



# AQR Risk-Balanced Commodities Strategy Fund

June 30, 2017

## Portfolio Exposures

NAV: \$203,890,597

Asset Class	Security Description	Exposure	Quantity
Commodity	Brent Oil Future	11,328,240	231
Commodity	Cocoa Future	504,400	26
Commodity	Coffee Future	15,319,688	325
Commodity	Corn Future	27,031,950	1,419
Commodity	Cotton No. 2 Future	3,292,320	96
Commodity	Gas Oil Future (100MT)	10,400,600	238
Commodity	Gold Future	59,576,250	479
Commodity	Heating Oil ULSD Future	4,570,486	73
Commodity	Lead Future	4,530,156	79
Commodity	Lean Hog Future	4,412,360	136
Commodity	Live Cattle Future	20,848,320	449
Commodity	LME Aluminum	31,383,825	654
Commodity	LME Copper	39,799,675	268
Commodity	Natural Gas Future	6,334,790	209
Commodity	Nickel Future	8,899,350	158
Commodity	Silver Future	18,206,565	219
Commodity	Soy Meal Future	3,267,600	105
Commodity	Soy Oil Future	10,022,004	501
Commodity	Soybean Future	25,109,925	526
Commodity	Sugar Future	13,827,677	894
Commodity	Unleaded Gas RBOB Future	(8,140,003)	(129)
Commodity	Wheat Future	(2,025,100)	(77)
Commodity	WTI Crude Future	26,616,750	575
Commodity	Zinc Future	10,902,000	158

### Disclosures:

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