

Oregon Public Employees Retirement Fund

Diversifying Strategies Portfolio

As of December 31, 2021

Fund	From - To	Total Subscriptions	Total Redemptions	Current NAV	TVPI	Annualized ITD
AQR DELTA Fund II	01/01/2012 - 31/12/2021	372,632,900	(31,649,200)	315,692,116	0.9	1.1%
AQR Managed Futures Fund	01/01/2017 - 31/12/2021	500,000,000	(90,000,000)	344,058,551	0.9	-4.2%
AQR Style Premia Fund	01/01/2014 - 31/12/2021	731,899,200	(22,882,900)	630,946,683	0.9	0.1%
Aspect Core Trend HV Fund	01/04/2018 - 31/12/2021	500,000,000	(95,000,000)	422,055,515	1.0	-0.5%
BlackRock Style Advantage	01/08/2020 - 31/12/2021	354,357,841	0	412,375,630	1.2	11.3%
Bridgewater Optimal Portfolio	01/05/2019 - 31/12/2021	525,174,284	0	568,653,410	1.1	3.7%
Fort Global Trend Fund	01/08/2020 - 31/12/2021	250,000,000	0	258,259,474	1.0	2.2%
GMO Systematic Global Macro	01/04/2019 - 31/12/2021	500,000,000	0	522,360,211	1.0	0.6%
JP Morgan Systematic Alpha	01/12/2017 - 31/12/2021	500,000,000	(333,620,254)	197,298	0.7	-11.5%
Reservoir Strategic Partners Fund	01/04/2012 - 31/12/2021	50,000,000	(18,359,642)	46,905,979	1.3	4.4%
Total (USD)		4,284,064,224	(591,511,996)	3,521,504,866	1.0	1.9%