

AQR International Equity CIT Fund - Class A

Category
Foreign Large Blend

Investment Objective & Strategy

The fund seeks long term capital appreciation. The fund invests in equities in developed markets, excluding the U.S. and Canada.

Volatility and Risk

Volatility as of 12-31-21



Risk Measures as of 12-31-21	Port Avg	Rel S&P 500	Rel Cat
3 Yr Std Dev	—	—	—
3 Yr Beta	—	—	—

Principal Risks

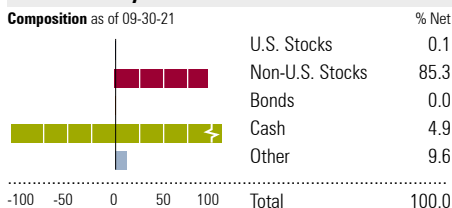
Currency, Foreign Securities, Loss of Money, Country or Region, Quantitative Investing, Active Management, Market/Market Volatility, Equity Securities, Futures, Regulation/Government Intervention, Shareholder Activity, Custody, Early Close/Late Close/Trading Halt, Forwards, Swaps, Small Cap, Mid-Cap, Large Cap, Cash Transactions, Market Trading, Valuation Time

Important Information

Morningstar Investment Profiles must be accompanied by Morningstar Disclosure and Glossary.

Funds or their affiliates may pay compensation to Voya® affiliates offering a fund. Such compensation may be paid out of distribution, service and/or 12b-1 fees that are deducted from the fund's assets, and/or may be paid directly by the fund's affiliates. Any fees deducted from fund assets are discussed in the fund's prospectus and disclosed in the fund fact sheet. Because these fees are paid on an on-going basis, over time these fees will increase the cost of your investment and may cost you more than paying other types of sales charges. If offered through a retirement program, additional fees and expenses may be charged under that program. NOT A DEPOSIT. NOT FDIC INSURED. NOT INSURED BY ANY FEDERAL GOVERNMENT AGENCY. NOT GUARANTEED BY THE INSTITUTION. MAY GO DOWN IN VALUE.

Portfolio Analysis



Top 10 Holdings as of 09-30-21

	% Assets
Ubs Money Ser 12-31-49	7.65
ETRSI EUM7I ESTR EUR 1221 12-17-21	2.46
ASML Holding NV	2.36
Novartis AG	1.81
Nintendo Co Ltd	1.39
Rio Tinto PLC	1.38
Koninklijke Ahold Delhaize NV	1.31
Roche Holding AG	1.31
Carrefour	1.22
BHP Group PLC	1.21

Morningstar Super Sectors as of 09-30-21

	% Fund
↻ Cyclical	43.09
↔ Sensitive	38.20
→ Defensive	18.72

Operations

Gross Prosp Exp Ratio	See Notes below.
Net Prosp Exp Ratio	See Notes below.
Management Fee	See Notes below.
12b-1 Fee	See Notes below.
Other Fee	See Notes below.
Miscellaneous Fee(s)	See Notes below.
Fund Inception Date	02-26-15
Total Fund Assets (\$mil)	6.6
Annual Turnover Ratio %	101.00
Fund Family Name	AQR Capital Management LLC

Notes

A commingled fund is a pooled investment vehicle, maintained by a bank or trust company, the participants of which are limited to certain types of tax exempt employee benefit plans. The current NET Expense ratio is 0.66%. This Portfolio is not a registered investment company, and interests in the Portfolio have not been registered with the Securities and Exchange Commission.

Morningstar Style Box™ as of 09-30-21

	% Mkt Cap
Giant	27.62
Large	44.74
Medium	27.64
Small	0.00
Micro	0.00

Value Blend Growth

Morningstar World Regions as of 09-30-21

	% Fund
Americas	0.14
North America	0.14
Latin America	0.00
Greater Europe	65.97
United Kingdom	14.30
Europe Developed	51.67
Europe Emerging	0.00
Africa/Middle East	0.00
Greater Asia	33.89
Japan	23.57
Australasia	6.12
Asia Developed	3.77
Asia Emerging	0.43

Waiver Data

Type	Exp. Date	%
—	—	—

Portfolio Manager(s)

Management Team. Since 2016.	
Advisor	AQR Capital Management LLC
Subadvisor	—