



AQR TM Large Cap Momentum Style Fund

December 31, 2020

Portfolio Exposures

NAV: \$291,650,218

Asset Class	Security Description	Exposure	Quantity
Equity	2U Ord Shs	126,352	3,158
Equity	A O Smith Ord Shs	221,747	4,045
Equity	Abbott Laboratories Ord Shs	1,169,244	10,679
Equity	AbbVie Ord Shs	968,850	9,042
Equity	Abiomed Ord Shs	185,118	571
Equity	Acadia Healthcare Company Ord Shs	90,166	1,794
Equity	ACADIA Pharmaceuticals Ord Shs	143,594	2,686
Equity	Accelaron Pharma Ord Shs	136,256	1,065
Equity	Accenture Ord Shs Class A	1,838,396	7,038
Equity	Activision Blizzard Ord Shs	999,345	10,763
Equity	Adobe Ord Shs	5,023,205	10,044
Equity	ADT Ord Shs	109,123	13,901
Equity	Advanced Micro Devices Ord Shs	1,676,459	18,280
Equity	AECOM Ord Shs	134,058	2,693
Equity	Air Lease Ord Shs Class A	153,516	3,456
Equity	Air Products and Chemicals Ord Shs	464,474	1,700
Equity	Akamai Technologies Ord Shs	107,825	1,027
Equity	Albemarle Ord Shs	701,605	4,756
Equity	Align Technology Ord Shs	1,073,035	2,008
Equity	Alnylam Pharmaceuticals Ord Shs	146,216	1,125
Equity	Alteryx Ord Shs Class A	340,403	2,795
Equity	Amazon Com Ord Shs	16,079,463	4,937
Equity	Amedisys Ord Shs	94,452	322
Equity	Ameren Ord Shs	332,848	4,264
Equity	American Electric Power Ord Shs	142,975	1,717
Equity	American Tower REIT	918,939	4,094
Equity	American Water Works Ord Shs	488,495	3,183
Equity	Ameriprise Finance Ord Shs	162,266	835
Equity	AmerisourceBergen Ord Shs	96,782	990
Equity	Amgen Ord Shs	540,772	2,352
Equity	Analog Devices Ord Shs	140,196	949
Equity	ANSYS Ord Shs	971,710	2,671
Equity	Anthem Ord Shs	1,144,365	3,564
Equity	Aon Ord Shs Class A	95,283	451
Equity	APPLE	20,802,740	156,777
Equity	Applied Material Ord Shs	580,885	6,731
Equity	Arch Capital Group Ord Shs	262,662	7,282
Equity	Arista Networks Ord Shs	350,427	1,206



Equity	Atlassian Ord Shs Class A	1,288,390	5,509
Equity	AutoDesk Ord Shs	697,091	2,283
Equity	Automatic Data Processing Ord Shs	633,791	3,597
Equity	Autonation Ord Shs	202,461	2,901
Equity	AutoZone Ord Shs	203,896	172
Equity	Avalara Ord Shs	524,680	3,182
Equity	Ball Ord Shs	318,023	3,413
Equity	Baxter International Ord Shs	138,013	1,720
Equity	Becton Dickinson Ord Shs	320,532	1,281
Equity	Berkshire Hathaway Ord Shs Class B	141,904	612
Equity	Berry Global Group Ord Shs	140,531	2,501
Equity	Best Buy Ord Shs	192,894	1,933
Equity	Bio Rad Laboratories Ord Shs Class A	90,356	155
Equity	BioMarin Pharmaceutical Ord Shs	192,830	2,199
Equity	BlackRock Ord Shs	263,362	365
Equity	Booking Holdings Ord Shs	285,091	128
Equity	Booz Allen Hamilton Holding Ord Shs Class A	209,319	2,401
Equity	Boston Beer Ord Shs Class A	85,509	86
Equity	Boston Scientific Ord Shs	624,631	17,375
Equity	Bristol Myers Squibb Ord Shs	1,404,731	22,646
Equity	Broadcom Ord Shs	962,832	2,199
Equity	Brown & Brown Ord Shs	149,247	3,148
Equity	Brunswick Ord Shs	320,742	4,207
Equity	Burlington Stores Ord Shs	733,909	2,806
Equity	BWX Technologies Ord Shs	104,706	1,737
Equity	Cable One Ord Shs	1,459,157	655
Equity	Capital One Financial Ord Shs	332,630	3,365
Equity	Carmax Ord Shs	115,336	1,221
Equity	Carvana Ord Shs Class A	955,525	3,989
Equity	Caseys General Stores Ord Shs	515,140	2,884
Equity	Catalent Ord Shs	357,689	3,437
Equity	Caterpillar Ord Shs	864,595	4,750
Equity	Cboe Global Markets Ord Shs	144,522	1,552
Equity	Centene Ord Shs	278,599	4,641
Equity	Charles River Laboratories International Ord Shs	287,589	1,151
Equity	Charter Communications Ord Shs Class A	2,218,839	3,354
Equity	Chegg Ord Shs	424,009	4,694
Equity	Chemed Ord Shs	592,262	1,112
Equity	Chemours Ord Shs	587,424	23,696
Equity	Chipotle Mexican Grill Ord Shs	905,522	653
Equity	Church And Dwight Ord Shs	101,972	1,169
Equity	Ciena Ord Shs	208,282	3,941
Equity	Cintas Ord Shs	299,734	848
Equity	Cisco Systems Ord Shs	836,646	18,696



