc. (a)	10,939	444,123
Wayfair, Inc., Class A *	7,112	546,771
		2,247,848
Internet Software & Services - 3.4%		
2U, Inc. *(a)	18,950	889,134
Alarm.com Holdings, Inc. *	17,311	651,413
Amber Road, Inc. *	19,878	170,354
Blucora, Inc. *	27,073	573,948
Box, Inc., Class A *	6,118	111,592
Brightcove, Inc. *	21,470	133,114
Carbonite, Inc. *	26,884	586,071
ChannelAdvisor Corp. *	12,592	145,438
Cimpress NV (Netherlands) *(a)	1,499	141,701
Cornerstone OnDemand, Inc. *	2,813	100,565
Envestnet, Inc. *	4,262	168,775
Five9, Inc. *	48,315	1,039,739
GrubHub, Inc. *	21,433	934,479
GTT Communications, Inc. *	13,767	435,726
j2 Global, Inc.	2,969	252,632
LogMeIn, Inc.	18,636	1,947,462
Meet Group, Inc. (The) *	64,319	324,811
MINDBODY, Inc., Class A *(a)	25,810	702,032
New Relic, Inc. *	3,724	160,169
NIC, Inc.	7,853	148,814
Q2 Holdings, Inc. *	12,299	454,448
Quotient Technology, Inc. *	18,040	207,460
Shutterstock, Inc. *	5,974	263,334
TrueCar, Inc. *(a)	49,153	979,619
Xactly Corp. *	14,253	223,059
XO Group, Inc. *	16,852	296,932
		12,042,821
IT Services - 1.0%		
Acxiom Corp. *	16,198	420,824
CACI International, Inc., Class A *	1,034	129,302
Cardtronics plc, Class A *	7,594	249,539
Cardtronics, Inc. *	900	29,574
CSG Systems International, Inc.	3,860	156,639
Hackett Group, Inc. (The)	15,924	246,822
ManTech International Corp., Class A	6,644	274,929
Perficient, Inc. *	11,282	210,296
Science Applications International Corp.	15,397	1,068,860
ServiceSource International, Inc. *	27,897	108,240
TeleTech Holdings, Inc.	5,303	216,362
Unisys Corp. *	23,374	299,187
		3,410,574
Leisure Products - 0.1%		
Callaway Golf Co.	13,688	174,933

INVESTMENTS	SHARES	VALUE ($)
Leisure Products - 0.1% (continued)		
Nautilus, Inc. *	8,397	160,802
		335,735
Life Sciences Tools & Services - 0.6%		
Accelerate Diagnostics, Inc. *(a)	24,155	660,639
Cambrex Corp. *	2,200	131,450
NanoString Technologies, Inc. *(a)	7,279	120,395
NeoGenomics, Inc. *	26,536	237,762
PRA Health Sciences, Inc. *	12,983	973,855
		2,124,101
Machinery - 3.8%		
Alamo Group, Inc.	4,338	393,934
Altra Industrial Motion Corp.	5,521	219,736
Astec Industries, Inc.	7,055	391,623
Barnes Group, Inc.	4,818	281,998
Briggs & Stratton Corp.	4,297	103,558
Chart Industries, Inc. *	13,577	471,529
CIRCOR International, Inc.	5,202	308,895
Douglas Dynamics, Inc.	12,738	419,080
Energy Recovery, Inc. *(a)	14,352	118,978
ESCO Technologies, Inc.	2,964	176,803
Federal Signal Corp.	10,357	179,797
Franklin Electric Co., Inc.	4,775	197,685
Global Brass & Copper Holdings, Inc.	10,438	318,881
Greenbrier Cos., Inc. (The) (a)	4,786	221,352
Harsco Corp. *	26,985	434,458
John Bean Technologies Corp.	14,921	1,462,258
Kadant, Inc.	3,300	248,160
Kennametal, Inc.	26,006	973,145
Lydall, Inc. *	10,527	544,246
Manitowoc Co., Inc. (The) *	17,903	107,597
Meritor, Inc. *	32,900	546,469
Mueller Water Products, Inc., Class A	19,934	232,829
Navistar International Corp. *	36,915	968,280
NN, Inc.	3,429	94,126
RBC Bearings, Inc. *	2,910	296,122
Spartan Motors, Inc.	37,893	335,353
SPX Corp. *	28,258	710,971
Standex International Corp.	2,682	243,257
Supreme Industries, Inc., Class A	27,495	452,293
Tennant Co.	3,269	241,252
Titan International, Inc.	43,468	522,051
Wabash National Corp.	16,454	361,659
Woodward, Inc.	11,310	764,330
		13,342,705
Marine - 0.1%		
Scorpio Bulkers, Inc. *(a)	37,433	**265,774**
Media - 0.5%		
AMC Entertainment Holdings, Inc., Class A	9,424	214,396
Entravision Communications Corp., Class A	28,539	188,357
EW Scripps Co. (The), Class A *	8,418	149,925
Meredith Corp.	6,098	362,526
New Media Investment Group, Inc.	8,166	110,078
Nexstar Media Group, Inc., Class A	7,174	429,005
Scholastic Corp.	2,513	109,542

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Media - 0.5% (continued)		
Sinclair Broadcast Group, Inc., Class A	4,206	138,377
World Wrestling Entertainment, Inc., Class A (a)	8,365	170,395
		1,872,601
Metals & Mining - 1.4%		
AK Steel Holding Corp. *	110,198	724,001
Allegheny Technologies, Inc. (a)	6,531	111,092
Century Aluminum Co. *	53,137	827,874
Cliffs Natural Resources, Inc. *	88,641	613,396
Coeur Mining, Inc. *	15,726	134,929
Gold Resource Corp.	47,777	194,930
Hecla Mining Co.	89,841	458,189
Materion Corp.	4,614	172,564
Olympic Steel, Inc.	6,213	121,029
Ryerson Holding Corp. *	24,280	240,372
SunCoke Energy, Inc. *	46,141	502,937
TimkenSteel Corp. *	15,982	245,643
Worthington Industries, Inc.	10,144	509,432
		4,856,388
Multiline Retail - 0.2%		
Ollie's Bargain Outlet Holdings, Inc. *	20,400	**869,040**
Multi-Utilities - 0.1%		
Unitil Corp.	6,391	**308,749**
Oil, Gas & Consumable Fuels - 1.2%		
Abraxas Petroleum Corp. *	129,164	209,246
Callon Petroleum Co. *	17,414	184,762
Contango Oil & Gas Co. *	7,340	48,738
Delek US Holdings, Inc.	21,427	566,530
Eclipse Resources Corp. *	97,610	279,165
EP Energy Corp., Class A *(a)	47,082	172,320
GasLog Ltd. (Monaco) (a)	31,134	474,793
Golar LNG Ltd. (Norway) (a)	16,976	377,716
Green Plains, Inc.	10,576	217,337
Oasis Petroleum, Inc. *	25,020	201,411
REX American Resources Corp. *	3,271	315,848
Ring Energy, Inc. *	26,148	339,924
RSP Permian, Inc. *	2,834	91,453
Sanchez Energy Corp. *(a)	16,721	120,057
SemGroup Corp., Class A	11,177	301,779
W&T Offshore, Inc. *(a)	60,598	118,772
Westmoreland Coal Co. *	17,705	86,223
		4,106,074
Paper & Forest Products - 0.4%		
Clearwater Paper Corp. *	2,894	135,294
KapStone Paper and Packaging Corp.	17,930	369,896
Louisiana-Pacific Corp. *	28,099	677,467
Neenah Paper, Inc.	2,788	223,737
		1,406,394
Personal Products - 0.1%		
Inter Parfums, Inc.	4,301	157,632
Natural Health Trends Corp. (a)	6,691	186,344
		343,976

