



# AQR TM Large Cap Momentum Style Fund

September 30, 2018

## Portfolio Exposures

NAV: \$228,478,656

Asset Class	Security Description	Exposure	Quantity
Equity	2U Ord Shs	57,520	765
Equity	3M Ord Shs	1,161,855	5,514
Equity	A O Smith Ord Shs	307,625	5,764
Equity	Abbott Laboratories Ord Shs	783,411	10,679
Equity	AbbVie Ord Shs	1,173,359	12,406
Equity	Abiomed Ord Shs	1,812,493	4,030
Equity	Accenture Ord Shs Class A	1,197,868	7,038
Equity	Activision Blizzard Ord Shs	1,333,868	16,034
Equity	Adobe System Ord Shs	2,837,175	10,510
Equity	Advanced Micro Devices Ord Shs	225,034	7,285
Equity	Agios Pharmaceuticals Ord Shs	161,644	2,096
Equity	Air Products and Chemicals Ord Shs	283,985	1,700
Equity	Akamai Technologies Ord Shs	75,125	1,027
Equity	Alaska Air Group Ord Shs	97,781	1,420
Equity	Albemarle Ord Shs	68,549	687
Equity	Align Technology Ord Shs	1,046,514	2,675
Equity	Alliant Energy Ord Shs	137,969	3,241
Equity	Ally Financial Ord Shs	103,710	3,921
Equity	Altria Group Ord Shs	506,604	8,400
Equity	Amazon Com Ord Shs	14,702,020	7,340
Equity	Amdocs Ord Shs	115,465	1,750
Equity	Ameren Ord Shs	269,570	4,264
Equity	American Electric Power Ord Shs	165,221	2,331
Equity	American Express Ord Shs	257,173	2,415
Equity	American Financial Group Ord Shs	190,535	1,717
Equity	American Tower REIT	594,858	4,094
Equity	AmerisourceBergen Ord Shs	97,845	1,061
Equity	Amgen Ord Shs	186,768	901
Equity	Anadarko Petroleum Ord Shs	465,264	6,902
Equity	Analog Devices Ord Shs	90,333	977
Equity	ANSYS Ord Shs	498,622	2,671
Equity	Anthem Ord Shs	1,555,782	5,677
Equity	APPLE	14,254,127	63,144
Equity	Applied Material Ord Shs	984,570	25,474
Equity	Aptiv Ord Shs	102,610	1,223
Equity	Arch Capital Group Ord Shs	265,428	8,904
Equity	Arista Networks Ord Shs	1,057,325	3,977
Equity	Aspen Technology Ord Shs	137,831	1,210



