AQR Emerging Momentum Style Fund

September 30, 2018

Portfolio Exposures

NAV: $12,394,322

Asset Class	Security Description	Exposure	Quantity
Equity	3SBio INC Ord Shs	22,704	13,500
Equity	AAC Technologies Holdings Ord Shs	20,780	2,000
Equity	Acer Ord Shs	21,501	26,000
Equity	Adaro Energy Tbk Ord Shs	6,921	56,200
Equity	Advanced Info Service Non-Voting DR	10,566	1,700
Equity	Advantech Ord Shs	9,813	1,317
Equity	Agile Group Holdings Ord Shs	22,615	16,000
Equity	Agricultural Bank Of China Ord Shs H	128,083	261,000
Equity	Air China Ord Shs H	13,526	14,000
Equity	Airasia Group Ord Shs	4,887	6,400
Equity	Airports of Thailand Non-Voting DR	51,039	25,200
Equity	Alibaba Health Information Tech Ord Shs	25,485	26,000
Equity	Alior Bank Ord Shs	3,350	196
Equity	Aluminum Corporation of China Ord Shs H	3,558	8,000
Equity	America Movil ADR Rep 20 Ord Shs Series L	11,467	714
Equity	Angang Steel Ord Shs H	19,681	22,000
Equity	Anhui Conch Cement Ord Shs H	90,576	15,000
Equity	ANTA Sports Products Ord Shs	43,189	9,000
Equity	ASE Industrial Holding Ord Shs	21,960	9,000
Equity	Ashok Leyland Ord Shs	14,514	8,834
Equity	Asia Cement Ord Shs	14,951	11,000
Equity	Asian Paints Ord Shs	30,580	1,714
Equity	Avenue Supermarts Ord Shs	33,161	1,722
Equity	B3 Brasil Bolsa Balcao Ord Shs	26,368	4,500
Equity	Bajaj Finance Ord Shs	61,460	2,055
Equity	Bajaj Finserv Ord Shs	35,131	424
Equity	Banco de Chile ADR Reptg 600 Ord Shs	31,230	343
Equity	Banco Santander Brasil ADR Rep 1 Units	23,990	2,723
Equity	Banco Santander Chile ADR Representing 400 Ord Shs	45,540	1,424
Equity	Bangkok Dusit Medical Services Non-Voting DR	37,611	47,700
Equity	BANGKOK EXPRESSWAY AND METRO Ord Shs Non-voting DR	21,817	81,100
Equity	Bank Central Asia Ord Shs	5,996	3,700
Equity	Bank Mandiri (Persero) Ord Shs	3,701	8,200
Equity	Bank Millennium Ord Shs	5,257	2,095
Equity	Bank Negara Indonesia Ord Shs	16,735	33,700
Equity	Bank Rakyat Indonesia (Persero) Ord Shs	21,139	100,000
Equity	Banpu Non-Voting DR	9,686	16,400
Equity	Beijing Capital International Airport Ord Shs H	4,861	4,000