INVESTMENTS	SHARES	VALUE ($)
Pharmaceuticals - 1.9%		
Aclaris Therapeutics, Inc. *(a)	9,862	267,458
Aerie Pharmaceuticals, Inc. *	21,487	1,129,142
Amphastar Pharmaceuticals, Inc. *	15,777	281,777
ANI Pharmaceuticals, Inc. *	4,864	227,635
Aratana Therapeutics, Inc. *	30,790	222,612
Corcept Therapeutics, Inc. *	58,065	685,167
Dermira, Inc. *(a)	9,180	267,505
Heska Corp. *	9,027	921,386
Medicines Co. (The) *(a)	13,199	501,694
Nektar Therapeutics *	11,720	229,126
Paratek Pharmaceuticals, Inc. *	4,891	117,873
Phibro Animal Health Corp., Class A	2,900	107,445
SciClone Pharmaceuticals, Inc. *	17,581	193,391
Supernus Pharmaceuticals, Inc. *	25,872	1,115,083
TherapeuticsMD, Inc. *(a)	23,340	123,002
WaVe Life Sciences Ltd. *	7,425	138,105
		6,528,401
Professional Services - 1.2%		
Advisory Board Co. (The) *	7,984	411,176
Barrett Business Services, Inc.	3,741	214,322
CRA International, Inc.	6,151	223,404
Exponent, Inc.	1,823	106,281
Heidrick & Struggles International, Inc.	6,742	146,639
ICF International, Inc. *	3,076	144,880
Insperity, Inc.	8,474	601,654
Kelly Services, Inc., Class A	6,667	149,674
Kforce, Inc.	6,514	127,674
Mistras Group, Inc. *	11,599	254,830
Navigant Consulting, Inc. *	10,627	209,990
TriNet Group, Inc. *	19,183	628,051
WageWorks, Inc. *	12,496	839,731
		4,058,306
Real Estate Management & Development - 0.3%		
Marcus & Millichap, Inc. *	5,385	141,949
RE/MAX Holdings, Inc., Class A	5,481	307,210
RMR Group, Inc. (The), Class A	8,748	425,590
		874,749
Road & Rail - 0.2%		
Marten Transport Ltd.	4,612	126,369
Saia, Inc. *	12,610	646,893
		773,262
Semiconductors & Semiconductor Equipment - 6.5%		
Advanced Energy Industries, Inc. *	19,613	1,268,765
Advanced Micro Devices, Inc. *	312,849	3,904,355
Alpha & Omega Semiconductor Ltd. *	19,516	325,332
Amkor Technology, Inc. *	100,644	983,292
Axcelis Technologies, Inc. *	13,172	275,953
Brooks Automation, Inc.	28,646	621,332
Cabot Microelectronics Corp.	6,746	498,057
Cavium, Inc. *	8,783	545,688
CEVA, Inc. *	12,403	563,716
Cirrus Logic, Inc. *	26,820	1,682,150
Entegris, Inc. *	39,656	870,449
FormFactor, Inc. *	33,034	409,622
Inphi Corp. *(a)	21,064	722,495

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Semiconductors & Semiconductor Equipment - 6.5% (continued)		
MACOM Technology Solutions Holdings, Inc. *	3,731	208,078
MaxLinear, Inc. *	37,348	1,041,636
Microsemi Corp. *	38,374	1,795,903
MKS Instruments, Inc.	19,089	1,284,690
Monolithic Power Systems, Inc.	14,543	1,401,945
Nanometrics, Inc. *	9,875	249,739
NeoPhotonics Corp. *(a)	13,940	107,617
PDF Solutions, Inc. *	11,205	184,322
Photronics, Inc. *	17,287	162,498
Power Integrations, Inc.	8,574	625,045
Rudolph Technologies, Inc. *	14,942	341,425
Semtech Corp. *	24,266	867,509
Sigma Designs, Inc. *	22,053	129,010
Silicon Laboratories, Inc. *	10,346	707,149
Ultra Clean Holdings, Inc. *	28,649	537,169
Veeco Instruments, Inc. *	15,322	426,718
Xperi Corp.	7,029	209,464
		22,951,123
Software - 4.6%		
8x8, Inc. *	35,043	509,876
A10 Networks, Inc. *	17,104	144,358
Aspen Technology, Inc. *	22,497	1,243,184
Barracuda Networks, Inc. *	23,972	552,794
BroadSoft, Inc. *	2,909	125,232
Callidus Software, Inc. *	7,613	184,235
CommVault Systems, Inc. *	2,269	128,085
Digimarc Corp. *(a)	4,179	167,787
Ebix, Inc. (a)	15,421	831,192
Ellie Mae, Inc. *	3,680	404,469
Fair Isaac Corp.	3,267	455,453
Gigamon, Inc. *	4,386	172,589
HubSpot, Inc. *	3,968	260,896
Mitek Systems, Inc. *	27,452	230,597
Monotype Imaging Holdings, Inc.	5,625	102,938
Paycom Software, Inc. *	22,745	1,555,985
Paylocity Holding Corp. *	3,207	144,892
Pegasystems, Inc.	24,504	1,429,808
Progress Software Corp.	3,731	115,251
Proofpoint, Inc. *	16,325	1,417,500
PROS Holdings, Inc. *	9,268	253,851
RealPage, Inc. *	27,480	987,906
RingCentral, Inc., Class A *	19,777	722,849
Take-Two Interactive Software, Inc. *	41,351	3,034,336
TiVo Corp.	10,063	187,675
Varonis Systems, Inc. *	9,802	364,634
Zendesk, Inc. *	4,957	137,705
Zix Corp. *	44,752	254,639
		16,120,716
Specialty Retail - 0.6%		
Aaron's, Inc.	2,620	101,918
Big 5 Sporting Goods Corp. (a)	11,260	146,943
Boot Barn Holdings, Inc. *(a)	26,774	189,560
Children's Place, Inc. (The)	6,148	627,711
Citi Trends, Inc.	7,878	167,171
Haverty Furniture Cos., Inc.	7,500	188,250
Party City Holdco, Inc. *	7,768	121,569
Pier 1 Imports, Inc.	23,698	122,993
RH *(a)	2,426	156,525
Tile Shop Holdings, Inc.	7,409	152,996
Tilly's, Inc., Class A	20,376	206,816
		2,182,452
Textiles, Apparel & Luxury Goods - 0.3%		
Culp, Inc.	11,894	386,555
Movado Group, Inc.	5,631	142,183
Perry Ellis International, Inc. *	7,211	140,326
Unifi, Inc. *	5,876	180,981
Wolverine World Wide, Inc.	11,591	324,664
		1,174,709
Thrifts & Mortgage Finance - 3.1%		
Beneficial Bancorp, Inc.	18,111	271,665
BofI Holding, Inc. *(a)	5,347	126,831
Capitol Federal Financial, Inc.	9,167	130,263
Dime Community Bancshares, Inc.	8,591	168,384
Essent Group Ltd. *	31,534	1,171,173
Federal Agricultural Mortgage Corp., Class C	4,759	307,907
First Defiance Financial Corp.	5,710	300,803
Flagstar Bancorp, Inc. *	12,085	372,460
HomeStreet, Inc. *	8,667	239,859
Kearny Financial Corp.	18,710	277,843
LendingTree, Inc. *(a)	2,633	453,403
Meridian Bancorp, Inc.	29,164	492,872
Meta Financial Group, Inc.	5,656	503,384
MGIC Investment Corp. *	107,507	1,204,078
Nationstar Mortgage Holdings, Inc. *	30,411	544,053
NMI Holdings, Inc., Class A *	21,400	245,030
Northfield Bancorp, Inc.	9,328	159,975
Northwest Bancshares, Inc.	17,308	270,178
Ocwen Financial Corp. *	45,882	123,422
Oritani Financial Corp.	6,634	113,110
Provident Financial Services, Inc.	5,922	150,300
Radian Group, Inc.	66,837	1,092,785
Walker & Dunlop, Inc. *	10,826	528,633
Washington Federal, Inc.	20,844	692,021
Waterstone Financial, Inc.	33,935	639,675
WSFS Financial Corp.	10,598	480,619
		11,060,726
Tobacco - 0.0% (b)		
Universal Corp.	2,355	**152,369**
Trading Companies & Distributors - 1.0%		
Aircastle Ltd.	5,512	119,886
Applied Industrial Technologies, Inc.	6,185	365,224
DXP Enterprises, Inc. *	6,458	222,801
H&E Equipment Services, Inc.	8,078	164,872
Kaman Corp.	2,836	141,431
MRC Global, Inc. *	19,609	323,941
Neff Corp., Class A *	9,624	182,856
Rush Enterprises, Inc., Class A *	10,463	389,014
Univar, Inc. *	48,977	1,430,129
Veritiv Corp. *	2,936	132,120
		3,472,274

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Water Utilities - 0.3%		
California Water Service Group	3,113	114,558
Connecticut Water Service, Inc.	3,531	196,006
Middlesex Water Co.	8,786	347,926
SJW Group	6,372	313,375
		971,865
Wireless Telecommunication Services - 0.2%		
Boingo Wireless, Inc. *	19,566	292,707
Shenandoah Telecommunications Co.	7,042	216,190
Spok Holdings, Inc.	7,837	138,715
		647,612
TOTAL COMMON STOCKS (Cost $268,064,559)		**341,253,420**
RIGHTS - 0.0% (b)	**NO. OF RIGHTS**	
Biotechnology - 0.0% (b)		
Durata Therapeutics, Inc., CVR (3)*(c)	9,900	**3,020**
Electronic Equipment, Instruments & Components - 0.0%		
Gerber Scientific, Inc., CVR (3)*(c)	4,000	—
TOTAL RIGHTS (Cost $—)		**3,020**
WARRANT - 0.0%	**NO. OF WARRANTS**	
Diversified Consumer Services - 0.0%		
Education Management LLC, expiring 1/5/2022 (Cost $—) (3)*(c)	6,600	—
SHORT-TERM INVESTMENT - 3.0%	**SHARES**	
Investment Company - 3.0%		
Limited Purpose Cash Investment Fund, 0.81% (Cost $10,362,399) (2)(d)	10,363,435	**10,362,399**
SECURITIES LENDING COLLATERAL - 6.0%		
Investment Company - 6.0%		
Investments in a Pooled Account through Securities Lending Program with Citibank NA		
BlackRock Liquidity Funds T-Fund Portfolio, Institutional Shares, 0.84% (Cost $21,214,784) (2)(d)(e)	21,214,784	**21,214,784**
TOTAL INVESTMENTS IN SECURITIES AT VALUE - 106.0% (Cost $299,641,742)		**372,833,623**
LIABILITIES IN EXCESS OF OTHER ASSETS - (6.0)% (f)		**(20,976,502)**
NET ASSETS - 100.0%		**351,857,121**

