

Oregon Public Employees Retirement Fund

Diversifying Strategies Portfolio

As of March 31, 2022

Fund	From - To	Total Subscriptions	Total Redemptions	Current NAV	TVPI	Annualized ITD
AQR DELTA Fund II	01/01/2012 - 31/03/2022	372,632,900	(31,649,200)	364,672,333	1.1	2.5%
AQR Managed Futures Fund	01/01/2017 - 31/03/2022	500,000,000	(215,000,000)	298,908,515	1.0	1.0%
AQR Style Premia Fund	01/01/2014 - 31/03/2022	731,899,200	(22,882,900)	704,172,220	1.0	1.5%
Aspect Core Trend HV Fund	01/04/2018 - 31/03/2022	500,000,000	(220,000,000)	356,284,302	1.2	3.8%
BlackRock Style Advantage - Class K	01/01/2018 - 31/03/2022	500,000,000	(354,357,841)	0	0.7	-13.5%
BlackRock Style Advantage - Class L	01/08/2020 - 31/03/2022	354,357,841	0	385,927,358	1.1	5.3%
Bridgewater Optimal Portfolio	01/05/2019 - 31/03/2022	525,174,284	0	603,489,661	1.1	5.5%
Fort Global Trend Fund	01/08/2020 - 31/03/2022	250,000,000	0	253,193,904	1.0	0.7%
GMO Systematic Global Macro	01/04/2019 - 31/03/2022	500,000,000	0	522,767,365	1.0	0.6%
JP Morgan Systematic Alpha	01/12/2017 - 31/03/2022	500,000,000	(333,620,254)	192,500	0.7	-11.4%
Man AHL Alpha 1.5X	01/03/2022 - 31/03/2022	167,000,000	0	180,816,337	1.1	8.3%
Man AHL Alpha Core 1.5x	01/03/2022 - 31/03/2022	83,000,000	0	89,440,800	1.1	7.8%
Reservoir Strategic Partners Fund	01/04/2012 - 31/03/2022	50,000,000	(18,359,642)	45,880,534	1.3	4.1%
Total (USD)	01/01/2012 - 31/03/2022	5,484,064,224	(1,654,660,852)	3,805,745,828	1.0	2.4%