

Oregon Public Employees Retirement Fund

Diversifying Strategies Portfolio

As of Sep 30, 2022

Fund	From - To	Total Subscriptions	Total Redemptions	Current NAV	TVPI	Annualized ITD
AQR DELTA Fund II	01/01/2012 - 30/09/2022	372,632,900	(165,249,200)	270,376,813	1.2	3.4%
AQR Managed Futures Fund	01/01/2017 - 30/09/2022	500,000,000	(215,000,000)	389,939,238	1.2	5.7%
AQR Style Premia Fund	01/01/2014 - 30/09/2022	731,899,200	(289,282,900)	512,685,337	1.1	2.3%
Aspect Core Trend HV Fund	01/04/2018 - 30/09/2022	500,000,000	(220,000,000)	437,433,583	1.3	8.2%
BlackRock Style Advantage - Class K	01/01/2018 - 30/09/2022	500,000,000	(354,357,841)	0	0.7	-13.5%
BlackRock Style Advantage - Class L	01/08/2020 - 30/09/2022	354,357,841	(200,000,000)	223,269,802	1.2	10.1%
Brevan Howard LP	01/05/2022 - 30/09/2022	250,000,000	0	264,270,040	1.1	6.6%
Bridgewater Optimal Portfolio	01/05/2019 - 30/09/2022	525,174,284	0	586,670,612	1.1	3.9%
Caxton Global Investments (USA) LLC	01/05/2022 - 30/09/2022	200,000,000	0	207,522,221	1.0	3.8%
Davidson Kempner Institutional Partners LP	01/06/2022 - 30/09/2022	250,000,000	0	247,814,111	1.0	-0.9%
Fort Global Trend Fund	01/08/2020 - 30/09/2022	250,000,000	0	236,526,639	0.9	-2.6%
GMO Systematic Global Macro	01/04/2019 - 30/09/2022	500,000,000	(100,000,000)	416,213,072	1.0	0.1%
Hudson Bay Fund LP	01/04/2022 - 30/09/2022	250,000,000	0	254,984,223	1.0	2.0%
JP Morgan Systematic Alpha	01/12/2017 - 30/09/2022	500,000,000	(333,620,254)	178,105	0.7	-11.7%
Man AHL Alpha 1.5X	01/03/2022 - 30/09/2022	258,621,162	0	302,576,336	1.2	21.0%
Man AHL Alpha Core 1.5x	01/03/2022 - 30/09/2022	83,026,489	(91,549,664)	0	1.1	10.3%
Reservoir Strategic Partners Fund	01/04/2012 - 30/09/2022	50,000,000	(18,359,642)	41,001,492	1.2	2.8%
Total (USD)	01/01/2012 - 30/09/2022	6,475,711,875	(2,412,593,784)	4,391,461,623	1.1	3.1%