SECTOR	VALUE	% OF NET ASSETS
Consumer Discretionary	$ 33,422,428	9.5%
Consumer Staples	6,544,068	1.9
Energy	7,912,627	2.2
Financials	71,094,230	20.2
Health Care	63,201,178	17.9
Industrials	48,789,978	13.9
Information Technology	78,783,328	22.4
Materials	19,615,984	5.6
Real Estate	7,829,461	2.3
Telecommunication Services	1,132,609	0.3
Utilities	2,930,549	0.8
Short-Term Investment	10,362,399	3.0
Securities Lending Collateral	21,214,784	6.0
Total Investments In Securities At Value	**372,833,623**	**106.0**
Liabilities in Excess of Other Assets (f)	(20,976,502)	(6.0)
Net Assets	**$ 351,857,121**	**100.0%**

All securities are United States companies, unless noted otherwise in parentheses.

* Non-income producing security.

(a) The security or a portion of this security is on loan at 6/30/2017. The total value of securities on loan at 6/30/2017 was $20,523,261.

(b) Represents less than 0.05% of net assets.

(c) Security fair valued as of 6/30/2017 in accordance with procedures approved by the Board of Trustees. Total value of all such securities at 6/30/2017 amounted to $3,020, which represents approximately 0.00% of net assets of the fund.

(d) Represents 7-day effective yield as of 6/30/2017.

(e) Represents security, or portion thereof, purchased with the cash collateral received for securities on loan.

(f) Includes appreciation/(depreciation) on futures contracts.

All securities are Level 1 with respect to ASC 820, unless otherwise noted in parentheses.

(2) Level 2 security (See Note 4).

(3) Level 3 security (See Note 4).

CVR - Contingent Value Rights

See notes to Schedule of Investments.

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Schedule of Investments

June 30, 2017 (Unaudited)

AQR SMALL CAP MOMENTUM STYLE FUND

Open futures contracts outstanding at June 30, 2017:

Exchange Traded

NUMBER OF CONTRACTS	COUNTERPARTY	DESCRIPTION	EXPIRATION DATE	VALUE AT TRADE DATE	VALUE AT JUNE 30, 2017	UNREALIZED APPRECIATION (DEPRECIATION)
Long Contracts:						
103	BARC	E-Mini Russell 2000 Futures	09/2017	$ 7,333,816	$7,283,645	$ (50,171)

Collateral pledged to, or (received from), each counterparty at June 30, 2017 was as follows:

COUNTERPARTY	OVER THE COUNTER	EXCHANGE TRADED	TOTAL
BARC			
Cash	$—	$377,144	$377,144

See notes to Schedule of Investments.

Schedule of Investments

June 30, 2017 (Unaudited)

AQR INTERNATIONAL MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
COMMON STOCKS - 97.1%		
Australia - 5.4%		
AGL Energy Ltd.	35,608	697,792
Alumina Ltd.	187,658	276,404
Amcor Ltd.	37,657	469,121
Aristocrat Leisure Ltd.	67,187	1,164,818
ASX Ltd.	6,715	276,665
Aurizon Holdings Ltd.	34,758	143,165
AusNet Services	141,964	189,286
Australia & New Zealand Banking Group Ltd.	102,324	2,258,464
BHP Billiton plc	260,068	3,984,427
Challenger Ltd.	34,434	353,138
CIMIC Group Ltd.	9,795	292,262
Cochlear Ltd.	4,247	507,250
CSL Ltd.	1,707	181,163
Dexus, REIT	44,703	325,464
Domino's Pizza Enterprises Ltd.	3,490	139,655
Fortescue Metals Group Ltd.	218,561	874,920
Goodman Group, REIT	54,968	332,215
GPT Group (The), REIT	39,907	146,779
Harvey Norman Holdings Ltd. (a)	42,568	125,001
Incitec Pivot Ltd.	54,550	143,083
Insurance Australia Group Ltd.	33,454	174,350
Macquarie Group Ltd.	11,744	798,637
Medibank Pvt Ltd.	186,007	400,496
Mirvac Group, REIT	73,563	120,293
National Australia Bank Ltd.	91,312	2,077,207
Origin Energy Ltd. *	119,569	630,452
Qantas Airways Ltd.	57,558	252,999
Ramsay Health Care Ltd.	6,027	341,019
REA Group Ltd.	3,516	179,388
SEEK Ltd.	8,938	116,154
South32 Ltd.	475,467	979,227
Stockland, REIT	36,312	122,114
Suncorp Group Ltd.	11,430	130,188
Tabcorp Holdings Ltd.	62,963	211,460
Treasury Wine Estates Ltd.	109,832	1,110,615
		20,525,671
Austria - 0.8%		
ANDRITZ AG	8,061	486,343
Erste Group Bank AG *	4,020	153,985
OMV AG	29,529	1,533,815
Raiffeisen Bank International AG *	29,632	747,959
voestalpine AG	5,354	249,549
		3,171,651
Belgium - 0.8%		
Ageas	10,441	420,471
KBC Group NV	17,785	1,348,442
Solvay SA	5,383	722,459
Umicore SA	9,784	680,586
		3,171,958
Canada - 6.7%		
Agnico Eagle Mines Ltd. (1)	3,059	137,947
Bank of Montreal (1)	21,080	1,547,839
Bank of Nova Scotia (The) (1)	33,248	2,000,059

INVESTMENTS	SHARES	VALUE ($)
Canada - 6.7% (continued)		
Bombardier, Inc., Class B (1)*	255,969	465,829
CAE, Inc. (1)	10,652	183,666
Canadian Imperial Bank of Commerce (1)	6,185	502,650
Canadian National Railway Co. (1)	3,378	274,085
Canadian Natural Resources Ltd. (1)	22,793	657,707
Canadian Tire Corp. Ltd., Class A (1)	2,838	322,930
CCL Industries, Inc., Class B (1)	15,895	804,188
CGI Group, Inc., Class A (1)*	5,460	278,979
Constellation Software, Inc. (1)	520	272,034
Dollarama, Inc. (1)	8,606	822,308
Encana Corp. (1)	65,123	572,990
Finning International, Inc. (1)	11,582	227,031
Industrial Alliance Insurance & Financial Services, Inc. (1)	8,511	369,239
International Petroleum Corp. *	14,226	42,215
Manulife Financial Corp. (1)	91,751	1,719,977
Methanex Corp. (1)	6,919	305,454
National Bank of Canada (1)	13,240	556,738
Onex Corp. (1)	4,743	379,681
Open Text Corp. (1)	18,092	571,025
PrairieSky Royalty Ltd. (1)	9,983	227,327
Restaurant Brands International, Inc. (1)	28,055	1,755,385
Rogers Communications, Inc., Class B (1)	4,126	194,878
Royal Bank of Canada (1)	42,074	3,054,972
Saputo, Inc. (1)	7,854	249,828
Seven Generations Energy Ltd., Class A (1)*	15,591	267,024
SNC-Lavalin Group, Inc. (1)	9,274	400,982
Sun Life Financial, Inc. (1)	19,656	702,693
Suncor Energy, Inc. (1)	37,826	1,105,203
Teck Resources Ltd., Class B (1)	42,669	739,666
Thomson Reuters Corp. (1)	9,688	448,541
Toronto-Dominion Bank (The) (1)	45,258	2,280,699
TransCanada Corp. (1)	10,855	517,471
Turquoise Hill Resources Ltd. (1)*	52,331	139,221
West Fraser Timber Co. Ltd. (1)	2,500	118,330
		25,216,791
Chile - 0.1%		
Antofagasta plc	16,513	**172,280**
China - 0.6%		
BOC Hong Kong Holdings Ltd.	424,500	2,031,535
Yangzijiang Shipbuilding Holdings Ltd.	116,700	100,844
		2,132,379
Denmark - 1.5%		
AP Moller - Maersk A/S, Class B	625	1,258,445
Danske Bank A/S	39,125	1,505,259
DSV A/S	12,376	760,185
Genmab A/S *	5,487	1,169,937
ISS A/S	6,056	237,887
Pandora A/S	1,610	150,253
Tryg A/S	15,092	330,048