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Equity	Berli Jucker Non-Voting DR	14,167	7,700
Equity	Bharat Forge Ord Shs	10,349	1,248
Equity	Bidvest Group Ord Shs	20,080	1,536
Equity	BOC Aviation Ord Shs	5,430	700
Equity	Braskem Pref Shs Series A	38,047	2,600
Equity	Brilliance China Automotive Holdings Ord Shs	6,472	4,000
Equity	Britannia Industries Ord Shs	59,448	740
Equity	Buenaventura ADR Representing 1 Ord Shs	7,630	569
Equity	Bumrungrad Hospital Non-Voting DR	5,176	900
Equity	BYD Ord Shs H	7,182	1,000
Equity	Capitec Ord Shs	32,715	452
Equity	CAR Inc Ord Shs	4,746	6,000
Equity	Catcher Technology Ord Shs	22,009	2,000
Equity	Cathay Financial Holding Ord Shs	50,896	29,600
Equity	CCC Ord Shs	3,879	65
Equity	CD Project Ord Shs	30,386	598
Equity	Celltrion Ord Shs	112,722	421
Equity	Central Pattana Non-Voting DR	33,878	13,200
Equity	Chailease Holding Ord Shs	32,027	9,139
Equity	Chang Hwa Commercial Bank Ord Shs	6,438	10,400
Equity	Charoen Pokphand Indonesia Ord Shs	3,644	10,700
Equity	China Conch Venture Holdings Ord Shs	34,889	10,000
Equity	China Construction Bank Ord Shs H	137,239	157,000
Equity	China Development Financial Holding Ord Shs	16,801	45,000
Equity	China Eastern Airlines Corp Ord Shs H	16,680	26,000
Equity	China Evergrande Group Ord Shs	30,857	11,000
Equity	China First Capital Group Ord Shs	20,396	38,000
Equity	China Gas Holdings Ord Shs	46,990	16,600
Equity	China International Capital Ord Shs H	16,262	8,800
Equity	China Jinmao Holdings Group Ord Shs	13,649	30,000
Equity	China Life Insurance Ord Shs	27,974	27,822
Equity	China Longyuan Power Group Ord Shs H	10,932	13,000
Equity	China Medical System Holdings Ord Shs	11,123	8,000
Equity	China Mengniu Dairy Ord Shs	63,253	19,000
Equity	China Merchants Bank Ord Shs H	288,540	71,000
Equity	China Molybdenum Ord Shs H	6,288	15,000
Equity	China National Building Material Ord Shs H	23,093	26,000
Equity	China Petroleum and Chemical Ord Shs H	150,289	150,000
Equity	China Resources Beer Holdings Ord Shs	56,269	14,000
Equity	China Resources Cement Holdings Ord Shs	32,598	28,000
Equity	China Resources Gas Group Ord Shs	8,141	2,000
Equity	China Resources Land Ord Shs	49,023	14,000
Equity	China Shenhua Energy Ord Shs H	13,710	6,000
Equity	China Southern Airlines Ord Shs H	3,842	6,000

Equity	China Taiping Insurance Hldgs Ord Shs	14,734	4,200
Equity	China Traditional Chi Medicine Co Ord Shs	19,037	28,000
Equity	China Travel International Investment Hong Kong Ord Shs	10,306	32,000
Equity	CHINA VANKE Ord Shs H	71,495	21,600
Equity	CIFI Holdings (Group) Ord Shs	13,802	30,000
Equity	CIMB Group Holdings Ord Shs	15,103	10,400
Equity	CITIC Securities Company Ord Shs H	24,905	14,000
Equity	Clicks Group Ord Shs	21,802	1,763
Equity	CNOOC Ord Shs	148,564	75,000
Equity	Coal India Ord Shs	8,870	2,415
Equity	Codinus Ord Shs	21,204	294
Equity	Compania Cervecerias Unidas ADR Representing Two Ord Shs	6,640	238
Equity	Country Garden Holdings Ord Shs	63,068	50,000
Equity	CP ALL Non-Voting DR	63,154	29,600
Equity	Credicorp Ord Shs	69,155	310
Equity	CSPC Pharmaceutical Group Ord Shs	63,720	30,000
Equity	CTBC Financial Holding Ord Shs	11,926	15,832
Equity	Dabur India Ord Shs	40,240	6,833
Equity	Dali Foods Group Ord Shs	7,914	11,000
Equity	Dialog Group Ord Shs	26,311	31,200
Equity	Dino Polska Ord Shs	16,401	607
Equity	Discovery Ord Shs	22,104	1,840
Equity	E.SUN Financial Holding Ord Shs	33,684	45,608
Equity	Eicher Motors Ord Shs	5,338	16
Equity	Electricity Generating Non-Voting DR	4,378	600
Equity	Embotelladora Andina Series B Ord Shs	5,531	1,425
Equity	Empresas Copec Ord Shs	23,602	1,532
Equity	Energy Absolute Non-Voting DR	7,012	4,700
Equity	ENN Energy Holdings Ord Shs	52,141	6,000
Equity	Equatorial Energia Ord Shs	33,093	2,300
Equity	Eregli Demir ve Celik Fabrikalari A Ord Shs	25,312	13,786
Equity	Exxaro Resources Ord Shs	15,367	1,496
Equity	Falabella SACI Ord Shs	6,916	852
Equity	Far East Horizon Ord Shs	5,713	6,000
Equity	Far Eastern New Century Ord Shs	15,200	13,000
Equity	First Financial Holding Ord Shs	18,385	26,988
Equity	Firstrand Ord Shs	38,244	7,974
Equity	Formosa Chemicals & Fibre Ord Shs	71,267	17,000
Equity	Formosa Petrochemical Ord Shs	48,472	10,000
Equity	Formosa Plastics Ord Shs	80,470	21,000
Equity	Fosun International Ord Shs	20,281	11,500
Equity	Fraser & Neave Holdings Ord Shs	13,672	1,500
Equity	Fubon Financial Holding Ord Shs	13,572	8,000
Equity	Fullshare Holdings Ord Shs	24,026	50,000