Equity	CME Group Ord Shs Class A	770,618	4,233
Equity	CMS Energy Ord Shs	128,121	2,100
Equity	Cognex Ord Shs	431,452	5,374
Equity	Cognizant Technology Solutions Ord Shs Class A	399,752	4,878
Equity	Colfax Ord Shs	295,710	7,733
Equity	COMCAST	840,706	16,044
Equity	Conagra Brands Ord Shs	296,353	8,173
Equity	Constellation Brands Ord Shs Class A	908,400	4,147
Equity	Copart Ord Shs	272,188	2,139
Equity	Corning Ord Shs	425,232	11,812
Equity	CoStar Group Ord Shs	774,547	838
Equity	COSTCO WHOLESALE	1,823,992	4,841
Equity	Coupa Software Ord Shs	1,081,801	3,192
Equity	Cree Ord Shs	404,538	3,820
Equity	CSX Ord Shs	949,336	10,461
Equity	CyrusOne REIT Ord Shs	114,407	1,564
Equity	D R Horton Ord Shs	243,563	3,534
Equity	Danaher Ord Shs	1,165,791	5,248
Equity	Deere Ord Shs	740,695	2,753
Equity	Dell Technologies Ord Shs Class C	581,996	7,941
Equity	DexCom Ord Shs	932,064	2,521
Equity	Dicks Sporting Ord Shs	91,622	1,630
Equity	Digital Realty Trust REIT Ord Shs	569,340	4,081
Equity	DocuSign Ord Shs	574,868	2,586
Equity	Dolby Laboratories Ord Shs Class A	176,388	1,816
Equity	Dollar General Ord Shs	824,586	3,921
Equity	Dollar Tree Ord Shs	190,042	1,759
Equity	Dominos Pizza Ord Shs	155,685	406
Equity	Dover Ord Shs	262,095	2,076
Equity	Duke Realty REIT Ord Shs	138,216	3,458
Equity	Eaton Ord Shs	280,407	2,334
Equity	eBay Ord Shs	298,787	5,946
Equity	Ecolab Ord Shs	497,628	2,300
Equity	Edwards Lifesciences Ord Shs	894,966	9,810
Equity	Electronic Arts Ord Shs	875,386	6,096
Equity	Element Solutions Ord Shs	303,236	17,103
Equity	Eli Lilly Ord Shs	1,233,714	7,307
Equity	Emerson Electric Ord Shs	101,266	1,260
Equity	Enphase Energy Ord Shs	1,650,997	9,409
Equity	Entegris Ord Shs	901,322	9,379
Equity	EPAM Systems Ord Shs	420,345	1,173
Equity	EQT Ord Shs	118,356	9,312
Equity	Equifax Ord Shs	125,539	651
Equity	Equinix REIT Ord Shs	327,809	459



