

## COMUNICACIÓN DE NÚMERO DE ACCIONISTAS Y PATRIMONIO DE IIC EXTRANJERA

SELECCION E INVERSION DE CAPITAL GLOBAL, AGENCIA DE VALORES, S.A., en calidad de comercializador designado de AQR UCITS FUNDS inscrita en el Registro de instituciones de inversión colectiva extranjeras comercializadas en España de la CNMV con el número 1409 , ha realizado la comunicación relativa al número de accionistas y patrimonio a los efectos del artículo 52 del Reglamento del IRPF.

La información que se comunica es la siguiente:

| Denominación   | Fecha      | Partícipes | Patrimonio    |
|--|------------|------------|---------------|
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IABFT BRL (USD) ACC | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IAC1 (CHF) ACC      | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IAC1F (CHF) ACC     | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IAC2 (CHF) ACC      | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IAC2F (CHF) ACC     | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IACFT (CHF) ACC     | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IACT (CHF) ACC      | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IAE (EUR) ACC       | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IAE1 (EUR) ACC      | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IAE1F (EUR) ACC     | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IAE2 (EUR) ACC      | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IAE2F (EUR) ACC     | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IAEFT (EUR) ACC     | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IAET (EUR) ACC      | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IAG (GBP) ACC       | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IAG1 (GBP) ACC      | 21/10/2020 | 501        | 90.003.020,00 |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND IAG1F (GBP) ACC     | 21/10/2020 | 501        | 90.003.020,00 |

| <b>Denominación</b>                                     | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND IAG2 (GBP) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND IAG2F (GBP) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND IAU (USD) ACC   | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND IAU1 (USD) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND IAU1F (USD) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND IAU2 (USD) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND IAU2F (USD) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND IAUFT (USD) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND IAUT (USD) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND IDE (EUR) DIST  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND IDG (GBP) DIST  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND IDU (USD) DIST  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAC (CHF) ACC   | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RACF (CHF) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RACFT (CHF) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RACT (CHF) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RACT1 (CHF) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RACT2 (CHF) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAE (EUR) ACC   | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAE1 (EUR) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAEF (EUR) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAEFT (EUR) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAET (EUR) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAET1 (EUR) ACC | 21/10/2020   | 501               | 90.003.020,00     |

| <b>Denominación</b>                                     | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAET2 (EUR) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAG (GBP) ACC   | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAG1 (GBP) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAGF (GBP) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAGFT (GBP) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAGT (GBP) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAH (HKD) ACC   | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAHF (HKD) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAHFT (HKD) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAHT (HKD) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAHT1 (HKD) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAHT2 (HKD) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAS (SGD) ACC   | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RASF (SGD) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RASFT (SGD) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAST (SGD) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAST1 (SGD) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAST2 (SGD) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAU (USD) ACC   | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAU1 (USD) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAUF (USD) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAUFT (USD) ACC | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAUT (USD) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS FUND RAUT1 (USD) ACC | 21/10/2020   | 501               | 90.003.020,00     |

| <b>Denominación</b>   | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND RAUT2 (USD) ACC  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND RDCT1 (CHF) DIST | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND RDE1 (EUR) DIST  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND RDET1 (EUR) DIST | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND RDG1 (GBP) DIST  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND RDHT1 (HKD) DIST | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND RDST1 (SGD) DIST | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND RDU1 (USD) DIST  | 21/10/2020   | 501               | 90.003.020,00     |
| AQR DELPHI LONG-SHORT EQUITY UCITS<br>FUND RDUT1 (USD) DIST | 21/10/2020   | 501               | 90.003.020,00     |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAC1F (CHF) ACC     | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAC2F (CHF) ACC     | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAC3F (CHF) ACC     | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IACF (CHF) ACC      | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAE1F (EUR) ACC     | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAE2F (EUR) ACC     | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAE3F (EUR) ACC     | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAEF (EUR) ACC      | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAG1F (GBP) ACC     | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAG2F (GBP) ACC     | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAG3F (GBP) ACC     | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAN3F (NOK) ACC     | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAN4F (NOK) ACC     | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAU1F (USD) ACC     | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAU2F (USD) ACC     | 21/10/2020   | 501               | 824.702.635,00    |

