



**Statement of Change in Net Assets
Market Value**

Report ID: IGLS0002
Base Currency: USD
Status: REVISED

OSEG00000100 - TOTAL FUND

06/30/2024

	Current Period		Fiscal Year To Date	
	06/01/2024	06/30/2024	07/01/2023	06/30/2024
NET ASSETS - BEGINNING OF PERIOD		18,853,083,970.86		17,834,826,917.25
		<u>18,853,083,970.86</u>		<u>17,834,826,917.25</u>
RECEIPTS				
INVESTMENT INCOME				
DIVIDENDS	13,768,195.13		137,128,451.86	
DIVIDENDS-CORPORATE ACTION	113.97		380,272.52	
INTEREST	10,203,129.61		122,115,806.55	
INCOME RECD IN SECURITIES	0.00		13,768.70	
PARTNERSHIP INCOME	9,773,948.33		196,036,877.51	
SECURITY LENDING INCOME	113,590.27		1,568,779.87	
REALIZED GAIN/LOSS	62,194,972.18		556,578,710.97	
REALIZED GAIN/LOSS-CURRENCY	(3,899,254.77)		(33,947,825.17)	
REALIZED CCY G/L AVG-BROKER CASH	(5.00)		12,031.80	
REALIZED GAIN/LOSS SHORT SALES	(40,699.91)		(20,395,813.12)	
REALIZED GAIN/LOSS WRITTEN OPT	0.00		9,679.02	
REALIZED CCY SETTLE G/L-AVG COST	196,933.88		(387,600.41)	
REALIZED CCY SETTLE G/L-FFX	14,555,703.37		51,400,082.39	
REALIZED CURRENCY G/L- DIVIDENDS	(157,899.99)		(209,052.30)	
REALIZED CCY TRADING G/L	(28,969.21)		(93,246.50)	
ILB INFLATION ADJUSTMENTS	12,492.06		114,206.61	
REALIZED CURRENCY G/L- INTEREST	(23,728.78)		(32,533.34)	
UNREALIZED GAIN/LOSS-INVESTMENT	55,262,246.01		793,526,773.35	
CHANGE IN UNREAL G/L SHORT SALES	18,113,402.02		18,614,622.00	
CHANGE IN UNRL CURR G/L SHT SALES	652,496.95		652,710.51	
UNREALIZED GAIN/LOSS-CURRENCY	(21,250,902.90)		(23,571,833.71)	
UNREAL G/L ON CURRENCY-BROKER	(2,431.61)		6,436.86	
UNREAL G/L ON FUTURES CONTRACTS	16,229,301.06		6,068,586.51	
MISCELLANEOUS	122,554.23		3,597,205.51	
MSC FEE REBATE	(613.72)		(8,768.06)	
ADVISORY FEE INCOME / REBATE	(4,254.82)		(77,315.70)	
TOTAL INVESTMENT INCOME		<u>175,790,318.36</u>		<u>1,809,101,014.23</u>
TRANSFERS IN				
CASH	390,534,962.93		4,845,982,239.82	
SECURITIES	0.00		104,277,468.11	
TOTAL TRANSFERS IN		<u>390,534,962.93</u>		<u>4,950,259,707.93</u>
TOTAL RECEIPTS		<u>566,325,281.29</u>		<u>6,759,360,722.16</u>
DISBURSEMENTS				
ADMINISTRATIVE EXPENSES				



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TRUSTEE/CUSTODIAN	4,068.56		119,425.42	
MANAGEMENT FEE - COMMITMENT	2,169,401.68		27,476,863.13	
INVESTMENT ADVISORY FEES	3,220,267.67		39,813,093.08	
CONSULTING	30,099.98		30,099.98	
PARTNERSHIP EXPENSE - OUTSIDE	36,225.69		78,038.69	
TAXES WITHHELD FROM LP DIST	21,439.47		(190,266.45)	
REBATE EXPENSE	80,498.29		1,025,346.84	
INVESTMENT PERFORMANCE FEES	273,709.06		4,697,528.48	
ORGANIZATIONAL	3,111,574.34		22,011,274.32	
MISCELLANEOUS	0.00		30.00	
INTEREST EXPENSE	0.00		376,773.13	
OTHER	3,248.81		328,034.00	
CARRIED INTEREST	2,509,477.41		20,555,372.93	
COMMISSION ON FUTURES CONTRACTS	15,285.20		207,324.87	
TOTAL ADMINISTRATIVE EXPENSES		11,475,296.16		116,528,938.42
TRANSFERS OUT				
CASH	430,534,962.93		5,395,982,239.82	
SECURITIES	0.00		104,277,468.11	
TOTAL TRANSFERS OUT		430,534,962.93		5,500,259,707.93
TOTAL DISBURSEMENTS		442,010,259.09		5,616,788,646.35
NET ASSETS - END OF PERIOD		18,977,398,993.06		18,977,398,993.06