Equity	Atlassian Ord Shs Class A	914,195	9,509
Equity	AutoDesk Ord Shs	356,399	2,283
Equity	Automatic Data Processing Ord Shs	599,627	3,980
Equity	AvalonBay Communities REIT Ord Shs	341,830	1,887
Equity	Avangrid Ord Shs	129,363	2,699
Equity	Ball Ord Shs	123,172	2,800
Equity	Bank of America Ord Shs	4,131,794	140,251
Equity	Baxter International Ord Shs	352,995	4,579
Equity	Becton Dickinson Ord Shs	469,800	1,800
Equity	Berkshire Hathaway Ord Shs Class B	78,150	365
Equity	Best Buy Ord Shs	359,025	4,524
Equity	BioMarin Pharmaceutical Ord Shs	83,782	864
Equity	BlackRock Ord Shs	172,035	365
Equity	bluebird bio Ord Shs	219,584	1,504
Equity	Boeing Ord Shs	2,591,399	6,968
Equity	Booking Holdings Ord Shs	845,184	426
Equity	Boston Scientific Ord Shs	779,202	20,239
Equity	Bristol Myers Squibb Ord Shs	79,897	1,287
Equity	Broadcom Ord Shs	742,657	3,010
Equity	Brunswick Ord Shs	131,962	1,969
Equity	Burlington Stores Ord Shs	705,769	4,332
Equity	BWX Technologies Ord Shs	108,632	1,737
Equity	Carnival Ord Shs	289,133	4,534
Equity	Caterpillar Ord Shs	1,168,988	7,666
Equity	Cboe Global Markets Ord Shs	148,930	1,552
Equity	CBS Ord Shs Class B	82,268	1,432
Equity	Centene Ord Shs	582,016	4,020
Equity	CF Industries Holdings Ord Shs	80,462	1,478
Equity	Charles Schwab Ord Shs	926,723	18,855
Equity	Chemed Ord Shs	106,420	333
Equity	Chemours Ord Shs	67,718	1,717
Equity	Cheniere Energy Ord Shs	263,159	3,787
Equity	Chubb Ord Shs	612,338	4,582
Equity	Cintas Ord Shs	167,743	848
Equity	Cisco Systems Ord Shs	1,789,493	36,783
Equity	Citigroup Ord Shs	882,115	12,296
Equity	Citizens Financial Group Ord Shs	230,031	5,964
Equity	CME Group Ord Shs Class A	771,902	4,535
Equity	CMS Energy Ord Shs	102,900	2,100
Equity	Cnx Resources Ord Shs	133,598	9,336
Equity	Cognex Ord Shs	263,247	4,716
Equity	Cognizant Technology Solutions Ord Shs Class A	376,338	4,878
Equity	Columbia Sportswear Ord Shs	512,630	5,508
Equity	COMCAST	685,254	19,352



Equity	Comerica Ord Shs	812,973	9,013
Equity	Conagra Brands Ord Shs	63,490	1,869
Equity	Concho Resources Ord Shs	73,931	484
Equity	ConocoPhillips Ord Shs	1,454,810	18,796
Equity	Consolidated Edison Ord Shs	150,856	1,980
Equity	Constellation Brands Ord Shs Class A	894,176	4,147
Equity	Continental Resources Ord Shs	606,053	8,876
Equity	Copart Ord Shs	153,147	2,972
Equity	Corning Ord Shs	416,964	11,812
Equity	CoStar Group Ord Shs	352,664	838
Equity	COSTCO WHOLESALE	366,413	1,560
Equity	Credit Acceptance Ord Shs	326,800	746
Equity	CSX Ord Shs	774,637	10,461
Equity	Cypress Semiconductor Ord Shs	246,402	17,005
Equity	CyrusOne REIT Ord Shs	99,158	1,564
Equity	D R Horton Ord Shs	64,029	1,518
Equity	Danaher Ord Shs	570,248	5,248
Equity	Deere Ord Shs	413,858	2,753
Equity	Delta Air Lines Ord Shs	417,128	7,213
Equity	Devon Energy Ord Shs	221,347	5,542
Equity	DexCom Ord Shs	314,688	2,200
Equity	Diamondback Energy Ord Shs	1,119,644	8,282
Equity	Digital Realty Trust REIT Ord Shs	459,031	4,081
Equity	Discover Financial Services Ord Shs	270,557	3,539
Equity	Dolby Laboratories Ord Shs Class A	127,066	1,816
Equity	Dollar General Ord Shs	205,921	1,884
Equity	Dollar Tree Ord Shs	186,342	2,285
Equity	Dominos Pizza Ord Shs	127,354	432
Equity	Dover Ord Shs	183,788	2,076
Equity	DowDuPont Ord Shs	144,054	2,240
Equity	DTE Energy Ord Shs	358,710	3,287
Equity	DXC Technology Ord Shs	742,923	7,944
Equity	E TRADE Financial Ord Shs	804,291	15,352
Equity	Eaton Ord Shs	250,303	2,886
Equity	eBay Ord Shs	196,337	5,946
Equity	Ecolab Ord Shs	285,496	1,821
Equity	Edwards Lifesciences Ord Shs	569,307	3,270
Equity	Electronic Arts Ord Shs	998,862	8,290
Equity	Eli Lilly Ord Shs	784,114	7,307
Equity	EOG Resources Ord Shs	733,655	5,751
Equity	EPAM Systems Ord Shs	161,522	1,173
Equity	Equifax Ord Shs	85,001	651
Equity	Equinix REIT Ord Shs	198,697	459
Equity	Equity Lifestyle Properties REIT Ord Shs	294,462	3,053