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR INTERNATIONAL MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Denmark - 1.5% (continued)		
Vestas Wind Systems A/S	2,226	205,610
		5,617,624
Finland - 1.1%		
Metso OYJ	11,030	382,718
Neste OYJ	8,110	320,028
Nokian Renkaat OYJ	8,678	359,213
Orion OYJ, Class B	15,064	962,301
Stora Enso OYJ, Class R	38,239	494,127
UPM-Kymmene OYJ	46,133	1,315,469
Wartsila OYJ Abp	3,630	214,669
		4,048,525
France - 9.4%		
Accor SA	3,636	170,562
Air Liquide SA	2,890	357,193
Airbus SE	20,862	1,721,647
AXA SA	23,258	636,882
BNP Paribas SA	58,630	4,220,934
Bouygues SA	5,122	215,791
Capgemini SE	10,168	1,050,380
Cie Generale des Etablissements Michelin	4,645	618,222
CNP Assurances	10,550	236,808
Credit Agricole SA	99,377	1,600,800
Danone SA	2,756	206,859
Dassault Systemes SE	13,270	1,190,198
Edenred	7,656	199,708
Essilor International SA	5,156	655,909
Hermes International	2,446	1,208,265
Ingenico Group SA	1,511	137,029
JCDecaux SA	3,627	118,917
Kering	4,497	1,531,282
Legrand SA	2,988	208,806
L'Oreal SA	2,566	535,048
LVMH Moet Hennessy Louis Vuitton SE	14,857	3,715,073
Natixis SA	48,210	323,620
Orange SA	33,131	527,277
Pernod Ricard SA	4,394	588,388
Peugeot SA	11,278	224,767
Safran SA	6,111	560,417
Sanofi	21,143	2,025,922
Schneider Electric SE *	10,401	799,312
SCOR SE	9,686	384,803
SEB SA	620	111,283
Societe BIC SA	1,113	132,159
Societe Generale SA	42,705	2,302,897
Sodexo SA	3,300	426,500
Thales SA	10,677	1,149,105
TOTAL SA	23,560	1,169,684
Valeo SA	12,850	864,534
Veolia Environnement SA	28,559	604,211
Vinci SA	27,859	2,376,414
Vivendi SA	30,525	679,715
		35,787,321
Germany - 9.4%		
adidas AG	14,744	2,827,145
Allianz SE (Registered)	18,398	3,630,701
BASF SE	44,390	4,119,796

INVESTMENTS	SHARES	VALUE ($)
Germany - 9.4% (continued)		
Bayer AG (Registered)	10,097	1,308,674
Brenntag AG	5,427	314,734
Continental AG	1,180	255,269
Covestro AG (b)	14,786	1,071,897
Deutsche Post AG (Registered)	45,480	1,707,240
Deutsche Wohnen AG	7,397	283,434
Fraport AG Frankfurt Airport Services Worldwide	1,332	117,872
Hannover Rueck SE	8,927	1,072,254
HeidelbergCement AG	8,763	849,475
HOCHTIEF AG	3,615	663,638
HUGO BOSS AG	3,429	240,381
Infineon Technologies AG	110,170	2,340,074
LANXESS AG	11,672	885,207
Merck KGaA	11,302	1,367,528
OSRAM Licht AG	3,010	240,264
RWE AG *	12,701	253,713
SAP SE	46,512	4,868,474
Siemens AG (Registered)	42,014	5,779,193
Symrise AG	3,278	232,575
thyssenkrupp AG	22,606	644,270
Volkswagen AG	1,099	170,692
Zalando SE *(b)	11,683	534,229
		35,778,729
Hong Kong - 3.4%		
AIA Group Ltd.	90,200	659,936
ASM Pacific Technology Ltd.	36,900	497,882
Bank of East Asia Ltd. (The)	38,600	165,902
CLP Holdings Ltd.	56,000	592,163
Galaxy Entertainment Group Ltd.	223,000	1,353,455
Hang Lung Group Ltd.	26,000	107,578
Hang Lung Properties Ltd.	85,000	212,427
Hang Seng Bank Ltd.	22,600	472,796
Hong Kong & China Gas Co. Ltd.	77,749	146,221
Hysan Development Co. Ltd.	39,000	186,123
Kerry Properties Ltd.	31,000	105,257
Link REIT	135,500	1,030,754
MTR Corp. Ltd.	79,500	447,373
New World Development Co. Ltd.	435,000	551,403
NWS Holdings Ltd.	109,000	214,369
PCCW Ltd.	302,000	171,631
Power Assets Holdings Ltd.	29,500	260,396
Sands China Ltd.	209,600	959,452
Sino Land Co. Ltd.	134,000	219,543
SJM Holdings Ltd.	263,000	277,116
Sun Hung Kai Properties Ltd.	90,000	1,322,116
Techtronic Industries Co. Ltd.	70,500	323,947
WH Group Ltd. (b)	577,000	582,638
Wharf Holdings Ltd. (The)	122,000	1,009,512
Wheelock & Co. Ltd.	102,000	769,345
Yue Yuen Industrial Holdings Ltd.	44,000	182,490
		12,821,825
Italy - 1.0%		
Atlantia SpA	12,192	342,954
Ferrari NV	16,542	1,423,458
Intesa Sanpaolo SpA	85,187	270,964
Leonardo SpA	22,539	375,269
Mediobanca SpA	59,329	586,944

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR INTERNATIONAL MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Italy - 1.0% (continued)		
Prysmian SpA	23,402	690,208
		3,689,797
Japan - 21.0%		
Aisin Seiki Co. Ltd.	8,900	457,519
Alps Electric Co. Ltd.	22,900	665,207
Amada Holdings Co. Ltd.	14,000	162,395
Asahi Glass Co. Ltd.	15,200	641,939
Asahi Kasei Corp.	73,000	787,547
Bandai Namco Holdings, Inc.	10,200	348,507
Bridgestone Corp.	2,600	112,402
Brother Industries Ltd.	31,100	720,370
Chiba Bank Ltd. (The)	55,000	400,258
Chugoku Bank Ltd. (The)	7,700	115,603
CYBERDYNE, Inc. *(a)	10,500	139,918
Daicel Corp.	9,900	123,738
Dai-ichi Life Holdings, Inc.	93,900	1,704,418
Daikin Industries Ltd.	13,300	1,364,474
Daito Trust Construction Co. Ltd.	1,900	296,012
DeNA Co. Ltd.	21,900	492,212
FamilyMart UNY Holdings Co. Ltd.	4,400	251,970
FANUC Corp.	4,200	812,892
Fast Retailing Co. Ltd.	600	200,655
Fuji Electric Co. Ltd.	61,000	322,645
Fujitsu Ltd.	154,000	1,139,025
Fukuoka Financial Group, Inc.	63,000	300,586
Hikari Tsushin, Inc.	3,600	379,281
Hisamitsu Pharmaceutical Co., Inc.	4,000	191,775
Hitachi Chemical Co. Ltd.	20,000	599,612
Hitachi Construction Machinery Co. Ltd.	20,700	520,732
Hitachi High-Technologies Corp.	9,200	358,275
Hitachi Ltd.	91,000	561,078
Hoshizaki Corp.	3,600	326,631
Hoya Corp.	3,000	156,184
Idemitsu Kosan Co. Ltd.	20,800	591,733
IHI Corp. *	100,000	341,738
Iida Group Holdings Co. Ltd.	6,600	110,164
Inpex Corp.	15,100	145,798
Isuzu Motors Ltd.	17,100	212,337
ITOCHU Corp.	12,000	178,667
JFE Holdings, Inc.	18,500	322,114
Kajima Corp.	52,000	439,484
Kaneka Corp.	21,000	160,722
Kansai Electric Power Co., Inc. (The)	20,500	282,683
Kansai Paint Co. Ltd.	16,700	385,540
Keihan Holdings Co. Ltd.	17,000	108,181
Keikyu Corp.	14,000	168,845
Keyence Corp.	5,280	2,324,403
Kirin Holdings Co. Ltd.	10,400	212,145
Koito Manufacturing Co. Ltd.	14,700	760,145
Komatsu Ltd.	59,100	1,516,946
Konami Holdings Corp.	14,800	823,853
Lion Corp.	28,100	582,847
M3, Inc.	8,200	226,208
Makita Corp.	10,800	399,968
McDonald's Holdings Co. Japan Ltd.	4,500	172,627
Mebuki Financial Group, Inc.	60,700	226,638
Medipal Holdings Corp.	8,800	163,170
MINEBEA MITSUMI, Inc.	47,600	769,785
MISUMI Group, Inc.	13,200	302,539
Mitsubishi Chemical Holdings Corp.	80,400	669,873
Mitsubishi Corp.	77,000	1,618,619
Mitsubishi Electric Corp.	68,800	995,027
Mitsubishi Gas Chemical Co., Inc.	40,600	862,320
Mitsubishi Motors Corp.	24,900	164,668
Mitsubishi UFJ Financial Group, Inc.	646,400	4,359,999
Mitsui & Co. Ltd.	63,300	906,192
Mitsui Chemicals, Inc.	53,000	282,245
Mitsui OSK Lines Ltd.	95,000	280,526
Mizuho Financial Group, Inc.	574,900	1,054,064
Nabtesco Corp.	9,600	279,975
NH Foods Ltd.	6,000	182,521
Nidec Corp.	12,700	1,304,798
Nintendo Co. Ltd.	7,700	2,577,896
Nippon Paint Holdings Co. Ltd.	20,600	783,722
Nissan Chemical Industries Ltd.	7,800	258,468
Nitori Holdings Co. Ltd.	6,900	923,656
Nitto Denko Corp.	10,200	842,330
Nomura Holdings, Inc.	238,600	1,438,864
Nomura Real Estate Master Fund, Inc., REIT	123	168,101
NSK Ltd.	51,900	653,098
Obayashi Corp.	13,900	163,772
Obic Co. Ltd.	2,200	135,467
Omron Corp.	9,000	391,765
Otsuka Holdings Co. Ltd.	23,000	981,991
Panasonic Corp.	11,500	156,690
Park24 Co. Ltd.	6,400	162,857
Pola Orbis Holdings, Inc.	4,800	126,992
Recruit Holdings Co. Ltd.	81,300	1,399,164
Resona Holdings, Inc.	202,700	1,119,677
Rohm Co. Ltd.	8,200	632,232
Sega Sammy Holdings, Inc.	23,200	312,787
Seiko Epson Corp.	23,200	517,648
Sekisui Chemical Co. Ltd.	14,600	261,974
Sharp Corp. *	302,000	1,119,428
Shimadzu Corp.	12,000	228,662
Shimamura Co. Ltd.	1,000	122,592
Shin-Etsu Chemical Co. Ltd.	27,100	2,466,449
Shinsei Bank Ltd.	121,000	211,963
Shionogi & Co. Ltd.	4,700	262,062
SMC Corp.	1,000	305,692
SoftBank Group Corp.	49,800	4,048,249
Sohgo Security Services Co. Ltd.	2,900	130,906
Sompo Holdings, Inc.	9,100	353,215
Sony Corp.	66,500	2,536,559
Sony Financial Holdings, Inc.	7,000	119,714
Stanley Electric Co. Ltd.	6,600	200,012
Start Today Co. Ltd.	29,200	719,625
Sumitomo Corp.	24,300	316,876
Sumitomo Dainippon Pharma Co. Ltd.	17,100	233,413
Sumitomo Electric Industries Ltd.	14,400	222,774
Sumitomo Heavy Industries Ltd.	94,000	623,749
Sumitomo Metal Mining Co. Ltd.	26,000	347,518
Sumitomo Mitsui Financial Group, Inc.	25,100	980,016

