

Oregon Public Employees Retirement Fund

Diversifying Strategies Portfolio

As of Dec 31, 2023

Fund	From - To	Total Subscriptions	Total Redemptions	Current NAV	TVPI	Annualized ITD
AQR DELTA Fund II, L.P.	01/01/2012 - 31/12/2023	372,632,900	(332,082,533)	149,575,463	1.3	3.3%
AQR Managed Futures Fund	01/01/2017 - 31/12/2023	500,000,000	(290,000,000)	293,338,265	1.2	2.9%
AQR Style Premia Fund, L.P.	01/01/2014 - 31/12/2023	731,899,200	(622,449,567)	285,598,758	1.2	2.9%
Aspect Core Trend HV Fund - Class A - USD	01/04/2018 - 31/12/2023	500,000,000	(340,000,000)	286,747,691	1.3	4.9%
BlackRock Style Advantage Onshore, LLC - Class K - USD	01/01/2018 - 31/12/2023	500,000,000	(354,357,841)	0	0.7	-14.0%
BlackRock Style Advantage Onshore, LLC - Class L - USD	01/08/2020 - 31/12/2023	354,357,841	(400,000,000)	57,779,454	1.3	10.5%
Brevan Howard LP - Series I2 NR	01/05/2022 - 31/12/2023	300,000,000	0	309,965,332	1.0	2.2%
Bridgewater Optimal Portfolio, LLC - Series 3300-023	01/05/2019 - 31/12/2023	525,174,284	(586,670,612)	0	1.1	4.8%
Bridgewater Pure Alpha Major Markets Fund II	01/10/2022 - 31/12/2023	250,000,000	0	188,917,233	0.8	-20.2%
Capstone Dispersion Fund (US) LP	01/10/2023 - 31/12/2023	250,000,000	0	249,284,949	1.0	-0.3%
Caxton Global Investments (USA) LLC - Class N Interest (Unrestricted) B	01/05/2022 - 31/12/2023	200,000,000	0	208,415,467	1.0	2.5%
Davidson Kempner Institutional Partners LP	01/06/2022 - 31/12/2023	500,000,000	0	528,772,135	1.1	4.9%
Dorsal Capital Partners, L.P.	01/06/2023 - 31/12/2023	200,000,000	0	214,631,871	1.1	7.3%
Fort Global Trend Fund Series A 2020, L.P.	01/08/2020 - 31/12/2023	320,000,000	0	273,439,882	0.9	-6.7%
GMO Systematic Global Macro	01/04/2019 - 31/12/2023	500,000,000	(200,000,000)	402,306,313	1.2	4.9%
Hudson Bay Fund LP	01/04/2022 - 31/12/2023	500,000,000	0	532,114,630	1.1	5.1%
JP Morgan Systematic Alpha	01/12/2017 - 31/12/2023	500,000,000	(334,006,991)	213,623	0.7	-13.2%
Man AHL Alpha 1.5XL Limited - Class A USD	01/03/2022 - 31/12/2023	263,923,993	0	283,988,012	1.1	4.5%
Man AHL Alpha Core 1.5X (Cayman) SP - Class A USD	01/03/2022 - 31/12/2023	83,026,489	(91,549,664)	0	1.1	26.3%
MAN AHL Alpha Core 1.5X (Cayman) SP Class A USD	01/06/2023 - 31/12/2023	25,029,296	0	24,039,294	1.0	-4.0%
MW Alpha Plus (US) Fund II	01/12/2022 - 31/12/2023	200,000,000	0	198,666,966	1.0	-0.6%
Reservoir Strategic Partners Fund, L.P.	01/04/2012 - 31/12/2023	50,000,000	(18,359,642)	44,144,499	1.3	2.8%
Total (USD)	01/01/2012 - 31/12/2023	8,026,044,002	(3,994,651,133)	4,531,939,836	1.1	3.2%