Equity	Fuyao Glass Industry Group Ord Shs H	15,998	4,400
Equity	Gail India Ord Shs	14,644	2,801
Equity	Geely Automobile Holdings Ord Shs	27,911	14,000
Equity	Genscript Biotech Ord Shs	13,516	8,000
Equity	Genting Malaysia Ord Shs	10,972	9,100
Equity	Gerdau SA ADR Representing 1 Pref Shs	26,632	6,326
Equity	GLOBALWAFERS Ord Shs	33,063	3,000
Equity	Godrej Consumer Products Ord Shs	14,537	1,371
Equity	Growthpoint Prop ord shs	7,036	4,286
Equity	Grupo Aeroportuario del Pacifico Ord Shs	6,564	600
Equity	Gs Engineering & Construction Ord Shs	10,090	214
Equity	Gs Holdings Ord Shs	4,173	84
Equity	Guangdong Investment Ord Shs	24,869	14,000
Equity	Guangzhou Automobile Group Ord Shs H	11,966	10,800
Equity	Guangzhou R&F Properties Ord Shs H	21,318	11,600
Equity	Haier Electronics Group Ord Shs	29,873	11,000
Equity	Haitian International Ord Shs	8,905	4,000
Equity	Hana Financial Group Ord Shs	13,053	325
Equity	Hanergy Thin Film Power Group Ord Shs	0	86,000
Equity	Hanmi Pharm Ord Shs	9,917	22
Equity	Hartalega Holdings Ord Shs	44,469	27,800
Equity	HDC OP Ord Shs	4,726	103
Equity	Hengan International Group Ord Shs	27,681	3,000
Equity	Hindustan Unilever Ord Shs	74,085	3,339
Equity	Hiwin Technologies Ord Shs	25,893	3,131
Equity	HLB Ord Shs	39,736	367
Equity	Home Product Center Non-Voting DR	28,385	58,100
Equity	Hon Hai Precision Industry Ord Shs	11,520	4,441
Equity	Hong Leong Bank Ord Shs	10,940	2,200
Equity	Hotel Shilla Ordinary shares Korea Ord	30,420	311
Equity	Housing Development Finance Corporation Ord Shs	115,910	4,789
Equity	Huaneng Renewables Corporation Ord Shs H	10,124	34,000
Equity	Hypermarcas Ord Shs	9,284	1,300
Equity	Hyundai Engineering & Construction Ord Shs	23,611	388
Equity	Hyundai Marine & Fire Insurance Ord Shs	5,975	158
Equity	Imperial Holdings Ord Shs	9,436	763
Equity	Indah Kiat Pulp & Paper Ord Shs	27,361	23,500
Equity	Indiabulls Housing Finance Ord Shs	3,688	312
Equity	Indofood CBP Sukses Makmur Ord Shs	6,692	11,300
Equity	Indorama Ventures Non-Voting DR	39,771	21,800
Equity	Industrial and Commercial Bank of China Ord Shs H	122,077	167,000
Equity	Infosys ADR Representing One Ord Shs	183,853	18,078
Equity	Innolux Ord Shs	4,513	13,000
Equity	Inventec Ord Shs	7,179	8,000