| <b>Denominación</b>                                      | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|--|--------------|-------------------|-------------------|
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAU3F (USD) ACC  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IAUF (USD) ACC   | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IDC1F (CHF) DIST | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IDC2F (CHF) DIST | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IDCF (CHF) DIST  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IDE1F (EUR) DIST | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IDE2F (EUR) DIST | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IDEF (EUR) DIST  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IDG1F (GBP) DIST | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IDG2F (GBP) DIST | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IDU1F (USD) DIST | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IDU2F (USD) DIST | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND IDUF (USD) DIST  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND RACF (CHF) ACC   | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND RACFT (CHF) ACC  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND RAEF (EUR) ACC   | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND RAEFT (EUR) ACC  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND RAGF (GBP) ACC   | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND RAGFT (GBP) ACC  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND RAHF (HKD) ACC   | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND RAHFT (HKD) ACC  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND RASF (SGD) ACC   | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND RASFT (SGD) ACC  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS<br>FUND RAUF (USD) ACC   | 21/10/2020   | 501               | 824.702.635,00    |

| <b>Denominación</b>                                   | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| AQR GLOBAL AGGREGATE BOND UCITS FUND RAUFT (USD) ACC  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS FUND RDCF (CHF) DIST  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS FUND RDCFT (CHF) DIST | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS FUND RDEF (EUR) DIST  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS FUND RDEFT (EUR) DIST | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS FUND RDGF (GBP) DIST  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS FUND RDGFT (GBP) DIST | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS FUND RDHF (HKD) DIST  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS FUND RDHFT (HKD) DIST | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS FUND RDSF (SGD) DIST  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS FUND RDSFT (SGD) DIST | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS FUND RDUF (USD) DIST  | 21/10/2020   | 501               | 824.702.635,00    |
| AQR GLOBAL AGGREGATE BOND UCITS FUND RDUFT (USD) DIST | 21/10/2020   | 501               | 824.702.635,00    |
| AQR MANAGED FUTURES UCITS FUNDS A USD                 | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS B EUR                 | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS C GBP                 | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS D CHF                 | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS E EUR                 | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS F GBP                 | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS G USD                 | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS I GBP                 | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IAC                   | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IAC1F                 | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IAC2F                 | 23/10/2020   | 501               | 522.817.268,75    |

| <b>Denominación</b>                   | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---------------------------------------|--------------|-------------------|-------------------|
| AQR MANAGED FUTURES UCITS FUNDS IAC3F | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IAE2F | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IAE3F | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IAET  | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IAG1F | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IAG2F | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IAG3F | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IAU1F | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IAU2F | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IAU3F | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IDC3F | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IDE3F | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IDG3F | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS IDU3F | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS J EUR | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS K GBP | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS L USD | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS M EUR | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RAC   | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RACF  | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RACFT | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RACT  | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RAE   | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RAEF  | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RAEFT | 23/10/2020   | 501               | 522.817.268,75    |

| <b>Denominación</b>                         | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| AQR MANAGED FUTURES UCITS FUNDS RAET        | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RAG         | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RAGF        | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RAGFT       | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RAGT        | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RAU         | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RAUF        | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RAUFT       | 23/10/2020   | 501               | 522.817.268,75    |
| AQR MANAGED FUTURES UCITS FUNDS RAUT        | 23/10/2020   | 501               | 522.817.268,75    |
| AQR STYLE PREMIA UCITS FUND A (USD) ACC     | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND B (EUR) ACC     | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND C (GBP) ACC     | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND D (CHF) ACC     | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND E (EUR) ACC     | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND F (GBP) ACC     | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND G (EUR) ACC     | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND H (EUR) DIST    | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND I (USD) DIST    | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND IAC1F (CHF) ACC | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND IACF (CHF) ACC  | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND IAE1F (EUR) ACC | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND IAEF (EUR) ACC  | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND IAGF (GBP) ACC  | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND IAU1F (USD) ACC | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND IAUF (USD) ACC  | 23/10/2020   | 501               | 539.049.782,25    |