See notes to Schedule of Investments. (Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR INTERNATIONAL MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Japan - 21.0% (continued)		
Sundrug Co. Ltd.	4,400	164,130
Suzuki Motor Corp.	27,700	1,319,572
Sysmex Corp.	2,100	125,693
T&D Holdings, Inc.	63,400	969,522
Taiheiyo Cement Corp.	115,000	420,559
Taisei Corp.	23,000	210,371
Taisho Pharmaceutical Holdings Co. Ltd.	1,900	144,769
Terumo Corp.	6,500	256,483
THK Co. Ltd.	6,800	193,795
Toho Co. Ltd.	5,500	169,620
Toho Gas Co. Ltd.	31,000	225,805
Tokio Marine Holdings, Inc.	21,700	903,008
Tokyo Electron Ltd.	12,700	1,716,951
Toppan Printing Co. Ltd.	14,000	153,944
Toray Industries, Inc.	15,000	125,845
TOTO Ltd.	6,800	260,541
Toyoda Gosei Co. Ltd.	4,500	107,827
Toyota Tsusho Corp.	10,500	315,691
Trend Micro, Inc.	2,100	108,534
Tsuruha Holdings, Inc.	1,400	148,769
USS Co. Ltd.	6,400	127,559
Yamada Denki Co. Ltd.	24,800	123,307
Yamaha Corp.	14,700	508,899
Yamaha Motor Co. Ltd.	22,000	570,886
Yaskawa Electric Corp.	26,700	568,498
Yokogawa Electric Corp.	21,800	350,834
		79,394,004
Luxembourg - 0.6%		
ArcelorMittal *	74,393	1,687,464
Tenaris SA	48,226	752,988
		2,440,452
Macau - 0.3%		
MGM China Holdings Ltd.	192,800	428,752
Wynn Macau Ltd.	231,200	539,867
		968,619
Mexico - 0.2%		
Fresnillo plc	39,935	**774,130**
Netherlands - 5.1%		
ABN AMRO Group NV, CVA (b)	29,335	777,139
Altice NV, Class A *	61,553	1,418,144
ASML Holding NV	20,838	2,716,291
EXOR NV	14,025	761,038
ING Groep NV	234,881	4,054,697
Koninklijke DSM NV	11,800	858,244
Koninklijke Philips NV	43,029	1,531,776
NN Group NV	4,467	158,503
Randstad Holding NV	1,916	111,705
Royal Dutch Shell plc, Class B	245,701	6,596,191
Wolters Kluwer NV	11,451	484,297
		19,468,025
Norway - 0.6%		
DNB ASA	81,209	1,382,566
Golar LNG Ltd. (3)(c)	2,009	40,908
Norsk Hydro ASA	163,934	907,212
		2,330,686

INVESTMENTS	SHARES	VALUE ($)
Portugal - 0.2%		
Galp Energia SGPS SA	25,329	383,830
Jeronimo Martins SGPS SA	24,638	481,027
		864,857
Singapore - 0.9%		
Ascendas REIT	142,500	270,002
CapitaLand Commercial Trust, REIT	140,800	169,694
CapitaLand Mall Trust, REIT	113,500	162,774
ComfortDelGro Corp. Ltd.	125,500	209,623
DBS Group Holdings Ltd.	75,800	1,140,849
Genting Singapore plc	347,400	273,705
Global Logistic Properties Ltd.	157,200	326,577
Jardine Cycle & Carriage Ltd.	6,800	218,937
Singapore Telecommunications Ltd.	68,400	193,167
United Overseas Bank Ltd.	17,700	297,159
		3,262,487
South Africa - 0.1%		
Mondi plc	10,030	**263,004**
Spain - 3.8%		
Aena SA (b)	6,255	1,221,441
Amadeus IT Group SA	12,772	763,456
Banco Bilbao Vizcaya Argentaria SA	167,015	1,391,227
Banco Santander SA	929,260	6,170,176
Bankinter SA	18,212	168,005
CaixaBank SA	399,320	1,908,900
Grifols SA	16,657	464,416
Industria de Diseno Textil SA	17,470	670,935
Mapfre SA	178,045	623,195
Repsol SA	65,175	999,203
		14,380,954
Sweden - 4.5%		
Alfa Laval AB	5,499	112,551
Assa Abloy AB, Class B	9,640	212,480
Atlas Copco AB, Class A	57,969	2,229,012
Boliden AB	44,940	1,228,432
Hexagon AB, Class B	8,094	384,543
Husqvarna AB, Class B	39,551	393,145
Industrivarden AB, Class C	6,317	151,543
Investor AB, Class B	30,092	1,451,835
L E Lundbergforetagen AB, Class B	1,402	110,744
Lundin Petroleum AB *	29,584	570,201
Nordea Bank AB	189,217	2,409,949
Sandvik AB	102,707	1,617,043
Securitas AB, Class B	20,451	344,936
Skandinaviska Enskilda Banken AB, Class A	103,389	1,251,693
Skanska AB, Class B	7,187	170,662
Svenska Handelsbanken AB, Class A	68,973	987,840
Swedbank AB, Class A	67,168	1,639,293
Volvo AB, Class B	109,178	1,861,883
		17,127,785
Switzerland - 5.6%		
ABB Ltd. (Registered)	112,678	2,796,793
Cie Financiere Richemont SA (Registered)	25,995	2,151,056
Coca-Cola HBC AG *	15,239	448,164
Dufry AG (Registered) *	2,553	418,974

