



**AQR Wholesale Managed Futures Fund - Class 1P**  
**Tax Components of Distributions - Financial Year Ending 30 June 2020**

**Note: All amounts in Cents Per Unit**

Product Names	AQR Wholesale Managed Futures Fund - Class 1P
<b>APIR PIC</b>	PER0634AU
Accrual Period: Start Date	1/7/2019
Accrual Period: End Date	30/06/2020
<b>Australian Assessable (inc Tax Credits):</b>	
- Franked Dividends + Imp Credit	0.00000
- Unfranked Dividends	0.00000
- Interest Income	0.18500
- Other Australian Income	0.17750
- Realised Capital Gains	0.00000
<b>Foreign Assessable (Incl Tax Credits):</b>	
- Dividends Incl Tax Credits	0.00000
- Interest Incl Tax Credits	0.00000
- Passive Foreign Income Incl Tax Credits	0.00000
- Other Foreign Income Incl Tax Credits	0.94930
- Realised Capital Gains Incl Tax Credits	0.00000
<b>Tax Free Income:</b>	
- Building Depreciation Allowance	0.00000
- Realised Capital Gains	0.00000
- Other Non-Assessable	0.00000
<b>Tax Deferred Income:</b>	
- Depreciation	0.00000
- Other Tax Deferred	0.00000
<b>Other Not Specified Above</b>	0.00000
<b>GROSS TAX DISTRIBUTION</b>	1.31180
LESS: Imputation Credits	0.00000
LESS: Foreign Tax Credits (claimable in Aust)	0.00000
LESS: Other Foreign Tax Paid	0.00000
<b>TAX DISTRIBUTION NET OF CREDITS</b>	1.31180

**DISCLOSURES:**

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## AMIT DIR Payment / Fund Payment Notice

For the period ended: 30/06/2020 (year of income ending 30/06/2020)

AQR WHOLESALE MANAGED FUTURES FUND is an Attributed Managed Investment Trust (AMIT) for the purposes of Subdivisions 12A-A and 12-H (as modified by 12A-B) of Schedule 1 of the Taxation Administration Act 1953 ("TAA 1953"). The following "AMIT DIR payment" and "fund payment" information are provided as a Notice, in accordance with subdivisions 12A-A and 12-H of Schedule 1 of the TAA 1953.

The "AMIT DIR payment" and "fund payment" portion of the total payment received by a particular unitholder can be calculated by multiplying the Cents Per Unit ("CPU") amount for each component below by the number of units held by that unitholder at the time its entitlement to the distribution was determined.

	CLASS 1P CPU	CLASS 2F CPU	CLASS 3P CPU	CLASS 6P CPU	CLASS 7P CPU	CLASS 3F CPU	CLASS 8P CPU
<b>Total cash distribution for the period (actual payment)</b>	\$ 1.3118	\$ 0.0805	\$ 2.3132	\$ 2.3588	\$ -	\$ 2.7287	\$ 3.1954
<b>AMIT DIR payment Information</b>							
Unfranked dividend	-	-	-	-	-	-	-
Australian sourced interest (subject to withholding tax)	0.1850	0.0114	0.3263	0.3327	-	0.3849	0.4507
Royalties							
<b>Total AMIT DIR payment</b>	\$ 0.1850	\$ 0.0114	\$ 0.3263	\$ 0.3327	\$ -	\$ 0.3849	\$ 0.4507
<b>Fund payment Information</b>							
Other Australian income	\$ 0.1775	\$ 0.0109	\$ 0.3129	\$ 0.3191	\$ -	\$ 0.3691	\$ 0.4323
<b>Total fund payment</b>	0.1775	0.0109	0.3129	0.3191	-	0.3691	0.4323

\*Note 1: Step 2 in the method statement in section 12A-110(5) of Subdivision 12A-B requires that any discounted capital gains (TAP) needs to be doubled when reporting the deemed payment.

These components are provided solely as a "Notice", in accordance with subdivisions 12A-A and 12-H (as modified by 12A-B) of Schedule 1 of the TAA 1953, based on estimates and should only be used for the purposes of withholding tax. Australian resident members should not rely on this notice for the purpose of completing their income tax returns. Details of the full year components of distributions will be provided in the annual tax statement.

Please note that the "AMIT DIR payment" and "fund payment" amounts calculated under subdivisions 12A-A and 12A-B can be more or less than the cash distribution paid