Equity	IRPC Non-Voting DR	34,189	162,600
Equity	iShares MSCI Emerging Markets ETF	478,172	11,141
Equity	Itausa Investimentos Itau Pref Shs	48,128	19,030
Equity	JBS Ord Shs	9,395	4,000
Equity	Jiangsu Expressway Ord Shs H	7,699	6,000
Equity	Jiayuan International Group Ord Shs	30,825	18,000
Equity	JSW Steel Ord Shs	35,075	6,662
Equity	Kaisa Group Holdings Ord Shs	9,302	29,000
Equity	Kakao Ord Shs	10,728	100
Equity	Kasikornbank Public Non-Voting DR	10,019	1,500
Equity	KB Financial Group Ord Shs	11,336	232
Equity	Kingdee Int L Software Gp -1000 Ord Shs	32,665	30,000
Equity	Klabin Units	3,486	700
Equity	Korea Gas Ord Shs	4,159	76
Equity	Korea Investment Holdings Ord Shs	29,980	437
Equity	Kumba Iron Ore Ord Shs	21,433	945
Equity	Kumho Petro Chemical Ord Shs	9,501	107
Equity	KWG Group Holdings Ord Shs	12,353	13,500
Equity	Land and House Public Non-Voting DR	7,112	20,000
Equity	Larsen and Toubro Sponsored GDR Representing 1 Ord Shs Reg S	41,859	2,414
Equity	Lee & Man Paper Manufacturing Ord Shs	5,567	6,000
Equity	Legend Holdings Ord Shs H	7,361	2,400
Equity	LG Chem Ord Shs	43,494	132
Equity	LG Electronics Ord Shs	14,210	222
Equity	LG Household & Health Care Ord Shs	56,366	49
Equity	Localiza Rent A Car Ord Shs	34,095	5,985
Equity	Logan Property Holdings Ord Shs	20,335	18,000
Equity	Lojas Americanas Pn Rep1 Pref Shs	6,915	1,740
Equity	Lojas Renner Ord Shs	8,228	1,060
Equity	Longfor Group Holdings Ord Shs	34,850	13,500
Equity	Lotte Chemical Ord Shs	10,777	43
Equity	Lotte Shopping Ord Shs	7,744	41
Equity	LPP Ord Shs	23,399	10
Equity	Luye Pharma Group Ord Shs	18,840	21,000
Equity	Macronix International Ord Shs	11,903	14,280
Equity	Magazine Luiza Ord Shs	27,605	900
Equity	Mahindra And Mahindra Financial Services Ord Shs	19,223	3,482
Equity	Mahindra And Mahindra Ord Shs	55,916	4,708
Equity	Malayan Banking Ord Shs	26,968	11,400
Equity	Malaysia Airports Holdings Ord Shs	13,763	6,400
Equity	Mediatek Ord Shs	48,439	6,000
Equity	Medy-Tox Ord Shs	21,763	39
Equity	Mega Financial Holding Ord Shs	23,417	26,000
Equity	Micro-Star International Ord Shs	13,510	5,000

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Equity	MMC Norilsk Nickel PJSC Sponsored ADR Representing Ord Shs	55,914	3,232
Equity	MMG Ord Shs	14,492	28,000
Equity	Mobile Telesystems ADR Rep 2 Ord Shs	4,734	555
Equity	MOL Hungarian Oil and Gas Ord Shs	6,669	619
Equity	Motherson Sumi Systems Ord Shs	7,188	2,029
Equity	Mr Price Group Ord Shs	27,486	1,704
Equity	Nan Ya Plastics Ord Shs	61,101	22,000
Equity	Nanya Technology Ord Shs	20,931	11,000
Equity	Naspers Limited N Ord Shs	140,385	651
Equity	Naver Ord Shs	10,328	16
Equity	Ncsoft Ord Shs	11,569	29
Equity	Nedbank Group Ord Shs	24,404	1,305
Equity	Nestle India Ord Shs	27,564	206
Equity	Nestle Malaysia Ord Shs	21,225	600
Equity	Nine Dragons Paper Holdings Ord Shs	14,055	13,000
Equity	Novatek Microelectronics Ord Shs	4,945	1,000
Equity	Novolipetsk Steel GDR	34,766	1,290
Equity	OCI Ord Shs	10,016	101
Equity	OTP Bank Ord Shs	46,658	1,259
Equity	Petrochina Ord Shs H	82,644	102,000
Equity	Petroleo Brasileiro Pref Shs	124,632	23,600
Equity	Petronas Chemicals Group Ord Shs	15,832	7,000
Equity	Petronas Dagangan Ord Shs	3,807	600
Equity	Pick n Pay Stores Ord Shs	10,756	2,213
Equity	Pidilite Industries Ord Shs	13,735	952
Equity	Ping An Insurance (Group) Co of China Ord Shs H	563,873	55,500
Equity	Piramal Enterprises Ord Shs	7,295	230
Equity	Pjsc Magnitogorsk Iron & Steel Works GDR	28,973	2,802
Equity	PJSC Tatneft Sponsored ADR Representing 0.06 Ord Shs	69,615	910
Equity	POSCO Ord Shs	83,100	313
Equity	Postal Savings Bank of China Ord Shs H	25,202	40,000
Equity	Powertech Technology Ord Shs	13,641	5,000
Equity	Powszechna Kasa Oszczednosci Bank Polski Ord Shs	28,072	2,412
Equity	PPB Group Ord Shs	8,109	2,000
Equity	President Chain Store Ord Shs	46,966	4,000
Equity	Press Metal Aluminium Holdings Ord Shs	23,839	20,300
Equity	PSG Group Ord Shs	4,774	295
Equity	PTT Exploration and Production Non-Voting DR	34,029	7,100
Equity	PTT Global Chemical Non Voting DR	31,907	12,700
Equity	PTT Non-Voting DR	110,714	66,000
Equity	Public Bank Ord Shs	64,637	10,700
Equity	Public Joint Stock Company Severstal GDR	40,842	2,453
Equity	Raia Drogasil Ord Shs	18,137	1,000
Equity	Reliance Industries GDR Representing 2 Ord Shs 144A	245,877	7,158