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR INTERNATIONAL MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Switzerland - 5.6% (continued)		
EMS-Chemie Holding AG (Registered)	901	665,307
Geberit AG (Registered)	1,637	764,414
Glencore plc *	723,610	2,711,532
Julius Baer Group Ltd. *	5,022	265,344
LafargeHolcim Ltd. (Registered) *	26,600	1,528,784
Lonza Group AG (Registered) *	3,593	778,302
Partners Group Holding AG	2,850	1,769,595
Schindler Holding AG	2,060	436,747
Sika AG	191	1,226,244
STMicroelectronics NV	80,448	1,156,804
Swatch Group AG (The)	997	368,755
Swiss Life Holding AG (Registered) *	1,339	452,946
Swiss Re AG	2,993	274,287
Wolseley plc	7,753	475,862
Zurich Insurance Group AG	8,211	2,396,372
		21,086,282
United Kingdom - 13.8%		
3i Group plc	56,789	667,699
Admiral Group plc	13,052	340,590
Anglo American plc *	96,198	1,285,179
Ashtead Group plc	29,553	611,529
Associated British Foods plc	3,319	127,009
AstraZeneca plc	13,122	878,958
Auto Trader Group plc (b)	55,734	275,959
Aviva plc	36,331	249,208
BAE Systems plc	189,769	1,566,596
Barclays plc	381,169	1,008,106
BP plc	527,458	3,044,580
British American Tobacco plc	106,684	7,269,760
Bunzl plc	15,969	476,074
CNH Industrial NV	81,974	929,647
Compass Group plc	107,117	2,260,985
Croda International plc	4,629	234,424
DCC plc	1,961	178,586
Diageo plc	52,146	1,541,007
Direct Line Insurance Group plc	141,918	657,154
easyJet plc	16,101	285,231
Experian plc	48,579	996,979
Fiat Chrysler Automobiles NV *	117,836	1,244,887
GlaxoSmithKline plc	135,968	2,894,387
Hargreaves Lansdown plc	25,853	438,398
HSBC Holdings plc	929,409	8,626,744
Imperial Brands plc	6,839	307,325
Inmarsat plc	21,388	214,504
InterContinental Hotels Group plc	4,330	240,461
Intertek Group plc	14,454	794,034
ITV plc	218,085	516,222
Kingfisher plc	42,770	167,527
Legal & General Group plc	133,260	448,420
Merlin Entertainments plc (b)	36,725	229,894
National Grid plc	60,345	747,704
Old Mutual plc	78,992	199,287
Petrofac Ltd.	22,750	130,812
Provident Financial plc	3,835	121,633
Prudential plc	17,238	395,677
Randgold Resources Ltd.	2,675	237,368
Reckitt Benckiser Group plc	10,350	1,049,212
United Kingdom - 13.8% (continued)		
Rio Tinto plc	59,677	2,527,430
Rolls-Royce Holdings plc *	13,134	152,336
Royal Mail plc	29,034	159,271
Sage Group plc (The)	75,004	672,107
Schroders plc	3,675	148,602
Severn Trent plc	5,220	148,396
Smith & Nephew plc	18,671	322,420
St James's Place plc	20,354	313,727
Standard Chartered plc *	173,064	1,752,829
Vodafone Group plc	246,481	699,995
Weir Group plc (The)	16,675	376,352
Whitbread plc	7,536	389,456
WPP plc	37,717	794,195
		52,346,872
United States - 0.1%		
QIAGEN NV *	16,306	**542,562**
Zambia - 0.1%		
First Quantum Minerals Ltd. (1)	55,234	**467,240**
TOTAL COMMON STOCKS		
(Cost $318,422,066)		**367,852,510**
SHORT-TERM INVESTMENT - 2.0%		
Investment Company - 2.0%		
Limited Purpose Cash Investment Fund, 0.81%		
(Cost $7,466,500) (d)	7,467,247	**7,466,500**
SECURITIES LENDING COLLATERAL - 0.0% (e)		
Investment Company - 0.0% (e)		
Investments in a Pooled Account through Securities Lending Program with Citibank NA		
BlackRock Liquidity Funds T-Fund Portfolio, Institutional Shares, 0.84%		
(Cost $130,832) (d)(f)	130,832	**130,832**
TOTAL INVESTMENTS IN SECURITIES AT VALUE - 99.1%		
(Cost $326,019,398)		**375,449,842**
OTHER ASSETS IN EXCESS OF LIABILITIES - 0.9% (g)		**3,501,806**
NET ASSETS - 100.0%		**378,951,648**

See notes to Schedule of Investments.

(Continued)

Schedule of Investments

June 30, 2017 (Unaudited)

AQR INTERNATIONAL MOMENTUM STYLE FUND

SECTOR	VALUE	% OF NET ASSETS
Consumer Discretionary	$ 47,915,415	12.6%
Consumer Staples	16,166,255	4.3
Energy	20,300,159	5.4
Financials	104,756,688	27.5
Health Care	17,282,415	4.6
Industrials	64,020,664	16.9
Information Technology	31,488,145	8.3
Materials	46,807,467	12.4
Real Estate	8,237,517	2.2
Telecommunication Services	6,729,415	1.8
Utilities	4,148,370	1.1
Short-Term Investment	7,466,500	2.0
Securities Lending Collateral	130,832	0.0(e)
Total Investments In Securities At Value	**375,449,842**	**99.1**
Other Assets in Excess of Liabilities (g)	3,501,806	0.9
Net Assets	**$378,951,648**	**100.0%**

* Non-income producing security.
(a) The security or a portion of this security is on loan at 6/30/2017. The total value of securities on loan at 6/30/2017 was $124,410.
(b) Securities exempt from registration under Rule 144A or section 4(2), of the Securities Act of 1933. Under procedures approved by the Board of Trustees, such securities have been determined to be liquid by the investment adviser and may be resold, normally to qualified institutional buyers in transactions exempt from registration. Total value of all such securities at 6/30/2017 amounted to $4,693,197, which represents approximately 1.24% of net assets of the fund.
(c) Security fair valued as of 6/30/2017 in accordance with procedures approved by the Board of Trustees. Total value of all such securities at 6/30/2017 amounted to $40,908, which represents approximately 0.01% of net assets of the fund.
(d) Represents 7-day effective yield as of 6/30/2017.
(e) Represents less than 0.05% of net assets.
(f) Represents security, or portion thereof, purchased with the cash collateral received for securities on loan.
(g) Includes appreciation/(depreciation) on futures contracts.

All securities are Level 2 with respect to ASC 820, unless otherwise noted in parentheses.
(1) Level 1 security (See Note 4).
(3) Level 3 security (See Note 4).

Abbreviations

CVA - Dutch Certification
OYJ - Public Traded Company
REIT - Real Estate Investment Trust
SGPS - Sociedade Gestora de Participacões Sociais

Open futures contracts outstanding at June 30, 2017:

Exchange Traded

NUMBER OF CONTRACTS	COUNTERPARTY	DESCRIPTION	EXPIRATION DATE	VALUE AT TRADE DATE	VALUE AT JUNE 30, 2017	UNREALIZED APPRECIATION (DEPRECIATION)
Long Contracts:						
78	BARC	E-Mini MSCI EAFE Index Futures	09/2017	$ 7,385,515	$7,369,440	$ (16,075)

Collateral pledged to, or (received from), each counterparty at June 30, 2017 was as follows:

COUNTERPARTY	OVER THE COUNTER	EXCHANGE TRADED	TOTAL
BARC			
Cash	$—	$295,759	$295,759

See notes to Schedule of Investments.

Schedule of Investments

June 30, 2017 (Unaudited)