Equity	Essex Property Trust REIT Ord Shs	296,052	1,200
Equity	Estee Lauder Ord Shs Class A	435,088	2,994
Equity	Evercore Ord Shs Class A	186,118	1,851
Equity	Everest Re Group Ord Shs	228,242	999
Equity	EXACT Sciences Ord Shs	254,280	3,222
Equity	Expedia Group Ord Shs	141,701	1,086
Equity	Expeditors International of Washington Ord Shs	102,574	1,395
Equity	Extra Space Storage REIT Ord Shs	129,960	1,500
Equity	F5 Networks Ord Shs	299,130	1,500
Equity	Facebook Class A Ord Shs	2,144,723	13,041
Equity	Fedex Ord Shs	620,516	2,577
Equity	Fifth Third Bancorp Ord Shs	342,830	12,279
Equity	First Republic Bank Ord Shs	387,840	4,040
Equity	Fiserv Ord Shs	550,628	6,684
Equity	FleetCor Technologies Ord Shs	317,837	1,395
Equity	Floor Decor Holdings Ord Shs Class A	61,637	2,043
Equity	Fortinet Ord Shs	297,202	3,221
Equity	Fortive Ord Shs	243,001	2,886
Equity	Fortune Brands Home And Security Ord Shs	157,447	3,007
Equity	Gap Ord Shs	309,705	10,735
Equity	Garmin Ord Shs	183,811	2,624
Equity	General Dynamics Ord Shs	1,125,960	5,500
Equity	Global Payments Ord Shs	117,081	919
Equity	Godaddy Ord Shs Class A	477,408	5,725
Equity	Goodyear Tire & Rubber Ord Shs	74,100	3,168
Equity	GOOGLE	2,934,411	2,431
Equity	Grand Canyon Education Ord Shs	88,322	783
Equity	GrubHub Ord Shs	433,881	3,130
Equity	Guidewire Software Ord Shs	224,242	2,220
Equity	Hartford Financial Services Group Ord Shs	163,969	3,282
Equity	HCA Healthcare Ord Shs	281,440	2,023
Equity	HD Supply Holdings Ord Shs	89,517	2,092
Equity	Hess Ord Shs	392,330	5,481
Equity	Hewlett Packard Enterprise Ord Shs	89,167	5,467
Equity	HollyFrontier Ord Shs	343,908	4,920
Equity	HOME DEPOT	2,024,063	9,771
Equity	Honeywell International Ord Shs	889,408	5,345
Equity	HP Ord Shs	668,886	25,956
Equity	Humana Ord Shs	519,290	1,534
Equity	Huntington Bancshares Ord Shs	155,168	10,400
Equity	Huntington Ingalls Industries Ord Shs	384,120	1,500
Equity	IAC InterActive Ord Shs	337,433	1,557
Equity	IDEXX Laboratories Ord Shs	583,955	2,339
Equity	Illinois Tool Ord Shs	577,040	4,089