Equity	Equity Lifestyle Properties REIT Ord Shs	373,697	5,898
Equity	Estee Lauder Ord Shs Class A	1,000,076	3,757
Equity	Etsy Ord Shs	841,158	4,728
Equity	Everbridge Ord Shs	145,194	974
Equity	EXACT Sciences Ord Shs	270,810	2,044
Equity	Exelixis Ord Shs	81,625	4,067
Equity	Extra Space Storage REIT Ord Shs	173,790	1,500
Equity	F5 Networks Ord Shs	121,750	692
Equity	Facebook Class A Ord Shs	6,577,420	24,079
Equity	Fair Isaac Ord Shs	169,665	332
Equity	Fastenal Ord Shs	409,195	8,380
Equity	Fedex Ord Shs	929,440	3,580
Equity	First Republic Bank Ord Shs	593,597	4,040
Equity	First Solar Ord Shs	461,363	4,664
Equity	Fiserv Ord Shs	755,689	6,637
Equity	Five9 Ord Shs	472,973	2,712
Equity	FleetCor Technologies Ord Shs	380,598	1,395
Equity	Floor Decor Holdings Ord Shs Class A	445,401	4,797
Equity	FMC Ord Shs	121,366	1,056
Equity	Fortinet Ord Shs	193,980	1,306
Equity	Fortive Ord Shs	204,387	2,886
Equity	Fortune Brands Home And Security Ord Shs	242,673	2,831
Equity	Freeport McMoRan Ord Shs	980,460	37,681
Equity	Garmin Ord Shs	387,698	3,240
Equity	Gates Industrial Ord Shs	172,898	13,550
Equity	Generac Holdings Ord Shs	491,433	2,161
Equity	General Dynamics Ord Shs	163,702	1,100
Equity	General Mills Ord Shs	119,658	2,035
Equity	Global Payments Ord Shs	197,971	919
Equity	Godaddy Ord Shs Class A	162,250	1,956
Equity	GOOGLE	2,644,734	1,509
Equity	Graco Ord Shs	104,763	1,448
Equity	Guidewire Software Ord Shs	285,781	2,220
Equity	HAIR CELESTIAL GROUP	133,860	3,334
Equity	HCA Healthcare Ord Shs	332,703	2,023
Equity	Hershey Foods Ord Shs	107,697	707
Equity	Hologic Ord Shs	186,445	2,560
Equity	HOME DEPOT	1,631,172	6,141
Equity	Honeywell International Ord Shs	1,136,882	5,345
Equity	Horizon Therapeutics Public Ord Shs	785,997	10,745
Equity	HubSpot Ord Shs	518,147	1,307
Equity	Humana Ord Shs	515,709	1,257
Equity	Huntington Ingalls Industries Ord Shs	255,720	1,500
Equity	IDEXX Laboratories Ord Shs	1,169,196	2,339



Equity	Illinois Tool Ord Shs	714,599	3,505
Equity	Illumina Ord Shs	516,150	1,395
Equity	Incyte Ord Shs	249,372	2,867
Equity	Ingersoll Rand Ord Shs	266,116	5,841
Equity	Insulet Ord Shs	635,752	2,487
Equity	INTEL	174,569	3,504
Equity	Intercontinental Exchange Ord Shs	499,782	4,335
Equity	Intuit Ord Shs	1,283,893	3,380
Equity	Intuitive Surgical Ord Shs	1,185,427	1,449
Equity	Iovance Biotherapeutics Ord Shs	513,184	11,060
Equity	IPG Photonics Ord Shs	288,018	1,287
Equity	Iqvia Holdings Ord Shs	373,211	2,083
Equity	Jabil Ord Shs	363,759	8,553
Equity	Jack Henry and Associates Ord Shs	218,687	1,350
Equity	Jacobs Engineering Group Ord Shs	115,498	1,060
Equity	JB Hunt Transport Services Ord Shs	205,795	1,506
Equity	Jefferies Financial Group Ord Shs	146,468	5,954
Equity	JOHNSON & JOHNSON	735,752	4,675
Equity	Keysight Technologies Ord Shs	216,363	1,638
Equity	KLA Ord Shs	1,008,972	3,897
Equity	Knight-Swift Transportation Holdings Ord Shs Class A	123,954	2,964
Equity	L Brands Ord Shs	163,748	4,403
Equity	Lam Research Ord Shs	1,529,683	3,239
Equity	Landstar System Ord Shs	83,489	620
Equity	Lear Ord Shs	81,264	511
Equity	Leidos Holdings Ord Shs	146,327	1,392
Equity	Lennar A Ord Shs	166,334	2,182
Equity	Lennox International Ord Shs	126,574	462
Equity	Liberty Broadband Ord Shs Series C	138,099	872
Equity	Linde Ord Shs	386,042	1,465
Equity	LKQ Ord Shs	369,456	10,484
Equity	Lockheed Martin Ord Shs	1,875,359	5,283
Equity	Lowe's Companies Ord Shs	841,714	5,244
Equity	LPL Financial Holdings Ord Shs	996,656	9,563
Equity	lululemon athletica Ord Shs	524,829	1,508
Equity	Lumentum Holdings Ord Shs	414,655	4,374
Equity	MarketAxess Holdings Ord Shs	249,335	437
Equity	Marvell Technology Group Ord Shs	665,988	14,009
Equity	Masco Ord Shs	167,152	3,043
Equity	Masimo Ord Shs	306,490	1,142
Equity	Mastercard Ord Shs Class A	4,631,297	12,975
Equity	Match Group Ord Shs	1,656,438	10,956
Equity	Mattel Ord Shs	82,259	4,714
Equity	MCDONALD'S	365,859	1,705