AQR EMERGING MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
COMMON STOCKS - 96.9%		
Brazil - 10.1%		
AES Tiete SA (1)	1,400	5,777
Banco Bradesco SA, ADR (1)*	11,988	101,898
Banco do Brasil SA (1)*	5,900	47,764
Banco Santander Brasil SA, ADR (1)	5,996	45,150
BB Seguridade Participacoes SA (1)	2,900	25,053
BM&FBovespa SA - Bolsa de Valores Mercadorias e Futuros (1)*	9,400	55,641
BR Malls Participacoes SA (1)	3,220	11,605
Braskem SA (Preference), Class A (1)	2,600	26,935
CCR SA (1)	5,700	29,043
Centrais Eletricas Brasileiras SA (1)*	5,100	19,212
Cia Brasileira de Distribuicao, ADR (1)*(a)	605	11,828
Cia de Saneamento Basico do Estado de Sao Paulo, ADR (1)*	1,948	18,545
Cia Energetica de Minas Gerais, ADR (1)	7,810	18,744
Cia Paranaense de Energia, ADR (1)	555	4,074
Cia Siderurgica Nacional SA (1)*	3,200	6,955
Cosan SA Industria e Comercio (1)	1,900	19,781
Duratex SA (1)	1,500	3,672
EDP - Energias do Brasil SA (1)*	3,300	14,065
Equatorial Energia SA (1)	2,300	37,768
Gerdau SA (Preference) (1)	10,300	32,023
Hypermarcas SA (1)	1,300	10,874
Itau Unibanco Holding SA, ADR (1)	12,749	140,876
Itausa - Investimentos Itau SA (Preference) (1)	14,000	38,118
Kroton Educacional SA (1)	2,800	12,542
Localiza Rent a Car SA (1)*	1,995	27,267
Lojas Americanas SA (Preference) (1)*	1,540	6,461
Lojas Renner SA (1)*	2,860	23,741
M Dias Branco SA (1)*	1,800	26,922
Multiplan Empreendimentos Imobiliarios SA (1)*	600	11,823
Petroleo Brasileiro SA (Preference) (1)*	29,600	111,059
Qualicorp SA (1)	3,400	29,608
Raia Drogasil SA (1)*	2,500	53,201
Rumo SA (1)*	7,100	18,495
Sul America SA (1)	4,997	26,773
Telefonica Brasil SA, ADR (1)	1,569	21,166
TIM Participacoes SA, ADR (1)	1,102	16,310
Ultrapar Participacoes SA (1)	300	7,090
Vale SA (Preference) (1)*	13,700	111,406
WEG SA (1)	2,300	12,302
		1,241,567
Chile - 1.7%		
Banco de Chile, ADR (1)	185	14,417
Banco Santander Chile, ADR (1)	1,424	36,184
Cencosud SA (1)	6,142	16,349
Cia Cervecerias Unidas SA, ADR (1)	238	6,245
Embotelladora Andina SA (Preference), Class B (1)	2,599	11,016
Empresa Nacional de Telecomunicaciones SA (1)	487	5,295
Enel Americas SA, ADR (1)	2,820	26,593
Latam Airlines Group SA, ADR (1)	3,470	38,413

INVESTMENTS	SHARES	VALUE ($)
Chile - 1.7% (continued)		
SACI Falabella (1)	852	6,978
Sociedad Quimica y Minera de Chile SA, ADR (1)	1,319	43,553
		205,043
China - 40.1%		
AAC Technologies Holdings, Inc.	7,000	87,438
Agricultural Bank of China Ltd., Class H *	651,000	307,675
Air China Ltd., Class H	14,000	14,430
Aluminum Corp. of China Ltd., Class H *	60,000	30,720
Anhui Conch Cement Co. Ltd., Class H	14,000	48,655
ANTA Sports Products Ltd.	9,000	29,733
Bank of China Ltd., Class H *	410,000	201,050
Bank of Communications Co. Ltd., Class H	144,000	101,588
Beijing Capital International Airport Co. Ltd., Class H	6,000	8,451
Beijing Enterprises Water Group Ltd.	40,000	31,041
Brilliance China Automotive Holdings Ltd.	28,000	50,997
BYD Co. Ltd., Class H	1,000	6,136
China Cinda Asset Management Co. Ltd., Class H	95,000	35,406
China Coal Energy Co. Ltd., Class H	15,000	7,262
China Communications Construction Co. Ltd., Class H	13,000	16,745
China Communications Services Corp. Ltd., Class H	28,000	16,129
China Construction Bank Corp., Class H	529,000	411,375
China Everbright International Ltd.	15,000	18,708
China Evergrande Group *(a)	25,000	44,850
China Galaxy Securities Co. Ltd., Class H	18,000	16,135
China Huarong Asset Management Co. Ltd., Class H (a)(b)	43,000	16,677
China Jinmao Holdings Group Ltd.	12,000	4,945
China Life Insurance Co. Ltd., Class H	83,000	253,653
China Medical System Holdings Ltd.	12,000	20,749
China Mengniu Dairy Co. Ltd. *	11,000	21,568
China Merchants Bank Co. Ltd., Class H	51,000	153,682
China National Building Material Co. Ltd., Class H	24,000	14,254
China Petroleum & Chemical Corp., Class H	124,000	97,092
China Railway Construction Corp. Ltd., Class H	18,500	24,117
China Railway Group Ltd., Class H	28,000	22,053
China Resources Beer Holdings Co. Ltd.	16,000	40,351
China Resources Gas Group Ltd.	4,000	13,642
China Resources Land Ltd.	4,000	11,653
China Shenhua Energy Co. Ltd., Class H	55,500	123,480
China Vanke Co. Ltd., Class H *	5,900	16,689
Chongqing Rural Commercial Bank Co. Ltd., Class H	24,000	16,186
CITIC Securities Co. Ltd., Class H	4,000	8,273
Country Garden Holdings Co. Ltd.	76,000	88,158
CSPC Pharmaceutical Group Ltd.	26,000	37,976
Dongfeng Motor Group Co. Ltd., Class H	4,000	4,727
Far East Horizon Ltd.	24,000	20,937
Fuyao Glass Industry Group Co. Ltd., Class H (b)	8,400	32,156

See notes to Schedule of Investments.

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Schedule of Investments

June 30, 2017 (Unaudited)

AQR EMERGING MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
China - 40.1% (continued)		
Geely Automobile Holdings Ltd.	55,000	118,541
GF Securities Co. Ltd., Class H	4,400	8,843
Great Wall Motor Co. Ltd., Class H	44,000	54,302
Guangdong Investment Ltd.	4,000	5,513
Guangzhou Automobile Group Co. Ltd., Class H	30,000	52,617
Guangzhou R&F Properties Co. Ltd., Class H	17,200	26,747
Haitian International Holdings Ltd.	8,000	22,421
Haitong Securities Co. Ltd., Class H	16,400	26,515
Hanergy Thin Film Power Group Ltd. (3)*(c)	86,000	—
Huatai Securities Co. Ltd., Class H *(b)	4,000	7,687
Industrial & Commercial Bank of China Ltd., Class H *	774,000	522,359
Jiangsu Expressway Co. Ltd., Class H	6,000	8,465
Jiangxi Copper Co. Ltd., Class H	13,000	21,334
Kingsoft Corp. Ltd.	2,000	5,206
Longfor Properties Co. Ltd.	11,500	24,696
New China Life Insurance Co. Ltd., Class H	12,800	65,124
Ping An Insurance Group Co. of China Ltd., Class H	30,500	200,916
Semiconductor Manufacturing International Corp. *	3,500	4,054
Shanghai Fosun Pharmaceutical Group Co. Ltd., Class H *	8,000	31,010
Shanghai Industrial Holdings Ltd.	9,000	26,624
Shanghai Pharmaceuticals Holding Co. Ltd., Class H	10,500	31,272
Shenzhou International Group Holdings Ltd.	5,000	32,877
Sinopec Engineering Group Co. Ltd., Class H	7,500	6,757
Sinopec Shanghai Petrochemical Co. Ltd., Class H	52,000	27,827
SOHO China Ltd. *	20,500	10,113
Sunac China Holdings Ltd. (a)	18,000	37,604
Sunny Optical Technology Group Co. Ltd.	5,000	44,775
Tencent Holdings Ltd.	23,800	853,824
TravelSky Technology Ltd., Class H	15,000	44,183
Weichai Power Co. Ltd., Class H	34,000	29,712
Yanzhou Coal Mining Co. Ltd., Class H *	26,000	23,307
Zhejiang Expressway Co. Ltd., Class H	8,000	10,450
Zhuzhou CRRC Times Electric Co. Ltd., Class H	1,000	4,905
ZTE Corp., Class H *	3,400	8,110
		4,926,232
Hong Kong - 0.9%		
Fullshare Holdings Ltd. *(a)	52,500	20,958
Haier Electronics Group Co. Ltd. *	7,000	18,199
Nine Dragons Paper Holdings Ltd.	28,000	37,287
Shimao Property Holdings Ltd.	6,000	10,262
Sino Biopharmaceutical Ltd.	6,000	5,306
Sun Art Retail Group Ltd.	21,000	16,716
		108,728
Hungary - 1.1%		
MOL Hungarian Oil & Gas plc	604	47,439
OTP Bank plc	1,704	57,032
Richter Gedeon Nyrt	1,001	26,170
		130,641
India - 2.4%		
Axis Bank Ltd., GDR	472	18,800
ICICI Bank Ltd., ADR (1)	1,694	15,195
Larsen & Toubro Ltd., GDR	2,119	54,698
Reliance Industries Ltd., GDR *(b)	2,375	100,640
State Bank of India, GDR	1,751	74,442
Tata Motors Ltd., ADR (1)	802	26,474
		290,249
Indonesia - 3.0%		
Adaro Energy Tbk. PT	240,600	28,465
Astra International Tbk. PT	87,400	58,558
Bank Central Asia Tbk. PT	35,000	47,734
Bank Danamon Indonesia Tbk. PT	36,900	14,131
Bank Negara Indonesia Persero Tbk. PT	44,000	21,635
Bank Rakyat Indonesia Persero Tbk. PT	28,500	32,520
Indofood CBP Sukses Makmur Tbk. PT	11,300	7,467
Indofood Sukses Makmur Tbk. PT	5,600	3,616
Pakuwon Jati Tbk. PT	258,000	11,895
Telekomunikasi Indonesia Persero Tbk. PT	264,500	89,822
Unilever Indonesia Tbk. PT	2,100	7,683
United Tractors Tbk. PT	17,800	36,636
Waskita Karya Persero Tbk. PT	51,500	8,949
		369,111
Malaysia - 0.8%		
AirAsia Bhd.	47,800	36,187
Dialog Group Bhd.	9,500	4,249
Felda Global Ventures Holdings Bhd.	22,000	8,770
Genting Malaysia Bhd.	25,500	32,668
HAP Seng Consolidated Bhd.	7,600	16,353
		98,227
Mexico - 2.3%		
America Movil SAB de CV, Class L, ADR (1)	2,254	35,884
Cemex SAB de CV, ADR (1)*	6,953	65,497
Grupo Aeroportuario del Pacifico SAB de CV, Class B (1)	2,100	23,650
Grupo Aeroportuario del Sureste SAB de CV, ADR (1)	139	29,246
Grupo Financiero Banorte SAB de CV, Class O (1)	2,600	16,531
Grupo Mexico SAB de CV, Series B (1)	21,200	59,656
Industrias Penoles SAB de CV (1)	630	14,216
Infraestructura Energetica Nova SAB de CV (1)	2,300	12,261
Mexichem SAB de CV (1)	8,100	21,744
		278,685
Peru - 1.3%		
Cia de Minas Buenaventura SAA, ADR (1)	1,145	13,167
Credicorp Ltd. (1)	248	44,489
Southern Copper Corp. (1)	2,938	101,743
		159,399

