

Report Date 02/07/2019

Aggregation Level Instrument Description ▼

Submit

Position held in the portfolio (in contracts)

	0
0	COCOA FUTURE Jul19
1	COCOA FUTURE Sep19
2	C\$ CURRENCY FUT Sep19
3	S&P500 EMINI FUT Sep19
4	JPN YEN CURR FUT Sep19
5	MSCI EmgMkt Sep19
6	E-Mini Russ 2000 Sep19
7	US 10YR NOTE (CBT)Sep19
8	US LONG BOND(CBT) Sep19

Valuation

	Final Value
Instrument Description	
CAD	141548.380700
Cocoa (ICE US)	203763.094200
JPY	192441.892177
MSCI EM	143101.040600
Russel 2000	272058.239800
S&P500	391267.256700
US 10Y	-388358.025413
US Long Bond	-629255.769988

Daily



Month to Date



Year to Date

	P/L
Instrument Description	
CAD	-80671.7000
Cocoa (ICE US)	-11449.6440
JPY	-142421.7500
MSCI EM	-33655.9600

	<b>P/L</b>
<b>Instrument Description</b>	
<b>Russel 2000</b>	-78900.0400
<b>S&amp;P500</b>	-101652.9150
<b>US 10Y</b>	469974.8625
<b>US Long Bond</b>	686898.1875