Equity	Medtronic Ord Shs	651,181	5,559
Equity	Microchip Technology Ord Shs	306,466	2,219
Equity	Micron Technology Ord Shs	118,484	1,576
Equity	MICROSOFT	19,008,013	85,460
Equity	MKS Instruments Ord Shs	305,714	2,032
Equity	Molina Healthcare Ord Shs	130,586	614
Equity	MongoDB Ord Shs Class A	345,756	963
Equity	Monolithic Power Systems Ord Shs	317,521	867
Equity	Monster Beverage Ord Shs	443,904	4,800
Equity	Moody's Ord Shs	666,101	2,295
Equity	Morgan Stanley Ord Shs	915,492	13,359
Equity	Morningstar Ord Shs	114,396	494
Equity	MSCI Ord Shs	626,928	1,404
Equity	Netflix Ord Shs	1,392,920	2,576
Equity	Neurocrine Biosciences Ord Shs	127,768	1,333
Equity	Newmont Ord Shs	405,096	6,764
Equity	NextEra Energy Ord Shs	2,710,434	35,132
Equity	Nike Ord Shs Class B	1,149,019	8,122
Equity	Nordson Ord Shs	182,664	909
Equity	Norfolk Southern Ord Shs	594,025	2,500
Equity	Northern Trust Ord Shs	245,517	2,636
Equity	Northrop Grumman Ord Shs	1,610,750	5,286
Equity	Novocure Ord Shs	264,924	1,531
Equity	Nuance Communications Ord Shs	108,550	2,462
Equity	NVIDIA Ord Shs	3,850,181	7,373
Equity	NVR Ord Shs	89,757	22
Equity	O'Reilly Automotive Ord Shs	572,048	1,264
Equity	Okta Ord Shs Class A	1,376,564	5,414
Equity	Old Dominion Freight Line Ord Shs	572,658	2,934
Equity	OneMain Holdings Ord Shs	541,559	11,245
Equity	OUTFRONT Media Ord Shs	104,998	5,368
Equity	PACCAR Ord Shs	94,304	1,093
Equity	Palo Alto Networks Ord Shs	389,152	1,095
Equity	Parker-Hannifin Ord Shs	408,615	1,500
Equity	Paycom Software Ord Shs	1,095,350	2,422
Equity	Paylocity Holding Ord Shs	228,354	1,109
Equity	PayPal Holdings Ord Shs	2,346,684	10,020
Equity	Pentair Ord Shs	171,428	3,229
Equity	Pepsico Ord Shs	1,165,193	7,857
Equity	PerkinElmer Ord Shs	93,562	652
Equity	Pool Ord Shs	282,728	759
Equity	PPG Industries Ord Shs	263,346	1,826
Equity	PROCTER & GAMBLE	1,610,128	11,572
Equity	Progressive Ord Shs	784,415	7,933



Equity	Pultegroup Ord Shs	131,516	3,050
Equity	Pure Storage Ord Shs Class A	113,118	5,003
Equity	Qorvo Ord Shs	318,407	1,915
Equity	QUALCOMM Ord Shs	1,527,361	10,026
Equity	Quanta Services Ord Shs	431,184	5,987
Equity	Quidel Ord Shs	405,470	2,257
Equity	Qurate Retail Ord Shs Series A	291,166	26,542
Equity	Reata Pharmaceuticals Ord Shs Class A	137,218	1,110
Equity	Regal Beloit Ord Shs	116,055	945
Equity	Regeneron Pharmaceuticals Ord Shs	115,463	239
Equity	Reliance Steel & Aluminum Ord Shs	141,545	1,182
Equity	Repligen Ord Shs	384,601	2,007
Equity	Republic Services Ord Shs	137,420	1,427
Equity	Resmed Ord Shs	234,879	1,105
Equity	RingCentral Ord Shs Class A	1,433,265	3,782
Equity	Rockwell Automation Ord Shs	83,269	332
Equity	Roku Ord Shs Class A	712,515	2,146
Equity	Roper Technologies Ord Shs	125,016	290
Equity	Ross Stores Ord Shs	841,494	6,852
Equity	Royal Gold Ord Shs	135,184	1,271
Equity	S&P Global Ord Shs	1,000,654	3,044
Equity	SALESFORCE.COM	1,369,227	6,153
Equity	Santander Consumer USA Holdings Ord Shs	349,545	15,874
Equity	Sarepta Therapeutics Ord Shs	336,547	1,974
Equity	Scotts Miracle Gro Ord Shs	597,420	3,000
Equity	Seagen Ord Shs	526,296	3,005
Equity	ServiceNow Ord Shs	2,452,166	4,455
Equity	Sherwin Williams Ord Shs	706,249	961
Equity	Skyworks Solutions Ord Shs	581,708	3,805
Equity	Smartsheet Ord Shs Class A	126,454	1,825
Equity	Solaredge Technologies Ord Shs	1,044,799	3,274
Equity	Southwest Airlines Ord Shs	297,372	6,380
Equity	Spectrum Brands Holdings Ord Shs	94,539	1,197
Equity	Splunk Ord Shs	268,426	1,580
Equity	Spotify Technology Ord Shs	500,624	1,591
Equity	Square Ord Shs Class A	1,288,211	5,919
Equity	SS And C Technologies Holdings Ord Shs	183,476	2,522
Equity	Starbucks Ord Shs	1,060,386	9,912
Equity	STERIS Ord Shs	158,455	836
Equity	Stryker Ord Shs	612,845	2,501
Equity	SUN COMMUNITIES	217,289	1,430
Equity	SVB Financial Group Ord Shs	271,481	700
Equity	Synnex Ord Shs	135,923	1,669
Equity	T Mobile US Ord Shs	1,142,314	8,471



