

## Oregon Public Employees Retirement Fund

Diversifying Strategies Portfolio

As of Mar 31, 2024

Fund	From - To	Total Subscriptions	Total Redemptions	Current NAV	TVPI	Annualized ITD
AQR DELTA Fund II, L.P.	01/01/2012 - 31/03/2024	372,632,900	(332,082,533)	180,876,416	1.4	6.5%
AQR Managed Futures Fund	01/01/2017 - 31/03/2024	500,000,000	(290,000,000)	348,512,221	1.3	6.2%
AQR Style Premia Fund, L.P.	01/01/2014 - 31/03/2024	731,899,200	(622,449,567)	352,962,266	1.3	6.7%
Aspect Core Trend HV Fund - Class A - USD	01/04/2018 - 31/03/2024	500,000,000	(340,000,000)	330,855,880	1.3	7.6%
BlackRock Style Advantage Onshore, LLC - Class K - USD	01/01/2018 - 31/03/2024	500,000,000	(354,357,841)	0	0.7	-13.5%
BlackRock Style Advantage Onshore, LLC - Class L - USD	01/08/2020 - 31/03/2024	354,357,841	(400,000,000)	62,760,919	1.3	12.6%
Brevan Howard LP - Series I2 NR	01/05/2022 - 31/03/2024	300,000,000	0	303,435,620	1.0	1.4%
Bridgewater Optimal Portfolio, LLC - Series 3300-023	01/05/2019 - 31/03/2024	525,174,284	(586,670,612)	0	1.1	3.9%
Bridgewater Optimal Portfolio, LLC - Series 3300-023A	01/08/2019 - 31/03/2024	100,000,000	(101,396,551)	0	1.0	1.4%
Bridgewater Optimal Portfolio, LLC - Series 3300-023B	01/11/2019 - 31/03/2024	50,000,000	(50,822,048)	0	1.0	1.6%
Bridgewater Optimal Portfolio, LLC - Series 3300-023C	01/03/2020 - 31/03/2024	125,000,000	(131,724,132)	0	1.1	5.4%
Bridgewater Optimal Portfolio, LLC - Series 3300-023D	01/06/2020 - 31/03/2024	125,000,000	(141,231,553)	0	1.1	13.0%
Bridgewater Pure Alpha Major Markets Fund II	01/10/2022 - 31/03/2024	250,000,000	0	209,949,123	0.8	-11.0%
Capstone Dispersion Fund (US) LP	01/10/2023 - 31/03/2024	250,000,000	0	250,888,836	1.0	0.4%
Caxton Global Investments (USA) LLC - Class N Interest (Unrestricted) A	01/01/2024 - 31/03/2024	50,000,000	0	50,627,981	1.0	1.3%
Caxton Global Investments (USA) LLC - Class N Interest (Unrestricted) B	01/05/2022 - 31/03/2024	200,000,000	0	211,257,793	1.1	2.9%
Davidson Kempner Institutional Partners LP	01/06/2022 - 31/03/2024	500,000,000	0	545,816,567	1.1	5.4%
Dorsal Capital Partners, L.P.	01/06/2023 - 31/03/2024	200,000,000	0	214,896,522	1.1	7.4%
Fort Global Trend Fund Series A 2020, L.P.	01/08/2020 - 31/03/2024	320,000,000	0	290,848,896	0.9	-3.9%
GMO Systematic Global Macro	01/04/2019 - 31/03/2024	500,000,000	(200,000,000)	381,532,824	1.2	3.0%
Hudson Bay Fund LP	01/04/2022 - 31/03/2024	500,000,000	0	544,477,111	1.1	5.6%
JP Morgan Systematic Alpha	01/12/2017 - 31/03/2024	500,000,000	(334,006,991)	217,031	0.7	10.7%
Man AHL Alpha 1.5XL Limited - Class A USD	01/03/2022 - 31/03/2024	264,258,444	0	312,819,964	1.2	10.3%
Man AHL Alpha Core 1.5X (Cayman) SP - Class A USD	01/03/2022 - 31/03/2024	83,026,489	(91,549,664)	0	1.1	10.3%
MAN AHL Alpha Core 1.5X (Cayman) SP Class A USD	01/06/2023 - 31/03/2024	25,050,774	0	26,829,961	1.1	7.1%
MW Alpha Plus (US) Fund II	01/12/2022 - 31/03/2024	200,000,000	0	203,749,846	1.0	1.4%
Reservoir Strategic Partners Fund, L.P.	01/04/2012 - 31/03/2024	50,000,000	(18,359,642)	50,767,572	1.4	4.3%
<b>Total (USD)</b>	<b>01/01/2012 - 31/03/2024</b>	<b>8,076,399,932</b>	<b>(3,994,651,133)</b>	<b>4,874,083,349</b>	<b>1.1</b>	<b>3.5%</b>