



AQR Risk Parity Fund

September 30, 2018

Portfolio Exposures

NAV: \$400,280,502

Asset Class	Security Description	Exposure	Quantity
Fixed Income	Australia 10 Yr Bond Future	7,073,362	76
Fixed Income	Canada 10 Yr Bond Future	10,365,748	101
Fixed Income	Czech Republic Interest Rate Swap	4,915,165	109,900,000
Fixed Income	Euro Bund 10 Yr Bund Future	78,535,311	426
Fixed Income	Hong Kong Interest Rate Swap	12,541,933	99,200,000
Fixed Income	Hungary Interest Rate Swap	6,314,192	1,757,400,000
Fixed Income	Mexico Interest Rate Swap	14,795,409	279,900,000
Fixed Income	Poland Interest Rate Swap	21,766,948	81,500,000
Fixed Income	Singapore Interest Rate Swap	19,637,252	27,000,000
Fixed Income	South Africa Interest Rate Swap	9,984,153	146,900,000
Fixed Income	South Korea Interest Rate Swap	34,945,753	38,594,100,000
Fixed Income	U.K. 10 Yr Gilt Future	12,143,344	77
Fixed Income	U.S. 10 Yr Treasury Note Future	125,314,219	1,055
TIPS	DBRI 0.100 04/15/23	10,791,378	8,100,000
TIPS	DBRI 0.100 04/15/26	12,223,113	9,200,000
TIPS	FRTR 0.100 03/01/25	3,337,235	2,600,000
TIPS	FRTR 0.100 03/01/28	1,412,241	1,100,000
TIPS	FRTR 0.250 07/25/24	4,371,899	3,290,000
TIPS	FRTR 0.700 07/25/30	1,114,160	800,000
TIPS	FRTR 1.100 07/25/22	1,253,924	870,000
TIPS	FRTR 1.850 07/25/27	3,213,542	2,000,000
TIPS	TII 0.125 04/15/20	20,386,775	19,180,000
TIPS	TII 0.125 04/15/21	29,600,597	28,400,000
TIPS	TII 0.125 04/15/22	16,877,013	16,750,000
TIPS	TII 0.125 07/15/26	10,394,817	10,480,000
TIPS	TII 0.375 07/15/25	5,129,282	4,980,000
TIPS	TII 0.375 07/15/27	5,301,868	5,380,000
TIPS	TII 0.625 01/15/26	9,698,160	9,330,000
TIPS	UKTI 0.125 03/22/24	11,364,163	6,700,000
TIPS	UKTI 0.125 03/22/26	8,349,326	5,100,000
Equity	AEX Index Future	765,731	6
Equity	Bovespa Index Future	1,765,977	90
Equity	CAC40 Index Future	3,061,412	48
Equity	DAX Index Future	1,777,307	5
Equity	DJ Euro Stoxx 50 Future	6,985,254	177
Equity	E-Mini S&P 500 Index Future	81,445,741	559
Equity	FTSE MIB Index Future	1,442,777	12
Equity	FTSE100 Index Future	7,540,842	77



Equity	Hang Seng Index Future	4,083,023	23
Equity	HSCEI China Index Future	8,235,160	117
Equity	KOSPI 200 Index Future	2,910,922	43
Equity	MSCI Taiwan Index Future	3,464,580	84
Equity	OSE Japan Topix Index Future	15,840,436	99
Equity	Russell 2000 EMini CME	6,446,969	76
Equity	S&P Mid 400 E-Mini Index Future	7,472,335	37
Equity	S&P/TSE 60 Index Future	4,569,057	31
Equity	South Africa Top 40 Index Future	840,351	24
Equity	SPI 200 Index Future	4,371,656	39
Equity	Swiss Market Index Future	2,876,827	31
Equity	TAIEX Futures	1,227,721	17
Currency	BRL vs USD Forward	13,403,321	54,197,000
Currency	CNH vs USD Forward	5,033,297	34,616,000
Currency	EUR vs USD Forward	(51,207,067)	(44,106,001)
Currency	HUF vs USD Forward	8,642,538	2,407,163,000
Currency	INR vs USD Forward	5,716,522	414,505,000
Currency	KRW vs USD Forward	17,912,829	19,879,298,999
Currency	MXN vs USD Forward	24,129,130	451,637,000
Currency	PLN vs USD Forward	18,701,408	68,939,000
Currency	ZAR vs USD Forward	7,901,449	111,749,002
Commodity	Brent Oil Future	16,448,000	200
Commodity	Cocoa Future	658,240	32
Commodity	Coffee Future	1,344,656	35
Commodity	Corn Future	5,575,313	313
Commodity	Cotton No. 2 Future	1,374,660	36
Commodity	Feeder Cattle Future	695,925	9
Commodity	Gas Oil Future (100MT)	4,543,875	63
Commodity	Gold Future	6,339,860	53
Commodity	Heating Oil ULSD Future	3,161,894	32
Commodity	Lead Future	814,300	16
Commodity	Lean Hog Future	1,436,540	62
Commodity	Live Cattle Future	5,039,240	106
Commodity	LME Aluminum	3,320,800	64
Commodity	LME Copper	6,262,500	40
Commodity	Natural Gas Future	1,545,500	50
Commodity	Nickel Future	3,248,736	43
Commodity	Silver Future	3,089,520	42
Commodity	Soy Meal Future	1,421,400	46
Commodity	Soy Oil Future	2,452,554	141
Commodity	Soybean Future	6,489,225	151
Commodity	Sugar Future	2,358,272	188
Commodity	Unleaded Gas RBOB Future	3,661,535	42
Commodity	Wheat Future	1,297,950	51



Commodity	Wheat Future (KCB)	536,813	21
Commodity	WTI Crude Future	19,433,960	266
Commodity	Zinc Future	721,050	11
Credit	CDX.EM	14,130,197	(14,750,000)
Credit	CDX.NA.HY	78,227,765	(72,800,000)
Credit	CDX.NA.IG	100,263,252	(98,375,000)
Credit	iTraxx Europe	99,106,551	(84,000,000)
Credit	iTraxx Europe Crossover	58,409,411	(45,475,000)

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