Equity	Illumina Ord Shs	803,494	2,189
Equity	Incyte Ord Shs	201,645	2,919
Equity	Ingersoll Rand Ord Shs	367,462	3,592
Equity	INTEL	1,058,823	22,390
Equity	Interactive Brokers Group Ord Shs Class A	155,864	2,818
Equity	Intercontinental Exchange Ord Shs	324,648	4,335
Equity	International Game Technology Ord Shs	92,430	4,680
Equity	Intuit Ord Shs	950,987	4,182
Equity	Intuitive Surgical Ord Shs	1,340,864	2,336
Equity	Iqvia Holdings Ord Shs	209,790	1,617
Equity	Jack Henry and Associates Ord Shs	216,108	1,350
Equity	JOHNSON & JOHNSON	653,406	4,729
Equity	JPMORGAN CHASE	3,123,298	27,679
Equity	Keysight Technologies Ord Shs	70,456	1,063
Equity	Kohl's Ord Shs	206,876	2,775
Equity	Kosmos Energy Ord Shs	129,759	13,878
Equity	Kroger Ord Shs	83,924	2,883
Equity	Lam Research Ord Shs	293,843	1,937
Equity	Las Vegas Sands Ord Shs	199,230	3,358
Equity	Lennox International Ord Shs	100,901	462
Equity	Liberty Broadband Ord Shs Series C	73,510	872
Equity	Lockheed Martin Ord Shs	2,127,308	6,149
Equity	Lowe's Companies Ord Shs	733,011	6,384
Equity	LPL Financial Holdings Ord Shs	616,909	9,563
Equity	lululemon athletica Ord Shs	524,193	3,226
Equity	LyondellBasell Industries Ord Shs Class A	98,512	961
Equity	Macys Ord Shs	382,933	11,026
Equity	Madison Square Garden Ord Shs Class A	99,641	316
Equity	Marathon Oil Ord Shs	576,459	24,762
Equity	Marathon Petroleum Ord Shs	563,948	7,052
Equity	Markel Ord Shs	274,541	231
Equity	Marriott International Ord Shs Class A	393,053	2,977
Equity	Marvell Technology Group Ord Shs	114,719	5,944
Equity	Masco Ord Shs	158,624	4,334
Equity	Mastercard Ord Shs Class A	2,758,361	12,391
Equity	Match Group Ord Shs	491,714	8,491
Equity	MCDONALD'S	579,827	3,466
Equity	Medtronic Ord Shs	546,839	5,559
Equity	Michael Kors Holdings Ord Shs	61,704	900
Equity	Microchip Technology Ord Shs	80,804	1,024
Equity	Micron Technology Ord Shs	1,696,442	37,507
Equity	MICROSOFT	11,080,051	96,879
Equity	Middleby Ord Shs	232,830	1,800
Equity	Mohawk Industries Ord Shs	164,128	936



Equity	Molina Healthcare Ord Shs	211,005	1,419
Equity	Monster Beverage Ord Shs	279,744	4,800
Equity	Moody's Ord Shs	383,724	2,295
Equity	Morgan Stanley Ord Shs	751,919	16,146
Equity	MSCI Ord Shs	184,152	1,038
Equity	National Oilwell Varco Ord Shs	187,829	4,360
Equity	Nektar Therapeutics Ord Shs	537,362	8,815
Equity	NetApp Ord Shs	378,088	4,402
Equity	Netflix Ord Shs	3,282,991	8,775
Equity	Neurocrine Biosciences Ord Shs	646,717	5,260
Equity	NextEra Energy Ord Shs	1,260,017	7,518
Equity	Nike Ord Shs Class B	1,603,665	18,929
Equity	Nordson Ord Shs	126,260	909
Equity	Norfolk Southern Ord Shs	451,250	2,500
Equity	Northern Trust Ord Shs	269,215	2,636
Equity	Northrop Grumman Ord Shs	1,786,158	5,628
Equity	Nu Skin Enterprises Ord Shs Class A	112,586	1,366
Equity	Nutanix Ord Shs Class A	328,901	7,699
Equity	NVIDIA Ord Shs	5,160,651	18,364
Equity	O'Reilly Automotive Ord Shs	483,469	1,392
Equity	Occidental Petroleum Ord Shs	544,623	6,628
Equity	Okta Ord Shs Class A	572,730	8,140
Equity	Old Dominion Freight Line Ord Shs	315,425	1,956
Equity	ON Semiconductor Ord Shs	464,252	25,190
Equity	OneMain Holdings Ord Shs	85,638	2,548
Equity	Oneok Ord Shs	504,764	7,446
Equity	Oshkosh Ord Shs	217,709	3,056
Equity	Palo Alto Networks Ord Shs	294,865	1,309
Equity	Parker-Hannifin Ord Shs	275,895	1,500
Equity	Paycom Software Ord Shs	426,911	2,747
Equity	PayPal Holdings Ord Shs	1,214,388	13,825
Equity	Penumbra Ord Shs	294,909	1,970
Equity	Phillips 66 Ord Shs	495,179	4,393
Equity	PPG Industries Ord Shs	286,575	2,626
Equity	Principal Financial Group Ord Shs	87,885	1,500
Equity	Progressive Ord Shs	564,271	7,943
Equity	PTC Ord Shs	216,415	2,038
Equity	Public Storage REIT Ord Shs	266,353	1,321
Equity	Pure Storage Ord Shs Class A	285,242	10,992
Equity	PVH Ord Shs	109,600	759
Equity	QEP Resources Ord Shs	103,114	9,109
Equity	Ralph Lauren Ord Shs Class A	309,625	2,251
Equity	Raymond James Ord Shs	175,631	1,908
Equity	Raytheon Ord Shs	1,292,452	6,254



