



# AQR Risk-Balanced Commodities Strategy Fund

March 31, 2024

## Portfolio Exposures

NAV: \$409,264,914

Asset Class	Security Description	Exposure	Quantity
Commodity	Brent Oil Future	83,088,550	964
Commodity	CME Aluminum Future	290,938	5
Commodity	Cocoa Future	4,791,000	50
Commodity	Coffee Future	22,869,056	323
Commodity	Corn Future	57,584,675	2,593
Commodity	Cotton No. 2 Future	8,741,540	191
Commodity	ECX Emission (EUA) Future	14,936,813	224
Commodity	EEX Phelix DE Base Year Energy Future	4,637,927	6
Commodity	Feeder Cattle Future	2,200,013	17
Commodity	Gas Oil Future (100MT)	15,186,000	189
Commodity	Gold Future	110,800,800	495
Commodity	Heating Oil ULSD Future	(3,739,798)	(34)
Commodity	HG COPPER	(201,950)	(2)
Commodity	ICE Europe Endex Natural Gas TTF Monthly Energy Future	1,316,874	60
Commodity	Iron Ore Future	4,588,330	463
Commodity	Lead Future	8,569,271	167
Commodity	Lean Hog Future	4,260,900	105
Commodity	Live Cattle Future	11,319,700	157
Commodity	LME Aluminum	47,918,486	821
Commodity	LME Copper	28,128,309	127
Commodity	Milling Wheat No. 2 Future	6,850,787	624
Commodity	Natural Gas Future	7,985,470	383
Commodity	Nickel Future	4,921,654	49
Commodity	Silver Future	34,882,400	280
Commodity	Soy Meal Future	16,149,760	473
Commodity	Soy Oil Future	7,336,350	255
Commodity	Soybean Future	7,456,500	125
Commodity	Sugar Future	28,152,163	1,134
Commodity	TOCOM Platinum Future	773,347	53
Commodity	UK Natural Gas Futures	1,197,824	45
Commodity	Unleaded Gas RBOB Future	24,769,269	219
Commodity	Wheat Future	944,238	37
Commodity	Wheat Future (KCB)	3,947,138	135
Commodity	WTI Crude Future	(16,843,600)	(205)
Commodity	Zinc Future	16,680,915	274



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Disclosures:

Single-name equities noted herein are achieved using equity swaps.

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