



Stewardship Code disclosure statement – July 2022

Under COBS 2.2.3R of the FCA’s conduct of business rules, AQR Capital Management (Europe) LLP (“**AQR Europe**”) is required to include on its website a disclosure about the nature of its commitment to the UK Reporting Council’s Stewardship Code (the “**Code**”) or, where it does not commit to the Code, its alternative investment strategy. AQR Europe is currently not a signatory to the Code. We continue a review process to ensure full understanding of the Code’s reporting requirements and identify the applicability of each to AQR Europe’s business. We have had multiple meetings with the UK Reporting Council and find the dialogue with them useful and fruitful. In case AQR Europe does not eventually become a signatory to the Code, we would be pleased to share more details with you on any specific requirements we find unfulfillable or otherwise unsuitable. We would also note that our general approach is in accordance with the spirit of the Code, from our engagement efforts to our industry involvement, to our philosophy on responsible asset selection. For further information, please refer to AQR’s Stewardship Philosophy, which is publicly available on our ESG webpage, [Environmental, Social, Governance \(aqr.com\)](#)