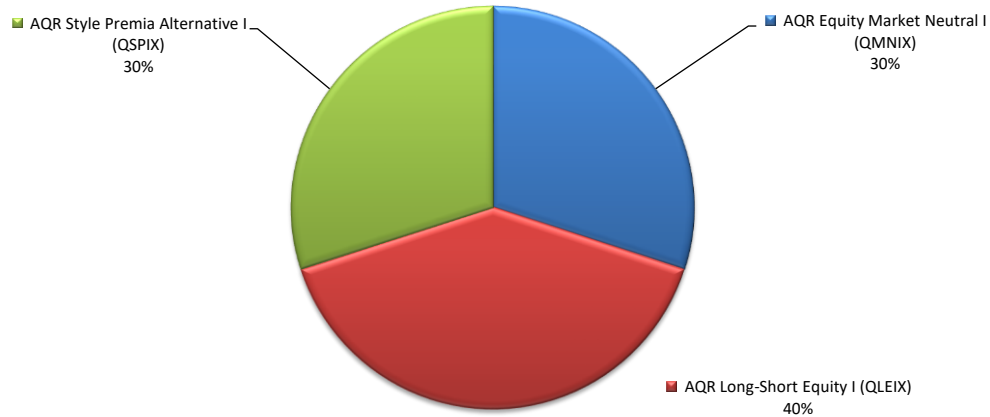


AQR Low Beta Folio

Allocation



	Annualized						
	YTD 2017 FEB	1 Yr 2016	3 Yrs 2014- 2016	5 Yrs 2012- 2016	10 Yrs 2007- 2016	15 Yrs 2002- 2016	20 Yrs 1997- 2016
AQR Low Beta Folio	2.05%	6.04%	N/A	N/A	N/A	N/A	N/A
Benchmark Index	1.67%	2.25%	N/A	N/A	N/A	N/A	N/A

	Annual	
	AQR Low Beta Income	Bench. Index
2000	N/A	N/A
2001	N/A	N/A
2002	N/A	N/A
2003	N/A	N/A
2004	N/A	N/A
2005	N/A	N/A
2006	N/A	N/A
2007	N/A	N/A
2008	N/A	N/A
2009	N/A	N/A
2010	N/A	N/A
2011	N/A	N/A
2012	N/A	N/A
2013	N/A	N/A
2014	N/A	N/A
2015	14.78%	-0.44%
2016	6.02%	2.25%

	AQR Low Beta Folio	Bench. Index
Mean Return	10.40%	0.91%
Median Return	10.40%	0.91%
Worst Return	6.02%	-0.44%
Best Return	14.78%	2.25%
Negative Returns	0	1