Equity	Ruentex Development Ord Shs	4,159	2,400
Equity	Ruentex Industries Ord Shs	13,916	7,000
Equity	Rumo Ord Shs	18,755	5,000
Equity	S-Oil Ord Shs	17,785	144
Equity	Samsung Electro Mechanics Ord Shs	35,713	285
Equity	Samsung Electronics Ord Shs	23,785	568
Equity	Samsung Engineering Ord Shs	6,925	398
Equity	Samsung SDI Ord Shs	51,968	223
Equity	Samsung SDS Ord Shs	37,693	181
Equity	SamsungBiologics Ord Shs	53,918	112
Equity	Sappi Ord Shs	8,598	1,371
Equity	Sasol Ord Shs	93,904	2,427
Equity	Semiconductor Manufacturing International Ord Shs	3,236	3,000
Equity	Shanghai Fosun Pharmaceutical (Group) Ord Shs H	39,425	10,000
Equity	Shenzhen International Holdings Ord Shs	16,522	8,000
Equity	Shenzhou International Group Ord Shs	76,985	6,000
Equity	Shimao Property Holdings Ord Shs	27,441	11,000
Equity	Shin Kong Financial Holding Ord Shs	33,349	85,209
Equity	Shinhan Financial Group Ord Shs	8,519	210
Equity	Shinsegae Ord Shs	18,301	56
Equity	Shoprite Holdings Ord Shs	24,093	1,779
Equity	SillaJen Ord Shs	46,711	506
Equity	Sino Biopharmaceutical Ord Shs	49,911	53,500
Equity	Sino-Ocean Group Holding Ord Shs	9,038	20,500
Equity	Sinopac Financial Holdings Ord Shs	14,972	41,000
Equity	SINOPEC Engineering Group Ord Shs H	3,999	3,500
Equity	Sinopec Shanghai Petrochemical Ord Shs H	25,657	42,000
Equity	Sinotrans Ord Shs H	4,892	12,000
Equity	Sinotruk (Hong Kong) Ord Shs	25,043	11,500
Equity	SK Holdings Ord Shs	10,091	39
Equity	SK Hynix Ord Shs	144,322	2,190
Equity	SK Innovation Ord Shs	31,400	162
Equity	Sociedad Quimica y Minera de Chile ADR Rep 1 Ord Shs Series B	35,387	774
Equity	Southern Copper Ord Shs	148,747	3,448
Equity	Spar Group Ord Shs	12,335	948
Equity	SSY Group Ord Shs	23,188	24,000
Equity	Standard Bank Group Ord Shs	66,098	5,345
Equity	Standard Foods Ord Shs	4,221	2,537
Equity	State Bank Of India GDR Representing 2 Ord Shs Reg S	3,917	106
Equity	Sun Art Retail Group Ord Shs	12,359	9,500
Equity	Sun Pharmaceutical Industries Ord Shs	11,555	1,344
Equity	Sunac China Holdings Ord Shs	49,279	16,000
Equity	Sunny Optical Technology Ord Shs	35,774	3,100
Equity	Suzano Bahia Sul Papel E Celulose Ord Shs	37,322	3,100