See notes to Schedule of Investments.

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Schedule of Investments

June 30, 2017 (Unaudited)

AQR EMERGING MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Poland - 2.6%		
Alior Bank SA *	330	5,497
Bank Millennium SA *	2,095	4,212
Bank Zachodni WBK SA	172	15,880
CCC SA	445	27,001
Grupa Lotos SA *	1,632	22,470
Jastrzebska Spolka Weglowa SA *	1,508	30,102
KGHM Polska Miedz SA	1,465	43,698
mBank SA *	70	8,727
Polski Koncern Naftowy ORLEN SA	1,477	44,614
Polskie Gornictwo Naftowe i Gazownictwo SA	11,920	20,336
Powszechna Kasa Oszczednosci Bank Polski SA *	3,188	29,640
Powszechny Zaklad Ubezpieczen SA	3,406	40,980
Synthos SA	17,755	23,232
Tauron Polska Energia SA *	11,086	10,711
		327,100
Russia - 0.6%		
MMC Norilsk Nickel PJSC, ADR	265	3,654
Mobile TeleSystems PJSC, ADR (1)	1,598	13,391
PhosAgro PJSC, GDR	631	8,374
Severstal PJSC, GDR	2,682	35,158
Sistema PJSC FC, GDR	792	3,313
Tatneft PJSC, ADR	326	12,291
		76,181
South Africa - 2.5%		
Bidvest Group Ltd. (The)	2,733	32,912
Capitec Bank Holdings Ltd.	452	28,676
Exxaro Resources Ltd.	2,579	18,323
Foschini Group Ltd. (The)	436	4,575
Hyprop Investments Ltd., REIT	481	4,292
Imperial Holdings Ltd.	960	11,787
Mondi Ltd.	137	3,548
Naspers Ltd., Class N	56	11,028
Nedbank Group Ltd.	1,382	22,067
PSG Group Ltd.	1,297	23,790
Sappi Ltd.	4,065	27,052
Shoprite Holdings Ltd.	1,345	20,509
Standard Bank Group Ltd.	4,663	51,352
Steinhoff International Holdings NV	1,552	7,952
Telkom SA SOC Ltd.	3,589	16,883
Tiger Brands Ltd.	779	21,902
Tsogo Sun Holdings Ltd.	3,183	5,454
		312,102
South Korea - 12.0%		
Amorepacific Corp.	16	4,249
Celltrion, Inc. *	262	26,348
CJ Corp.	22	3,644
CJ E&M Corp.	62	4,110
Coway Co. Ltd.	47	4,271
Daelim Industrial Co. Ltd.	60	4,669
Dongbu Insurance Co. Ltd.	98	5,824
E-MART, Inc.	36	7,376
GS Engineering & Construction Corp. *	141	3,755
GS Holdings Corp.	197	11,742
Hana Financial Group, Inc.	1,237	48,852

INVESTMENTS	SHARES	VALUE ($)
South Korea - 12.0% (continued)		
Hankook Tire Co. Ltd.	125	6,948
Hanwha Chemical Corp.	459	12,112
Hanwha Techwin Co. Ltd. *	140	5,443
Hyosung Corp.	150	21,966
Hyundai Construction Equipment Co. Ltd. *	13	3,909
Hyundai Development Co.-Engineering & Construction	177	7,270
Hyundai Electric & Energy System Co. Ltd. *	13	3,539
Hyundai Engineering & Construction Co. Ltd.	158	6,365
Hyundai Heavy Industries Co. Ltd. *	206	31,850
Hyundai Marine & Fire Insurance Co. Ltd.	303	10,422
Hyundai Robotics Co. Ltd. *	43	14,526
Hyundai Steel Co.	96	5,214
KB Financial Group, Inc.	1,256	63,416
Korea Aerospace Industries Ltd.	162	8,067
Korea Gas Corp. *	139	6,465
Kumho Petrochemical Co. Ltd.	107	6,885
LG Display Co. Ltd.	508	16,430
LG Electronics, Inc.	92	6,454
LG Innotek Co. Ltd.	78	11,253
LG Uplus Corp.	737	10,051
Lotte Chemical Corp.	68	20,466
NAVER Corp.	70	51,312
NCSoft Corp.	50	16,585
NH Investment & Securities Co. Ltd.	1,221	15,842
POSCO	322	80,658
Samsung Card Co. Ltd.	169	5,774
Samsung Electro-Mechanics Co. Ltd.	96	8,570
Samsung Electronics Co. Ltd.	323	672,751
Samsung Life Insurance Co. Ltd.	38	3,885
Samsung SDI Co. Ltd.	120	18,015
Shinhan Financial Group Co. Ltd.	210	9,061
SK Holdings Co. Ltd.	39	9,480
SK Hynix, Inc.	2,190	128,947
SK Innovation Co. Ltd.	135	18,697
S-Oil Corp.	144	11,931
Woori Bank	1,538	24,775
		1,480,174
Taiwan - 10.5%		
Acer, Inc. *	12,000	6,286
Advantech Co. Ltd.	1,317	9,323
AU Optronics Corp.	61,000	27,843
Catcher Technology Co. Ltd.	2,000	23,837
Cathay Financial Holding Co. Ltd. *	52,600	86,581
Chailease Holding Co. Ltd.	15,960	44,458
China Life Insurance Co. Ltd.	41,512	41,383
China Steel Corp.	30,000	24,395
Chunghwa Telecom Co. Ltd.	7,000	24,832
CTBC Financial Holding Co. Ltd. *	15,832	10,377
Delta Electronics, Inc.	1,000	5,470
E.Sun Financial Holding Co. Ltd.	15,448	9,493
Eclat Textile Co. Ltd.	1,040	12,653
First Financial Holding Co. Ltd.	26,198	17,518
Formosa Chemicals & Fibre Corp.	14,000	43,921
Formosa Petrochemical Corp.	13,000	44,835

See notes to Schedule of Investments.

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AQR EMERGING MOMENTUM STYLE FUND

INVESTMENTS	SHARES	VALUE ($)
Taiwan - 10.5% (continued)		
Formosa Plastics Corp.	17,000	51,792
Foxconn Technology Co. Ltd.	5,000	15,080
Fubon Financial Holding Co. Ltd. *	50,000	79,566
Highwealth Construction Corp. *	8,800	14,566
Hiwin Technologies Corp.	2,000	13,491
Hon Hai Precision Industry Co. Ltd.	34,441	132,391
Innolux Corp.	23,000	12,009
Inventec Corp.	8,000	6,516
Lite-On Technology Corp.	11,034	18,111
Micro-Star International Co. Ltd. *	7,000	16,248
Nanya Technology Corp.	8,000	14,392
Pegatron Corp.	6,000	18,769
Pou Chen Corp.	7,000	9,680
Powertech Technology, Inc. *	8,000	24,678
President Chain Store Corp.	1,000	8,985
Quanta Computer, Inc.	8,000	18,924
Realtek Semiconductor Corp.	2,000	7,194
Shin Kong Financial Holding Co. Ltd.	106,000	28,195
Standard Foods Corp.	2,440	6,552
Taiwan Mobile Co. Ltd. *	5,000	18,821
Taiwan Semiconductor Manufacturing Co. Ltd., ADR (1)	7,701	