

Oregon Public Employees Retirement Fund

Diversifying Strategies Portfolio

As of Sep 30, 2023

Fund	From - To	Total Subscriptions	Total Redemptions	Current NAV	TVPI	Annualized ITD
AQR DELTA Fund II, L.P.	01/01/2012 - 30/09/2023	372,632,900	(298,682,533)	186,534,847	1.3	3.4%
AQR Managed Futures Fund	01/01/2017 - 30/09/2023	500,000,000	(240,000,000)	365,966,142	1.2	3.7%
AQR Style Premia Fund, L.P.	01/01/2014 - 30/09/2023	731,899,200	(555,849,567)	373,668,801	1.3	3.2%
Aspect Core Trend HV Fund - Class A - USD	01/04/2018 - 30/09/2023	500,000,000	(290,000,000)	351,859,515	1.3	5.6%
BlackRock Style Advantage Onshore, LLC - Cl	01/01/2018 - 30/09/2023	500,000,000	(354,357,841)	0	0.7	-14.0%
BlackRock Style Advantage Onshore, LLC - Cl	01/08/2020 - 30/09/2023	354,357,841	(300,000,000)	158,030,996	1.3	10.7%
Brevan Howard LP - Series I2 NR	01/05/2022 - 30/09/2023	300,000,000	0	303,454,105	1.0	0.9%
Bridgewater Optimal Portfolio, LLC - Series 33C	01/05/2019 - 30/09/2023	525,174,284	(586,670,612)	0	1.1	4.8%
Bridgewater Pure Alpha Major Markets Fund II	01/10/2022 - 30/09/2023	250,000,000	0	209,984,742	0.8	-16.0%
Caxton Global Investments (USA) LLC - Class	01/05/2022 - 30/09/2023	200,000,000	0	200,611,949	1.0	0.2%
Davidson Kempner Institutional Partners LP	01/06/2022 - 30/09/2023	500,000,000	0	516,960,786	1.0	3.7%
Dorsal Capital Partners, L.P.	01/06/2023 - 30/09/2023	200,000,000	0	203,613,576	1.0	1.8%
Fort Global Trend Fund Series A 2020, L.P.	01/08/2020 - 30/09/2023	320,000,000	0	307,340,422	1.0	-2.0%
GMO Systematic Global Macro	01/04/2019 - 30/09/2023	500,000,000	(200,000,000)	397,407,987	1.2	4.9%
Hudson Bay Fund LP	01/04/2022 - 30/09/2023	500,000,000	0	530,008,976	1.1	6.0%
JP Morgan Systematic Alpha	01/12/2017 - 30/09/2023	500,000,000	(334,006,991)	204,917	0.7	-13.2%
Man AHL Alpha 1.5XL Limited - Class A USD	01/03/2022 - 30/09/2023	263,589,862	0	294,532,361	1.1	8.1%
Man AHL Alpha Core 1.5X (Cayman) SP - Clas	01/03/2022 - 30/09/2023	83,026,489	(91,549,664)	0	1.1	26.3%
MAN AHL Alpha Core 1.5X (Cayman) SP Clas	01/06/2023 - 30/09/2023	25,007,488	0	25,713,067	1.0	2.8%
MW Alpha Plus (US) Fund II	01/12/2022 - 30/09/2023	200,000,000	0	192,443,402	1.0	-3.8%
Reservoir Strategic Partners Fund, L.P.	01/04/2012 - 30/09/2023	50,000,000	(18,359,642)	40,900,265	1.2	2.2%
Total (USD)	01/01/2012 - 30/09/2023	7,775,688,064	(3,694,651,133)	4,659,236,855	1.1	2.3%