

**Oregon Public Employees Retirement Fund**  
Diversifying Strategies Portfolio  
As of Sep 30, 2024

Fund	From - To	Total Subscriptions	Total Redemptions	Current NAV	TVPI	Annualized ITD
AQR DELTA Fund II, L.P.	01/01/2012 - 30/09/2024	372,632,900	(332,082,533)	175,963,113	1.4	6.0%
AQR Managed Futures Fund	01/01/2017 - 30/09/2024	500,000,000	(290,000,000)	312,628,789	1.2	4.3%
AQR Style Premia Fund, L.P.	01/01/2014 - 30/09/2024	731,899,200	(622,449,567)	331,312,091	1.3	5.8%
Aspect Core Trend HV Fund - Class A - USD	01/04/2018 - 30/09/2024	500,000,000	(340,000,000)	310,388,133	1.3	6.0%
BlackRock Style Advantage Onshore, LLC - Class K - USD	01/01/2018 - 30/09/2024	500,000,000	(354,357,841)	0	0.7	-13.5%
BlackRock Style Advantage Onshore, LLC - Class L - USD	01/08/2020 - 30/09/2024	354,357,841	(400,000,000)	64,804,113	1.3	11.9%
Brevan Howard LP - Series I2 NR	01/05/2022 - 30/09/2024	300,000,000	0	320,112,359	1.1	3.4%
Bridgewater Optimal Portfolio, LLC - Series 3300-023	01/05/2019 - 30/09/2024	525,174,284	(586,670,612)	0	1.1	3.9%
Bridgewater Optimal Portfolio, LLC - Series 3300-023A	01/08/2019 - 30/09/2024	100,000,000	(101,396,551)	0	1.0	1.4%
Bridgewater Optimal Portfolio, LLC - Series 3300-023B	01/11/2019 - 30/09/2024	50,000,000	(50,822,048)	0	1.0	1.6%
Bridgewater Optimal Portfolio, LLC - Series 3300-023C	01/03/2020 - 30/09/2024	125,000,000	(131,724,132)	0	1.1	5.4%
Bridgewater Optimal Portfolio, LLC - Series 3300-023D	01/06/2020 - 30/09/2024	125,000,000	(141,231,553)	0	1.1	13.0%
Bridgewater Pure Alpha Major Markets Fund II	01/10/2022 - 30/09/2024	250,000,000	0	193,307,886	0.8	-12.1%
Capstone Dispersion Fund (US) LP	01/10/2023 - 30/09/2024	250,000,000	0	258,909,921	1.0	3.6%
Caxton Global Investments (USA) LLC - Class N Interest (Unrestricted) A	01/01/2024 - 30/09/2024	50,000,000	0	54,189,357	1.1	8.4%
Caxton Global Investments (USA) LLC - Class N Interest (Unrestricted) B	01/05/2022 - 30/09/2024	200,000,000	0	226,102,707	1.1	5.2%
Caxton Global Investments (USA) LLC - Class N Interest (Unrestricted) C	01/07/2024 - 30/09/2024	50,000,000	0	52,947,696	1.1	5.9%
Davidson Kempner Institutional Partners LP	01/06/2022 - 30/09/2024	500,000,000	0	568,682,931	1.1	6.1%
Dorsal Capital Partners, L.P.	01/06/2023 - 30/09/2024	200,000,000	0	230,961,034	1.2	11.4%
Fort Global Trend Fund Series A 2020, L.P.	01/08/2020 - 30/09/2024	320,000,000	0	288,685,663	0.9	-3.6%
GMO Systematic Global Macro	01/04/2019 - 30/09/2024	500,000,000	(200,000,000)	354,986,309	1.1	1.4%
Hudson Bay Fund LP	01/04/2022 - 30/09/2024	500,000,000	0	566,528,061	1.1	6.2%
JP Morgan Systematic Alpha	01/12/2017 - 30/09/2024	500,000,000	(334,006,991)	557,362	0.7	26.1%
Man AHL Alpha 1.5XL Limited - Class A USD	01/03/2022 - 30/09/2024	261,947,560	0	294,809,572	1.1	6.1%
Man AHL Alpha Core 1.5X (Cayman) SP - Class A USD	01/03/2022 - 30/09/2024	83,000,767	(91,549,664)	0	1.1	10.3%
MAN AHL Alpha Core 1.5X (Cayman) SP Class A USD	01/06/2023 - 30/09/2024	25,000,000	0	25,578,291	1.0	1.7%
MW Alpha Plus (US) Fund II	01/12/2022 - 30/09/2024	200,000,000	0	214,482,554	1.1	3.9%
Reservoir Strategic Partners Fund, L.P.	01/04/2012 - 30/09/2024	50,000,000	(70,185,069)	672,083	1.4	4.2%
<b>Total (USD)</b>	<b>01/01/2012 - 30/09/2024</b>	<b>8,124,012,551</b>	<b>(4,046,476,560)</b>	<b>4,846,610,024</b>	<b>1.1</b>	<b>3.5%</b>