



# AQR Risk-Balanced Commodities Strategy Fund

December 31, 2017

## Portfolio Exposures

NAV: \$205,141,367

Asset Class	Security Description	Exposure	Quantity
Commodity	Brent Oil Future	39,598,240	596
Commodity	Cocoa Future	2,383,920	126
Commodity	Coffee Future	12,067,875	255
Commodity	Corn Future	23,693,163	1,351
Commodity	Cotton No. 2 Future	5,779,305	147
Commodity	Gas Oil Future (100MT)	5,333,325	89
Commodity	Gold Future	82,672,290	631
Commodity	Heating Oil ULSD Future	600,877	7
Commodity	Lead Future	1,865,625	30
Commodity	Lean Hog Future	8,051,940	279
Commodity	Live Cattle Future	16,930,260	348
Commodity	LME Aluminum	27,144,425	478
Commodity	LME Copper	44,209,750	244
Commodity	Natural Gas Future	726,500	25
Commodity	Nickel Future	6,277,920	82
Commodity	Silver Future	14,744,700	172
Commodity	Soy Meal Future	11,436,480	361
Commodity	Soy Oil Future	7,882,620	395
Commodity	Soybean Future	19,283,088	401
Commodity	Sugar Future	10,136,582	597
Commodity	Unleaded Gas RBOB Future	(837,745)	(11)
Commodity	Wheat Future	(1,366,400)	(64)
Commodity	WTI Crude Future	14,384,720	238
Commodity	Zinc Future	12,138,075	146

### Disclosures:

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