| <b>Denominación</b>                         | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| AQR STYLE PREMIA UCITS FUND J (EUR) DIST    | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND K (GBP) DIST    | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND M (USD) ACC     | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND N (CHF) ACC     | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND O (GBP) ACC     | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND P (SEK) ACC     | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND Q (USD) ACC     | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAC (CHF) ACC   | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RACF (CHF) ACC  | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RACFT (CHF) ACC | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RACT (CHF) ACC  | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAE (EUR) ACC   | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAEF (EUR) ACC  | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAEFT (EUR) ACC | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAET (EUR) ACC  | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAG (GBP) ACC   | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAGF (GBP) ACC  | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAGFT (GBP) ACC | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAGT (GBP) ACC  | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAH (HKD) ACC   | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAHF (HKD) ACC  | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAHFT (HKD) ACC | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAHT (HKD) ACC  | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAS (SGD) ACC   | 23/10/2020   | 501               | 539.049.782,25    |

| <b>Denominación</b>                                 | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| AQR STYLE PREMIA UCITS FUND RASF (SGD) ACC          | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RASFT (SGD) ACC         | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAST (SGD) ACC          | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAU (USD) ACC           | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAUF (USD) ACC          | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAUFT (USD) ACC         | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND RAUT (USD) ACC          | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND S (EUR) ACC             | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND T (GBP) ACC             | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND U (CHF) ACC             | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND V (USD) ACC             | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND W (EUR) ACC             | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND X (GBP) ACC             | 23/10/2020   | 501               | 539.049.782,25    |
| AQR STYLE PREMIA UCITS FUND Y (CHF) ACC             | 23/10/2020   | 501               | 539.049.782,25    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND A1 (USD) ACC | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND A2 (USD) ACC | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND A3 (USD) ACC | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND B1 (EUR) ACC | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND B2 (EUR) ACC | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND B3 (EUR) ACC | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND C1 (GBP) ACC | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND C2 (GBP) ACC | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND C3 (GBP) ACC | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND D1 (CHF) ACC | 23/10/2020   | 501               | 157.915.781,75    |

| <b>Denominación</b>                                     | <b>Fecha</b> | <b>Participes</b> | <b>Patrimonio</b> |
|---|--------------|-------------------|-------------------|
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND D2 (CHF) ACC     | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND D3 (CHF) ACC     | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND IAB1F (BRL) ACC  | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND IACFT (CHF) ACC  | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND IAEFT (EUR) ACC  | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND IAUFT (USD) ACC  | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND IDE1F (EUR) DIST | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND IDE2F (EUR) DIST | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND IDG1F (GBP) DIST | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND IDG2F (GBP) DIST | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND IDU1F (USD) DIST | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND IDU2F (USD) DIST | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND RACF (CHF) ACC   | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND RACFT (CHF) ACC  | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND RAEF (EUR) ACC   | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND RAEFT (EUR) ACC  | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND RAGF (GBP) ACC   | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND RAGFT (GBP) ACC  | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND RAHF (HKD) ACC   | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND RAHFT (HKD) ACC  | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND RASF (SGD) ACC   | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND RASFT (SGD) ACC  | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND RAUF (USD) ACC   | 23/10/2020   | 501               | 157.915.781,75    |
| AQR SYSTEMATIC TOTAL RETURN UCITS FUND RAUFT (USD) ACC  | 23/10/2020   | 501               | 157.915.781,75    |

| <b>Denominación</b>           | <b>Fecha</b> | <b>Partícipes</b> | <b>Patrimonio</b> |
|-------------------------------|--------------|-------------------|-------------------|
| GLOBAL RISK PARITY UCITS FUND | 23/10/2020   | 5.995             | 1.591.319.507,75  |