Equity	Synnex Technology International Ord Shs	3,827	3,000
Equity	TaiMed Biologics Ord Shs	18,521	3,000
Equity	Taiwan Business Bank Ord Shs	6,049	16,640
Equity	Taiwan Cement Ord Shs	25,845	19,200
Equity	Taiwan Cooperative Financial Holding Company Ord Shs	21,930	36,000
Equity	Taiwan Semiconductor Manufacturing ADR Representing Five Ord Shs	260,632	5,902
Equity	Tata Consultancy Services Ord Shs	135,950	4,513
Equity	Tata Steel Ord Shs	14,537	1,813
Equity	Tech Mahindra Ord Shs	39,491	3,840
Equity	Telekomunikasi Indonesia (Persero) Ord Shs	11,432	46,800
Equity	Tenaga Nasional Ord Shs	16,063	4,300
Equity	Tencent Holdings Ord Shs	512,170	12,400
Equity	Thai Oil Non-Voting DR	15,051	5,500
Equity	The Foschini Group Ord Shs	13,097	1,069
Equity	Tiger Brands Ord Shs	7,266	388
Equity	TIM Participacoes ADR Reptg 5 Ord Shs	5,506	380
Equity	Tingyi (Cayman Islands) Holdings Ord Shs	33,079	18,000
Equity	Top Glove Corporation Ord Shs	28,076	10,900
Equity	Towngas China Ord Shs	17,508	20,000
Equity	TravelSky Technology Ord Shs H	18,205	7,000
Equity	Truworths International Ord Shs	5,145	872
Equity	Tsingtao Brewery Ord Shs H	9,406	2,000
Equity	Turk Hava Yollari AO A Ord Shs	15,638	4,921
Equity	Uni-President Enterprises Ord Shs	67,868	26,000
Equity	Uni-President Ord Shs	22,409	21,000
Equity	Unilever Indonesia Ord Shs	6,627	2,100
Equity	United Micro Electronics Ord Shs	22,215	42,000
Equity	United Spirits Ord Shs	12,430	1,752
Equity	United Tractors Ord Shs	28,568	12,900
Equity	Vale ADR Representing One Ord Shs	310,957	20,954
Equity	ViroMed Ord Shs	32,128	148
Equity	Walmart de Mexico V Ord Shs	46,968	15,400
Equity	Walsin Technology Ord Shs	20,928	3,000
Equity	Want Want China Holdings Ord Shs	16,844	20,000
Equity	Weg Ord Shs	6,429	1,300
Equity	Weichai Power Ord Shs H	48,346	39,000
Equity	Win Semiconductors Ord Shs	4,405	1,000
Equity	Wipro ADR Reptg One Ord Shs	4,361	837
Equity	Wistron Ord Shs	9,869	15,142
Equity	Woori bank Ord Shs	5,729	376
Equity	WuXi Biologics (Cayman) Incorprated Ord Shs	35,403	3,500
Equity	Xinjiang Goldwind Science and Technology Ord Shs H	19,776	18,400
Equity	Xinyi Solar Holdings Ord Shs	4,312	14,000
Equity	Yageo Ord Shs	36,019	2,396

Equity	Yanzhou Coal Mining Ord Shs H	30,137	26,000
Equity	Yuanta Financial Holding Ord Shs	11,601	22,000
Equity	Yuexiu Property Ord Shs	7,514	42,000
Equity	Yuzhou Properties Ord Shs	5,283	13,000
Equity	Zee Entertainment Enterprises Ord Shs	8,979	1,484
Equity	Zhongsheng Group Holdings Ord Shs	13,397	5,500
Equity	Zhuzhou CRRC Times Electric Ord Shs H	5,713	1,000
Equity	Zijin Mining Group Ord Shs H	13,079	34,000
Equity	Zte Ord Shs H	14,661	8,000

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