

Oregon Public Employees Retirement Fund

Diversifying Strategies Portfolio

As of September 30, 2021

Fund	From - To	Total Subscriptions	Total Redemptions	Current NAV	TVPI	Annualized ITD
AQR DELTA Fund II	01/01/2012 - 30/09/2021	372,632,900	(31,649,200)	312,726,733	0.9	1.1%
AQR Managed Futures Fund	01/01/2017 - 30/09/2021	500,000,000	0	446,370,500	0.9	-3.7%
AQR Style Premia Fund	01/01/2014 - 30/09/2021	731,899,200	(22,882,900)	611,193,406	0.9	-0.3%
Aspect Core Trend HV Fund	01/04/2018 - 30/09/2021	500,000,000	0	527,324,899	1.1	0.1%
BlackRock Style Advantage	01/08/2020 - 30/09/2021	354,357,841	0	369,473,193	1.0	3.6%
Bridgewater Optimal Portfolio	01/05/2019 - 30/09/2021	525,174,284	0	569,594,379	1.1	4.2%
Fort Global Trend Fund	01/08/2020 - 30/09/2021	125,000,000	0	124,584,949	1.0	-0.3%
GMO Systematic Global Macro	01/04/2019 - 30/09/2021	500,000,000	0	512,031,366	1.0	-0.1%
JP Morgan Systematic Alpha	01/12/2017 - 30/09/2021	500,000,000	(333,620,254)	200,121	0.7	-11.9%
Reservoir Strategic Partners Fund	01/04/2012 - 30/09/2021	50,000,000	(18,359,642)	47,554,987	1.3	4.7%
Total (USD)		4,159,064,224	(406,511,996)	3,521,054,533	0.9	1.7%