## AQR Risk-Balanced Commodities Strategy Fund

### March 31, 2018

**NAV:** $237,589,766

<table>
<thead>
<tr>
<th>Asset Class</th>
<th>Security Description</th>
<th>Exposure</th>
<th>Quantity</th>
</tr>
</thead>
<tbody>
<tr>
<td>Commodity</td>
<td>Brent Oil Future</td>
<td>45,716,400</td>
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<tr>
<td>Commodity</td>
<td>Cocoa Future</td>
<td>5,245,520</td>
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<tr>
<td>Commodity</td>
<td>Coffee Future</td>
<td>11,133,525</td>
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<td>Commodity</td>
<td>Corn Future</td>
<td>22,764,563</td>
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<tr>
<td>Commodity</td>
<td>Cotton No. 2 Future</td>
<td>2,658,500</td>
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<tr>
<td>Commodity</td>
<td>Gas Oil Future (100MT)</td>
<td>9,271,400</td>
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<td>Commodity</td>
<td>Gold Future</td>
<td>81,098,030</td>
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<td>Commodity</td>
<td>Heating Oil ULSD Future</td>
<td>1,356,768</td>
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<td>Commodity</td>
<td>Lead Future</td>
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<td>Commodity</td>
<td>Lean Hog Future</td>
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<td>Commodity</td>
<td>Live Cattle Future</td>
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<td>Commodity</td>
<td>LME Aluminum</td>
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<td>Commodity</td>
<td>LME Copper</td>
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<td>Natural Gas Future</td>
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<td>Commodity</td>
<td>Nickel Future</td>
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<td>Commodity</td>
<td>Silver Future</td>
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<td>Commodity</td>
<td>Soy Meal Future</td>
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<td>Soy Oil Future</td>
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<td>Soybean Future</td>
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<td>Commodity</td>
<td>Sugar Future</td>
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<td>Commodity</td>
<td>Unleaded Gas RBOB Future</td>
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<td>Commodity</td>
<td>Wheat Future</td>
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<td>Commodity</td>
<td>Zinc Future</td>
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</table>

### Disclosures:

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