



# AQR Alternative Risk Premia Fund

Class I: QRPIX

Class N: QRPNX

Class R6: QRPRX

[AQRfunds.com](http://AQRfunds.com)

## A Core Alternative Solution

This Fund balances exposure to five investment styles, or alternative risk premia, across five asset groups. Style investing uses a disciplined, systematic process to identify securities for a portfolio based on consistent and repeatable drivers of return.

### Seeks Attractive Risk Adjusted Returns

The Fund seeks risk-balanced exposure to numerous largely uncorrelated sources of return, aiming to benefit from their diversification potential.

### Opportunity to Perform in Rising and Falling Markets

The Fund seeks low correlation to equity and bond markets, aiming to provide positive absolute returns regardless of market direction.

### Core Allocation to Alternatives

The Fund takes a holistic approach to style investing, combining exposure to multiple styles and asset classes within one single portfolio.

The Fund invests long and short utilizing five investment styles across five asset groups.



The Fund buys, or goes long, assets expected to perform relatively well and sells, or goes short, stocks expected to perform relatively poorly. Source: AQR. For illustrative purposes only. There is no assurance that the investment process will consistently lead to successful investing. Certain alternative risk premia are not applicable across all asset classes. Diversification does not eliminate the risk of experiencing investment losses.

## Related Resources

[Fact Sheet](#) >

[Fund Details](#) >

[Style Investing](#) >



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## Fund Managers



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## Alternative Risk Premia Investing at AQR

- The AQR Alternative Risk Premia Fund employs a multi-strategy investment approach that combines elements of equity, global macro, and managed futures investment strategies.
- The Fund combines multiple alternative risk premia, or styles, into a single portfolio. Our research shows that implementing multiple styles across a broad investment universe can provide distinct benefits over time.
- The Fund Managers target market neutrality and a consistent level of volatility throughout any given market cycle.

## About AQR

AQR is a global investment management firm dedicated to delivering results for our clients. At the nexus of economics, behavioral finance, data and technology, AQR's evolution over two decades has been a continuous exploration of what drives markets and how it can be applied to client portfolios. AQR's investment and research team has been managing complex long-only and alternatives strategies since the firm's inception in 1998.

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## DISCLOSURES

This Fund is not suitable for all investors. An investor considering the Fund should be able to tolerate potentially wide price fluctuations.

The investment objective of the Fund is to seek positive absolute returns.

An investment in the Fund is subject to risks, including the possibility that the value of the Fund's portfolio holdings may fluctuate in response to events specific to the companies in which the Fund invests, as well as economic, political or social events in the United States or abroad. Derivatives may be more sensitive to changes in economic or market conditions than other types of investments; this could result in losses that significantly exceed the fund's original investment.

**An investor should consider the investment objectives, risks, charges and expenses of the Fund carefully before investing. To obtain a Prospectus or summary prospectus containing this and other information, please call 1-866-290-2688 or download the file from [www.aqrfunds.com](http://www.aqrfunds.com). Read the Prospectus or summary prospectus carefully before you invest.**

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