

Oregon Public Employees Retirement Fund

Diversifying Strategies Portfolio

As of Jun 30, 2023

Fund	From - To	Total Subscriptions	Total Redemptions	Current NAV	TVPI	Annualized ITD
AQR DELTA Fund II	01/01/2012 - 30/06/2023	372,632,900	(215,349,200)	245,504,943	1.2	4.1%
AQR Managed Futures Fund	01/01/2017 - 30/06/2023	500,000,000	(240,000,000)	340,531,999	1.2	4.0%
AQR Style Premia Fund	01/01/2014 - 30/06/2023	731,899,200	(389,182,900)	489,839,784	1.2	4.0%
Aspect Core Trend HV Fund	01/04/2018 - 30/06/2023	500,000,000	(290,000,000)	353,973,569	1.3	6.4%
BlackRock Style Advantage - Class K	01/01/2018 - 30/06/2023	500,000,000	(354,357,841)	0	0.7	-13.5%
BlackRock Style Advantage - Class L	01/08/2020 - 30/06/2023	354,357,841	(200,000,000)	250,683,141	1.3	11.8%
Brevan Howard LP	01/05/2022 - 30/06/2023	300,000,000	0	296,887,973	1.0	0.4%
Bridgewater Optimal Portfolio	01/05/2019 - 30/06/2023	525,174,284	(586,670,612)	0	1.1	3.9%
Bridgewater Pure Alpha Major Markets II	01/10/2022 - 30/06/2023	250,000,000	0	196,002,464	0.8	-21.6%
Caxton Global Investments (USA) LLC	01/05/2022 - 30/06/2023	200,000,000	0	193,073,876	1.0	-3.0%
Davidson Kempner Institutional Partners LP	01/06/2022 - 30/06/2023	500,000,000	0	509,547,408	1.0	2.6%
Dorsal Capital Partners	01/06/2023 - 30/06/2023	200,000,000	0	198,751,548	1.0	-0.6%
Fort Global Trend Fund	01/08/2020 - 30/06/2023	320,000,000	0	293,389,041	0.9	-4.5%
GMO Systematic Global Macro	01/04/2019 - 30/06/2023	500,000,000	(100,000,000)	482,795,476	1.2	3.7%
Hudson Bay Fund LP	01/04/2022 - 30/06/2023	500,000,000	0	517,196,038	1.0	4.8%
JP Morgan Systematic Alpha	01/12/2017 - 30/06/2023	500,000,000	(334,006,991)	214,640	0.7	12.0%
Man AHL Alpha 1.5X	01/03/2022 - 30/06/2023	263,258,614	0	291,452,597	1.1	10.8%
Man AHL Alpha Core 1.5x	01/03/2022 - 30/06/2023	108,026,489	(91,549,664)	25,595,060	1.1	10.3%
MW Alpha Plus Fund II	01/12/2022 - 30/06/2023	200,000,000	0	192,641,116	1.0	-3.7%
Reservoir Strategic Partners Fund	01/04/2012 - 30/06/2023	50,000,000	(18,359,642)	40,799,855	1.2	2.5%
Total (USD)	01/01/2012 - 30/06/2023	7,775,349,328	(3,244,651,133)	4,918,880,528	1.0	3.1%