Equity	RealPage Ord Shs	177,469	2,693
Equity	Realty Income REIT Ord Shs	85,335	1,500
Equity	Red Hat Ord Shs	364,004	2,671
Equity	Regeneron Pharmaceuticals Ord Shs	256,565	635
Equity	Regions Financial Ord Shs	1,510,829	82,334
Equity	RenaissanceRe Holding Ord Shs	68,527	513
Equity	Republic Services Ord Shs	103,686	1,427
Equity	Resmed Ord Shs	127,451	1,105
Equity	RingCentral Ord Shs Class A	513,543	5,519
Equity	Roper Technologies Ord Shs	85,901	290
Equity	Ross Stores Ord Shs	992,685	10,017
Equity	Royal Gold Ord Shs	83,302	1,081
Equity	S&P Global Ord Shs	594,767	3,044
Equity	SAGE Therapeutics Ord Shs	197,750	1,400
Equity	SALESFORCE.COM	1,314,224	8,264
Equity	Santander Consumer USA Holdings Ord Shs	374,588	18,692
Equity	Sarepta Therapeutics Ord Shs	530,722	3,286
Equity	Servicemaster Global Holdings Ord Shs	155,943	2,514
Equity	ServiceNow Ord Shs	871,532	4,455
Equity	Sherwin Williams Ord Shs	437,457	961
Equity	Sirius XM Holdings Ord Shs	97,012	15,350
Equity	Skyworks Solutions Ord Shs	345,152	3,805
Equity	SM Energy Ord Shs	221,151	7,014
Equity	Southwest Airlines Ord Shs	619,941	9,927
Equity	Splunk Ord Shs	336,734	2,785
Equity	Square Ord Shs Class A	1,535,744	15,511
Equity	SS And C Technologies Holdings Ord Shs	143,325	2,522
Equity	Starbucks Ord Shs	813,892	14,319
Equity	Steel Dynamics Ord Shs	484,392	10,719
Equity	Stryker Ord Shs	444,378	2,501
Equity	SunTrust Banks Ord Shs	73,001	1,093
Equity	SVB Financial Group Ord Shs	701,854	2,258
Equity	Sysco Ord Shs	103,869	1,418
Equity	T Mobile US Ord Shs	594,495	8,471
Equity	Tableau Software Ord Shs Class A	293,541	2,627
Equity	Take Two Interactive Software Ord Shs	384,164	2,784
Equity	Target Ord Shs	605,738	6,867
Equity	TCF Financial Ord Shs	419,532	17,620
Equity	Teledyne Technologies Ord Shs	126,547	513
Equity	Teleflex Ord Shs	285,515	1,073
Equity	Texas Instrument Ord Shs	1,759,556	16,400
Equity	Textron Ord Shs	150,087	2,100
Equity	Thermo Fisher Scientific Ord Shs	1,304,852	5,346
Equity	TJX Ord Shs	576,007	5,142



