



AQR Risk-Balanced Commodities Strategy Fund

March 31, 2017

Portfolio Exposures

NAV: \$215,368,926

Asset Class	Security Description	Exposure	Quantity
Commodity	Brent Oil Future	20,225,040	376
Commodity	Cocoa Future	5,328,920	254
Commodity	Coffee Future	13,120,331	247
Commodity	Corn Future	20,464,838	1,101
Commodity	Cotton No. 2 Future	1,021,670	26
Commodity	Gas Oil Future (100MT)	2,219,575	47
Commodity	Gold Future	69,441,600	555
Commodity	Heating Oil ULSD Future	4,116,664	62
Commodity	Lead Future	4,680,000	80
Commodity	Lean Hog Future	7,946,260	269
Commodity	Live Cattle Future	19,868,800	448
Commodity	LME Aluminum	41,789,419	851
Commodity	LME Copper	39,560,919	271
Commodity	Natural Gas Future	8,753,260	269
Commodity	Nickel Future	7,874,148	131
Commodity	Silver Future	22,303,100	244
Commodity	Soy Meal Future	17,491,980	561
Commodity	Soy Oil Future	10,920,018	571
Commodity	Soybean Future	31,054,650	649
Commodity	Sugar Future	13,196,109	698
Commodity	Unleaded Gas RBOB Future	(5,629,319)	(79)
Commodity	Wheat Future	(3,029,100)	(138)
Commodity	WTI Crude Future	27,731,010	543
Commodity	Zinc Future	11,499,650	166

Disclosures:

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