

# AQR UCITS Funds - AQR Global Risk Parity UCITS Fund C4 GBP Acc

## Morningstar Medalist Rating™

**Bronze**

## Morningstar Categorie Index

Morningstar UK Moderate Target

Allocation NR GBP

Wordt gebruikt in dit rapport als index

## Benchmark van het fonds

-

## Morningstar Rating™

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## Morningstar Categorie™

Mixfondsen GBP Flexibel

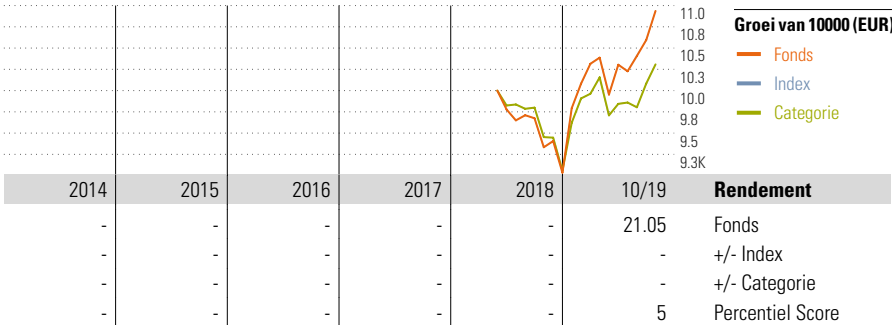
### Beleggingsdoelstelling

The Fund seeks efficiently to deliver exposure to a broadly diversified set of global risk premia covering equities, government bonds and eligible, diversified commodity indices. There can be no assurance that the Fund will achieve its investment objective. The Fund is actively managed and will seek to achieve its Investment Objective through exposures to global developed and emerging stocks, developed government bonds, global inflation protected bonds and eligible, diversified commodity indices, among other exposures...

### Risicomaatstaven

|                  |   |              |   |
|------------------|---|--------------|---|
| Alpha            | - | Sharpe Ratio | - |
| Beta             | - | Std Deviatie | - |
| R-kwadraat       | - | 3-jr Risico  | - |
| Informatie Ratio | - | 5-jr Risico  | - |
| Tracking Error   | - | 10-jr Risico | - |

Berekeningen met Morningstar UK Mod Tgt Alloc NR GBP (waar van toepassing)



### Rendementen (20 nov 2019)

|            | Rend % | +/-Idx | +/-Cat |
|------------|--------|--------|--------|
| 3 Maanden  | 8.18   | 5.29   | 5.15   |
| 6 Maanden  | 9.46   | 0.55   | 1.74   |
| 1 jaar     | 18.26  | 6.43   | 9.71   |
| 3 jr gean. | -      | -      | -      |
| 5 jr gean. | -      | -      | -      |

### Kwartaalrendementen

|      | 1e kw | 2e kw | 3e kw | 4e kw |
|------|-------|-------|-------|-------|
| 2019 | 14.16 | -0.10 | 2.82  | -     |
| 2018 | -     | -     | -1.05 | -6.61 |

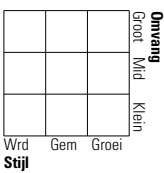
### Portefeuille 30 jun 2023

#### Assetverdeling

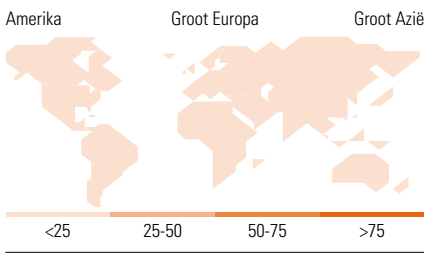
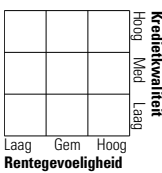
|                | % Long | % Short | % Netto |
|----------------|--------|---------|---------|
| Aandelen       | 0.00   | 25.43   | -25.43  |
| Obligaties     | 14.68  | 38.43   | -23.75  |
| Kas/ geldmarkt | 187.28 | 38.08   | 149.20  |
| Overig         | 0.00   | 0.01    | -0.01   |

#### Morningstar Style Box

Stijl Aandelen



Stijl vastrentend



#### Top 10 Onderliggende posities

|                                   | Sector | % Port |
|-----------------------------------|--------|--------|
| UBS (Irl) Sel Money Mkt USD...    | —      | 4.94   |
| United States Treasury Notes...   | —      | 2.93   |
| Germany (Federal Republic Of)...  | —      | 2.76   |
| United States Treasury Notes...   | —      | 2.59   |
| France (Republic Of)...           | —      | 1.42   |
| France (Republic Of)...           | —      | 0.82   |
| United States Treasury Notes...   | —      | 0.79   |
| United States Treasury Notes...   | —      | 0.74   |
| United States Treasury Notes...   | —      | 0.70   |
| United Kingdom of Great...        | —      | 0.56   |
| Totaal Aantal Aandelen            |        | 1      |
| Totaal Aantal Obligaties          |        | 32     |
| % Van Vermogen In Top 10 Posities |        | 18.25  |

#### Sectorverdeling

|                                | % Aand      |
|--------------------------------|-------------|
| <b>Cyclisch</b>                | <b>0.00</b> |
| Basismaterialen                | -           |
| Cyclische consumentenproducten | -           |
| Financiële dienstverlening     | -           |
| Vastgoed                       | -           |
| <b>Licht Cyclisch</b>          | <b>0.00</b> |
| Communicatiediensten           | -           |
| Energie                        | -           |
| Industrie                      | -           |
| Technologie                    | -           |
| <b>Defensief</b>               | <b>0.00</b> |
| Defensieve consumptiegoederen  | -           |
| Gezondheidszorg                | -           |
| Nutsbedrijven                  | -           |

Geen data beschikbaar

### Fondsinformatie

|                     |                            |                |              |                    |   |
|---------------------|----------------------------|----------------|--------------|--------------------|---|
| Fondsgroep          | AQR Capital Management LLC | Vestigingsland | Luxemburg    | Min Aanvangsbedrag | - |
| Telefoon            | 1 (203) 742-3600           | Fondsvaluta    | GBP          | Min Additioneel    | - |
| Website             | http://www.aqr.com/        | UCITS          | ja           |                    |   |
| Oprichtingsdatum    | 19 sep 2017                | Inc/Acc        | Acc          |                    |   |
| Fondsmanager        | John Liew                  | ISIN           | LU1669151398 |                    |   |
| Aanvangsdatum       | 28 feb 2012                |                |              |                    |   |
| Koers (20 nov 2019) | GBP 107.92                 |                |              |                    |   |
| Fondsvermogen (mln) | USD 776.36                 |                |              |                    |   |

\*To view the complete Morningstar Analyst Rating™ Research Report for this fund, please [Click here to read a detailed report on this fund.](#)

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