

Oregon Public Employees Retirement Fund
Diversifying Strategies Portfolio
As of Mar 31, 2026

Fund	From - To	Total Subscriptions	Total Redemptions	Current NAV	TVPI	Annualized ITD
AQR DELTA Fund II, L.P.	01/01/2012 - 31/03/2026	372,632,900	(541,690,513)	0	1.5	7.0%
AQR Managed Futures Fund	01/01/2017 - 31/03/2026	500,000,000	(390,000,000)	351,422,933	1.5	8.2%
AQR Style Premia Fund, L.P.	01/01/2014 - 31/03/2026	741,731,500	(1,020,804,664)	0	1.4	6.7%
Aspect Core Trend HV Fund - Class A - USD	01/04/2018 - 31/03/2026	500,000,000	(340,000,000)	297,047,608	1.3	4.2%
BlackRock Style Advantage Onshore, LLC - Class K - USD	01/01/2018 - 31/03/2026	500,000,000	(354,357,841)	0	0.7	-13.5%
BlackRock Style Advantage Onshore, LLC - Class L - USD - Holdback	01/04/2025 - 31/03/2026	293,787	(293,787)	0	1.0	-100.0%
BlackRock Style Advantage Onshore, LLC - Class L - USD	01/08/2020 - 31/03/2026	354,357,841	(468,151,267)	0	1.3	12.6%
Brevan Howard LP - Series I2 NR	01/05/2022 - 31/03/2026	300,000,000	0	325,060,628	1.1	2.5%
Bridgewater Optimal Portfolio, LLC - Series 3300-023	01/05/2019 - 31/03/2026	525,174,284	(586,670,612)	0	1.1	3.9%
Bridgewater Optimal Portfolio, LLC - Series 3300-023A	01/08/2019 - 31/03/2026	100,000,000	(101,396,551)	0	1.0	1.4%
Bridgewater Optimal Portfolio, LLC - Series 3300-023B	01/11/2019 - 31/03/2026	50,000,000	(50,822,048)	0	1.0	1.6%
Bridgewater Optimal Portfolio, LLC - Series 3300-023C	01/03/2020 - 31/03/2026	125,000,000	(131,724,132)	0	1.1	5.4%
Bridgewater Optimal Portfolio, LLC - Series 3300-023D	01/06/2020 - 31/03/2026	125,000,000	(141,231,553)	0	1.1	13.0%
Bridgewater Pure Alpha Fund VI, LLC	01/10/2022 - 31/03/2026	250,000,000	0	275,322,237	1.1	2.8%
Capstone Dispersion Fund (US) LP	01/10/2023 - 31/03/2026	250,000,000	0	283,168,996	1.1	5.1%
Caxton Global Investments (USA) LLC - Class N Interest (Unrestricted) A	01/01/2024 - 31/03/2026	50,000,000	(54,342,665)	0	1.1	8.7%
Caxton Global Investments (USA) LLC - Class N Interest (Unrestricted) B	01/05/2022 - 31/03/2026	307,439,104	0	377,345,690	1.2	6.5%
Caxton Global Investments (USA) LLC - Class N Interest (Unrestricted) C	01/07/2024 - 31/03/2026	50,000,000	(53,096,439)	0	1.1	6.2%
Davidson Kempner Institutional Partners LP	01/06/2022 - 31/03/2026	500,000,000	0	655,583,874	1.3	7.6%
Dorsal Capital Partners, L.P.	01/06/2023 - 31/03/2026	200,000,000	0	236,977,113	1.2	6.2%
Fort Global Trend Fund Series A 2020 (Holdback), L.P.	01/01/2026 - 31/03/2026	5,511,669	(5,511,669)	204,579	1.0	3.7%
Fort Global Trend Fund Series A 2020, L.P.	01/08/2020 - 31/03/2026	320,000,000	(275,583,454)	0	0.9	-3.6%
GMO Systematic Global Macro	01/04/2019 - 31/03/2026	500,000,000	(200,000,000)	366,960,888	1.1	1.6%
Hudson Bay Fund LP	01/04/2022 - 31/03/2026	500,000,000	0	625,067,475	1.3	6.4%
JP Morgan Systematic Alpha	01/12/2017 - 31/03/2026	500,000,000	(335,803,734)	265,109	0.7	87.0%
Man AHL Alpha 1.5XL Limited - Class A USD	01/03/2022 - 31/03/2026	261,947,560	0	338,118,662	1.3	7.4%
Man AHL Alpha Core 1.5X (Cayman) SP - Class A USD	01/03/2022 - 31/03/2026	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 - 31/03/2026	25,000,000	0	29,930,139	1.2	6.6%
Mariner Atlantic Multi-Strategy Fund, L.P. - Class O	01/07/2025 - 31/03/2026	400,000,000	0	407,326,714	1.0	1.8%
MW Alpha Plus (US) Fund II	01/12/2022 - 31/03/2026	250,000,000	0	292,431,574	1.2	6.2%
Reservoir Strategic Partners Fund, L.P.	01/04/2012 - 31/03/2026	50,000,000	(71,014,192)	1,299,108	1.4	15.4%
Voleon Composition Domestic Fund, LP	01/02/2026 - 31/03/2026	300,000,000	0	299,245,199	1.0	-0.3%
Walleye Opportunities Fund L.P.	01/08/2025 - 31/03/2026	350,000,000	0	361,256,569	1.0	3.2%
Total (USD)	01/01/2012 - 31/03/2026	9,347,089,412	(5,214,044,784)	5,524,035,096	1.1	4.0%