Equity	Total System Services Ord Shs	249,022	2,522
Equity	TransDigm Group Ord Shs	100,149	269
Equity	Transocean Ord Shs	109,145	7,824
Equity	Transunion Ord Shs	294,909	4,008
Equity	Travelers Companies Ord Shs	448,667	3,459
Equity	Trinity Industries Ord Shs	630,721	17,214
Equity	Twilio Ord Shs Class A	758,919	8,796
Equity	Twitter Ord Shs	317,614	11,160
Equity	Tyler Technologies Ord Shs	203,645	831
Equity	Tyson Foods Ord Shs Class A	332,713	5,589
Equity	Ubiquiti Networks Ord Shs	123,970	1,254
Equity	UDR REIT Ord Shs	84,903	2,100
Equity	Ulta Beauty Ord Shs	521,076	1,847
Equity	Union Pacific Ord Shs	376,463	2,312
Equity	United Continental Holdings Ord Shs	226,658	2,545
Equity	United Parcel Service Ord Shs Class B	109,628	939
Equity	UNITED RENTALS	603,030	3,686
Equity	UnitedHealth Group Ord Shs	4,270,740	16,053
Equity	Urban Outfitters Ord Shs	587,978	14,376
Equity	US Steel Corp Ord Shs	250,332	8,213
Equity	Valero Energy Ord Shs	712,644	6,265
Equity	Veeva Systems Ord Shs Class A	350,017	3,215
Equity	VeriSign Ord Shs	150,353	939
Equity	Verisk Analytics Ord Shs	109,218	906
Equity	Vertex Pharmaceuticals Ord Shs	444,266	2,305
Equity	VF Ord Shs	675,083	7,224
Equity	Visa Ord Shs Class A	3,451,470	22,996
Equity	VMware Ord Shs Class A	714,599	4,579
Equity	Vulcan Materials Ord Shs	160,684	1,445
Equity	WABCO Holdings Ord Shs	94,352	800
Equity	Walgreen Boots Alliance Ord Shs	113,068	1,551
Equity	Waste Management Ord Shs	87,017	963
Equity	Wayfair Ord Shs Class A	436,365	2,955
Equity	Wellcare Healthcare Plans Ord Shs	88,455	276
Equity	Western Alliance Ord Shs	112,358	1,975
Equity	WEX Ord Shs	70,266	350
Equity	Whirlpool Ord Shs	64,600	544
Equity	Whiting Petroleum Ord Shs	460,865	8,689
Equity	Worldpay Ord Shs Class A	244,972	2,419
Equity	WPX Energy Ord Shs	533,120	26,497
Equity	WW Grainger Ord Shs	116,873	327
Equity	Wynn Resorts Ord Shs	356,276	2,804
Equity	Xcel Energy Ord Shs	236,617	5,012
Equity	Xilinx Ord Shs	227,683	2,840





Equity	XPO Logistics Ord Shs	222,289	1,947
Equity	Xylem Ord Shs	530,736	6,645
Equity	Yum Brands Ord Shs	93,092	1,024
Equity	Zayo Group Holdings Ord Shs	84,022	2,420
Equity	Zebra Technologies Ord Shs Class A	123,074	696
Equity	Zendesk Ord Shs	603,429	8,499
Equity	Zillow Group Ord Shs Class C	232,313	5,250
Equity	Zions Bancorporation Ord Shs	1,035,196	20,642
Equity	Zoetis Ord Shs Class A	614,642	6,713
Equity	E-Mini S&P 500 Index Future	4,370,970	30

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