



# AQR Momentum Style Funds

Large Cap Momentum: (AMOMX / AMONX / QMORX)

Small Cap Momentum: (ASMOX / ASMNX / QSMRX)

International Momentum: (AIMOX / AIONX / QIORX)

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

## Investing in Continuing Price Trends

Through a systematic investment approach, the Funds are designed to capture the momentum factor, which stems from the belief that stocks that have performed well/poorly in the past will continue to perform relatively well/poorly in the future.

### Disciplined Investment Process

The Funds systematically invest in stocks with positive momentum. A stock has positive momentum if it has performed well in the past relative to other stocks in the same investment universe.

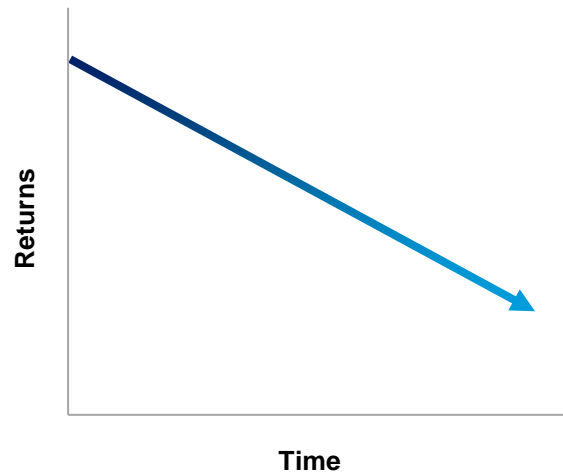
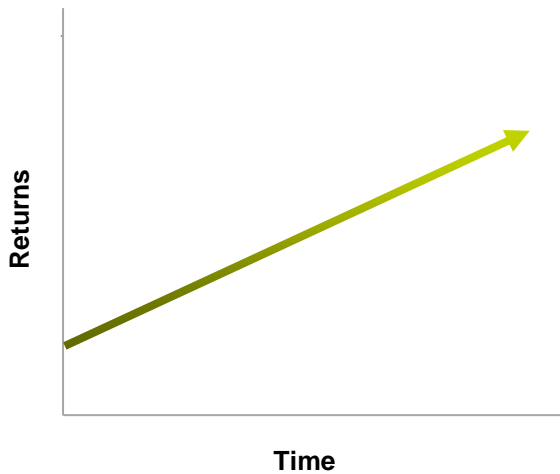
### Potential to Outperform over the Long Term

Stocks with positive momentum have the potential to outperform broad equity markets over the long term.

### Greater Diversification

Historically, momentum has been negatively correlated with the value factor, so momentum investing could provide diversification benefits when combined with value-driven strategies in a portfolio.

The Momentum style relies on the idea that a stock's relative performance tends to continue in the near future.



Source: AQR. For illustrative purposes only and not reflective of an AQR fund. Past performance does not guarantee future results. There can be no assurance that an investment strategy will be successful. Historic market trends are not reliable indicators of actual future market behavior or future performance of any particular investment which may differ materially and should not be relied upon as such. Diversification does not eliminate the risk of experiencing investment losses.

## Related Resources

[Large Cap Fund Details](#) >

[Small Cap Fund Details](#) >

[International Fund Details](#) >



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## Momentum Style Investing at AQR

- Investors can gain systematic exposure to Momentum through three mutual funds operating in different investment universes – the [AQR Large Cap Momentum Style Fund](#), [AQR Small Cap Momentum Style Fund](#), and [AQR International Momentum Style Fund](#).
- While the Funds employ a systematic approach to portfolio construction, they also can trade opportunistically in order to maintain exposure to positive momentum.
- AQR is a thought leader on Momentum investing and has been implementing and trading Momentum-based portfolios since the firm's inception in 1998.

## 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

The Funds are not suitable for all investors. An investment in the Funds is subject to risks, including the possibility that the value of the Funds' portfolio holdings may fluctuate in response to events specific to the companies in which the Funds invest, as well as economic, political or social events in the United States or abroad. Securities with positive Momentum generally will be more volatile than a broad cross-section of securities. In addition, there may be periods when the Momentum style is out of favor, and during which the investment performance of a Fund using a Momentum strategy generally will suffer.

An investor considering the Funds should be able to tolerate potentially wide price fluctuations. The Funds are subject to high portfolio turnover risk as a result of frequent trading, and thus, will incur a higher level of brokerage fees and commissions, and cause a higher level of tax liability to shareholders in the Funds. Since the Funds may also attempt to increase their income or total return through the use of securities lending, they may be subject to the possibility of additional loss as a result of this investment technique

The investment objective of the Funds is to seek long-term capital appreciation.

**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. There is no assurance the stated objective(s) will be met.**

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