



AQR Risk-Balanced Commodities Strategy Fund

March 31, 2018

Portfolio Exposures

NAV: \$237,589,766

Asset Class	Security Description	Exposure	Quantity
Commodity	Brent Oil Future	45,716,400	664
Commodity	Cocoa Future	5,245,520	203
Commodity	Coffee Future	11,133,525	247
Commodity	Corn Future	22,764,563	1,149
Commodity	Cotton No. 2 Future	2,658,500	65
Commodity	Gas Oil Future (100MT)	9,271,400	151
Commodity	Gold Future	81,098,030	611
Commodity	Heating Oil ULSD Future	1,356,768	16
Commodity	Lead Future	2,396,000	40
Commodity	Lean Hog Future	8,604,220	281
Commodity	Live Cattle Future	16,165,820	394
Commodity	LME Aluminum	16,426,650	328
Commodity	LME Copper	41,286,488	246
Commodity	Natural Gas Future	7,195,020	259
Commodity	Nickel Future	12,365,280	155
Commodity	Silver Future	10,178,250	125
Commodity	Soy Meal Future	16,495,010	427
Commodity	Soy Oil Future	13,483,416	704
Commodity	Soybean Future	38,209,100	724
Commodity	Sugar Future	8,624,314	618
Commodity	Unleaded Gas RBOB Future	(17,095,050)	(201)
Commodity	Wheat Future	6,676,125	285
Commodity	WTI Crude Future	31,397,080	484
Commodity	Zinc Future	9,749,075	119

Disclosures:

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