

Oregon Public Employees Retirement Fund

Diversifying Strategies Portfolio

As of June 30, 2021

Fund	From - To	Total Subscriptions	Total Redemptions	Current NAV	TVPI	Annualized ITD
AQR DELTA Fund II	01/01/2012 - 30/06/2021	372,632,900	(31,649,200)	305,500,233	0.9	0.8%
AQR Managed Futures Fund	01/01/2017 - 30/06/2021	500,000,000	0	448,754,451	0.9	-3.8%
AQR Style Premia Fund	01/01/2014 - 30/06/2021	731,899,200	(22,882,900)	596,826,746	0.8	-0.6%
Aspect Core Trend HV Fund	01/04/2018 - 30/06/2021	500,000,000	0	522,189,649	1.0	-0.2%
BlackRock Style Advantage	01/08/2020 - 30/06/2021	354,357,841	0	355,082,092	1.0	0.2%
Bridgewater Optimal Portfolio	01/05/2019 - 30/06/2021	525,174,284	0	551,583,873	1.1	3.2%
Fort Global Trend Fund	01/08/2020 - 30/06/2021	125,000,000	0	125,657,560	1.0	0.5%
GMO Systematic Global Macro	01/04/2019 - 30/06/2021	500,000,000	0	531,911,573	1.1	1.6%
JP Morgan Systematic Alpha	01/12/2017 - 30/06/2021	500,000,000	(333,564,428)	239,624	0.7	-14.2%
Reservoir Strategic Partners Fund	01/04/2012 - 30/06/2021	50,000,000	(18,359,642)	44,488,804	1.3	4.1%
Total (USD)		4,159,064,224	(406,456,170)	3,482,234,605	0.9	1.6%