Equity	Take Two Interactive Software Ord Shs	152,310	733
Equity	Tandem Diabetes Care Ord Shs	84,485	883
Equity	Target Ord Shs	1,207,995	6,843
Equity	Teladoc Health Ord Shs	306,739	1,534
Equity	Teledyne Technologies Ord Shs	201,086	513
Equity	Teleflex Ord Shs	441,615	1,073
Equity	Tempur Sealy International Ord Shs	378,864	14,032
Equity	Teradyne Ord Shs	666,588	5,560
Equity	Tesla Ord Shs	9,311,316	13,195
Equity	Texas Instrument Ord Shs	2,092,822	12,751
Equity	Thermo Fisher Scientific Ord Shs	2,490,060	5,346
Equity	Thor Industries Ord Shs	383,026	4,119
Equity	Timken Ord Shs	647,658	8,372
Equity	TJX Ord Shs	406,735	5,956
Equity	Trade Desk Ord Shs Class A	995,643	1,243
Equity	Trane Technologies Ord Shs	521,415	3,592
Equity	Transunion Ord Shs	332,089	3,347
Equity	Trex Ord Shs	414,247	4,948
Equity	Trimble Ord Shs	459,979	6,889
Equity	Twilio Ord Shs Class A	877,392	2,592
Equity	Twitter Ord Shs	436,124	8,054
Equity	Tyson Foods Ord Shs Class A	357,191	5,543
Equity	Ubiquiti Ord Shs	569,831	2,046
Equity	Ulta Beauty Ord Shs	302,379	1,053
Equity	Union Pacific Ord Shs	481,405	2,312
Equity	United Parcel Service Ord Shs Class B	645,140	3,831
Equity	UNITED RENTALS	312,615	1,348
Equity	United Therapeutics Ord Shs	180,175	1,187
Equity	UnitedHealth Group Ord Shs	4,115,230	11,735
Equity	Veeva Systems Ord Shs Class A	875,284	3,215
Equity	VeriSign Ord Shs	203,200	939
Equity	Verisk Analytics Ord Shs	188,077	906
Equity	Vertex Pharmaceuticals Ord Shs	510,494	2,160
Equity	Visa Ord Shs Class A	5,102,971	23,330
Equity	VMware Class A Ord Shs	325,403	2,320
Equity	Vulcan Materials Ord Shs	214,308	1,445
Equity	WALMART	2,704,110	18,759
Equity	Waste Management Ord Shs	113,567	963
Equity	Wayfair Ord Shs Class A	582,816	2,581
Equity	West Pharmaceutical Services Ord Shs	89,243	315
Equity	Whirlpool Ord Shs	110,821	614
Equity	Williams Sonoma Ord Shs	259,692	2,550
Equity	Workday Ord Shs Class A	232,182	969
Equity	Xcel Energy Ord Shs	334,150	5,012



Equity	XPO Logistics Ord Shs	338,170	2,837
Equity	Xylem Ord Shs	676,395	6,645
Equity	Zebra Technologies Ord Shs Class A	421,610	1,097
Equity	Zendesk Ord Shs	475,015	3,319
Equity	Zillow Group Ord Shs Class C	859,406	6,621
Equity	Zoetis Ord Shs Class A Ord Shs	1,563,313	9,446
Equity	Zscaler Ord Shs	711,567	3,563
Equity	E-Mini S&P 500 Index Future	11,831,621	63

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